

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

Actual / Current 26.03.2024
 Actual / Current 20.03.2024
 Precedente / Preceding 27.12.2023
 03.04.2006

1 Datos para cálculo de disparadores / Data for Triggers calculation
1.1 Datos: Préstamos Hipotecarios / Data: Mortgage Loans

| Fecha datos Data date | Valor / Importe Value / Amount | Cálculo Ratio Ratio calculation | Ratio (valor) Ratio (value) |
|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
|--------------------------|-----------------------------------|------------------------------------|--------------------------------|

| | | | | | | |
|---|---|---|---------------------|------------------------------|-----------|--------|
| a | Saldo Vivo Préstamos Hipotecarios Outstanding Balance Mortgage Loans | (b + c + d) | Actual Currently | 66.838.928,35 | | |
| b | Saldo Vivo Préstamos Morosos (no Dudosos) Outstanding Balance Delinquent Mortgage Loans (Non-Doubtful) | (>3 y <18 meses) (>3 and <18 months) | Actual Currently | 20.03.2024 865.445,85 | % (b / e) | 1,418% |
| c | Saldo Vivo Préstamos Hipotecarios no Morosos (no Dudosos) Outstanding Balance Non-Delinquent Mortgage Credits (Non-Doubtful) | (≤ 3 meses) (≤3 months) | Actual Currently | 20.03.2024 60.182.945,58 | | |
| d | Saldo Vivo Préstamos Hipotecarios Dudosos Outstanding Balance Doubtful Mortgage Loans | (≥18 meses) (≥18 months) | Actual Currently | 20.03.2024 5.790.536,92 | | |
| e | Saldo Vivo Préstamos Hipotecarios no Dudosos Outstanding Balance Non-Doubtful Mortgage Loans | (<18 meses) (<18 months) | Actual Currently | 20.03.2024 61.048.391,43 | % (e / g) | 7,63% |
| f | Déficit de Amortización Amortization Deficiency | | Actual Currently | 20.03.2024 0,00 | i - j | |
| q | Saldo Vivo Préstamos Hipotecarios Outstanding Balance Mortgage Loans | | Inicial Initial | 03.04.2006 800.012.981,57 | | |
| i | Retención para amortización Amortisation withholding | | Actual Currently | 26.03.2024 3.525.049,61 | F - e | |
| j | Fondos Disponibles para amortización Available Funds for amortisation | | Actual Currently | 26.03.2024 3.525.049,61 | | |

1.2 Datos: Emisión Bonos / Data: Bond Issue

| | | | | | | |
|----|--|--|-------------------------|------------------------------|-----------|---------|
| A | Saldo Principal Pendiente Clase A Outstanding Principal Balance Class A | | Precedente Preceding | 27.12.2023 51.902.197,20 | | |
| A1 | Saldo Principal Pendiente Serie A1 Outstanding Principal Balance Series A1 | | Precedente Preceding | 27.12.2023 0,00 | | |
| A2 | Saldo Principal Pendiente Serie A2 Outstanding Principal Balance Series A2 | | Precedente Preceding | 27.12.2023 51.902.197,20 | | |
| B | Saldo Principal Pendiente Serie B Outstanding Principal Balance Series B | | Precedente Preceding | 27.12.2023 2.651.249,04 | % (B / F) | 4,106% |
| C | Saldo Principal Pendiente Serie C Outstanding Principal Balance Series C | | Precedente Preceding | 27.12.2023 2.819.994,80 | % (C / F) | 4,367% |
| D | Saldo Principal Pendiente Serie D Outstanding Principal Balance Series D | | Precedente Preceding | 27.12.2023 7.200.000,00 | % (D / F) | 11,150% |
| E | Saldo Principal Pendiente Serie E Outstanding Principal Balance Series E | | Precedente Preceding | 27.12.2023 10.000.000,00 | | |
| F | Saldo Principal Pendiente Series A1, A2, B, C y D Outstanding Principal Balance Series A1, A2, B, C and D | | Precedente Preceding | 27.12.2023 64.573.441,04 | | |
| G | Importe Nominal Emisión de Series A1, A2, B, C y D Issue face amount of Series A1, A2, B, C and D | | Inicial Initial | 03.04.2006 800.000.000,00 | | |

