



**F.T.H. UCI 10**

**DESIREE PEREZ MONTORO**

**ANALISTA**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**

**CIUDAD GRUPO SANTANDER**

**28660 BOADILLA DEL MONTE**

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DENOMINACION DEL FONDO:

F.T.H. UCI 10

INFORMACIÓN

CORRESPONDIENTE AL:

TRIMESTRE/SEMESTRE:

22/12/2011

-

22/03/2012

AÑO:

2012

Personas que asumen la responsabilidad de esta información y cargos que ocupan:

IGNACIO ORTEGA GAVARA - DIRECTOR GENERAL

Firma:

## I. DATOS GENERALES SOBRE EL FONDO

|                                 |                                          |                          |                  |        |
|---------------------------------|------------------------------------------|--------------------------|------------------|--------|
| Fecha de Constitución del Fondo | 14 mayo 2004                             | Agencia de pago de Bonos | BANCO SANTANDER  |        |
| Fecha de Desembolso BT's        | 19 mayo 2004                             | Negociación Mercado      | AIAF             |        |
| Fecha Final Amortización        | 22 junio 2036                            | Agencias de calificación | STANDARD & POORS |        |
| Sociedad Gestora                | SANTANDER DE TITULIZACION, S.G.F.T, S.A. | Calificación             | Inicial          | Actual |
| Originador Derechos Crédito     | UNION DE CREDITOS INMOBILIARIOS          | B.T.H'S SERIE A          | AAA              | AA     |
|                                 |                                          | B.T.H'S SERIE B          | A-               | BB     |

## II. VALORES EMITIDOS POR EL FONDO: BONOS DE TITULIZACION

| SERIES PRELACIÓN<br>CÓDIGO ISIN | Nº BONOS | NOMINAL EN CIRCULACIÓN |                |                |         |
|---------------------------------|----------|------------------------|----------------|----------------|---------|
|                                 |          |                        | Inicial        | Actual         | %Act/In |
| B.T.H'S SERIE A<br>ES0338146006 | 6.790    | Nominal Unitario       | 100.000,00     | 24.784,13      |         |
|                                 |          | Nominal Total          | 679.000.000,00 | 168.284.242,70 | 24,78 % |
| B.T.H'S SERIE B<br>ES0338146014 | 210      | Nominal Unitario       | 100.000,00     | 63.001,92      |         |
|                                 |          | Nominal Total          | 21.000.000,00  | 13.230.403,20  | 63,00 % |

| AMORTIZACION E INTERESES BONOS                     |                           |                        |                                      |                             |                            |
|----------------------------------------------------|---------------------------|------------------------|--------------------------------------|-----------------------------|----------------------------|
| Actual                                             |                           |                        | Próximo                              |                             |                            |
| Fecha Amortización Periodo Actual<br>22 marzo 2012 |                           |                        | Fecha Próximo Cupón<br>22 junio 2012 |                             |                            |
|                                                    | Amortización de los Bonos | Intereses Brutos Bonos | Tipo de Interés                      | Importe Bruto Próximo Cupón | Importe Neto Próximo Cupón |
| B.T.H'S SERIE A                                    | 477,39 €                  | 100,76 €               | 0,9920 %                             | 62,83 €                     | 49,64 €                    |
| B.T.H'S SERIE B                                    | 0,00 €                    | 305,45 €               | 1,3320 %                             | 214,46 €                    | 169,42 €                   |
| Amortización devengada no pagada                   | 0,00 €                    |                        |                                      |                             |                            |
| Amortización Calendario                            | SI                        |                        |                                      |                             |                            |

### III. ACTIVOS ADQUIRIDOS POR EL FONDO: DERECHOS DE CRÉDITO

| DERECHOS DE CRÉDITO                   | A LA EMISIÓN   | SITUACIÓN ACTUAL |
|---------------------------------------|----------------|------------------|
| Número de Derechos de Crédito         | 8.500          | 2.745            |
| Saldo Pendiente de Amortizar Derechos | 700.000.623,37 | 182.563.419,72   |
| Importes Unitarios Derechos Vivos     | 81.871,42      | 66.507,62        |
| Típos de Interés                      | 3,75 %         | 2,87 %           |

| TASAS DE AMORTIZACIÓN ANTICIPADA             | SITUACIÓN ACTUAL |
|----------------------------------------------|------------------|
| Tasa mensual actual anualizada:              | 7,88 %           |
| Tasa últimos 12 meses anualizada:            | 2,80 %           |
| Tasa anualizada desde Constitución del Fondo | 12,74 %          |

| MOROSIDAD ACTUAL                   | Hasta 1 mes | De 1 a 6 meses | Mayor de 6 meses |
|------------------------------------|-------------|----------------|------------------|
| Deuda Vencida(Principal+Intereses) | 12.017,55   | 42.807,78      | 215.591,44       |
| Deuda Pendiente de vencimiento     | 0,00        | 0,00           | 182.419.802,83   |
| Deuda Total                        | 12.017,55   | 42.807,78      | 182.635.394,27   |

**F.T.H. UCI 10****INFORME TRIMESTRAL BONOS DE TITULIZACIÓN  
22 DE MARZO DE 2012**

| <b>BONOS TITULIZACIÓN DE ACTIVOS. PRINCIPAL</b> |                  |
|-------------------------------------------------|------------------|
| Saldo anterior                                  | 184.756.124,00 € |
| Amortizaciones                                  | 3.241.478,10 €   |
| Saldo actual                                    | 181.514.645,90 € |
| % sobre saldo inicial                           | 25,93%           |
| Amortización devengada no pagada                | 0,00 €           |

| <b>BONOS DE TITULIZACIÓN DE ACTIVOS. INTERESES</b> |              |
|----------------------------------------------------|--------------|
| Intereses pagados Serie A                          | 684.160,40 € |
| Intereses pagados Serie B                          | 64.144,50 €  |
| Intereses devengados no pagados                    | 0,00 €       |

| <b>DATOS</b>                    |            |
|---------------------------------|------------|
| Fecha de determinación          | 14/03/2012 |
| Fecha de Pago de Cupón Actual   | 22/03/2012 |
| Fecha de Pago de Cupón Anterior | 22/12/2011 |
| Número de días                  | 91         |
| Tipo de referencia (%)          | 0,832%     |
| Próxima Fecha de Pago           | 22/06/2012 |

| <b>VIDA RESIDUAL (AÑOS)</b> |                |                            |
|-----------------------------|----------------|----------------------------|
|                             | <b>INICIAL</b> | <b>22 DE MARZO DE 2012</b> |
| B.T.H'S SERIE A             | 4,60           | 3,32                       |
| B.T.H'S SERIE B             | 7,70           | 5,25                       |

