



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

**DESIREE PEREZ MONTORO**

**ANALYST**

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

**CIUDAD GRUPO SANTANDER**

**28660 BOADILLA DEL MONTE**

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**Tel: 912893278**



NAME OF THE FUND: F.T.H. UCI 10

INFORMATION AT: QUARTER/SEMESTER: June 22, 2012 - September 24, 2012 YEAR: 2012

|                                                                                  |            |
|----------------------------------------------------------------------------------|------------|
| Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager: | Signature: |
| IGNACIO ORTEGA GAVARA - GENERAL MANAGER                                          |            |

# I. DATA OF THE FUND

|                          |                                          |                    |                  |         |
|--------------------------|------------------------------------------|--------------------|------------------|---------|
| Constitution Date        | May 14, 2004                             | Paying Agent       | BANCO SANTANDER  |         |
| Disbursement Date        | May 19, 2004                             | Negociation Market | AIAF             |         |
| Final Date of Redemption | June 22, 2036                            | Ratings Agencies   | STANDARD & POORS |         |
| Management Company       | SANTANDER DE TITULIZACION, S.G.F.T, S.A. | Rating             | Initial          | Current |
| Credit Rights's Seller   | UNION DE CREDITOS INMOBILIARIOS          | CLASS A            | AAA              | AA      |
|                          |                                          | CLASS B            | A-               | BB      |



## II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

| CLASS PRIORITY<br>ISIN CODE | NUM BONDS | NOMINAL          |                |                |         |
|-----------------------------|-----------|------------------|----------------|----------------|---------|
|                             |           |                  | Initial        | Current        | %Act/In |
| CLASS A<br>ES0338146006     | 6.790     | Nominal per Bond | 100.000,00     | 24.317,47      |         |
|                             |           | Total Nominal    | 679.000.000,00 | 165.115.621,30 | 24,32 % |
| CLASS B<br>ES0338146014     | 210       | Nominal per Bond | 100.000,00     | 50.187,13      |         |
|                             |           | Total Nominal    | 21.000.000,00  | 10.539.297,30  | 50,19 % |

| REDEMPTION AND INTEREST OF THE BONDS                     |                         |                |                                        |                            |                          |
|----------------------------------------------------------|-------------------------|----------------|----------------------------------------|----------------------------|--------------------------|
| Current                                                  |                         |                | Next                                   |                            |                          |
| Payment Date of the Current Period<br>September 24, 2012 |                         |                | Next Payment Date<br>December 24, 2012 |                            |                          |
|                                                          | Redemption of the Bonds | Gross Interest | Interest Rate                          | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A                                                  | 399,53 €                | 52,73 €        | 0,3930 %                               | 24,16 €                    | 19,09 €                  |
| CLASS B                                                  | 824,55 €                | 154,11 €       | 0,7330 %                               | 92,99 €                    | 73,46 €                  |
| Accrued amortisation due not payed                       | 0,00 €                  |                |                                        |                            |                          |
| Scheduled Amortisation                                   | YES                     |                |                                        |                            |                          |



III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

| CREDIT RIGHTS                             | ISSUE DATE     | CURRENT DATE   |
|-------------------------------------------|----------------|----------------|
| Numbre of CR's                            | 8.500          | 2.654          |
| CR's Outstanding to be amortised          | 700.000.623,37 | 176.634.247,11 |
| CR's Outstanding per Loan to be amortised | 81.871,42      | 66.553,97      |
| Interest Rate                             | 3,75 %         | 2,84 %         |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--------------------------------------------|-------------------|
| Monthly Single Rate                        | 0,30 %            |
| Average Monthly Single Rate                | 2,32 %            |
| Constant Prepayment Rate from Constitution | 12,14 %           |

| CURRENT DELINQUENCY             | Up to 1 month | From 1 to 6 months | Greater than 6 months |
|---------------------------------|---------------|--------------------|-----------------------|
| Debt Due (Principal + Interest) | 15.659,99     | 24.811,11          | 203.642,85            |
| Debt to be amortised            | 0,00          | 0,00               | 176.506.271,59        |
| Total Debt                      | 15.659,99     | 24.811,11          | 176.709.914,44        |

**F.T.H. UCI 10****QUARTERLY BONDS PAYOUT REPORT****September 24, 2012****BONDS. PRINCIPAL**

|                              |                  |
|------------------------------|------------------|
| Previous Balance             | 178.540.882,80 € |
| Principal Amortised          | 2.885.964,20 €   |
| Outstanding Balance          | 175.654.918,60 € |
| % of Initial Balance         | 25,09 %          |
| Principal accrued and unpaid | 0,00 €           |

**INTEREST PAID**

|                             |              |
|-----------------------------|--------------|
| CLASS A                     | 358.036,70 € |
| CLASS B                     | 32.363,10 €  |
| Interest accrued and unpaid | 0,00 €       |

**DATA**

|                             |                    |
|-----------------------------|--------------------|
| Determination Date          | September 17, 2012 |
| Payment Date                | September 24, 2012 |
| Last Payment Date           | June 22, 2012      |
| Number of Days (Act/360)    | 94                 |
| Reference Interest Rate (%) | 0,233 %            |
| Next Payment Date           | December 24, 2012  |

**RESIDUAL LIFE (YEARS)**

|         | INITIAL | September 24, 2012 |
|---------|---------|--------------------|
| CLASS A | 4,6     | 3,17               |
| CLASS B | 7,7     | 4,75               |

**F.T.H. UCI 10****QUARTERLY COLLATERAL REPORT****September 24, 2012****PRINCIPAL**

|                         |                  |
|-------------------------|------------------|
| Previous Balance        | 182.563.419,72 € |
| Principal Amortised     | 5.929.172,61 €   |
| Outstanding Balance     | 176.634.247,11 € |
| Number of Credit Rights | 2.654            |
| LTV                     | 41,34%           |

**INTEREST**

|                                          |                |
|------------------------------------------|----------------|
| Interest received during relevant period | 1.296.132,07 € |
| Interest accrued during relevant period  | 1.279.769,99 € |

**PRINCIPAL BALANCE IN ARREARS**

|                                              | UP to 30 DAYS  | 30 to 60 DAYS  | 60 to 90 DAYS | 90 to 180 DAYS | MORE THAN 180  |
|----------------------------------------------|----------------|----------------|---------------|----------------|----------------|
| Principal Balance in Arrears                 | 9.169,68 €     | 5.523,17 €     | 3.213,14 €    | 4.650,97 €     | 105.418,56 €   |
| Interest accrued on Credit Rights in Arrears | 6.490,31 €     | 4.513,91 €     | 3.007,09 €    | 3.902,83 €     | 98.224,29 €    |
| Outstanding Balance                          | 4.127.063,93 € | 1.572.379,07 € | 565.659,92 €  | 628.507,59 €   | 1.387.934,82 € |
| Number of Credit Rights                      | 56             | 18             | 9             | 9              | 10             |
| % of Outstanding Balance                     | 2,35 %         | 0,90 %         | 0,32 %        | 0,36 %         | 0,79%          |

