

Fecha de Pago / Payment Date  
Fecha de Determinación / Determination Date  
Fecha de Pago / Payment Date  
Fecha constitución Fondo / Fund establishment date

Actual / Current 24.04.2024  
Actual / Current 17.04.2024  
Precedente / Preceding 24.01.2024  
Precedente / Preceding 05.07.2006

### 1 Datos para cálculo de disparadores / Data for Triggers calculation

#### 1.1 Datos: Préstamos Hipotecarios / Data: Mortgage Loans

|   |                                                                                                                                                                |                                         | Fecha datos<br>Data date | Valor / Importe<br>Value / Amount | Cálculo Ratio<br>Ratio calculation | Ratio (valor)<br>Ratio (value) |
|---|----------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
| a | Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                                                        | Actual<br>Current                       |                          | 134.790.185,14                    | (b + c + d)                        |                                |
| b | Saldo Vivo Préstamos Morosos (no fallidos)<br>Outstanding Balance Delinquent Mortgage Loans (Non-Doubtful)                                                     | (>3 y <18 meses)<br>(>3 and <18 months) | Actual<br>Current        | 17.04.2024<br>369.072,18          | % (b / e)                          | 0,277%                         |
| c | Saldo Vivo Préstamos Hipotecarios no Morosos (no fallidos)<br>Outstanding Balance Non-Delinquent Mortgage Loans (Non-Doubtful)                                 | (≤ 3 meses)<br>(≤3 months)              | Actual<br>Current        | 17.04.2024<br>132.724.007,80      |                                    |                                |
| d | Saldo Vivo Préstamos Hipotecarios fallidos<br>Outstanding Balance Doubtful Mortgage Loans                                                                      | (≥18 meses)<br>(≥18 months)             | Actual<br>Current        | 17.04.2024<br>1.697.105,16        |                                    |                                |
| e | Saldo Vivo Préstamos Hipotecarios no fallidos<br>Outstanding Balance Non-Doubtful Mortgage Loans                                                               | (<18 meses)<br>(<18 months)             | Actual<br>Current        | 17.04.2024<br>133.093.079,98      | % (e / f)                          | 8,87%                          |
| f | Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                                                        | Initial                                 | 05.07.2006               | 1.500.001.310,05                  |                                    |                                |
| g | Saldo Vivo acumulado Préstamos fallidos<br>Cumulative Outstanding Balance Doubtful Loans                                                                       | Actual<br>Current                       | 17.04.2024               | 281.292.444,52                    |                                    |                                |
| h | Remanente de Fondos Disponibles tras obligaciones de pago del 1º al 5º lugar<br>Available Funds remaining after payment obligations listed in 1st to 5th place |                                         |                          | 6.544.276,10                      |                                    |                                |
| i | Cuenta de Amortización<br>Amortisation Account                                                                                                                 |                                         |                          | 0,00                              |                                    |                                |

#### 1.2 Datos: Emisión Bonos / Data: Bond Issue

|   |                                                                                              |                         |            |                  |           |         |
|---|----------------------------------------------------------------------------------------------|-------------------------|------------|------------------|-----------|---------|
| A | Saldo Principal Pendiente Clase A2<br>Outstanding Principal Balance Class A2                 | Precedente<br>Preceding | 24.01.2024 | 33.466.875,50    | % (A / F) | 23,893% |
| B | Saldo Principal Pendiente Clase A3<br>Outstanding Principal Balance Class A3                 | Precedente<br>Preceding | 24.01.2024 | 0,00             | % (B / F) | 0,000%  |
| C | Saldo Principal Pendiente Serie B<br>Outstanding Principal Balance Series B                  | Precedente<br>Preceding | 24.01.2024 | 54.800.000,00    | % (C / F) | 39,124% |
| D | Saldo Principal Pendiente Serie C<br>Outstanding Principal Balance Series C                  | Precedente<br>Preceding | 24.01.2024 | 51.800.000,00    | % (D / F) | 36,982% |
| E | Saldo Principal Pendiente Serie D<br>Outstanding Principal Balance Series D                  | Precedente<br>Preceding | 24.01.2024 | 25.500.000,00    | % (E / F) | 18,206% |
| F | Saldo Principal Pendiente Series A, B y C<br>Outstanding Principal Balance Series A, B and C | Precedente<br>Preceding | 24.01.2024 | 140.066.875,50   |           |         |
| G | Saldo Principal Inicial Series A, B, C y D<br>Initial Principal Balance Series A, B, C and D | Initial                 | 05.07.2006 | 1.525.500.000,00 |           |         |
| H | Saldo Principal Inicial Series A, B y C<br>Initial Principal Balance Series A, B and C       | Initial                 | 05.07.2006 | 1.500.000.000,00 |           |         |

#### 1.3 Datos: Fondo de Reserva / Data: Cash Reserve

|   |                                                    |                        |            |               |         |                |
|---|----------------------------------------------------|------------------------|------------|---------------|---------|----------------|
| j | Fondo de Reserva Requerido / Required Cash Reserve | Precedente / Preceding | 24.01.2024 | 25.500.000,00 |         |                |
| k | Fondo de Reserva dotado / Provisioned Cash Reserve | Precedente / Preceding | 24.01.2024 | 0,00          | (k - j) | -25.500.000,00 |
| l | Fondo de Reserva Requerido / Required Cash Reserve | Actual / Current       | 24.04.2024 | 25.500.000,00 |         |                |
| m | Fondo de Reserva dotado / Provisioned Cash Reserve | Actual / Current       | 24.04.2024 | 0,00          | (m - l) | -25.500.000,00 |

### 2 Situación disparadores / Triggers status

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Actúa S/N<br>Breach Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|