1.3 Datos: Fondo de Reserva / Data: Cash Reserve

| | | | | | | |
|---|--|--|------------------------|-----------------------------|---------|------|
| l | Fondo de Reserva Requerido / Required Cash Reserve | | Precedente / Preceding | 27.12.2023 10.000.000,00 | | |
| m | Fondo de Reserva dotado / Provisioned Cash Reserve | | Precedente / Preceding | 27.12.2023 10.000.000,00 | (m - l) | 0,00 |
| n | Fondo de Reserva Requerido / Required Cash Reserve | | Actual / Currently | 26.03.2024 10.000.000,00 | | |
| o | Fondo de Reserva dotado / Provisioned Cash Reserve | | Actual / Currently | 26.03.2024 10.000.000,00 | (o - n) | 0,00 |

2 Situación disparadores / Triggers status

| Fecha datos Data date | Disparador Trigger | Condición Condition | Valor Disparador Trigger value | Actúa S/N 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 | 20.03.2024 | f | > (0,85*B)+(C+D) | 12.273.556,48 | N |
| 2.1.2 Serie C / Series C | 20.03.2024 | f | > (0,85*C)+ D | 9.596.995,58 | N |
| 2.1.3 Serie D / Series D | 20.03.2024 | f | > 0,85*D | 6.120.000,00 | N |

2.2 Amortización a Prorrata Series B, C y D
Pro Rata Amortisation of Series B, C & D
2.2.0 Condiciones comunes / Common conditions (*)

| | | | | | |
|--|------------|-----------|----------|-------|-----|
| (i) Dotación Fondo Reserva | 27.12.2023 | (m - l) | = 0,00 | 0,00 | N |
| (ii) SV no dudoso sobre Saldo inicial constitucion | 20.03.2024 | % (e / g) | ≥ 10,00% | 7,63% | S/Y |

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

| | | | | | |
|---------------------------------|------------|-----------|----------|--------|-----|
| (i) % Serie B sobre total bonos | 20.03.2024 | % (B / F) | ≥ 3,300% | 4,106% | S/Y |
| (ii) Morosos / SV no dudoso | 20.03.2024 | % (b / e) | ≤ 1,50% | 1,418% | S/Y |

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

| | | | | | |
|---------------------------------|------------|-----------|----------|--------|-----|
| (i) % Serie C sobre total bonos | 20.03.2024 | % (C / F) | ≥ 2,900% | 4,367% | S/Y |
| (ii) Morosos / SV no dudoso | 20.03.2024 | % (b / e) | ≤ 1,25% | 1,418% | N |

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

| | | | | | |
|---------------------------------|------------|-----------|----------|---------|-----|
| (i) % Serie D sobre total bonos | 20.03.2024 | % (D / F) | ≥ 1,800% | 11,150% | S/Y |
| (ii) Morosos / SV no dudoso | 20.03.2024 | % (b / e) | ≤ 1,00% | 1,418% | N |

2.3 Fondo de Reserva:
Cash Reserve
2.3.1 Condiciones de reduccion
Cash Reserve reduction:

| | | | | | |
|--|------------|------------|---------|--------|-----|
| | 26.03.2024 | % G- (G-e) | > 2,50% | 16,38% | S/Y |
|--|------------|------------|---------|--------|-----|

2.3.2 Condiciones de no reduccion (solo aplica si 2.3.1 es S/Y) ()**
*Cash Reserve no reduction (**)*

| | | | | | |
|--|------------|------------|-------------------|-----------|-----|
| (i) Morosos / Saldo Vivo no dudoso | 20.03.2024 | % (b / e) | > 1,00% | 1,418% | S/Y |
| (ii) No se pudiera dotar el Fondo Reserva Requerido en FP anterior | 27.12.2023 | (m - l) | < 0,00 | 0,00 | N |
| (iii) Margen medio Indices Ref por Ppal Pte ≤ 0,60% | 20.03.2024 | g | ≤ 0,600% | 0,931723% | N |
| (iv) No hayan pasado 3 años desde Constitucion Fondo | 26.03.2024 | 03.04.2006 | años/years < 3,00 | 17,99 | N |

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

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

3 Amortización Anticipada opcional / Optional Early Amortization

| Fecha datos Data date | Disparador Trigger | Condición Condition | Valor Disparador Trigger value | Opción ejercitable S/N Exercitable option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|--|
|--------------------------|-----------------------|------------------------|-----------------------------------|--|

| | | | | |
|------------|-----------|----------|-------|-----|
| 20.03.2024 | % (a / g) | < 10,00% | 8,35% | S/Y |
|------------|-----------|----------|-------|-----|