**F.T.H. UCI 10****INFORME TRIMESTRAL DERECHOS DE CREDITO  
22 DE MARZO DE 2012**

| <b>DERECHOS DE CRÉDITO. PRINCIPAL</b> |                  |
|---------------------------------------|------------------|
| Saldo anterior                        | 185.873.302,98 € |
| Amortizaciones                        | 3.309.883,26 €   |
| Saldo actual                          | 182.563.419,72 € |
| Número de derechos de crédito         | 2.745            |
| LTV                                   | 40,00%           |

| <b>DERECHOS DE CRÉDITO. INTERESES</b> |                |
|---------------------------------------|----------------|
| Intereses cobrados en el trimestre    | 1.358.268,32 € |
| Intereses devengados en el trimestre  | 1.449.589,36 € |

| <b>DERECHOS DE CRÉDITO CON RETRASOS EN EL PAGO</b> |                |                |                |               |                 |
|----------------------------------------------------|----------------|----------------|----------------|---------------|-----------------|
|                                                    | HASTA 30 DÍAS  | 30 A 60 DÍAS   | 60 A 90 DÍAS   | 90 A 180 DÍAS | MÁS DE 180 DÍAS |
| Principal                                          | 6.777,35 €     | 5.541,23 €     | 11.157,09 €    | 6.806,37 €    | 113.334,85 €    |
| Intereses                                          | 5.240,20 €     | 4.918,86 €     | 7.851,00 €     | 6.533,23 €    | 102.256,59 €    |
| Saldo de los derechos de crédito                   | 3.778.278,50 € | 1.960.130,75 € | 1.868.407,65 € | 903.703,87 €  | 2.185.053,69 €  |
| Número de derechos de crédito                      | 49             | 24             | 25             | 14            | 18              |
| % sobre saldo de los derechos de crédito           | 2,07%          | 1,07%          | 1,02%          | 0,50%         | 1,20%           |

| <b>PRÉSTAMOS EN WRITE OFF</b>           |                |
|-----------------------------------------|----------------|
| Write Off acumulado Fecha Pago anterior | 1.117.178,59 € |
| Write Off trimestre                     | -68.393,45 €   |
| Write Off acumulados actuales           | 1.048.785,14 € |

**F.T.H. UCI 10**

**INFORME TRIMESTRAL DERECHOS DE CREDITO  
22 DE MARZO DE 2012**

| ADJUDICADOS    |               |
|----------------|---------------|
| Saldo anterior | 791.360,87 €  |
| Diferencia     | -148.996,29 € |
| Saldo actual   | 642.364,58 €  |

**F.T.H. UCI 10**

**ESTADO DE ORIGEN Y APLICACIÓN DE FONDOS Y CUENTA DE TESORERÍA  
22 DE MARZO DE 2012**

| <b>ORIGEN</b>                         | <b>4.574.945,63 €</b> |
|---------------------------------------|-----------------------|
| <b>PRINCIPAL COBRADO</b>              |                       |
| Amortización derechos de crédito      | 3.191.432,32 €        |
| <b>INTERESES COBRADOS</b>             |                       |
| Intereses de derechos de crédito      | 1.358.268,32 €        |
| Intereses de reinversión              | 30.386,14 €           |
| <b>CONTENCIOSOS / JUDICIALES</b>      | 0,00 €                |
| <b>INGRESOS/GASTOS DE ADJUDICADOS</b> | 40.000,00 €           |
| <b>FONDO DE RESERVA</b>               | 0,00 €                |
| <b>OTROS</b>                          | -45.141,15 €          |

| <b>ESTADO CUENTA DE TESORERÍA</b>  | <b>6.110.936,79 €</b> |
|------------------------------------|-----------------------|
| <b>FONDO DE RESERVA</b>            |                       |
| Saldo anterior                     | 6.110.936,79 €        |
| Utilizado en el período            | 0,00 €                |
| Saldo actual                       | 6.110.936,79 €        |
| <b>RETENCIÓN A CUENTA DEL IRPF</b> | 0,00 €                |
| <b>GASTOS EMISIÓN RETENIDOS</b>    | 0,00 €                |
| <b>OTROS</b>                       | 0,00 €                |

| <b>APLICACIÓN</b>                 | <b>4.574.945,63 €</b> |
|-----------------------------------|-----------------------|
| GASTOS ORDINARIOS                 | 3.174,90 €            |
| COMISIÓN S.G.F.T                  | 20.129,78 €           |
| PAGO SWAP                         | 0,00 €                |
| COBRO SWAP                        | 0,00 €                |
| INTERESES B.T.H'S SERIE A         | 684.160,40 €          |
| INTERESES B.T.H'S SERIE B         | 64.144,50 €           |
| FONDOS DISPONIBLES AMORTIZACIÓN A | 3.241.478,10 €        |
| FONDOS DISPONIBLES AMORTIZACIÓN B |                       |
| INTERESES SERIE B POSTERGADOS     | 0,00 €                |
| INTERESES PRÉSTAMO SUBORDINADO    | 30.765,44 €           |
| AMORTIZACION PRESTAMO SUBORDINADO | 0,00 €                |
| COMISIÓN FIJA                     | 6.000,00 €            |
| COMISIÓN VARIABLE                 | 525.092,51 €          |



**F.T.H. UCI 10****MEJORA CREDITICIA Y PRÉSTAMO SUBORDINADO  
22 DE MARZO DE 2012**

| MEJORA DE CRÉDITO   |                         |                          |
|---------------------|-------------------------|--------------------------|
| CONCEPTOS           | INICIAL                 | 22 DE MARZO DE 2012      |
| EMISIÓN SUBORDINADA | 3,00 %                  | 7,29%                    |
| FONDO DE RESERVA    | 6.650.000,00 € (0,95 %) | 6.110.936,79 € (.3,37 %) |

| PRÉSTAMOS SUBORDINADOS     |                |                     |
|----------------------------|----------------|---------------------|
| CONCEPTOS                  | INICIAL        | 22 DE MARZO DE 2012 |
| PRÉSTAMO SUBORDINADO SCH   |                |                     |
| Saldo vivo                 | 4.120.000,00 € | 3.057.478,87 €      |
| Tipo de interés            | 2,660 %        | 1,432%              |
| PRESTAMO SUBORDINADO U.C.B |                |                     |
| Saldo vivo                 | 4.120.000,00 € | 3.057.478,87 €      |
| Tipo de interés            | 2,660 %        | 1,432%              |

**F.T.H. UCI 10****INFORMACIÓN RELATIVA A LOS TRIGGERS  
22 DE MARZO DE 2012**

| TRIGGERS FONDO DE RESERVA                                                                              |     |
|--------------------------------------------------------------------------------------------------------|-----|
| 1. SI 1.A) ES MAYOR QUE 1.B) NO SE AMORTIZA EL FONDO DE RESERVA Y SE DEJA CONSTANTE HASTA VENCIMIENTO: |     |
| 1.A) MOROSIDAD DE LAS PH'S SUPERIOR A 90 DÍAS                                                          | N/A |
| 1.B) 1,25% SALDO VIVO PARTICIPACIONES HIPOTECARIAS                                                     | N/A |
| 2. SI 2.A) ES MENOR QUE 2.B) NO SE AMORTIZA EL FONDO DE RESERVA:                                       |     |
| 2.A) SALDO VIVO PARTICIPACIONES HIPOTECARIAS                                                           | N/A |
| 2.B) 10% SALDO INICIAL PARTICIPACIONES HIPOTECARIAS                                                    | N/A |
| 3. SI 3.A) ES MENOR QUE 3.B) NO SE AMORTIZA EL FONDO DE RESERVA:                                       |     |
| 3.A) TIPO DE INTERÉS MEDIO PONDERADO PH'S                                                              | N/A |
| 3.B) TIPO DE INTERÉS MEDIO PONDERADO BONOS +0,40%                                                      | N/A |

EN SEPTIEMBRE DE 2007 SE ALCANZÓ EL NIVEL DEL PRIMER TRIGGER, POR TANTO EL FONDO DE RESERVA PERMANECERÁ CONSTANTE EN 6.110.936,79 HASTA VENCIMIENTO.

