

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

Actual / Current **17.08.2021**  
 Actual / Current **10.08.2021**  
 Precedente / Preceding **17.05.2021**  
 Precedente / Preceding **28.03.2007**

**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><i>Outstanding Balance Mortgage Loans</i>                                                                 | (b + c + d)                             | Actual<br>Currently      | 10.08.2021<br>309.833.690,48      |                                    |                                |
| b | Saldo Vivo Préstamos Morosos (no Dudosos)<br><i>Outstanding Balance Delinquent Mortgage Loans (Non-Doubtful)</i>                               | (>3 y <18 meses)<br>(>3 and <18 months) | Actual<br>Currently      | 10.08.2021<br>4.728.915,42        | % (b / e)                          | 1,582%                         |
| c | Saldo Vivo Préstamos Hipotecarios no Morosos (no Dudosos)<br><i>Outstanding Balance Non-Delinquent Mortgage Loans (Non-Doubtful)</i>           | (≤ 3 meses)<br>(≤3 months)              | Actual<br>Currently      | 10.08.2021<br>294.248.682,15      |                                    |                                |
| d | Saldo Vivo Préstamos Hipotecarios Dudosos<br><i>Outstanding Balance Doubtful Mortgage Loans</i>                                                | (≥ 18 meses)<br>(≥18 months)            | Actual<br>Currently      | 10.08.2021<br>10.856.092,91       |                                    |                                |
| e | Saldo Vivo Préstamos Hipotecarios no Dudosos<br><i>Outstanding Balance Non-Doubtful Mortgage Loans</i>                                         | (<18 meses)<br>(<18 months)             | Actual<br>Currently      | 10.08.2021<br>298.977.597,57      | % (e / f)                          | 19,93%                         |
| f | Saldo Vivo Préstamos Hipotecarios<br><i>Outstanding Balance Mortgage Loans</i>                                                                 |                                         | Initial<br>Initial       | 28.03.2007<br>1.500.118.980,94    |                                    |                                |
| g | Retención para Amortización de las Series A, B, C y D<br><i>Series A, B, C &amp; D Amortization Withholding</i>                                | (F - e)                                 | Actual<br>Currently      | 17.08.2021<br>10.630.373,26       |                                    |                                |
| h | Fondos Disponibles aplicados para Amortización Series A, B, C y D<br><i>Available Funds applied for Amortization of Series A, B, C &amp; D</i> |                                         | Actual<br>Currently      | 17.08.2021<br>10.630.373,26       |                                    |                                |
| i | Déficit de Amortización<br><i>Amortisation Deficiency</i>                                                                                      |                                         | Actual<br>Currently      | 17.08.2021<br>0,00                |                                    |                                |
| j | Saldo Vivo Acumulado de los Préstamos Dudosos<br><i>Accumulated Outstanding Balance of Doubtful Loans</i>                                      |                                         | Actual<br>Currently      | 10.08.2021<br>79.204.992,89       |                                    |                                |
| k | Ingresos percibidos por reembolso de principal<br><i>Income received from repayment of principal</i>                                           |                                         | Actual<br>Currently      | 10.08.2021<br>12.638.654,39       |                                    |                                |

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

|   |                                                                                                               |  |                         |                                |           |        |
|---|---------------------------------------------------------------------------------------------------------------|--|-------------------------|--------------------------------|-----------|--------|
| A | Saldo Principal Pendiente Serie A<br><i>Outstanding Principal Balance Series A</i>                            |  | Precedente<br>Preceding | 17.05.2021<br>276.202.379,71   |           |        |
| B | Saldo Principal Pendiente Serie B<br><i>Outstanding Principal Balance Series B</i>                            |  | Precedente<br>Preceding | 17.05.2021<br>13.836.936,72    | % (B / F) | 4,469% |
| C | Saldo Principal Pendiente Serie C<br><i>Outstanding Principal Balance Series C</i>                            |  | Precedente<br>Preceding | 17.05.2021<br>13.838.100,90    | % (C / F) | 4,470% |
| D | Saldo Principal Pendiente Serie D<br><i>Outstanding Principal Balance Series D</i>                            |  | Precedente<br>Preceding | 17.05.2021<br>5.730.553,50     | % (D / F) | 1,851% |
| E | Saldo Principal Pendiente Serie E<br><i>Outstanding Principal Balance Series E</i>                            |  | Precedente<br>Preceding | 17.05.2021<br>7.500.000,00     |           |        |
| F | Saldo Principal Pendiente Series A, B, C y D.<br><i>Outstanding Principal Balance Series A, B, C &amp; D.</i> |  | Precedente<br>Preceding | 17.05.2021<br>309.607.970,83   |           |        |
| G | Importe nominal emisión Serie A<br><i>Issue face amount Series A</i>                                          |  | Initial<br>Initial      | 28.03.2007<br>1.431.700.000,00 |           |        |
| H | Importe nominal emisión Serie B<br><i>Issue face amount Series B</i>                                          |  | Initial<br>Initial      | 28.03.2007<br>29.300.000,00    |           |        |
| I | Importe nominal emisión Serie C<br><i>Issue face amount Series C</i>                                          |  | Initial<br>Initial      | 28.03.2007<br>28.500.000,00    |           |        |
| J | Importe nominal emisión Serie D<br><i>Issue face amount Series D</i>                                          |  | Initial<br>Initial      | 28.03.2007<br>10.500.000,00    |           |        |

