

## **PYMES BANESTO 2**

SANTANDER DE TITULIZACION, S.G.F.T, S.A.  
CALLE JUAN IGNACIO LUCA DE TENA 9-11  
28027 MADRID  
[santanderdetitulizacion@gruposantander.es](mailto:santanderdetitulizacion@gruposantander.es)

|                                                                                  |                   |                                        |            |
|----------------------------------------------------------------------------------|-------------------|----------------------------------------|------------|
| NAME OF THE FUND:                                                                | PYMES BANESTO 2   |                                        |            |
| INFORMATION AT:                                                                  | QUARTER/SEMESTER: | December 15th, 2020 - March 15th, 2021 | YEAR: 2021 |
| Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager: |                   | Signature:                             |            |
| INAKI REYERO ARREGUI - GENERAL MANAGER                                           |                   |                                        |            |

#### I. DATA OF THE FUND

|                          |                                           |                    |                                                     |                                          |
|--------------------------|-------------------------------------------|--------------------|-----------------------------------------------------|------------------------------------------|
| Constitution Date        | November 17, 2006                         | Paying Agent       | AIAF                                                |                                          |
| Disbursement Date        | November 23, 2006                         | Negotiation Market | BANESTO                                             |                                          |
| Final Date of Redemption | December 31, 2031                         | Ratings Agencies   | MOODY'S ESPAÑA<br>FITCH RATINGS<br>STANDARD & POORS |                                          |
| Management Company       | SANTANDER DE TITULIZACION, S.G.F.T., S.A. | Rating             | Initial                                             | Current                                  |
| BANESTO                  |                                           | CLASS A1           | Aaa/AAA/AAA                                         | Cancelled                                |
|                          |                                           | CLASS A2           | Aaa/AAA/AAA                                         | Cancelled                                |
|                          |                                           | CLASS B            | A1/AA-/A                                            | Cancelled                                |
|                          |                                           | CLASS C            | Baa3/BBB/BBB                                        | Ca / Withdrawn rating / Withdrawn rating |

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

| CLASS PRIORITY<br>ISIN CODE | NUM BONDS | NOMINAL          |                |               |         |
|-----------------------------|-----------|------------------|----------------|---------------|---------|
|                             |           |                  | Initial        | Current       | %Act/In |
| CLASS A1<br>ES0372260002    | 4.000     | Nominal per Bond | 100.000,00     | 0,00          |         |
|                             |           | Total Nominal    | 400.000.000,00 | 0,00          | 0,00 %  |
| CLASS A2<br>ES0372260010    | 5.417     | Nominal per Bond | 100.000,00     | 0,00          |         |
|                             |           | Total Nominal    | 541.700.000,00 | 0,00          | 0,00%   |
| CLASS B<br>ES0372260028     | 243       | Nominal per Bond | 100.000,00     | 0,00          |         |
|                             |           | Total Nominal    | 24.300.000,00  | 0,00          | 0,00%   |
| CLASS C<br>ES0372260036     | 340       | Nominal per Bond | 100.000,00     | 42.181,03     |         |
|                             |           | Total Nominal    | 34.000.000,00  | 14.341.550,20 | 42,18%  |

| REDEMPTION AND INTEREST OF THE BONDS                |                         |                |                                   |                            |                          |
|-----------------------------------------------------|-------------------------|----------------|-----------------------------------|----------------------------|--------------------------|
| Current                                             |                         |                | Next                              |                            |                          |
| Payment Date of the Current Period<br>15-March-2021 |                         |                | Next Payment Date<br>15-June-2021 |                            |                          |
|                                                     | Redemption of the Bonds | Gross Interest | Interest Rate                     | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A1                                            | ---                     | ---            | ---                               | ---                        | ---                      |
| CLASS A2                                            | ---                     | ---            | ---                               | ---                        | ---                      |
| CLASS B                                             | ---                     | ---            | ---                               | ---                        | ---                      |
| CLASS C                                             | 6.232,47 €              | 0,00 €         | 0,000%                            | 0,00 €                     | 0,00 €                   |
| Accrued amortisation due not paid Class C           | 21.501,09 €             |                |                                   |                            |                          |
| Scheduled Amortisation                              | NO                      |                |                                   |                            |                          |