**F.T.H. UCI 10****INFORMACIÓN RELATIVA A LOS TRIGGERS  
22 DE MARZO DE 2012**

| TRIGGERS BONOS                                          |                  |
|---------------------------------------------------------|------------------|
| 1. SI 1.A) ES MAYOR QUE 1.B) NO SE AMORTIZA LA SERIE B: |                  |
| 1.A) MOROSIDAD DE LAS PH'S SUPERIOR A 90 DÍAS           | 4.137.542,70 €   |
| 1.B) 2,25% SALDO VIVO PARTICIPACIONES HIPOTECARIAS      | 4.107.676,94 €   |
| 2. SI 2.A) ES MENOR QUE 2.B) NO SE AMORTIZA LA SERIE B: |                  |
| 2.A) SALDO VIVO PARTICIPACIONES HIPOTECARIAS            | 182.563.419,72 € |
| 2.B) 10% SALDO INICIAL PARTICIPACIONES HIPOTECARIAS     | 70.000.062,34 €  |

NO SE AMORTIZA LA SERIE B POR ALCANZAR EL NIVEL DEL TRIGGER.

| TRIGGERS AMORTIZACIÓN ORDEN DE PRELACIÓN DE PAGOS                                                          |                 |
|------------------------------------------------------------------------------------------------------------|-----------------|
| 1. SI 1.a) ES MAYOR QUE 1.b) LOS INTERESES DE LA SERIE B SE POSTERGARÁN EN LA ORDEN DE PRELACIÓN DE PAGOS: |                 |
| 1.a) MOROSIDAD DE LAS PH'S SUPERIOR A 90 DÍAS                                                              | 4.137.542,70 €  |
| 1.b) 9,00% SALDO VIVO PARTICIPACIONES HIPOTECARIAS                                                         | 16.430.707,77 € |

NO SE HA ALCANZADO EL NIVEL DEL TRIGGER, POR LO TANTO NO SE POSTERGARÁ EL PAGO DE INTERESES DE LA SERIE B.

|                                                                           |
|---------------------------------------------------------------------------|
| <b>F.T.H. UCI 10</b><br><b>DEFINICIONES</b><br><b>22 DE MARZO DE 2012</b> |
|---------------------------------------------------------------------------|

**FECHA DE DETERMINACIÓN** Será la fecha en que la Sociedad Gestora, en nombre del Fondo, realizará los cálculos necesarios para distribuir los fondos disponibles existentes a dicha fecha, de acuerdo con el orden de prelación de pagos descrito en el Folleto Informativo.

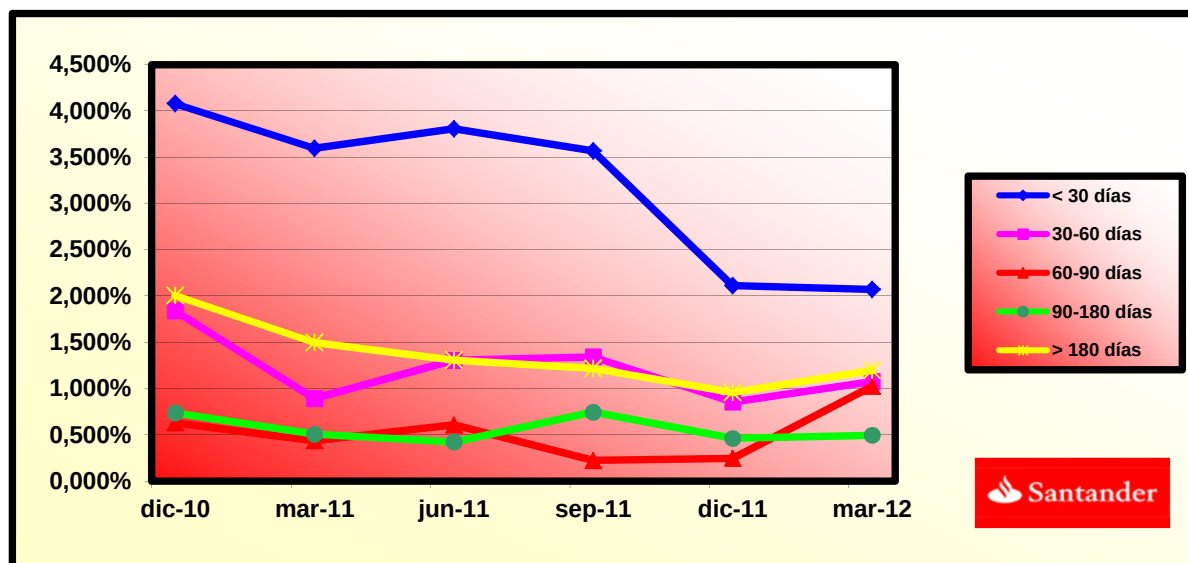
**WRITE OFF** *Todos los datos de los Activos Titulizados / Saldo Vivo DC's, tablas de morosidad, propiedades transitorias, datos estadísticos, etc \*  
Préstamos con cuotas pendientes con antigüedad igual o superior a 12 ó 18 meses (según Folleto Informativo).

**ADJUDICADOS** Bienes en el activo del Fondo como consecuencia de un proceso judicial o extrajudicial.

**FONDO DE TITULIZACIÓN HIPOTECARIA**  
**UCI 10**

**INFORME TRIMESTRAL PARTICIPACIONES HIPOTECARIAS**  
**22 DE MARZO DE 2012**

| Fecha       | dic-10 | mar-11 | jun-11 | sep-11 | dic-11 | mar-12 |
|-------------|--------|--------|--------|--------|--------|--------|
| < 30 días   | 4,078% | 3,595% | 3,806% | 3,568% | 2,113% | 2,070% |
| 30-60 días  | 1,839% | 0,892% | 1,305% | 1,341% | 0,853% | 1,074% |
| 60-90 días  | 0,629% | 0,436% | 0,606% | 0,223% | 0,246% | 1,023% |
| 90-180 días | 0,735% | 0,506% | 0,420% | 0,745% | 0,461% | 0,495% |
| > 180 días  | 2,005% | 1,495% | 1,308% | 1,217% | 0,958% | 1,197% |



**FONDO DE TITULIZACIÓN HIPOTECARIA**  
**UCI 10**

**LTV**  
**22 DE MARZO DE 2012**

| INTERVALO (%) | SALDOS VIVOS  | % SALDOS VIVOS | Nº DE PRESTAMOS | % Nº PRESTAMOS |
|---------------|---------------|----------------|-----------------|----------------|
| 0,00 - 9,99   | 1.930.771,11  | 1,0575%        | 242             | 8,8096%        |
| 10,00 - 19,99 | 6.780.990,06  | 3,7140%        | 227             | 8,2636%        |
| 20,00 - 29,99 | 18.761.444,50 | 10,2757%       | 364             | 13,2508%       |
| 30,00 - 39,99 | 32.359.271,35 | 17,7233%       | 454             | 16,5271%       |
| 40,00 - 49,99 | 40.226.150,83 | 22,0320%       | 484             | 17,6192%       |
| 50,00 - 59,99 | 40.100.011,44 | 21,9629%       | 478             | 17,4008%       |
| 60,00 - 69,99 | 40.087.414,53 | 21,9560%       | 476             | 17,3280%       |
| >70           | 2.334.691,19  | 1,2787%        | 22              | 0,8009%        |