**WRITE OFF**

|                                             |                |
|---------------------------------------------|----------------|
| Cumulative WRITE OFF as of previous balance | 1.041.324,51 € |
| Difference in Actual Period                 | -62.022,67 €   |
| Cumulative WRITE OFF up to date             | 979.301,84 €   |

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

**QUARTERLY COLLATERAL REPORT**

**September 24, 2012**

| TRANSITORY PROPERTIES             |              |
|-----------------------------------|--------------|
| Last balance                      | 606.991,64 € |
| Difference in Actual Period       | -5.100,57 €  |
| Current balance                   | 601.891,07 € |
| Transitory properties CR's number | 10           |

# F.T.H. UCI 10

## QUARTERLY REPORT - ALLOCATION OF CASH

September 24, 2012

| TOTAL CASH RECEIVED END OF PERIOD        | 4.228.335,59 € |
|------------------------------------------|----------------|
| CASH RECEIVED - PRINCIPAL                |                |
| Amortisation of Credit Rights            | 2.917.956,60 € |
| CASH RECEIVED - INTEREST                 |                |
| Interest received from Credit Rights     | 1.296.132,07 € |
| Interest received under GIC              | 3.275,25 €     |
| CONTENTIOUS                              | 7.172,20 €     |
| INCOMES/EXPENSES OF TRANSTORY PROPERTIES | 3.799,47 €     |
| RESERVE FUNDS                            | 0,00 €         |
| OTHERS                                   | 0,00 €         |

| TREASURY ACCOUNT STATEMENT | 6.110.936,79 € |
|----------------------------|----------------|
| PRINCIPAL RESERVE FUND     |                |
| Previous Balance           | 6.110.936,79 € |
| Period utilization         | 0,00 €         |
| Outstanding Balance        | 6.110.936,79 € |
| WITHHOLDING TAXES          | 0,00 €         |
| ISSUE EXPENSES WITHHELD    | 0,00 €         |
| OTHERS                     | 0,00 €         |

| TOTAL CASH PAID END OF PERIOD        | 4.228.335,59 € |
|--------------------------------------|----------------|
| ORDINARY EXPENSES                    | 2.929,55 €     |
| SGFT FEE                             | 14.539,69 €    |
| SWAP PAYMENT                         | 0,00 €         |
| SWAP COLLECTION                      | 0,00 €         |
| INTEREST PAID TO BONDHOLDERS CLASS A | 358.036,70 €   |
| INTEREST PAID TO BONDHOLDERS CLASS B | 32.363,10 €    |
| PRINCIPAL WITHHOLDING CLASS A        | 2.712.808,70 € |
| PRINCIPAL WITHHOLDING CLASS B        | 173.155,50 €   |
| INTEREST CLASS B POSTPONED           | 0,00 €         |
| INTEREST SUBORDINATED LOAN           | 19.795,38 €    |
| REDEMPTION SUBORDINATED              | 0,00 €         |
| FIXED FEE                            | 6.000,00 €     |
| VARIABLE FEE                         | 908.706,97 €   |

**F.T.H. UCI 10****CREDIT ENHANCEMENT AND SUBORDINATED LOAN****September 24, 2012****CREDIT ENHANCEMENT**

| CONCEPTS               | INITIAL                 | September 24, 2012      |
|------------------------|-------------------------|-------------------------|
| SUBORDINATED ISSUE     | 3,00 %                  | 6,00 %                  |
| PRINCIPAL RESERVE FUND | 6.650.000,00 € (0,95 %) | 6.110.936,79 € (3,48 %) |

**SUBORDINATED LOANS**

| CONCEPTS                            | INITIAL        | September 24, 2012 |
|-------------------------------------|----------------|--------------------|
| SUBORDINATED LOAN SCH               |                |                    |
| Total Outstanding Subordinated Loan | 4.120.000,00 € | 3.057.478,87 €     |
| Interest Rate                       | 2,660 %        | 0,833 %            |
| SUBORDINATED LOAN U.C.B             |                |                    |
| Total Outstanding Subordinated Loan | 4.120.000,00 € | 3.057.478,87 €     |
| Interest Rate                       | 2,660 %        | 0,833 %            |

## F.T.H. UCI 10

### TRIGGERS OF THE MODEL

September 24, 2012

| RESERVE FUND's TRIGGERS                                                                                       |     |
|---------------------------------------------------------------------------------------------------------------|-----|
| 1. IF 1.A) IS HIGHER THAN 1.B) THERE IS NO REDEMPTION OF RESERVE FUND AND IT WILL REMAIN IN THIS LEVEL UNTIL: |     |
| 1.A) MP'S IN ARREARS OVER 90 DAYS                                                                             | N/A |
| 1.B) 1,25% MP'S OUTSTANDING BALANCE                                                                           | N/A |
| 2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF RESERVE FUND:                                         |     |
| 2.A) MP'S OUTSTANDING BALANCE                                                                                 | N/A |
| 2.B) 10% INITIAL MP'S OUTSTANDING BALANCE                                                                     | N/A |
| 3. IF 3.A) IS LOWER THAN 3.B) THERE IS NO REDEMPTION OF RESERVE FUND:                                         |     |
| 3.A) INTEREST RATE MP'S                                                                                       | N/A |
| 3.B) WEIGHTED AVERAGE RATE BONDS A AND B + 0,40%                                                              | N/A |

THIS RESERVE FUND WILL REMAIN CONSTANT IN 6.110.936,79 BECAUSE THE FIRST TRIGGER WAS REACHED IN SEPTEMBER 2007

## F.T.H. UCI 10

### TRIGGERS OF THE MODEL September 24, 2012

| BOND's TRIGGERS                                                   |                  |
|-------------------------------------------------------------------|------------------|
| 1. IF 1.A) IS HIGHER THAN 1.B) THERE IS NO REDEMPTION OF CLASS B: |                  |
| 1.A) MP'S IN ARREARS OVER 90 DAYS                                 | 2.995.744,25 €   |
| 1.B) 2,25% MP'S OUTSTANDING BALANCE                               | 3.974.270,56 €   |
| 2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:  |                  |
| 2.A) MP'S OUTSTANDING BALANCE                                     | 176.634.247,11 € |
| 2.B) 10% INITIAL MP'S OUTSTANDING BALANCE                         | 70.000.062,34 €  |

THESE LEVELS HAVE NOT BEEN REACHED

| TRIGGERS PRIORITY OF LIQUIDATION PAYMENTS                                                       |                 |
|-------------------------------------------------------------------------------------------------|-----------------|
| 1. IF 1.a) IS HIGHER THAN 1.b) INTEREST OF THE CLASS B WILL BE POSTPONE IN THE PAYMENT PRIORITY |                 |
| ORDER:                                                                                          |                 |
| 1.A) MP'S IN ARREARS OVER 90 DAYS                                                               | 2.995.744,25 €  |
| 1.b) 9,00% MP'S OUTSTANDING BALANCE                                                             | 15.897.082,24 € |

THIS LEVEL HAS NOT BEEN REACHED, SO THE PRIORITY OF PAYMENTS DOESN'T CHANGE.

|                      |
|----------------------|
| <b>F.T.H. UCI 10</b> |
|----------------------|

**DEFINITIONS**

**September 24, 2012**

**DETERMINATION DATE** Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments.  
All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.