#### III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

| CREDIT RIGHTS                             | ISSUE DATE       | CURRENT DATE   |
|-------------------------------------------|------------------|----------------|
| Number of CR's                            | 10.836           | 289            |
| CR's Outstanding to be amortised          | 1.000.000.015,00 | 7.031.181,04 € |
| CR's Outstanding per Loan to be amortised | 92.284,98        | 24.329,35 €    |
| Interest Rate                             | 3,74 %           | 0,44%          |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--------------------------------------------|-------------------|
| Monthly Single Rate                        | 4,71%             |
| Average Monthly Single Rate                | 8,57%             |
| Constant Prepayment Rate from Constitution | 9,07%             |

## PYMES BANESTO 2

### QUARTERLY BONDS PAYOUT REPORT

March 15th, 2021

| BONDS. PRINCIPAL             |                 |
|------------------------------|-----------------|
| Previous Balance             | 16.460.590,00 € |
| Principal Amortised          | 2.119.039,80 €  |
| Outstanding Balance          | 14.341.550,20 € |
| % of Initial Balance         | 0,01 €          |
| Principal accrued and unpaid | 7.310.369,16 €  |

| INTEREST PAID               |        |
|-----------------------------|--------|
| CLASS A1                    | 0,00 € |
| CLASS A2                    | 0,00 € |
| CLASS B                     | 0,00 € |
| CLASS C                     | 0,00 € |
| Interest accrued and unpaid | 0,00 € |

| DATA                        |            |
|-----------------------------|------------|
| Pool cut-Off Date           | 2021/03/08 |
| Payment Date                | 2021/03/15 |
| Last Payment Date           | 2020/12/15 |
| Number of Days (Act/360)    | 90         |
| Reference Interest Rate (%) | -0,542%    |
| Next Payment Date           | 2021/06/15 |

| RESIDUAL LIFE (YEARS) |         |               |
|-----------------------|---------|---------------|
|                       | INITIAL | 15-March-2021 |
| CLASS A1              | 2,84    | 0,00          |
| CLASS A2              | 5,20    | 0,00          |
| CLASS B               | 5,55    | 0,00          |
| CLASS C               | 5,55    | 3,46          |

## PYMES BANESTO 2

### QUARTERLY COLLATERAL REPORT

March 15th, 2021

| PRINCIPAL               |                |
|-------------------------|----------------|
| Previous Balance        | 8.359.471,01 € |
| Principal Amortised     | 1.328.289,97 € |
| Outstanding Balance     | 7.031.181,04 € |
| Number of Credit Rights | 289            |
| LTV                     | 14,63%         |

| PRINCIPAL BALANCE IN ARREARS                 |               |               |               |                |            |
|----------------------------------------------|---------------|---------------|---------------|----------------|------------|
|                                              | UP to 30 DAYS | 30 to 60 DAYS | 60 to 90 DAYS | 90 to 180 DAYS | > 180 DAYS |
| Principal Balance in Arrears                 | 10.174,03 €   | 9.937,68 €    | 5.319,81 €    | 2.321,26 €     | 0,00 €     |
| Interest accrued on Credit Rights in Arrears | 174,16 €      | 13,32 €       | 14,97 €       | 10,77 €        | 0,00 €     |
| Outstanding Balance                          | 547.112,18 €  | 75.420,62 €   | 36.174,57 €   | 5.197,27 €     | 1.128,28 € |
| Number of Credit Rights                      | 15            | 3             | 2             | 1              | 2          |
| % of Outstanding Balance                     | 7,78%         | 1,07%         | 0,51%         | 0,07%          | 0,02%      |

| WRITE OFF                                   |                |
|---------------------------------------------|----------------|
| Cumulative WRITE OFF as of previous balance | 3.538.024,83 € |
| Difference in Actual Period                 | -463.302,98 €  |
| Cumulative WRITE OFF up to date             | 3.074.721,85 € |

**PYMES BANESTO 2**

**QUARTERLY COLLATERAL REPORT**

**March 15th, 2021**

| CONTENTIOUS / JUDICIAL      |              |
|-----------------------------|--------------|
| Last balance                | 111.218,60 € |
| Difference in Actual Period | -67.579,86 € |
| Current balance             | 43.638,74 €  |

| NET LOSSES                  |                 |
|-----------------------------|-----------------|
| Last balance                | 18.017.702,18 € |
| Difference in Actual Period | -224.974,03 €   |
| Current balance             | 17.792.728,15 € |

| TRANSITORY PROPERTIES       |                 |
|-----------------------------|-----------------|
| Last balance                | 9.838.087,13 €  |
| Difference in Actual Period | -1.644.862,47 € |
| Current balance             | 8.193.224,66 €  |