## F.T.H. UCI 10

| FECHA | SALDO ANTES PAGO | SALDO REAL | VECTOR DE PREPAGO | PERMANENCIA FINAL DE MES | MORTALIDAD MENSUAL | CPR | MORTALIDAD MENSUAL | CPR   | SALDO DESPUÉS DE PAGO |
|-------|------------------|------------|-------------------|--------------------------|--------------------|-----|--------------------|-------|-----------------------|
|       |                  |            | 1,13%             |                          |                    |     |                    | 2,80% |                       |

| DATE     | OUTSTANDING BEFORE PREPAYMENT | REAL OUTSTANDING | PREPAYMENT VECTOR | REMAINING AT THE END OF THE MONTH | AVERAGE SINGLE MONTHLY MORTALITY | CPR    | MONTHLY SINGLE MONTHLY MORTALITY | CPR    | OUTSTANDING AFTER PREPAYMENT |
|----------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|--------|----------------------------------|--------|------------------------------|
|          |                               |                  | 1,13%             |                                   |                                  |        |                                  | 2,80%  |                              |
|          | 700.000.620,0                 |                  | 100,00%           | 100,00%                           |                                  |        |                                  |        | 700.000.620,00               |
| 1-jun-04 | 698.155.183,8                 | 679.839.043,01   | 98,87%            | 97,38%                            | 2,62%                            | 27,31% | 2,62%                            | 27,31% | 690.274.580,86               |
| 1-jul-04 | 696.303.980,5                 | 658.446.249,53   | 97,76%            | 94,56%                            | 2,76%                            | 28,50% | 2,89%                            | 29,66% | 680.673.285,01               |
| 1-ago-04 | 694.446.992,3                 | 643.293.928,45   | 96,65%            | 92,63%                            | 2,52%                            | 26,37% | 2,04%                            | 21,91% | 671.195.201,74               |
| 1-sep-04 | 692.584.201,0                 | 634.048.209,92   | 95,56%            | 91,55%                            | 2,18%                            | 23,27% | 1,17%                            | 13,19% | 661.838.818,64               |
| 1-oct-04 | 690.715.588,4                 | 621.977.653,84   | 94,48%            | 90,05%                            | 2,07%                            | 22,24% | 1,64%                            | 17,98% | 652.602.641,37               |
| 1-nov-04 | 688.841.136,5                 | 609.001.277,19   | 93,42%            | 88,41%                            | 2,03%                            | 21,84% | 1,82%                            | 19,78% | 643.485.193,44               |
| 1-dic-04 | 686.960.826,9                 | 594.284.705,59   | 92,36%            | 86,51%                            | 2,05%                            | 22,00% | 2,15%                            | 22,95% | 634.485.016,00               |
| 1-ene-05 | 685.074.641,3                 | 581.378.993,09   | 91,32%            | 84,86%                            | 2,03%                            | 21,82% | 1,90%                            | 20,58% | 625.600.667,65               |
| 1-feb-05 | 683.182.561,3                 | 568.673.886,18   | 90,29%            | 83,24%                            | 2,02%                            | 21,70% | 1,91%                            | 20,70% | 616.830.724,22               |
| 1-mar-05 | 681.284.568,7                 | 555.539.672,20   | 89,27%            | 81,54%                            | 2,02%                            | 21,72% | 2,04%                            | 21,89% | 608.173.778,58               |
| 1-abr-05 | 679.380.644,8                 | 544.664.633,09   | 88,26%            | 80,17%                            | 1,99%                            | 21,42% | 1,68%                            | 18,43% | 599.628.440,43               |
| 1-may-05 | 677.470.771,1                 | 529.648.735,03   | 87,26%            | 78,18%                            | 2,03%                            | 21,82% | 2,48%                            | 26,04% | 591.193.336,09               |
| 1-jun-05 | 675.562.618,0                 | 518.463.842,23   | 86,28%            | 76,75%                            | 2,02%                            | 21,68% | 1,84%                            | 19,93% | 582.873.742,32               |
| 1-jul-05 | 673.648.502,0                 | 505.304.334,06   | 85,31%            | 75,01%                            | 2,03%                            | 21,84% | 2,26%                            | 24,00% | 574.661.554,89               |
| 1-ago-05 | 671.728.404,3                 | 493.951.650,06   | 84,34%            | 73,53%                            | 2,03%                            | 21,80% | 1,97%                            | 21,21% | 566.555.450,77               |
| 1-sep-05 | 669.802.306,3                 | 484.569.320,18   | 83,39%            | 72,35%                            | 2,00%                            | 21,56% | 1,62%                            | 17,77% | 558.554.122,77               |
| 1-oct-05 | 667.870.189,3                 | 473.754.323,63   | 82,45%            | 70,94%                            | 2,00%                            | 21,53% | 1,95%                            | 21,04% | 550.656.279,38               |
| 1-nov-05 | 665.932.034,4                 | 462.658.176,25   | 81,52%            | 69,48%                            | 2,00%                            | 21,56% | 2,06%                            | 22,08% | 542.860.644,53               |
| 1-dic-05 | 664.058.843,0                 | 449.742.346,90   | 80,60%            | 67,73%                            | 2,03%                            | 21,82% | 2,52%                            | 26,36% | 535.223.198,86               |
| 1-ene-06 | 662.179.797,8                 | 438.084.410,55   | 79,69%            | 66,16%                            | 2,04%                            | 21,95% | 2,32%                            | 24,51% | 527.684.339,91               |
| 1-feb-06 | 660.294.880,6                 | 425.552.291,59   | 78,79%            | 64,45%                            | 2,07%                            | 22,20% | 2,58%                            | 26,95% | 520.242.853,40               |
| 1-mar-06 | 658.404.073,1                 | 415.056.252,46   | 77,90%            | 63,04%                            | 2,08%                            | 22,25% | 2,19%                            | 23,30% | 512.897.539,56               |
| 1-abr-06 | 656.507.356,8                 | 404.097.053,05   | 77,02%            | 61,55%                            | 2,09%                            | 22,37% | 2,36%                            | 24,91% | 505.647.213,02               |
| 1-may-06 | 654.604.713,2                 | 394.117.678,66   | 76,15%            | 60,21%                            | 2,09%                            | 22,41% | 2,19%                            | 23,30% | 498.490.702,59               |
| 1-jun-06 | 652.751.743,0                 | 383.269.615,98   | 75,29%            | 58,72%                            | 2,11%                            | 22,55% | 2,48%                            | 25,99% | 491.468.727,81               |
| 1-jul-06 | 650.892.982,4                 | 372.799.120,98   | 74,44%            | 57,28%                            | 2,12%                            | 22,68% | 2,45%                            | 25,78% | 484.537.452,70               |
| 1-ago-06 | 649.028.413,1                 | 366.837.949,92   | 73,60%            | 56,52%                            | 2,09%                            | 22,40% | 1,32%                            | 14,70% | 477.695.759,69               |
| 1-sep-06 | 647.158.017,0                 | 361.357.217,64   | 72,77%            | 55,84%                            | 2,06%                            | 22,10% | 1,21%                            | 13,58% | 470.942.544,62               |
| 1-oct-06 | 645.281.775,9                 | 354.958.817,81   | 71,95%            | 55,01%                            | 2,04%                            | 21,91% | 1,49%                            | 16,43% | 464.276.716,53               |
| 1-nov-06 | 643.399.671,6                 | 346.498.605,45   | 71,14%            | 53,85%                            | 2,04%                            | 21,93% | 2,10%                            | 22,46% | 457.697.197,54               |
| 1-dic-06 | 641.550.449,6                 | 339.833.895,11   | 70,33%            | 52,97%                            | 2,03%                            | 21,81% | 1,64%                            | 18,01% | 451.230.187,07               |
| 1-ene-07 | 639.695.448,9                 | 334.067.651,99   | 69,54%            | 52,22%                            | 2,01%                            | 21,62% | 1,41%                            | 15,69% | 444.846.837,27               |
| 1-feb-07 | 637.834.651,2                 | 328.098.011,95   | 68,76%            | 51,44%                            | 1,99%                            | 21,47% | 1,50%                            | 16,59% | 438.546.116,39               |
| 1-mar-07 | 635.968.038,6                 | 321.628.252,24   | 67,98%            | 50,57%                            | 1,99%                            | 21,39% | 1,68%                            | 18,44% | 432.327.005,05               |
| 1-abr-07 | 634.095.592,8                 | 315.764.072,62   | 67,21%            | 49,80%                            | 1,97%                            | 21,26% | 1,53%                            | 16,93% | 426.188.496,06               |
| 1-may-07 | 632.217.295,6                 | 310.676.752,75   | 66,45%            | 49,14%                            | 1,95%                            | 21,09% | 1,32%                            | 14,73% | 420.129.594,34               |
| 1-jun-07 | 630.368.568,9                 | 304.194.453,78   | 65,70%            | 48,26%                            | 1,95%                            | 21,05% | 1,80%                            | 19,58% | 414.172.602,06               |