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

|   |                                                           |  |                        |                            |  |  |
|---|-----------------------------------------------------------|--|------------------------|----------------------------|--|--|
| l | Fondo de Reserva Requerido / <i>Required Cash Reserve</i> |  | Precedente / Preceding | 17.05.2021<br>7.500.000,00 |  |  |
| m | Fondo de Reserva Dotado / <i>Provisioned Cash Reserve</i> |  | Precedente / Preceding | 17.05.2021<br>7.359.932,56 |  |  |
| n | Fondo de Reserva Requerido / <i>Required Cash Reserve</i> |  | Actual / Currently     | 17.08.2021<br>7.500.000,00 |  |  |
| ñ | Fondo de Reserva Dotado / <i>Provisioned Cash Reserve</i> |  | Actual / Currently     | 17.08.2021<br>7.500.000,00 |  |  |

**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, C y D: postergación lugar orden de prelación**

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

|       |                    |                          |            |       |         |       |     |
|-------|--------------------|--------------------------|------------|-------|---------|-------|-----|
| 2.1.1 | Serie B / Series B | Saldo Vivo Ptmos Dudosos | 10.08.2021 | (i/f) | > 8,00% | 5,28% | N   |
| 2.1.2 | Serie C / Series C | Saldo Vivo Ptmos Dudosos | 10.08.2021 | (j/f) | > 5,20% | 5,28% | S/Y |
| 2.1.3 | Serie D / Series D | Saldo Vivo Ptmos Dudosos | 10.08.2021 | (j/f) | > 4,50% | 5,28% | S/Y |

**2.2 Fondo de Reserva:**

Cash Reserve

NO APLICA POR ESTAR EN EL MÍNIMO

**2.3 Amortización a Prorrata Clase A**

|            |         |         |      |   |
|------------|---------|---------|------|---|
| 10.08.2021 | (c+k)/A | < 1,00% | 1,11 | N |
|------------|---------|---------|------|---|

**2.4 Amortización a Prorrata Series B, C y D**

Pro Rata Amortisation of Series B, C & D

**2.4.0 Condiciones comunes / Common conditions (\*\*)**

|       |                                                       |            |     |          |        |  |     |
|-------|-------------------------------------------------------|------------|-----|----------|--------|--|-----|
| (i)   | No procede 2.3                                        | 10.08.2021 | 2.3 | N        |        |  | S/Y |
| (ii)  | Fondo de Reserva en F.P. = Fondo de Reserva requerido | 17.08.2021 |     | = 0,00   | 0,00   |  | S/Y |
| (iii) | Saldo Vivo Ph's no Dudosos > 10% Aldo Vivo inicial    | 10.08.2021 |     | ≥ 10,00% | 19,93% |  | S/Y |

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

|      |                                                                           |            |  |          |        |  |   |
|------|---------------------------------------------------------------------------|------------|--|----------|--------|--|---|
| (i)  | el Saldo de Principal Pendiente de la Serie B sea igual o mayor al 3,907% | 10.08.2021 |  | ≥ 3,907% | 4,469% |  | N |
| (ii) | el Saldo Vivo de los Préstamos Morosos no exceda del 1,25%                | 10.08.2021 |  | ≤ 1,25%  | 1,582% |  | N |

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

|      |                                                                           |            |  |          |        |  |   |
|------|---------------------------------------------------------------------------|------------|--|----------|--------|--|---|
| (i)  | el Saldo de Principal Pendiente de la Serie C sea igual o mayor al 3,800% | 10.08.2021 |  | ≥ 3,800% | 4,470% |  | N |
| (ii) | el Saldo Vivo de los Préstamos Morosos no exceda del 1,00%                | 10.08.2021 |  | ≤ 1,00%  | 1,582% |  | N |

**2.4.3 Serie D: condiciones particulares / Series D: particular conditions (\*\*)**

|      |                                                                                          |            |  |          |        |  |   |
|------|------------------------------------------------------------------------------------------|------------|--|----------|--------|--|---|
| (i)  | el Saldo de Principal Pendiente de la Serie D sea igual o mayor al 1,400% de la suma del | 10.08.2021 |  | ≥ 1,400% | 1,851% |  | N |
| (ii) | el Saldo Vivo de los Préstamos Hipotecarios Morosos no exceda del 0,75%                  | 10.08.2021 |  | ≤ 0,75%  | 1,582% |  | N |

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

(\*\*) Procede la reducción si se dan todas las condiciones

**Amortización Anticipada opcional / Optional Early Amortization**

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición / Condition | Valor Disparador<br>Trigger value | Opción ejercitable S/N<br>Exercisable Option Y/N |
|--------------------------|-----------------------|-----------------------|-----------------------------------|--------------------------------------------------|
| 28/03/2007               | % (a / g)             | < 10,00%              | 20,65%                            | N                                                |