## PYMES BANESTO 2

### QUARTERLY REPORT - ALLOCATION OF CASH

March 15th, 2021

| TOTAL CASH RECEIVED END OF PERIOD            | 2.153.227,90 € |
|----------------------------------------------|----------------|
| CASH RECEIVED - PRINCIPAL                    |                |
| Amortisation of Credit Rights                | 1.282.454,64 € |
| CASH RECEIVED - INTEREST                     |                |
| Interest received from Credit Rights         | 9.263,01 €     |
| Interest received under GIC                  | 0,00 €         |
| INCOME / EXPENSES FROM TRANSITORY PROPERTIES | 254.537,26 €   |
| CONTENTIOUS                                  | 613.646,52 €   |
| OTHERS                                       | -6.673,53 €    |

| TREASURY ACCOUNT STATEMENT | 0,00 € |
|----------------------------|--------|
| PRINCIPAL RESERVE FUND     |        |
| Previous Balance           | 0,00 € |
| Difference                 | 0,00 € |
| Outstanding Balance        | 0,00 € |
| WITHHOLDING TAXES          | 0,00 € |

| TOTAL CASH PAID END OF PERIOD   | 2.153.227,90 € |
|---------------------------------|----------------|
| ORDINARY EXPENSES               | 10.843,00 €    |
| MANAGEMENT FEE                  | 811,76 €       |
| SWAP PAYMENT                    | 23.565,88 €    |
| SWAP COLLECTION                 | -1.034,50 €    |
| INTEREST ON CLASS A 1 BONDS     | 0,00 €         |
| INTEREST ON CLASS A 2 BONDS     | 0,00 €         |
| INTEREST ON CLASS B BONDS       | 0,00 €         |
| INTEREST ON CLASS C BONDS       | 0,00 €         |
| REDEMPTION ON CLASS C BONDS     | 2.119.039,80 € |
| INTEREST ON SUBORDINATED LOAN   | 0,00 €         |
| REDEMPTION ON SUBORDINATED LOAN | 0,00 €         |
| EXCESS                          | 1,97 €         |
| REPLENISHMENT OF RESERVE FUND   | 0,00 €         |

**PYMES BANESTO 2**

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

**March 15th, 2021**

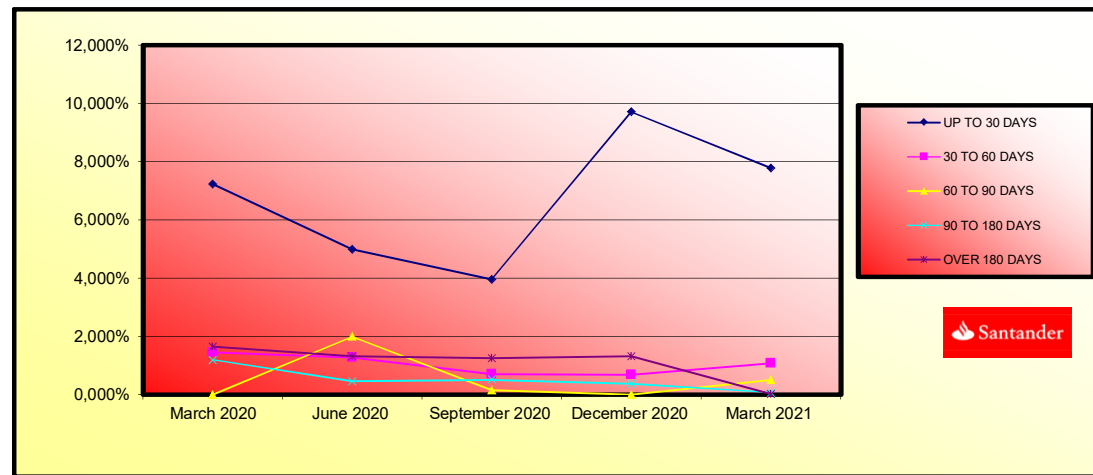
| CREDIT ENHANCEMENT     |                          |                  |
|------------------------|--------------------------|------------------|
| CONCEPTS               | INITIAL                  | March 15th, 2021 |
| SUBORDINATED ISSUE     | 58.300.000,00 € (5,83%)  | 0,00 € (0,00%)   |
| PRINCIPAL RESERVE FUND | 25.000.000,00 € (2,50 %) | 0,00 € (0,00%)   |