#### 2.1 Pago intereses Series B, y C: postergación lugar orden de prelación

Interest payment of Series B, & C: place deferred in priority of payments

##### 2.1.1 Serie B / Series B

|      |                                                                               |            |           |          |               |     |
|------|-------------------------------------------------------------------------------|------------|-----------|----------|---------------|-----|
| (i)  | Saldo acumulado Préstamos fallidos ≥ 11% Saldo inicial Préstamos Hipotecarios | 17.04.2024 | % (g / f) | ≥ 11,00% | 18,75%        | S/Y |
| (ii) | Principal Series A1,A2,A3 y A4 no amortizadas                                 | 24.01.2024 | A+B       | > 0,00   | 33.466.875,50 | S/Y |

##### 2.1.2 Serie C / Series C

|      |                                                                              |            |           |         |               |     |
|------|------------------------------------------------------------------------------|------------|-----------|---------|---------------|-----|
| (i)  | Saldo acumulado Préstamos fallidos ≥ 7% Saldo inicial Préstamos Hipotecarios | 17.04.2024 | % (g / f) | ≥ 7,00% | 18,75%        | S/Y |
| (ii) | Principal Series A1,A2,A3,A4 y B no amortizadas                              | 24.01.2024 | A+B+C     | > 0,00  | 88.266.875,50 | S/Y |

#### 2.2 Amortización a Prorrata Clase A

Pro Rata Amortisation Class A

|  |  |            |         |          |       |   |
|--|--|------------|---------|----------|-------|---|
|  |  | 24.01.2024 | % d / G | > 25,00% | 0,11% | N |
|--|--|------------|---------|----------|-------|---|

#### 2.3 Amortización a Prorrata Series B, y C

Pro Rata Amortisation of Series B, & C

|  |  |  |  |  |  |   |
|--|--|--|--|--|--|---|
|  |  |  |  |  |  | N |
|--|--|--|--|--|--|---|

#### 2.3.0 Condiciones comunes / Common conditions (\*)

|       |                                                                                      |            |               |                  |                  |     |
|-------|--------------------------------------------------------------------------------------|------------|---------------|------------------|------------------|-----|
| (i)   | F. Reserva Requerido en F. Pago actual hubiese sido dotado en su totalidad           | 24.04.2024 | (m - l)       | = 0,00           | -25.500.000,00   | N   |
| (ii)  | Saldo vivo Préstamos Hipotecarios ≥ 10% Importe nominal de la emisión de Bonos       | 17.04.2024 | % (a / f)     | ≥ 10,00%         | 8,99%            | N   |
| (iii) | 50% del Saldo Inicial de Titulización de las Series A1, A2, A3, A4, B y C amortizado | 24.01.2024 | H- A- B- C- D | ≥ 750.000.000,00 | 1.359.933.124,50 | S/Y |

##### 2.3.1 Serie B: condiciones particulares / Series B: particular conditions (\*)

|      |                                                                                     |            |                |          |         |     |
|------|-------------------------------------------------------------------------------------|------------|----------------|----------|---------|-----|
| (i)  | Saldo Vivo Préstamos Morosos (no fallidos) <1,5% Saldo Vivo inicial CTH'S           | 17.04.2024 | % (b / f)      | < 1,500% | 0,025%  | S/Y |
| (ii) | Saldo principal pendiente serie B ≥ 7,30% Saldo Principal Pendiente Series A, B y C | 17.04.2024 | %(C/(A+B+C+D)) | ≥ 7,30%  | 39,124% | S/Y |

##### 2.3.2 Serie C: condiciones particulares / Series C: particular conditions (\*)

|      |                                                                                     |            |                |          |         |     |
|------|-------------------------------------------------------------------------------------|------------|----------------|----------|---------|-----|
| (i)  | Saldo Vivo Préstamos Morosos (no fallidos) <1,5% Saldo Vivo inicial CTH'S           | 17.04.2024 | % (b / f)      | < 1,000% | 0,025%  | S/Y |
| (ii) | Saldo principal pendiente serie C ≥ 6,90% Saldo Principal Pendiente Series A, B y C | 17.04.2024 | %(D/(A+B+C+D)) | ≥ 6,90%  | 36,982% | S/Y |

#### 2.4 Fondo de Reserva:

Cash Reserve

|  |  |  |  |  |  |   |
|--|--|--|--|--|--|---|
|  |  |  |  |  |  | N |
|--|--|--|--|--|--|---|

#### 2.4.1 Reducción Fondo Reserva Requerido: condiciones de no reducción (\*\*)

Required Cash Reserve reduction: conditions

|       |                                                                             |            |            |                   |                |     |
|-------|-----------------------------------------------------------------------------|------------|------------|-------------------|----------------|-----|
| (i)   | Salvo Vivo Prestamos Morosos > 1% Saldo Vivo Prestamos no fallidos          | 17.04.2024 | % (b / e)  | > 1,00%           | 0,277%         | N   |
| (ii)  | Fecha Pago precedente, Fondo Reserva no dotado en importe de F.R. Requerido | 24.01.2024 | (k - j)    | < 0,00            | -25.500.000,00 | S/Y |
| (iii) | Han transcurrido 3 años desde la Constitución                               | 17.04.2024 | 05.07.2006 | años/years < 3,00 | 17,80          | N   |

(\*) Deben darse todas las condiciones / All conditions must concur

(\*\*) No procede reducción si se da alguna de las condiciones / Do not proceed reduction if any condition concurs

### 3 Amortización Anticipada opcional / Optional Early Amortization

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Opción Ejercitable S/N<br>Exercisable Option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|

|            |           |          |       |     |
|------------|-----------|----------|-------|-----|
| 17.04.2024 | % (e / f) | < 10,00% | 8,87% | S/Y |
|------------|-----------|----------|-------|-----|

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