| 1-jul-07 | 628.514.065,0                 | 298.241.464,36   | 64,96%            | 47,45%                            | 1,94%                            | 20,98% | 1,67%                            | 18,27% | 408.292.808,76               |
| 1-ago-07 | 626.653.765,7                 | 292.771.569,59   | 64,23%            | 46,72%                            | 1,93%                            | 20,88% | 1,54%                            | 17,02% | 402.489.261,40               |
| 1-sep-07 | 624.787.653,0                 | 290.520.687,90   | 63,50%            | 46,50%                            | 1,90%                            | 20,52% | 0,47%                            | 5,52%  | 396.761.018,37               |
| 1-oct-07 | 622.915.708,7                 | 286.050.604,09   | 62,79%            | 45,92%                            | 1,88%                            | 20,37% | 1,24%                            | 13,93% | 391.107.149,35               |
| 1-nov-07 | 621.037.914,5                 | 283.270.923,89   | 62,08%            | 45,61%                            | 1,85%                            | 20,09% | 0,67%                            | 7,78%  | 385.526.735,19               |
| 1-dic-07 | 619.206.544,4                 | 279.862.352,72   | 61,38%            | 45,20%                            | 1,83%                            | 19,88% | 0,91%                            | 10,40% | 380.050.963,13               |
| 1-ene-08 | 617.369.451,3                 | 275.745.386,25   | 60,68%            | 44,66%                            | 1,82%                            | 19,73% | 1,18%                            | 13,25% | 374.646.215,16               |
| 1-feb-08 | 615.526.617,2                 | 271.593.690,33   | 60,00%            | 44,12%                            | 1,80%                            | 19,60% | 1,21%                            | 13,60% | 369.311.614,03               |
| 1-mar-08 | 613.678.024,3                 | 267.749.345,61   | 59,32%            | 43,63%                            | 1,79%                            | 19,46% | 1,12%                            | 12,63% | 364.046.293,01               |
| 1-abr-08 | 611.823.654,5                 | 264.324.566,84   | 58,65%            | 43,20%                            | 1,77%                            | 19,29% | 0,98%                            | 11,15% | 358.849.395,77               |
| 1-may-08 | 609.963.489,9                 | 260.872.510,15   | 57,99%            | 42,77%                            | 1,75%                            | 19,13% | 1,01%                            | 11,42% | 353.720.076,26               |
| 1-jun-08 | 608.135.559,1                 | 257.568.289,35   | 57,34%            | 42,35%                            | 1,74%                            | 18,97% | 0,97%                            | 11,04% | 348.679.313,08               |
| 1-jul-08 | 606.301.916,0                 | 255.162.915,53   | 56,69%            | 42,09%                            | 1,72%                            | 18,76% | 0,63%                            | 7,35%  | 343.704.040,79               |
| 1-ago-08 | 604.462.542,8                 | 252.244.099,09   | 56,05%            | 41,73%                            | 1,70%                            | 18,59% | 0,84%                            | 9,66%  | 338.793.449,72               |
| 1-sep-08 | 602.617.421,5                 | 250.266.639,70   | 55,42%            | 41,53%                            | 1,68%                            | 18,36% | 0,48%                            | 5,61%  | 333.946.739,90               |
| 1-oct-08 | 600.766.534,3                 | 247.945.865,75   | 54,79%            | 41,27%                            | 1,66%                            | 18,16% | 0,62%                            | 7,21%  | 329.163.120,97               |
| 1-nov-08 | 598.909.863,0                 | 246.023.819,18   | 54,17%            | 41,08%                            | 1,63%                            | 17,94% | 0,47%                            | 5,47%  | 324.441.812,05               |
| 1-dic-08 | 597.138.803,6                 | 244.162.818,10   | 53,56%            | 40,89%                            | 1,61%                            | 17,73% | 0,46%                            | 5,41%  | 319.831.003,51               |
| 1-ene-09 | 595.362.209,7                 | 241.770.560,78   | 52,96%            | 40,61%                            | 1,60%                            | 17,56% | 0,68%                            | 7,91%  | 315.280.017,20               |
| 1-feb-09 | 593.580.063,9                 | 239.818.643,06   | 52,36%            | 40,40%                            | 1,58%                            | 17,37% | 0,51%                            | 5,95%  | 310.788.114,11               |
| 1-mar-09 | 591.792.348,8                 | 237.656.276,38   | 51,77%            | 40,16%                            | 1,56%                            | 17,20% | 0,60%                            | 6,99%  | 306.354.564,09               |
| 1-abr-09 | 589.999.047,2                 | 235.740.688,96   | 51,18%            | 39,96%                            | 1,54%                            | 17,02% | 0,50%                            | 5,89%  | 301.978.645,75               |
| 1-may-09 | 588.200.141,5                 | 233.712.846,67   | 50,61%            | 39,73%                            | 1,53%                            | 16,86% | 0,56%                            | 6,48%  | 297.659.646,37               |
| 1-jun-09 | 586.477.684,1                 | 230.766.847,02   | 50,03%            | 39,35%                            | 1,52%                            | 16,76% | 0,97%                            | 11,04% | 293.437.924,54               |
| 1-jul-09 | 584.749.844,0                 | 228.151.139,22   | 49,47%            | 39,02%                            | 1,51%                            | 16,65% | 0,84%                            | 9,64%  | 289.270.921,63               |
| 1-ago-09 | 583.016.604,4                 | 226.164.988,45   | 48,91%            | 38,79%                            | 1,49%                            | 16,50% | 0,58%                            | 6,70%  | 285.157.962,07               |
| 1-sep-09 | 581.277.948,4                 | 224.469.225,81   | 48,36%            | 38,62%                            | 1,48%                            | 16,34% | 0,45%                            | 5,30%  | 281.098.378,39               |
| 1-oct-09 | 579.533.859,1                 | 222.862.735,23   | 47,81%            | 38,46%                            | 1,46%                            | 16,17% | 0,42%                            | 4,89%  | 277.091.511,10               |
| 1-nov-09 | 577.784.319,5                 | 222.189.720,57   | 47,27%            | 38,46%                            | 1,44%                            | 15,95% | 0,00%                            | 0,00%  | 273.136.708,67               |
| 1-dic-09 | 576.045.746,0                 | 220.473.292,16   | 46,74%            | 38,27%                            | 1,42%                            | 15,80% | 0,47%                            | 5,53%  | 269.241.008,25               |
| 1-ene-10 | 574.301.739,6                 | 217.939.168,83   | 46,21%            | 37,95%                            | 1,41%                            | 15,72% | 0,85%                            | 9,73%  | 265.395.943,26               |
| 1-feb-10 | 572.552.283,1                 | 216.847.752,38   | 45,69%            | 37,87%                            | 1,40%                            | 15,54% | 0,20%                            | 2,34%  | 261.600.887,52               |
| 1-mar-10 | 570.797.359,5                 | 215.401.044,27   | 45,17%            | 37,74%                            | 1,38%                            | 15,39% | 0,36%                            | 4,26%  | 257.855.222,38               |
| 1-abr-10 | 569.036.951,8                 | 213.474.073,06   | 44,66%            | 37,51%                            | 1,37%                            | 15,27% | 0,59%                            | 6,83%  | 254.158.336,60               |
| 1-may-10 | 567.271.042,8                 | 211.807.045,89   | 44,16%            | 37,34%                            | 1,36%                            | 15,14% | 0,47%                            | 5,52%  | 250.509.626,30               |
| 1-jun-10 | 565.510.396,9                 | 209.601.115,31   | 43,66%            | 37,06%                            | 1,35%                            | 15,05% | 0,73%                            | 8,45%  | 246.913.202,26               |
| 1-jul-10 | 563.744.249,0                 | 207.389.821,04   | 43,17%            | 36,79%                            | 1,34%                            | 14,97% | 0,75%                            | 8,58%  | 243.363.675,87               |
| 1-ago-10 | 561.972.581,9                 | 205.707.774,48   | 42,68%            | 36,60%                            | 1,33%                            | 14,85% | 0,50%                            | 5,82%  | 239.860.466,08               |
| 1-sep-10 | 560.195.378,3                 | 203.774.123,94   | 42,20%            | 36,38%                            | 1,32%                            | 14,76% | 0,63%                            | 7,26%  | 236.402.998,85               |
| 1-oct-10 | 558.412.620,9                 | 202.241.092,55   | 41,72%            | 36,22%                            | 1,31%                            | 14,64% | 0,44%                            | 5,10%  | 232.990.707,02               |
| 1-nov-10 | 557.624.292,4                 | 201.824.574,71   | 41,25%            | 36,19%                            | 1,29%                            | 14,47% | 0,06%                            | 0,78%  | 230.035.558,13               |
| 1-dic-10 | 554.841.560,5                 | 199.002.635,24   | 40,79%            | 35,87%                            | 1,29%                            | 14,42% | 0,90%                            | 10,32% | 226.303.977,07               |