| SUBORDINATED LOANS                    |                 |                  |
|---------------------------------------|-----------------|------------------|
| CONCEPTS                              | INITIAL         | March 15th, 2021 |
| SUBORDINATED LOAN FONDO RESERVA       |                 |                  |
| Total Outstanding Subordinated Loan   | 25.000.000,00 € | 25.000.000,00 €  |
| Interest Rate                         | 5,431 %         | 1,258%           |
| SUBORDINATED LOAN GASTOS CONSTITUCIÓN |                 |                  |
| Total Outstanding Subordinated Loan   | 1.750.000,00 €  | 570.027,35 €     |
| Interest Rate                         | 4,631 %         | 0,458%           |

**FONDO DE TITULIZACIÓN DE ACTIVOS  
PYMES BANESTO 2**

**ARREARS PERFORMANCE**

| <b>ARREARS PERFORMANCE</b> |            |           |                |               |            |
|----------------------------|------------|-----------|----------------|---------------|------------|
|                            | March 2020 | June 2020 | September 2020 | December 2020 | March 2021 |
| <b>UP TO 30 DAYS</b>       | 7,230%     | 4,994%    | 3,956%         | 9,707%        | 7,781%     |
| <b>30 TO 60 DAYS</b>       | 1,448%     | 1,279%    | 0,700%         | 0,681%        | 1,073%     |
| <b>60 TO 90 DAYS</b>       | 0,000%     | 1,991%    | 0,156%         | 0,000%        | 0,514%     |
| <b>90 TO 180 DAYS</b>      | 1,193%     | 0,467%    | 0,518%         | 0,370%        | 0,074%     |
| <b>OVER 180 DAYS</b>       | 1,654%     | 1,322%    | 1,255%         | 1,317%        | 0,016%     |



|                                   | LEGAL MORATORIUM | VOLUNTARY / SECTORIAL MORATORIUM | TOTAL MORATORIUM |
|-----------------------------------|------------------|----------------------------------|------------------|
| <b>Number of Loans</b>            | 0                | 4                                | 4                |
| <b>Outstanding Balance</b>        | 0,00 €           | 86.803,53 €                      | 86.803,53 €      |
| <b>% over Outstanding Balance</b> | 0,00%            | 1,23%                            | 1,23%            |

**Legal Moratorium:** subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

**Voluntary - Sectorial Moratorium:** Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

**Cut-off date moratorium data:** 1 March 2021

**FONDO DE TITULIZACIÓN DE ACTIVOS  
PYMES BANESTO 2**

**TRIGGERS**

Report date: December 15th, 2020

| RESERVE FUND TRIGGERS                                   |             |
|---------------------------------------------------------|-------------|
| IF 1) IS HIGHER THAN 2) FUND RESERVE CANNOT BE REDEEMED |             |
| 1) CREDIT RIGHTS IN ARREARS > 90 DAYS                   | 6.325,55 €  |
| 2) 1,00% * CR OUTSTANDING BALANCE                       | 70.311,81 € |

**RESERVE FUND CAN BE REDEEMED**

| AGREEMENT        | COUNTERPARTY    | RATING AGENCY           | MINIMUM RATING REQUIRED                  | CURRENT RATING                                        |
|------------------|-----------------|-------------------------|------------------------------------------|-------------------------------------------------------|
| TREASURY ACCOUNT | BANCO SANTANDER | FITCH<br>S&P<br>MOODY'S | F-1 s/t<br>A-1 s/t<br>P-1 s/t            | F-1 s/t (*)<br>A l/t A-1 s/t<br>A2 l/t P-1 s/t        |
| SWAP             | BANCO SANTANDER | FITCH<br>S&P<br>MOODY'S | A l/t F-1 s/t<br>A l/t<br>A2 l/t P-1 s/t | A l/t F-1 s/t (**)<br>A l/t A-1 s/t<br>A2 l/t P-1 s/t |
| PAYMENT AGENT    | BANCO SANTANDER | FITCH<br>S&P<br>MOODY'S | F-1 s/t<br>A-1 s/t<br>P-1 s/t            | F-1 s/t (*)<br>A l/t A-1 s/t<br>A2 l/t P-1 s/t        |

(\*) Rating Deposit

(\*\*) Derivative Counterparty Rating

THE COUNTERPARTY MEETS THE MINIMUM RATING REQUIRED.