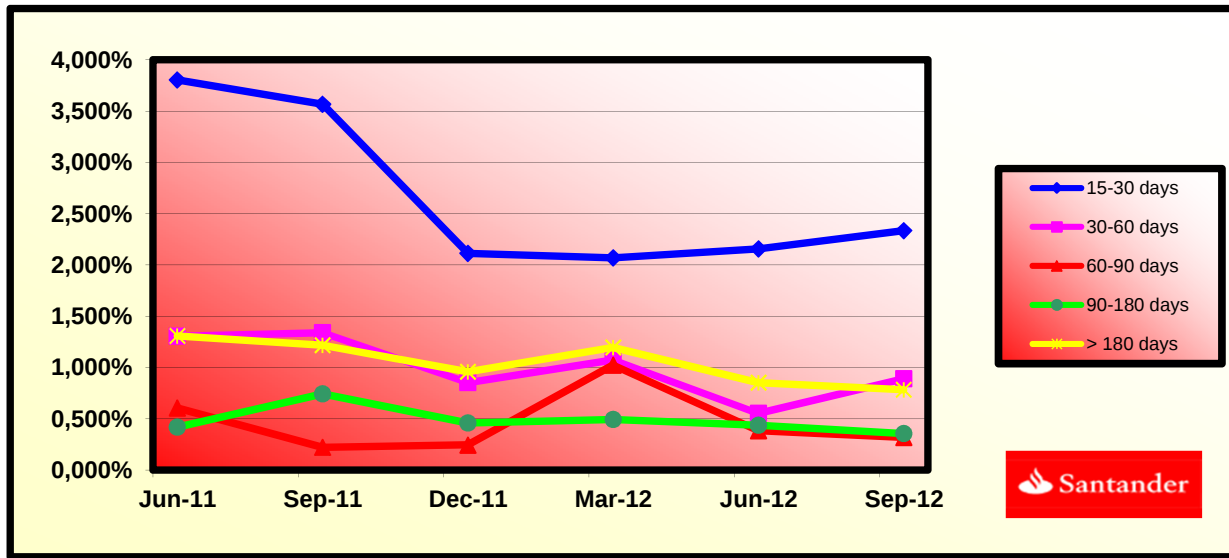
**WRITE OFF** Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

**TRANSITORY PROPERTIES** Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

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

**HISTORICAL ARREARS REPORT**  
**September 24th, 2012**

| Data        | Jun-11 | Sep-11 | Dec-11 | Mar-12 | Jun-12 | Sep-12 |
|-------------|--------|--------|--------|--------|--------|--------|
| 15-30 days  | 3,806% | 3,568% | 2,113% | 2,070% | 2,158% | 2,337% |
| 30-60 days  | 1,305% | 1,341% | 0,853% | 1,074% | 0,555% | 0,890% |
| 60-90 days  | 0,606% | 0,223% | 0,246% | 1,023% | 0,386% | 0,320% |
| 90-180 days | 0,420% | 0,745% | 0,461% | 0,495% | 0,437% | 0,356% |
| > 180 days  | 1,308% | 1,217% | 0,958% | 1,197% | 0,854% | 0,786% |



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

**LTV**

| <b>LTV (%)</b> | <b>OUTS. BALANC</b> | <b>% OUTSTANDING</b> | <b>LOANS</b> | <b>% LOANS</b> |
|----------------|---------------------|----------------------|--------------|----------------|
| 0,00 - 9,99    | 1.486.963,11        | 0,84%                | 193          | 7,27%          |
| 10,00 - 19,99  | 5.335.935,03        | 3,02%                | 202          | 7,61%          |
| 20,00 - 29,99  | 14.938.347,15       | 8,46%                | 314          | 11,83%         |
| 30,00 - 39,99  | 27.853.267,27       | 15,77%               | 416          | 15,67%         |
| 40,00 - 49,99  | 42.871.755,49       | 24,27%               | 533          | 20,08%         |
| 50,00 - 59,99  | 43.229.307,08       | 24,47%               | 515          | 19,40%         |
| 60,00 - 69,99  | 37.923.075,93       | 21,47%               | 454          | 17,10%         |
| >70            | 2.996.634,42        | 1,70%                | 28           | 1,05%          |

**FONDO DE TITULIZACIÓN HIPOTECARIA**

**UCI 10**

**September 24th, 2012**

| AGREEMENT           | COUNTERPARTY    | RATING AGENCY | MINIMUM RATING<br>REQUIRED | CURRENT<br>RATING |
|---------------------|-----------------|---------------|----------------------------|-------------------|
| TREASURY<br>ACCOUNT | BANCO SANTANDER | S&P           | A-1st                      | A-2st             |

**COUNTERPARTY DOES NOT HAVE THE MINIMUM RATING REQUIRED. TREASURY ACCOUNT HAS BEEN  
TRANSFERRED TO A COUNTERPARTY WITH MINIMUM RATING REQUIRED.**

## 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 |
|-------|------------------|------------|-------------------|--------------------------|--------------------|-----|--------------------|-------|-----------------------|
|       |                  |            | 1,07%             |                          |                    |     |                    | 2,32% |                       |