|          |               |                |        |        |       |        |        |        |                |
|----------|---------------|----------------|--------|--------|-------|--------|--------|--------|----------------|
| 1-ene-11 | 553.053.257,6 | 197.868.412,62 | 40,33% | 35,78% | 1,28% | 14,29% | 0,25%  | 2,94%  | 223.028.349,51 |
| 1-feb-11 | 551.259.366,2 | 196.746.004,23 | 39,87% | 35,69% | 1,26% | 14,16% | 0,24%  | 2,89%  | 219.795.608,55 |
| 1-mar-11 | 549.459.868,9 | 194.572.695,83 | 39,42% | 35,41% | 1,26% | 14,09% | 0,78%  | 8,98%  | 216.605.221,62 |
| 1-abr-11 | 547.654.748,1 | 193.554.783,75 | 38,98% | 35,34% | 1,25% | 13,96% | 0,20%  | 2,32%  | 213.456.662,58 |
| 1-may-11 | 545.843.986,4 | 192.900.485,57 | 38,54% | 35,34% | 1,23% | 13,81% | 0,01%  | 0,09%  | 210.349.411,60 |
| 1-jun-11 | 544.044.494,6 | 191.925.753,66 | 38,10% | 35,28% | 1,22% | 13,68% | 0,18%  | 2,09%  | 207.289.405,18 |
| 1-jul-11 | 542.239.379,4 | 190.843.268,55 | 37,67% | 35,20% | 1,21% | 13,56% | 0,23%  | 2,76%  | 204.269.560,20 |
| 1-ago-11 | 540.428.623,2 | 188.566.875,18 | 37,25% | 34,89% | 1,20% | 13,52% | 0,86%  | 9,86%  | 201.289.377,25 |
| 1-sep-11 | 538.612.208,4 | 187.548.690,21 | 36,83% | 34,82% | 1,19% | 13,40% | 0,20%  | 2,43%  | 198.348.362,94 |
| 1-oct-11 | 536.790.117,3 | 186.591.613,41 | 36,41% | 34,76% | 1,18% | 13,28% | 0,17%  | 2,05%  | 195.446.029,81 |
| 1-nov-11 | 534.962.332,2 | 185.861.474,02 | 36,00% | 34,74% | 1,17% | 13,15% | 0,05%  | 0,61%  | 192.581.896,27 |
| 1-dic-11 | 533.140.919,3 | 184.756.124,39 | 35,59% | 34,65% | 1,16% | 13,04% | 0,26%  | 3,02%  | 189.759.787,62 |
| 1-ene-12 | 531.313.814,5 | 184.436.647,05 | 35,19% | 34,71% | 1,14% | 12,89% | -0,17% | -2,06% | 186.974.848,95 |
| 1-feb-12 | 529.481.000,0 | 183.397.166,49 | 34,79% | 34,64% | 1,13% | 12,79% | 0,22%  | 2,60%  | 184.226.617,12 |
| 1-mar-12 | 527.642.457,9 | 181.514.634,58 | 34,40% | 34,40% | 1,13% | 12,74% | 0,68%  | 7,88%  | 181.514.634,58 |



DEAL 700.000.000  
 MEZZ. DECLINN 6%  
 MEZZ. STOPS DECLINN 0%  
 VIDA RESIDUAL DESDE 22-mar-12

| FECHA | PRINCIPAL<br>DISPONIBLE | SERIE A | SERIE B | PRINCIPAL<br>SERIE A | VIDA MEDIA<br>SERIE A | PRINCIPAL<br>SERIE B | VIDA MEDIA<br>SERIE B |
|-------|-------------------------|---------|---------|----------------------|-----------------------|----------------------|-----------------------|
|       |                         |         |         |                      | 3,32                  |                      | 5,25                  |