## PYMES BANESTO 2

### DEFINITIONS

March 15th, 2021

**POOL CUT-OFF 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.

**NET LOSSES** Those loans which the Originator considers that will not recover (net of recoveries).

**FAILED LOANS** Those loans which the Originator considers that will not recover, or those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months.

**CUMULATIVE FAILED LOANS** Accumulated outstanding balance of the failed loans without taking into account the recovered amount.

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

**CONTENTIOUS / JUDICIAL** Loans in which the Originator will take legal actions. This amount is included in the arrears table.

| Fecha    | Saldo antes de Pago           | Saldo Real       | Vector de Prepago | Permanencia final de mes          | Mortalidad Mensual               | CPR    | Mortalidad Mensual               | CPR     |
|----------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|--------|----------------------------------|---------|
| 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     |
|          |                               |                  | 0.79%             |                                   |                                  |        |                                  | 8.57%   |
| 01-01-09 | 898.630.831,02                | 895.142.710,25   | 100,00%           | 100,00%                           | 0,39%                            | 4,56%  | 0,39%                            | 4,56%   |
| 01-02-09 | 871.373.281,37                | 873.504.381,06   | 98,43%            | 100,24%                           | -0,12%                           | -1,48% | -0,64%                           | -7,89%  |
| 01-03-09 | 850.911.652,86                | 842.138.869,52   | 97,65%            | 98,97%                            | 0,34%                            | 4,05%  | 0,22%                            | 14,24%  |
| 01-04-09 | 830.353.894,77                | 805.337.304,89   | 96,88%            | 96,99%                            | 0,76%                            | 8,77%  | 2,00%                            | 21,55%  |
| 01-05-09 | 809.699.525,31                | 773.241.845,26   | 96,12%            | 95,50%                            | 0,92%                            | 10,47% | 1,54%                            | 16,95%  |
| 01-06-09 | 788.949.100,52                | 753.490.195,81   | 95,36%            | 95,51%                            | 0,76%                            | 8,79%  | -0,01%                           | -0,10%  |
| 01-07-09 | 771.726.775,55                | 732.869.738,61   | 94,60%            | 94,96%                            | 0,74%                            | 8,48%  | 0,57%                            | 6,59%   |
| 01-08-09 | 754.424.527,20                | 703.100.391,03   | 93,86%            | 93,20%                            | 0,88%                            | 10,03% | 1,86%                            | 20,19%  |
| 01-09-09 | 737.040.975,23                | 683.553.670,67   | 93,12%            | 92,74%                            | 0,83%                            | 9,56%  | 0,49%                            | 5,69%   |
| 01-10-09 | 719.575.737,58                | 655.857.524,16   | 92,38%            | 91,15%                            | 0,92%                            | 10,53% | 1,72%                            | 18,82%  |
| 01-11-09 | 702.028.430,42                | 637.458.032,97   | 91,65%            | 90,80%                            | 0,87%                            | 9,99%  | 0,38%                            | 4,42%   |
| 01-12-09 | 684.398.668,09                | 621.182.996,45   | 90,93%            | 90,76%                            | 0,80%                            | 9,24%  | 0,04%                            | 0,51%   |
| 01-01-10 | 668.895.295,49                | 598.599.000,41   | 90,21%            | 89,48%                            | 0,85%                            | 9,76%  | 0,42%                            | 15,76%  |
| 01-02-10 | 653.319.072,22                | 584.840.755,53   | 89,50%            | 89,52%                            | 0,79%                            | 9,05%  | -0,05%                           | -0,57%  |
| 01-03-10 | 637.669.655,94                | 560.872.587,53   | 88,79%            | 87,96%                            | 0,85%                            | 9,76%  | 1,74%                            | 19,04%  |
| 01-04-10 | 621.946.702,73                | 539.370.640,95   | 88,09%            | 86,72%                            | 0,89%                            | 10,13% | 1,40%                            | 15,59%  |
| 01-05-10 | 606.149.857,04                | 520.687.205,46   | 87,40%            | 85,90%                            | 0,89%                            | 9,95%  | 0,80%                            | 10,80%  |