| 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 |
|----------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|--------|----------------------------------|--------|------------------------------|
|          |                               |                  | 1,07%             |                                   |                                  |        |                                  | 2,32%  |                              |
|          | 700.000.620,0                 |                  | 100,00%           | 100,00%                           |                                  |        |                                  |        | 700.000.620,00               |
| 1-jun-04 | 698.155.183,8                 | 679.839.043,01   | 98,93%            | 97,38%                            | 2,62%                            | 27,31% | 2,62%                            | 27,31% | 690.664.939,99               |
| 1-jul-04 | 696.303.980,5                 | 658.446.249,53   | 97,87%            | 94,56%                            | 2,76%                            | 28,50% | 2,89%                            | 29,66% | 681.443.361,64               |
| 1-ago-04 | 694.446.992,3                 | 643.293.928,45   | 96,82%            | 92,63%                            | 2,52%                            | 26,37% | 2,04%                            | 21,91% | 672.334.554,32               |
| 1-sep-04 | 692.584.201,0                 | 634.048.209,92   | 95,78%            | 91,55%                            | 2,18%                            | 23,27% | 1,17%                            | 13,19% | 663.337.202,46               |
| 1-oct-04 | 690.715.588,4                 | 621.977.653,84   | 94,75%            | 90,05%                            | 2,07%                            | 22,24% | 1,64%                            | 17,98% | 654.450.005,46               |
| 1-nov-04 | 688.841.136,5                 | 609.001.277,19   | 93,73%            | 88,41%                            | 2,03%                            | 21,84% | 1,82%                            | 19,78% | 645.671.677,43               |
| 1-dic-04 | 686.960.826,9                 | 594.284.705,59   | 92,73%            | 86,51%                            | 2,05%                            | 22,00% | 2,15%                            | 22,95% | 637.000.947,09               |
| 1-ene-05 | 685.074.641,3                 | 581.378.993,09   | 91,73%            | 84,86%                            | 2,03%                            | 21,82% | 1,90%                            | 20,58% | 628.436.557,61               |
| 1-feb-05 | 683.182.561,3                 | 568.673.886,18   | 90,75%            | 83,24%                            | 2,02%                            | 21,70% | 1,91%                            | 20,70% | 619.977.266,38               |
| 1-mar-05 | 681.284.568,7                 | 555.539.672,20   | 89,77%            | 81,54%                            | 2,02%                            | 21,72% | 2,04%                            | 21,89% | 611.621.844,93               |
| 1-abr-05 | 679.380.644,8                 | 544.664.633,09   | 88,81%            | 80,17%                            | 1,99%                            | 21,42% | 1,68%                            | 18,43% | 603.369.078,73               |
| 1-may-05 | 677.470.771,1                 | 529.648.735,03   | 87,86%            | 78,18%                            | 2,03%                            | 21,82% | 2,48%                            | 26,04% | 595.217.767,05               |
| 1-jun-05 | 675.562.618,0                 | 518.463.842,23   | 86,92%            | 76,75%                            | 2,02%                            | 21,68% | 1,84%                            | 19,93% | 587.173.405,73               |
| 1-jul-05 | 673.648.502,0                 | 505.304.334,06   | 85,98%            | 75,01%                            | 2,03%                            | 21,84% | 2,26%                            | 24,00% | 579.228.015,49               |
| 1-ago-05 | 671.728.404,3                 | 493.951.650,06   | 85,06%            | 73,53%                            | 2,03%                            | 21,80% | 1,97%                            | 21,21% | 571.380.437,79               |
| 1-sep-05 | 669.802.306,3                 | 484.569.320,18   | 84,15%            | 72,35%                            | 2,00%                            | 21,56% | 1,62%                            | 17,77% | 563.629.527,24               |
| 1-oct-05 | 667.870.189,3                 | 473.754.323,63   | 83,25%            | 70,94%                            | 2,00%                            | 21,53% | 1,95%                            | 21,04% | 555.974.151,46               |
| 1-nov-05 | 665.932.034,4                 | 462.658.176,25   | 82,35%            | 69,48%                            | 2,00%                            | 21,56% | 2,06%                            | 22,08% | 548.413.190,97               |
| 1-dic-05 | 664.058.843,0                 | 449.742.346,90   | 81,47%            | 67,73%                            | 2,03%                            | 21,82% | 2,52%                            | 26,36% | 541.003.398,59               |
| 1-ene-06 | 662.179.797,8                 | 438.084.410,55   | 80,60%            | 66,16%                            | 2,04%                            | 21,95% | 2,32%                            | 24,51% | 533.684.757,93               |
| 1-feb-06 | 660.294.880,6                 | 425.552.291,59   | 79,73%            | 64,45%                            | 2,07%                            | 22,20% | 2,58%                            | 26,95% | 526.456.202,06               |
| 1-mar-06 | 658.404.073,1                 | 415.056.252,46   | 78,88%            | 63,04%                            | 2,08%                            | 22,25% | 2,19%                            | 23,30% | 519.316.676,15               |
| 1-abr-06 | 656.507.356,8                 | 404.097.053,05   | 78,03%            | 61,55%                            | 2,09%                            | 22,37% | 2,36%                            | 24,91% | 512.265.137,39               |
| 1-may-06 | 654.604.713,2                 | 394.117.678,66   | 77,19%            | 60,21%                            | 2,09%                            | 22,41% | 2,19%                            | 23,30% | 505.300.554,80               |
| 1-jun-06 | 652.751.743,0                 | 383.269.615,98   | 76,36%            | 58,72%                            | 2,11%                            | 22,55% | 2,48%                            | 25,99% | 498.464.381,92               |
| 1-jul-06 | 650.892.982,4                 | 372.799.120,98   | 75,54%            | 57,28%                            | 2,12%                            | 22,68% | 2,45%                            | 25,78% | 491.712.358,28               |
| 1-ago-06 | 649.028.413,1                 | 366.837.949,92   | 74,73%            | 56,52%                            | 2,09%                            | 22,40% | 1,32%                            | 14,70% | 485.043.498,54               |
| 1-sep-06 | 647.158.017,0                 | 361.357.217,64   | 73,93%            | 55,84%                            | 2,06%                            | 22,10% | 1,21%                            | 13,58% | 478.456.828,57               |
| 1-oct-06 | 645.281.775,9                 | 354.958.817,81   | 73,14%            | 55,01%                            | 2,04%                            | 21,91% | 1,49%                            | 16,43% | 471.951.385,31               |
| 1-nov-06 | 643.399.671,6                 | 346.498.605,45   | 72,35%            | 53,85%                            | 2,04%                            | 21,93% | 2,10%                            | 22,46% | 465.526.216,66               |
| 1-dic-06 | 641.550.449,6                 | 339.833.895,11   | 71,58%            | 52,97%                            | 2,03%                            | 21,81% | 1,64%                            | 18,01% | 459.208.127,75               |
| 1-ene-07 | 639.695.448,9                 | 334.067.651,99   | 70,81%            | 52,22%                            | 2,01%                            | 21,62% | 1,41%                            | 15,69% | 452.967.932,03               |
| 1-feb-07 | 637.834.651,2                 | 328.098.011,95   | 70,05%            | 51,44%                            | 1,99%                            | 21,47% | 1,50%                            | 16,59% | 446.804.716,59               |
| 1-mar-07 | 635.968.038,6                 | 321.628.252,24   | 69,30%            | 50,57%                            | 1,99%                            | 21,39% | 1,68%                            | 18,44% | 440.717.578,95               |
| 1-abr-07 | 634.095.592,8                 | 315.764.072,62   | 68,56%            | 49,80%                            | 1,97%                            | 21,26% | 1,53%                            | 16,93% | 434.705.626,86               |
| 1-may-07 | 632.217.295,6                 | 310.676.752,75   | 67,82%            | 49,14%                            | 1,95%                            | 21,09% | 1,32%                            | 14,73% | 428.767.978,23               |
| 1-jun-07 | 630.368.568,9                 | 304.194.453,78   | 67,09%            | 48,26%                            | 1,95%                            | 21,05% | 1,80%                            | 19,58% | 422.927.538,60               |
| 1-jul-07 | 628.514.065,0                 | 298.241.464,36   | 66,37%            | 47,45%                            | 1,94%                            | 20,98% | 1,67%                            | 18,27% | 417.159.231,58               |