| DATA      | PRINCIPAL<br>AVAILABLE | SENIOR<br>NOTES | MEZZANIE<br>NOTES | CLASS A<br>PRINCIPAL | AVERAGE<br>LIFE CLASS A | CLASS B<br>PRINCIPAL | AVERAGE<br>LIFE CLASS B |
|-----------|------------------------|-----------------|-------------------|----------------------|-------------------------|----------------------|-------------------------|
|           |                        |                 |                   |                      | 3,32                    |                      | 5,25                    |
| 22-jun-04 | 9.726.039              | 679.000.000     | 21.000.000        | 9.726.039            | -27.524.690.768         | 0                    | 0                       |
| 22-jul-04 | 0                      | 679.000.000     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-04 | 0                      | 669.273.961     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 27-sep-04 | 28.435.762             | 669.273.961     | 21.000.000        | 28.435.762           | -77.714.938.136         | 0                    | 0                       |
| 22-oct-04 | 0                      | 640.838.199     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-04 | 0                      | 640.838.199     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-04 | 27.353.803             | 640.838.199     | 21.000.000        | 27.353.803           | -72.405.515.593         | 0                    | 0                       |
| 22-ene-05 | 0                      | 613.484.396     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-05 | 0                      | 613.484.396     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-05 | 26.311.237             | 613.484.396     | 21.000.000        | 26.311.237           | -67.277.834.077         | 0                    | 0                       |
| 22-abr-05 | 0                      | 587.173.159     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-05 | 0                      | 587.173.159     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-05 | 25.300.036             | 587.173.159     | 21.000.000        | 25.300.036           | -62.364.589.393         | 0                    | 0                       |
| 22-jul-05 | 0                      | 561.873.122     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-05 | 0                      | 561.873.122     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-05 | 24.319.620             | 561.873.122     | 21.000.000        | 24.319.620           | -57.710.457.182         | 0                    | 0                       |
| 22-oct-05 | 0                      | 537.553.503     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-05 | 0                      | 537.553.503     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-05 | 23.330.924             | 537.553.503     | 21.000.000        | 23.330.924           | -53.241.168.368         | 0                    | 0                       |
| 22-ene-06 | 0                      | 514.222.579     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-06 | 0                      | 514.222.579     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-06 | 22.325.659             | 514.222.579     | 21.000.000        | 22.325.659           | -48.937.845.186         | 0                    | 0                       |
| 22-abr-06 | 0                      | 491.896.920     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-06 | 0                      | 491.896.920     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-06 | 21.428.812             | 491.896.920     | 21.000.000        | 21.428.812           | -45.000.504.675         | 0                    | 0                       |
| 22-jul-06 | 0                      | 470.468.108     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-06 | 0                      | 470.468.108     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-06 | 20.526.183             | 470.468.108     | 21.000.000        | 20.526.183           | -41.216.575.852         | 0                    | 0                       |
| 22-oct-06 | 0                      | 449.941.925     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-06 | 0                      | 449.941.925     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-06 | 19.712.358             | 449.941.925     | 21.000.000        | 19.712.358           | -37.788.589.422         | 0                    | 0                       |
| 22-ene-07 | 0                      | 430.229.567     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-07 | 0                      | 430.229.567     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-07 | 18.903.182             | 430.229.567     | 21.000.000        | 18.903.182           | -34.536.113.548         | 0                    | 0                       |
| 22-abr-07 | 0                      | 411.326.385     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-07 | 0                      | 411.326.385     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-07 | 18.154.403             | 411.326.385     | 21.000.000        | 18.154.403           | -31.497.889.189         | 0                    | 0                       |
| 22-jul-07 | 0                      | 393.171.982     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-07 | 0                      | 393.171.982     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-07 | 17.411.584             | 393.171.982     | 21.000.000        | 17.411.584           | -28.607.231.997         | 0                    | 0                       |
| 22-oct-07 | 0                      | 375.760.398     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-07 | 0                      | 375.760.398     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-07 | 16.710.055             | 375.760.398     | 21.000.000        | 16.710.055           | -25.934.005.731         | 0                    | 0                       |
| 22-ene-08 | 0                      | 359.050.343     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-08 | 0                      | 359.050.343     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-08 | 16.004.670             | 359.050.343     | 21.000.000        | 16.004.670           | -23.382.823.057         | 0                    | 0                       |
| 22-abr-08 | 0                      | 343.045.673     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-08 | 0                      | 343.045.673     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-08 | 15.366.980             | 343.045.673     | 21.000.000        | 15.366.980           | -21.037.395.522         | 0                    | 0                       |
| 22-jul-08 | 0                      | 327.678.693     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-08 | 0                      | 327.678.693     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-08 | 14.732.573             | 327.678.693     | 21.000.000        | 14.732.573           | -18.813.495.944         | 0                    | 0                       |
| 22-oct-08 | 0                      | 312.946.120     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-08 | 0                      | 312.946.120     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-08 | 14.115.736             | 312.946.120     | 21.000.000        | 14.115.736           | -16.741.263.358         | 0                    | 0                       |
| 22-ene-09 | 0                      | 298.830.384     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-09 | 0                      | 298.830.384     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-09 | 13.476.439             | 298.830.384     | 21.000.000        | 13.476.439           | -14.770.177.610         | 0                    | 0                       |
| 22-abr-09 | 0                      | 285.353.944     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-09 | 0                      | 285.353.944     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-09 | 12.916.640             | 285.353.944     | 21.000.000        | 12.916.640           | -12.968.306.104         | 0                    | 0                       |
| 22-jul-09 | 0                      | 272.437.305     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-09 | 0                      | 272.437.305     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-09 | 12.339.546             | 272.437.305     | 21.000.000        | 12.339.546           | -11.253.666.094         | 0                    | 0                       |
| 22-oct-09 | 0                      | 260.097.758     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-09 | 0                      | 260.097.758     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-09 | 11.857.370             | 260.097.758     | 21.000.000        | 11.857.370           | -9.734.900.881          | 0                    | 0                       |
| 22-ene-10 | 0                      | 248.240.388     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-10 | 0                      | 248.240.388     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |

|                     |             |
|---------------------|-------------|
| DEAL                | 700.000.000 |
| MEZZ. DECLINN       | 6%          |
| MEZZ. STOPS DECLINN | 0%          |
| VIDA RESIDUAL DESDE | 22-mar-12   |

| FECHA |  | PRINCIPAL<br>DISPONIBLE | SERIE A | SERIE B | PRINCIPAL<br>SERIE A | VIDA MEDIA<br>SERIE A | PRINCIPAL<br>SERIE B | VIDA MEDIA<br>SERIE B |
|-------|--|-------------------------|---------|---------|----------------------|-----------------------|----------------------|-----------------------|
|       |  |                         |         |         |                      | 3,32                  |                      | 5,25                  |

|           |   | PRINCIPAL  | SENIOR      | MEZZANIE   | CLASS A    | AVERAGE        | CLASS B | AVERAGE |
|-----------|---|------------|-------------|------------|------------|----------------|---------|---------|
| 22-mar-10 | 1 | 11.385.786 | 248.240.388 | 21.000.000 | 11.385.786 | -8.323.009.472 | 0       | 0       |
| 22-abr-10 | 0 | 0          | 236.854.602 | 21.000.000 | 0          | 0              | 0       | 0       |

DEAL 700.000.000  
 MEZZ. DECLINN 6%  
 MEZZ. STOPS DECLINN 0%  
 VIDA RESIDUAL DESDE 22-mar-12

| FECHA | PRINCIPAL<br>DISPONIBLE | SERIE A | SERIE B | PRINCIPAL<br>SERIE A | VIDA MEDIA<br>SERIE A | PRINCIPAL<br>SERIE B | VIDA MEDIA<br>SERIE B |
|-------|-------------------------|---------|---------|----------------------|-----------------------|----------------------|-----------------------|
|       |                         |         |         |                      | 3,32                  |                      | 5,25                  |