| 01-06-10 | 590.278.801,68                | 506.119.855,95   | 86,71%            | 85,74%                            | 0,85%                            | 9,74%  | 0,18%                            | 2,19%   |
| 01-07-10 | 578.097.786,52                | 488.511.870,09   | 86,02%            | 84,50%                            | 0,88%                            | 10,09% | 1,45%                            | 16,03%  |
| 01-08-10 | 565.859.532,51                | 479.350.112,39   | 85,34%            | 84,71%                            | 0,83%                            | 9,48%  | -0,25%                           | -3,00%  |
| 01-09-10 | 553.563.770,69                | 464.553.496,29   | 84,67%            | 83,53%                            | 0,83%                            | 9,33%  | 0,93%                            | 10,58%  |
| 01-10-10 | 541.210.230,82                | 446.453.129,00   | 84,00%            | 82,49%                            | 0,87%                            | 9,97%  | 1,71%                            | 18,69%  |
| 01-11-10 | 528.798.641,42                | 438.411.608,52   | 83,34%            | 82,91%                            | 0,81%                            | 9,32%  | -0,50%                           | -6,21%  |
| 01-12-10 | 516.328.729,69                | 426.183.769,69   | 82,68%            | 82,54%                            | 0,80%                            | 9,15%  | 0,44%                            | 5,19%   |
| 01-01-11 | 505.527.373,90                | 414.714.705,63   | 82,03%            | 82,04%                            | 0,79%                            | 9,07%  | 0,61%                            | 7,10%   |
| 01-02-11 | 494.675.262,30                | 404.947.273,26   | 81,38%            | 81,86%                            | 0,77%                            | 8,82%  | 0,21%                            | 2,53%   |
| 01-03-11 | 483.772.156,41                | 388.250.999,91   | 80,74%            | 80,25%                            | 0,81%                            | 9,31%  | 1,96%                            | 21,16%  |
| 01-04-11 | 472.817.616,56                | 375.253.779,26   | 80,10%            | 79,37%                            | 0,82%                            | 9,11%  | 0,82%                            | 9,28%   |
| 01-05-11 | 461.812.002,10                | 367.008.219,64   | 79,47%            | 79,47%                            | 0,79%                            | 9,07%  | -0,13%                           | -1,61%  |
| 01-06-11 | 450.754.471,06                | 355.318.202,44   | 78,84%            | 78,83%                            | 0,79%                            | 9,08%  | 0,81%                            | 9,30%   |
| 01-07-11 | 443.141.241,43                | 345.963.135,26   | 78,22%            | 78,06%                            | 0,80%                            | 9,07%  | 0,97%                            | 10,84%  |
| 01-08-11 | 435.446.128,99                | 336.071.284,02   | 77,60%            | 77,18%                            | 0,79%                            | 9,26%  | 1,13%                            | 12,75%  |
| 01-09-11 | 427.737.965,14                | 328.587.720,42   | 76,99%            | 76,82%                            | 0,80%                            | 9,14%  | 0,46%                            | 5,44%   |
| 01-10-11 | 419.993.580,46                | 320.111.306,44   | 76,38%            | 76,22%                            | 0,80%                            | 9,14%  | 0,78%                            | 9,00%   |
| 01-11-11 | 412.212.804,76                | 311.888.621,65   | 75,78%            | 75,68%                            | 0,79%                            | 9,12%  | 0,73%                            | 8,38%   |
| 01-12-11 | 404.395.467,03                | 304.319.127,62   | 75,18%            | 75,25%                            | 0,79%                            | 9,04%  | 0,54%                            | 6,34%   |
| 01-01-12 | 397.463.610,30                | 297.277.413,39   | 74,59%            | 74,79%                            | 0,78%                            | 8,99%  | 0,61%                            | 7,08%   |
| 01-02-12 | 390.499.180,63                | 289.459.922,42   | 74,00%            | 74,12%                            | 0,79%                            | 9,02%  | 0,90%                            | 10,28%  |
| 01-03-12 | 383.502.024,95                | 282.854.016,02   | 73,41%            | 73,76%                            | 0,79%                            | 9,49%  | 0,78%                            | 8,69%   |
| 01-04-12 | 376.471.989,50                | 275.147.244,45   | 72,83%            | 73,09%                            | 0,78%                            | 9,98%  | 0,91%                            | 10,37%  |
| 01-05-12 | 369.408.919,76                | 268.156.068,36   | 72,26%            | 72,59%                            | 0,78%                            | 9,95%  | 0,68%                            | 7,83%   |