| 1-ago-07 | 626.653.765,7                 | 292.771.569,59   | 65,66%            | 46,72%                            | 1,93%                            | 20,88% | 1,54%                            | 17,02% | 411.462.210,94               |
| 1-sep-07 | 624.787.653,0                 | 290.520.687,90   | 64,96%            | 46,50%                            | 1,90%                            | 20,52% | 0,47%                            | 5,52%  | 405.835.640,09               |
| 1-oct-07 | 622.915.708,7                 | 286.050.604,09   | 64,26%            | 45,92%                            | 1,88%                            | 20,37% | 1,24%                            | 13,93% | 400.278.691,95               |
| 1-nov-07 | 621.037.914,5                 | 283.270.923,89   | 63,57%            | 45,61%                            | 1,85%                            | 20,09% | 0,67%                            | 7,78%  | 394.790.548,87               |
| 1-dic-07 | 619.206.544,4                 | 279.862.352,72   | 62,89%            | 45,20%                            | 1,83%                            | 19,88% | 0,91%                            | 10,40% | 389.403.287,70               |
| 1-ene-08 | 617.369.451,3                 | 275.745.386,25   | 62,21%            | 44,66%                            | 1,82%                            | 19,73% | 1,18%                            | 13,25% | 384.082.620,14               |
| 1-feb-08 | 615.526.617,2                 | 271.593.690,33   | 61,55%            | 44,12%                            | 1,80%                            | 19,60% | 1,21%                            | 13,60% | 378.827.764,57               |
| 1-mar-08 | 613.678.024,3                 | 267.749.345,61   | 60,89%            | 43,63%                            | 1,79%                            | 19,46% | 1,12%                            | 12,63% | 373.637.948,26               |
| 1-abr-08 | 611.823.654,5                 | 264.324.566,84   | 60,23%            | 43,20%                            | 1,77%                            | 19,29% | 0,98%                            | 11,15% | 368.512.407,26               |
| 1-may-08 | 609.963.489,9                 | 260.872.510,15   | 59,59%            | 42,77%                            | 1,75%                            | 19,13% | 1,01%                            | 11,42% | 363.450.386,34               |
| 1-jun-08 | 608.135.559,1                 | 257.568.289,35   | 58,95%            | 42,35%                            | 1,74%                            | 18,97% | 0,97%                            | 11,04% | 358.473.566,13               |
| 1-jul-08 | 606.301.916,0                 | 255.162.915,53   | 58,31%            | 42,09%                            | 1,72%                            | 18,76% | 0,63%                            | 7,35%  | 353.558.369,36               |
| 1-ago-08 | 604.462.542,8                 | 252.244.099,09   | 57,69%            | 41,73%                            | 1,70%                            | 18,59% | 0,84%                            | 9,66%  | 348.704.072,05               |
| 1-sep-08 | 602.617.421,5                 | 250.266.639,70   | 57,07%            | 41,53%                            | 1,68%                            | 18,36% | 0,48%                            | 5,61%  | 343.909.958,47               |
| 1-oct-08 | 600.766.534,3                 | 247.945.865,75   | 56,46%            | 41,27%                            | 1,66%                            | 18,16% | 0,62%                            | 7,21%  | 339.175.321,03               |
| 1-nov-08 | 598.909.863,0                 | 246.023.819,18   | 55,85%            | 41,08%                            | 1,63%                            | 17,94% | 0,47%                            | 5,47%  | 334.499.460,23               |
| 1-dic-08 | 597.138.803,6                 | 244.162.818,10   | 55,25%            | 40,89%                            | 1,61%                            | 17,73% | 0,46%                            | 5,41%  | 329.932.192,75               |
| 1-ene-09 | 595.362.209,7                 | 241.770.560,78   | 54,66%            | 40,61%                            | 1,60%                            | 17,56% | 0,68%                            | 7,91%  | 325.421.399,07               |
| 1-feb-09 | 593.580.063,9                 | 239.818.643,06   | 54,07%            | 40,40%                            | 1,58%                            | 17,37% | 0,51%                            | 5,95%  | 320.966.416,26               |
| 1-mar-09 | 591.792.348,8                 | 237.656.276,38   | 53,49%            | 40,16%                            | 1,56%                            | 17,20% | 0,60%                            | 6,99%  | 316.566.588,88               |
| 1-abr-09 | 589.999.047,2                 | 235.740.688,96   | 52,92%            | 39,96%                            | 1,54%                            | 17,02% | 0,50%                            | 5,89%  | 312.221.269,00               |
| 1-may-09 | 588.200.141,5                 | 233.712.846,67   | 52,35%            | 39,73%                            | 1,53%                            | 16,86% | 0,56%                            | 6,48%  | 307.929.816,04               |
| 1-jun-09 | 586.477.684,1                 | 230.766.847,02   | 51,79%            | 39,35%                            | 1,52%                            | 16,76% | 0,97%                            | 11,04% | 303.734.100,33               |
| 1-jul-09 | 584.749.844,0                 | 228.151.139,22   | 51,23%            | 39,02%                            | 1,51%                            | 16,65% | 0,84%                            | 9,64%  | 299.590.211,61               |
| 1-ago-09 | 583.016.604,4                 | 226.164.988,45   | 50,68%            | 38,79%                            | 1,49%                            | 16,50% | 0,58%                            | 6,70%  | 295.497.541,82               |
| 1-sep-09 | 581.277.948,4                 | 224.469.225,81   | 50,14%            | 38,62%                            | 1,48%                            | 16,34% | 0,45%                            | 5,30%  | 291.455.489,82               |
| 1-oct-09 | 579.533.859,1                 | 222.862.735,23   | 49,60%            | 38,46%                            | 1,46%                            | 16,17% | 0,42%                            | 4,89%  | 287.463.461,32               |
| 1-nov-09 | 577.784.319,5                 | 222.189.720,57   | 49,07%            | 38,46%                            | 1,44%                            | 15,95% | 0,00%                            | 0,00%  | 283.520.868,77               |
| 1-dic-09 | 576.045.746,0                 | 220.473.292,16   | 48,54%            | 38,27%                            | 1,42%                            | 15,80% | 0,47%                            | 5,53%  | 279.635.108,79               |
| 1-ene-10 | 574.301.739,6                 | 217.939.168,83   | 48,02%            | 37,95%                            | 1,41%                            | 15,72% | 0,85%                            | 9,73%  | 275.797.483,19               |
| 1-feb-10 | 572.552.283,1                 | 216.847.752,38   | 47,51%            | 37,87%                            | 1,40%                            | 15,54% | 0,20%                            | 2,34%  | 272.007.426,35               |
| 1-mar-10 | 570.797.359,5                 | 215.401.044,27   | 47,00%            | 37,74%                            | 1,38%                            | 15,39% | 0,36%                            | 4,26%  | 268.264.379,06               |
| 1-abr-10 | 569.036.951,8                 | 213.474.073,06   | 46,49%            | 37,51%                            | 1,37%                            | 15,27% | 0,59%                            | 6,83%  | 264.567.788,50               |
| 1-may-10 | 567.271.042,8                 | 211.807.045,89   | 46,00%            | 37,34%                            | 1,36%                            | 15,14% | 0,47%                            | 5,52%  | 260.917.108,14               |
| 1-jun-10 | 565.510.396,9                 | 209.601.115,31   | 45,50%            | 37,06%                            | 1,35%                            | 15,05% | 0,73%                            | 8,45%  | 257.316.703,47               |
| 1-jul-10 | 563.744.249,0                 | 207.389.821,04   | 45,01%            | 36,79%                            | 1,34%                            | 14,97% | 0,75%                            | 8,58%  | 253.761.044,48               |
| 1-ago-10 | 561.972.581,9                 | 205.707.774,48   | 44,53%            | 36,60%                            | 1,33%                            | 14,85% | 0,50%                            | 5,82%  | 250.249.604,39               |
| 1-sep-10 | 560.195.378,3                 | 203.774.123,94   | 44,05%            | 36,38%                            | 1,32%                            | 14,76% | 0,63%                            | 7,26%  | 246.781.862,42               |
| 1-oct-10 | 558.412.620,9                 | 202.241.092,55   | 43,58%            | 36,22%                            | 1,31%                            | 14,64% | 0,44%                            | 5,10%  | 243.357.303,74               |
| 1-nov-10 | 557.624.292,4                 | 201.824.574,71   | 43,11%            | 36,19%                            | 1,29%                            | 14,47% | 0,06%                            | 0,78%  | 240.406.545,76               |
| 1-dic-10 | 554.841.560,5                 | 199.002.635,24   | 42,65%            | 35,87%                            | 1,29%                            | 14,42% | 0,90%                            | 10,32% | 236.640.476,64               |