|           |   | PRINCIPAL  | SENIOR      | MEZZANIE   | CLASS A    | AVERAGE        | CLASS B   | AVERAGE      |
|-----------|---|------------|-------------|------------|------------|----------------|-----------|--------------|
| 22-may-10 | 0 | 0          | 236.854.602 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-jun-10 | 1 | 10.942.020 | 236.854.602 | 21.000.000 | 10.942.020 | -6.991.950.854 | 0         | 0            |
| 22-jul-10 | 0 | 0          | 225.912.582 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-ago-10 | 0 | 0          | 225.912.582 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-sep-10 | 1 | 10.510.203 | 225.912.582 | 21.000.000 | 10.510.203 | -5.749.081.266 | 0         | 0            |
| 22-oct-10 | 0 | 0          | 215.402.379 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-nov-10 | 0 | 0          | 215.402.379 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-dic-10 | 1 | 10.099.022 | 215.402.379 | 21.000.000 | 10.099.022 | -4.605.153.934 | 0         | 0            |
| 22-ene-11 | 0 | 0          | 205.303.357 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-feb-11 | 0 | 0          | 205.303.357 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-mar-11 | 1 | 9.698.755  | 205.303.357 | 21.000.000 | 9.698.755  | -3.549.744.493 | 0         | 0            |
| 22-abr-11 | 0 | 0          | 195.604.602 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-may-11 | 0 | 0          | 195.604.602 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-jun-11 | 1 | 9.315.816  | 195.604.602 | 21.000.000 | 9.315.816  | -2.552.533.705 | 0         | 0            |
| 22-jul-11 | 0 | 0          | 186.288.785 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-ago-11 | 0 | 0          | 186.288.785 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-sep-11 | 1 | 8.941.042  | 186.288.785 | 21.000.000 | 8.941.042  | -1.627.269.688 | 0         | 0            |
| 22-oct-11 | 0 | 0          | 171.525.721 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-nov-11 | 0 | 0          | 171.525.721 | 21.000.000 | 0          | 0              | 0         | 0            |
| 22-dic-11 | 1 | 8.588.575  | 171.525.721 | 21.000.000 | 0          | 0              | 7.769.596 | -707.033.273 |
| 22-ene-12 | 0 | 0          | 171.525.721 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-feb-12 | 0 | 0          | 171.525.721 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-mar-12 | 1 | 8.245.153  | 171.525.721 | 13.230.404 | 3.241.490  | 0              | 0         | 0            |
| 22-abr-12 | 0 | 0          | 168.284.231 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-may-12 | 0 | 0          | 168.284.231 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-jun-12 | 1 | 7.917.615  | 168.284.231 | 13.230.404 | 7.917.615  | 728.420.577    | 0         | 0            |
| 22-jul-12 | 0 | 0          | 160.366.616 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-ago-12 | 0 | 0          | 160.366.616 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-sep-12 | 1 | 7.597.278  | 160.366.616 | 13.230.404 | 7.597.278  | 1.397.899.107  | 0         | 0            |
| 22-oct-12 | 0 | 0          | 152.769.338 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-nov-12 | 0 | 0          | 152.769.338 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-dic-12 | 1 | 7.286.191  | 152.769.338 | 13.230.404 | 7.286.191  | 2.003.702.442  | 0         | 0            |
| 22-ene-13 | 0 | 0          | 145.483.147 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-feb-13 | 0 | 0          | 145.483.147 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-mar-13 | 1 | 6.974.491  | 145.483.147 | 13.230.404 | 6.974.491  | 2.545.689.342  | 0         | 0            |
| 22-abr-13 | 0 | 0          | 138.508.656 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-may-13 | 0 | 0          | 138.508.656 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-jun-13 | 1 | 6.688.300  | 138.508.656 | 13.230.404 | 6.688.300  | 3.056.553.265  | 0         | 0            |
| 22-jul-13 | 0 | 0          | 131.820.355 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-ago-13 | 0 | 0          | 131.820.355 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-sep-13 | 1 | 6.401.514  | 131.820.355 | 13.230.404 | 6.401.514  | 3.514.431.417  | 0         | 0            |
| 22-oct-13 | 0 | 0          | 125.418.841 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-nov-13 | 0 | 0          | 125.418.841 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-dic-13 | 1 | 6.142.643  | 125.418.841 | 13.230.404 | 6.142.643  | 3.931.291.525  | 0         | 0            |
| 22-ene-14 | 1 | 0          | 119.276.198 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-feb-14 | 1 | 0          | 119.276.198 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-mar-14 | 1 | 5.887.073  | 119.276.198 | 13.230.404 | 5.887.073  | 4.297.563.170  | 0         | 0            |
| 22-abr-14 | 1 | 0          | 113.389.125 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-may-14 | 1 | 0          | 113.389.125 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-jun-14 | 1 | 5.651.456  | 113.389.125 | 13.230.404 | 5.651.456  | 4.645.497.199  | 0         | 0            |
| 22-jul-14 | 1 | 0          | 107.737.669 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-ago-14 | 1 | 0          | 107.737.669 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-sep-14 | 1 | 5.421.727  | 107.737.669 | 13.230.404 | 5.421.727  | 4.955.458.089  | 0         | 0            |
| 22-oct-14 | 1 | 0          | 102.315.942 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-nov-14 | 1 | 0          | 102.315.942 | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-dic-14 | 1 | 5.205.360  | 102.315.942 | 13.230.404 | 5.205.360  | 5.231.386.908  | 0         | 0            |
| 22-ene-15 | 1 | 0          | 97.110.582  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-feb-15 | 1 | 0          | 97.110.582  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-mar-15 | 1 | 4.995.787  | 97.110.582  | 13.230.404 | 4.995.787  | 5.470.386.799  | 0         | 0            |
| 22-abr-15 | 1 | 0          | 92.114.795  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-may-15 | 1 | 0          | 92.114.795  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-jun-15 | 1 | 4.793.646  | 92.114.795  | 13.230.404 | 4.793.646  | 5.690.057.774  | 0         | 0            |
| 22-jul-15 | 1 | 0          | 87.321.149  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-ago-15 | 1 | 0          | 87.321.149  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-sep-15 | 1 | 4.596.178  | 87.321.149  | 13.230.404 | 4.596.178  | 5.878.511.035  | 0         | 0            |
| 22-oct-15 | 1 | 0          | 82.724.972  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-nov-15 | 1 | 0          | 82.724.972  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-dic-15 | 1 | 4.410.884  | 82.724.972  | 13.230.404 | 4.410.884  | 6.042.911.734  | 0         | 0            |
| 22-ene-16 | 1 | 0          | 78.314.087  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-feb-16 | 1 | 0          | 78.314.087  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-mar-16 | 1 | 4.231.232  | 78.314.087  | 13.230.404 | 4.231.232  | 6.181.829.691  | 0         | 0            |
| 22-abr-16 | 1 | 0          | 74.082.855  | 13.230.404 | 0          | 0              | 0         | 0            |
| 22-may-16 | 1 | 0          | 74.082.855  | 13.230.404 | 0          | 0              | 0         | 0            |

DEAL  
MEZZ. DECLINN  
MEZZ. STOPS DECLINN  
VIDA RESIDUAL DESDE

700.000.000  
6%  
0%  
22-mar-12

| FECHA |  | PRINCIPAL<br>DISPONIBLE | SERIE A | SERIE B | PRINCIPAL<br>SERIE A | VIDA MEDIA<br>SERIE A | PRINCIPAL<br>SERIE B | VIDA MEDIA<br>SERIE B |
|-------|--|-------------------------|---------|---------|----------------------|-----------------------|----------------------|-----------------------|
|       |  |                         |         |         |                      | 3,32                  |                      | 5,25                  |

|           |   | PRINCIPAL  | SENIOR     | MEZZANIE   | CLASS A    | AVERAGE         | CLASS B    | AVERAGE        |
|-----------|---|------------|------------|------------|------------|-----------------|------------|----------------|
| 22-jun-16 | 1 | 4.059.471  | 74.082.855 | 13.230.404 | 4.059.471  | 6.304.358.999   | 0          | 0              |
| 22-jul-16 | 1 | 0          | 70.023.384 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-ago-16 | 1 | 0          | 70.023.384 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-sep-16 | 1 | 3.892.647  | 70.023.384 | 13.230.404 | 3.892.647  | 6.403.404.525   | 0          | 0              |
| 22-oct-16 | 1 | 0          | 66.130.737 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-nov-16 | 1 | 0          | 66.130.737 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-dic-16 | 1 | 3.732.946  | 66.130.737 | 13.230.404 | 3.732.946  | 6.480.394.541   | 0          | 0              |
| 22-ene-17 | 1 | 0          | 62.397.791 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-feb-17 | 1 | 0          | 62.397.791 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-mar-17 | 1 | 3.577.039  | 62.397.791 | 13.230.404 | 3.577.039  | 6.531.673.992   | 0          | 0              |
| 22-abr-17 | 1 | 0          | 58.820.751 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-17 | 1 | 0          | 58.820.751 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-17 | 1 | 72.051.155 | 58.820.751 | 13.230.404 | 58.820.751 | 112.818.200.751 | 13.230.404 | 25.375.914.872 |