|          |               |                |        |        |       |        |        |        |                |
|----------|---------------|----------------|--------|--------|-------|--------|--------|--------|----------------|
| 1-ene-11 | 553.053.257,6 | 197.868.412,62 | 42,19% | 35,78% | 1,28% | 14,29% | 0,25%  | 2,94%  | 233.347.120,05 |
| 1-feb-11 | 551.259.366,2 | 196.746.004,23 | 41,74% | 35,69% | 1,26% | 14,16% | 0,24%  | 2,89%  | 230.094.859,11 |
| 1-mar-11 | 549.459.868,9 | 194.572.695,83 | 41,29% | 35,41% | 1,26% | 14,09% | 0,78%  | 8,98%  | 226.883.208,89 |
| 1-abr-11 | 547.654.748,1 | 193.554.783,75 | 40,85% | 35,34% | 1,25% | 13,96% | 0,20%  | 2,32%  | 223.711.690,04 |
| 1-may-11 | 545.843.986,4 | 192.900.485,57 | 40,41% | 35,34% | 1,23% | 13,81% | 0,01%  | 0,09%  | 220.579.828,66 |
| 1-jun-11 | 544.044.494,6 | 191.925.753,66 | 39,98% | 35,28% | 1,22% | 13,68% | 0,18%  | 2,09%  | 217.493.923,85 |
| 1-jul-11 | 542.239.379,4 | 190.843.268,55 | 39,55% | 35,20% | 1,21% | 13,56% | 0,23%  | 2,76%  | 214.446.620,61 |
| 1-ago-11 | 540.428.623,2 | 188.566.875,18 | 39,12% | 34,89% | 1,20% | 13,52% | 0,86%  | 9,86%  | 211.437.462,85 |
| 1-sep-11 | 538.612.208,4 | 187.548.690,21 | 38,70% | 34,82% | 1,19% | 13,40% | 0,20%  | 2,43%  | 208.465.999,67 |
| 1-oct-11 | 536.790.117,3 | 186.591.613,41 | 38,29% | 34,76% | 1,18% | 13,28% | 0,17%  | 2,05%  | 205.531.785,35 |
| 1-nov-11 | 534.962.332,2 | 185.861.474,02 | 37,88% | 34,74% | 1,17% | 13,15% | 0,05%  | 0,61%  | 202.634.379,25 |
| 1-dic-11 | 533.140.919,3 | 184.756.124,39 | 37,47% | 34,65% | 1,16% | 13,04% | 0,26%  | 3,02%  | 199.777.873,91 |
| 1-ene-12 | 531.313.814,5 | 184.436.647,05 | 37,07% | 34,71% | 1,14% | 12,89% | -0,17% | -2,06% | 196.957.227,42 |
| 1-feb-12 | 529.481.000,0 | 183.397.166,49 | 36,67% | 34,64% | 1,13% | 12,79% | 0,22%  | 2,60%  | 194.172.015,26 |
| 1-mar-12 | 527.642.457,9 | 181.514.634,58 | 36,28% | 34,40% | 1,13% | 12,74% | 0,68%  | 7,88%  | 191.421.817,77 |
| 1-abr-12 | 525.798.170,4 | 180.566.090,44 | 35,89% | 34,34% | 1,12% | 12,63% | 0,17%  | 2,06%  | 188.706.220,09 |
| 1-may-12 | 523.948.119,5 | 179.583.340,59 | 35,50% | 34,28% | 1,11% | 12,53% | 0,19%  | 2,29%  | 186.024.812,10 |
| 1-jun-12 | 522.108.317,6 | 178.540.868,62 | 35,12% | 34,20% | 1,10% | 12,43% | 0,23%  | 2,73%  | 183.382.818,85 |
| 1-jul-12 | 520.262.766,4 | 177.379.491,87 | 34,75% | 34,09% | 1,09% | 12,34% | 0,30%  | 3,52%  | 180.774.105,70 |
| 1-ago-12 | 518.411.447,8 | 176.330.244,16 | 34,37% | 34,01% | 1,08% | 12,25% | 0,24%  | 2,80%  | 178.198.277,91 |
| 1-sep-12 | 516.554.343,9 | 175.654.945,27 | 34,01% | 34,01% | 1,07% | 12,14% | 0,02%  | 0,30%  | 175.654.945,27 |

DEAL  
MEZZ. DECLINN  
MEZZ. STOPS DECLINN  
VIDA RESIDUAL DESDE

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22-sep-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 |
|-------|--|-------------------------|---------|---------|----------------------|-----------------------|----------------------|-----------------------|
|       |  |                         |         |         |                      | 3,17                  |                      | 4,75                  |

| 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 |
|-----------|---|------------------------|-----------------|-------------------|----------------------|-------------------------|----------------------|-------------------------|
|           |   |                        |                 |                   |                      | 3,17                    |                      | 4,75                    |
| 22-jun-04 |   | 9.335.680              | 679.000.000     | 21.000.000        | 9.335.680            | -28.137.739.539         | 0                    | 0                       |
| 22-jul-04 | 1 | 0                      | 669.664.320     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-04 | 1 | 0                      | 669.664.320     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 27-sep-04 | 1 | 27.327.738             | 669.664.320     | 21.000.000        | 27.327.738           | -79.715.010.382         | 0                    | 0                       |
| 22-oct-04 | 1 | 0                      | 642.336.582     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-04 | 1 | 0                      | 642.336.582     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-04 | 1 | 26.336.255             | 642.336.582     | 21.000.000        | 26.336.255           | -74.557.938.944         | 0                    | 0                       |
| 22-ene-05 | 1 | 0                      | 616.000.327     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-05 | 1 | 0                      | 616.000.327     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-05 | 1 | 25.379.102             | 616.000.327     | 21.000.000        | 25.379.102           | -69.564.119.045         | 0                    | 0                       |
| 22-abr-05 | 1 | 0                      | 590.621.225     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-05 | 1 | 0                      | 590.621.225     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-05 | 1 | 24.448.439             | 590.621.225     | 21.000.000        | 24.448.439           | -64.763.915.437         | 0                    | 0                       |
| 22-jul-05 | 1 | 0                      | 566.172.786     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-05 | 1 | 0                      | 566.172.786     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-05 | 1 | 23.543.878             | 566.172.786     | 21.000.000        | 23.543.878           | -60.201.697.298         | 0                    | 0                       |
| 22-oct-05 | 1 | 0                      | 542.628.907     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-05 | 1 | 0                      | 542.628.907     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-05 | 1 | 22.626.129             | 542.628.907     | 21.000.000        | 22.626.129           | -55.796.033.253         | 0                    | 0                       |
| 22-ene-06 | 1 | 0                      | 520.002.779     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-06 | 1 | 0                      | 520.002.779     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-06 | 1 | 21.686.722             | 520.002.779     | 21.000.000        | 21.686.722           | -51.527.652.498         | 0                    | 0                       |
| 22-abr-06 | 1 | 0                      | 498.316.056     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-06 | 1 | 0                      | 498.316.056     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-06 | 1 | 20.852.294             | 498.316.056     | 21.000.000        | 20.852.294           | -47.626.640.031         | 0                    | 0                       |
| 22-jul-06 | 1 | 0                      | 477.463.762     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-06 | 1 | 0                      | 477.463.762     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-06 | 1 | 20.007.553             | 477.463.762     | 21.000.000        | 20.007.553           | -43.856.556.945         | 0                    | 0                       |
| 22-oct-06 | 1 | 0                      | 457.456.209     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-06 | 1 | 0                      | 457.456.209     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-06 | 1 | 19.248.701             | 457.456.209     | 21.000.000        | 19.248.701           | -40.441.520.418         | 0                    | 0                       |
| 22-ene-07 | 1 | 0                      | 438.207.508     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-07 | 1 | 0                      | 438.207.508     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-07 | 1 | 18.490.549             | 438.207.508     | 21.000.000        | 18.490.549           | -37.184.493.639         | 0                    | 0                       |
| 22-abr-07 | 0 | 0                      | 419.716.959     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-07 | 0 | 0                      | 419.716.959     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-07 | 1 | 17.790.040             | 419.716.959     | 21.000.000        | 17.790.040           | -34.139.087.434         | 0                    | 0                       |
| 22-jul-07 | 0 | 0                      | 401.926.919     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-07 | 0 | 0                      | 401.926.919     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-07 | 1 | 17.091.899             | 401.926.919     | 21.000.000        | 17.091.899           | -31.226.898.579         | 0                    | 0                       |
| 22-oct-07 | 0 | 0                      | 384.835.020     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-07 | 0 | 0                      | 384.835.020     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-07 | 1 | 16.432.352             | 384.835.020     | 21.000.000        | 16.432.352           | -28.526.563.751         | 0                    | 0                       |
| 22-ene-08 | 0 | 0                      | 368.402.668     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-08 | 0 | 0                      | 368.402.668     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-08 | 1 | 15.765.339             | 368.402.668     | 21.000.000        | 15.765.339           | -25.933.983.379         | 0                    | 0                       |
| 22-abr-08 | 0 | 0                      | 352.637.328     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-08 | 0 | 0                      | 352.637.328     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-08 | 1 | 15.164.382             | 352.637.328     | 21.000.000        | 15.164.382           | -23.550.285.445         | 0                    | 0                       |
| 22-jul-08 | 0 | 0                      | 337.472.946     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-08 | 0 | 0                      | 337.472.946     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-08 | 1 | 14.563.608             | 337.472.946     | 21.000.000        | 14.563.608           | -21.277.430.796         | 0                    | 0                       |
| 22-oct-08 | 0 | 0                      | 322.909.338     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-08 | 0 | 0                      | 322.909.338     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-08 | 1 | 13.977.766             | 322.909.338     | 21.000.000        | 13.977.766           | -19.149.539.036         | 0                    | 0                       |
| 22-ene-09 | 0 | 0                      | 308.931.573     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-09 | 0 | 0                      | 308.931.573     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-09 | 1 | 13.365.604             | 308.931.573     | 21.000.000        | 13.365.604           | -17.107.972.947         | 0                    | 0                       |
| 22-abr-09 | 0 | 0                      | 295.565.969     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-may-09 | 0 | 0                      | 295.565.969     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-jun-09 | 1 | 12.832.489             | 295.565.969     | 21.000.000        | 12.832.489           | -15.244.996.399         | 0                    | 0                       |
| 22-jul-09 | 0 | 0                      | 282.733.480     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-ago-09 | 0 | 0                      | 282.733.480     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-sep-09 | 1 | 12.278.611             | 282.733.480     | 21.000.000        | 12.278.611           | -13.457.357.115         | 0                    | 0                       |
| 22-oct-09 | 0 | 0                      | 270.454.870     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-nov-09 | 0 | 0                      | 270.454.870     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-dic-09 | 1 | 11.820.381             | 270.454.870     | 21.000.000        | 11.820.381           | -11.879.482.940         | 0                    | 0                       |
| 22-ene-10 | 0 | 0                      | 258.634.489     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-feb-10 | 0 | 0                      | 258.634.489     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |
| 22-mar-10 | 1 | 11.370.730             | 258.634.489     | 21.000.000        | 11.370.730           | -10.404.217.702         | 0                    | 0                       |
| 22-abr-10 | 0 | 0                      | 247.263.759     | 21.000.000        | 0                    | 0                       | 0                    | 0                       |

DEAL  
MEZZ. DECLINN  
MEZZ. STOPS DECLINN  
VIDA RESIDUAL DESDE

700.000.000  
6%  
0%  
22-sep-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 |
|-------|--|-------------------------|---------|---------|----------------------|-----------------------|----------------------|-----------------------|
|       |  |                         |         |         |                      | 3,17                  |                      | 4,75                  |

|           |   | PRINCIPAL  | SENIOR      | MEZZANIE   | CLASS A    | AVERAGE         | CLASS B    | AVERAGE        |
|-----------|---|------------|-------------|------------|------------|-----------------|------------|----------------|
| 22-may-10 | 0 | 0          | 247.263.759 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-jun-10 | 1 | 10.947.676 | 247.263.759 | 21.000.000 | 10.947.676 | -9.009.937.012  | 0          | 0              |
| 22-jul-10 | 0 | 0          | 236.316.083 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-ago-10 | 0 | 0          | 236.316.083 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-sep-10 | 1 | 10.534.841 | 236.316.083 | 21.000.000 | 10.534.841 | -7.700.968.804  | 0          | 0              |
| 22-oct-10 | 0 | 0          | 225.781.242 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-nov-10 | 0 | 0          | 225.781.242 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-dic-10 | 1 | 10.141.386 | 225.781.242 | 21.000.000 | 10.141.386 | -6.490.486.901  | 0          | 0              |
| 22-ene-11 | 0 | 0          | 215.639.857 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-feb-11 | 0 | 0          | 215.639.857 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-mar-11 | 1 | 9.757.268  | 215.639.857 | 21.000.000 | 9.757.268  | -5.366.497.260  | 0          | 0              |
| 22-abr-11 | 0 | 0          | 205.882.589 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-may-11 | 0 | 0          | 205.882.589 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-jun-11 | 1 | 9.389.285  | 205.882.589 | 21.000.000 | 9.389.285  | -4.300.292.551  | 0          | 0              |
| 22-jul-11 | 0 | 0          | 196.493.304 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-ago-11 | 0 | 0          | 196.493.304 | 21.000.000 | 0          | 0               | 0          | 0              |
| 22-sep-11 | 1 | 9.027.924  | 196.493.304 | 21.000.000 | 9.027.924  | -3.304.220.249  | 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 | 8.688.126  | 171.525.721 | 21.000.000 | 0          | 0               | 7.769.596  | -2.136.639.013 |
| 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 | 8.356.056  | 171.525.721 | 13.230.404 | -6.665.693 | 1.226.487.507   | 0          | 0              |
| 22-abr-12 | 0 | 0          | 178.191.414 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-12 | 0 | 0          | 178.191.414 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-12 | 1 | 8.038.999  | 178.191.414 | 13.230.404 | 8.038.999  | -739.587.901    | 0          | 0              |
| 22-jul-12 | 0 | 0          | 170.152.415 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-ago-12 | 0 | 0          | 170.152.415 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-sep-12 | 1 | 7.727.874  | 170.152.415 | 13.230.404 | 7.727.874  | 0               | 0          | 0              |
| 22-oct-12 | 0 | 0          | 162.424.541 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-nov-12 | 0 | 0          | 162.424.541 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-dic-12 | 1 | 7.424.898  | 162.424.541 | 13.230.404 | 7.424.898  | 675.665.736     | 0          | 0              |
| 22-ene-13 | 0 | 0          | 154.999.643 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-feb-13 | 0 | 0          | 154.999.643 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-mar-13 | 1 | 7.119.662  | 154.999.643 | 13.230.404 | 7.119.662  | 1.288.658.842   | 0          | 0              |
| 22-abr-13 | 0 | 0          | 147.879.981 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-13 | 0 | 0          | 147.879.981 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-13 | 1 | 6.839.936  | 147.879.981 | 13.230.404 | 6.839.936  | 1.867.302.606   | 0          | 0              |
| 22-jul-13 | 0 | 0          | 141.040.045 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-ago-13 | 0 | 0          | 141.040.045 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-sep-13 | 1 | 6.558.090  | 141.040.045 | 13.230.404 | 6.558.090  | 2.393.702.757   | 0          | 0              |
| 22-oct-13 | 0 | 0          | 134.481.955 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-nov-13 | 0 | 0          | 134.481.955 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-dic-13 | 1 | 6.304.538  | 134.481.955 | 13.230.404 | 6.304.538  | 2.874.869.189   | 0          | 0              |
| 22-ene-14 | 1 | 0          | 128.177.417 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-feb-14 | 1 | 0          | 128.177.417 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-mar-14 | 1 | 6.053.166  | 128.177.417 | 13.230.404 | 6.053.166  | 3.305.028.618   | 0          | 0              |
| 22-abr-14 | 1 | 0          | 122.124.251 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-14 | 1 | 0          | 122.124.251 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-14 | 1 | 5.821.825  | 122.124.251 | 13.230.404 | 5.821.825  | 3.714.324.641   | 0          | 0              |
| 22-jul-14 | 1 | 0          | 116.302.426 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-ago-14 | 1 | 0          | 116.302.426 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-sep-14 | 1 | 5.595.568  | 116.302.426 | 13.230.404 | 5.595.568  | 4.084.764.508   | 0          | 0              |
| 22-oct-14 | 1 | 0          | 110.706.858 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-nov-14 | 1 | 0          | 110.706.858 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-dic-14 | 1 | 5.382.465  | 110.706.858 | 13.230.404 | 5.382.465  | 4.419.003.895   | 0          | 0              |
| 22-ene-15 | 1 | 0          | 105.324.393 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-feb-15 | 1 | 0          | 105.324.393 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-mar-15 | 1 | 5.175.540  | 105.324.393 | 13.230.404 | 5.175.540  | 4.714.916.714   | 0          | 0              |
| 22-abr-15 | 1 | 0          | 100.148.853 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-15 | 1 | 0          | 100.148.853 | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-15 | 1 | 4.975.526  | 100.148.853 | 13.230.404 | 4.975.526  | 4.990.452.416   | 0          | 0              |
| 22-jul-15 | 1 | 0          | 95.173.327  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-ago-15 | 1 | 0          | 95.173.327  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-sep-15 | 1 | 4.779.494  | 95.173.327  | 13.230.404 | 4.779.494  | 5.233.546.000   | 0          | 0              |
| 22-oct-15 | 1 | 0          | 90.393.833  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-nov-15 | 1 | 0          | 90.393.833  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-dic-15 | 1 | 4.595.591  | 90.393.833  | 13.230.404 | 4.595.591  | 5.450.371.235   | 0          | 0              |
| 22-ene-16 | 1 | 0          | 85.798.242  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-feb-16 | 1 | 0          | 85.798.242  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-mar-16 | 1 | 4.416.822  | 85.798.242  | 13.230.404 | 4.416.822  | 5.640.281.624   | 0          | 0              |
| 22-abr-16 | 1 | 0          | 81.381.420  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-16 | 1 | 0          | 81.381.420  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-16 | 1 | 4.245.668  | 81.381.420  | 13.230.404 | 4.245.668  | 5.812.320.071   | 0          | 0              |
| 22-jul-16 | 1 | 0          | 77.135.752  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-ago-16 | 1 | 0          | 77.135.752  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-sep-16 | 1 | 4.078.972  | 77.135.752  | 13.230.404 | 4.078.972  | 5.959.377.647   | 0          | 0              |
| 22-oct-16 | 1 | 0          | 73.056.780  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-nov-16 | 1 | 0          | 73.056.780  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-dic-16 | 1 | 3.919.147  | 73.056.780  | 13.230.404 | 3.919.147  | 6.082.516.093   | 0          | 0              |
| 22-ene-17 | 1 | 0          | 69.137.633  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-feb-17 | 1 | 0          | 69.137.633  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-mar-17 | 1 | 3.762.612  | 69.137.633  | 13.230.404 | 3.762.612  | 6.178.208.908   | 0          | 0              |
| 22-abr-17 | 1 | 0          | 65.375.021  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-may-17 | 1 | 0          | 65.375.021  | 13.230.404 | 0          | 0               | 0          | 0              |
| 22-jun-17 | 1 | 78.605.425 | 65.375.021  | 13.230.404 | 65.375.021 | 113.360.286.222 | 13.230.404 | 22.941.520.536 |