| 01-06-12 | 362.312.690,51                | 260.734.542,40   | 71,69%            | 71,98%                            | 0,78%                            | 9,87%  | 0,80%                            | 8,07%   |
| 01-07-12 | 356.294.619,32                | 254.965.439,15   | 71,12%            | 71,56%                            | 0,78%                            | 9,92%  | 0,56%                            | 6,53%   |
| 01-08-12 | 350.248.299,23                | 250.306.087,06   | 70,56%            | 71,47%                            | 0,76%                            | 8,76%  | 0,13%                            | 1,58%   |
| 01-09-12 | 344.173.567,35                | 244.151.798,97   | 70,00%            | 70,93%                            | 0,76%                            | 8,75%  | 0,75%                            | 8,58%   |
| 01-10-12 | 338.070.290,16                | 238.268.369,40   | 69,44%            | 70,48%                            | 0,76%                            | 8,72%  | 0,64%                            | 7,29%   |
| 01-11-12 | 331.938.333,58                | 232.131.616,48   | 68,90%            | 69,93%                            | 0,76%                            | 8,73%  | 0,78%                            | 8,92%   |
| 01-12-12 | 325.777.562,79                | 227.208.714,38   | 68,36%            | 69,74%                            | 0,75%                            | 8,61%  | 0,27%                            | 3,19%   |
| 01-01-13 | 320.030.532,52                | 221.616.253,31   | 67,82%            | 67,82%                            | 0,75%                            | 8,61%  | 0,75%                            | 8,61%   |
| 01-02-13 | 314.256.496,80                | 216.761.282,83   | 67,29%            | 68,98%                            | 0,74%                            | 8,53%  | 0,39%                            | 4,62%   |
| 01-03-13 | 308.455.328,78                | 211.891.416,94   | 66,75%            | 68,69%                            | 0,73%                            | 8,46%  | 0,41%                            | 4,79%   |
| 01-04-13 | 302.626.900,95                | 205.082.347,96   | 66,22%            | 67,77%                            | 0,73%                            | 8,59%  | 1,35%                            | 15,04%  |
| 01-05-13 | 296.771.083,22                | 200.587.416,17   | 65,70%            | 67,45%                            | 0,73%                            | 8,26%  | 0,89%                            | 10,78%  |
| 01-06-13 | 290.887.752,88                | 196.165.089,62   | 65,19%            | 67,44%                            | 0,73%                            | 8,38%  | 0,23%                            | 2,69%   |
| 01-07-13 | 286.042.749,09                | 191.727.988,21   | 64,67%            | 67,03%                            | 0,72%                            | 8,36%  | 0,61%                            | 7,04%   |
| 01-08-13 | 281.174.075,52                | 186.763.091,64   | 64,16%            | 66,43%                            | 0,73%                            | 8,39%  | 0,89%                            | 10,69%  |
| 01-09-13 | 276.284.334,19                | 182.621.129,13   | 63,65%            | 66,10%                            | 0,72%                            | 8,35%  | 0,50%                            | 5,81%   |
| 01-10-13 | 271.370.708,62                | 178.185.277,43   | 63,15%            | 65,66%                            | 0,72%                            | 8,34%  | 0,66%                            | 7,66%   |
| 01-11-13 | 266.433.993,83                | 174.715.068,99   | 62,65%            | 65,58%                            | 0,71%                            | 8,22%  | 0,13%                            | 1,56%   |
| 01-12-13 | 261.474.081,30                | 170.758.960,11   | 62,16%            | 65,19%                            | 0,71%                            | 8,11%  | 0,41%                            | 5,02%   |
| 01-01-14 | 257.031.700,33                | 166.419.398,88   | 61,67%            | 64,75%                            | 0,71%                            | 8,20%  | 0,86%                            | 9,81%   |
| 01-02-14 | 252.568.444,51                | 162.287.186,73   | 61,18%            | 64,25%                            | 0,71%                            | 8,20%  | 0,76%                            | 8,76%   |
| 01-03-14 | 248.034.215,77                | 158.644.451,45   | 60,70%            | 63,85%                            | 0,71%                            | 8,05%  | 0,46%                            | 5,68%   |
| 01-04-14 | 243.578.915,53                | 153.105.074,62   | 60,22%            | 62,86%                            | 0,72%                            | 8,34%  | 1,71%                            | 18,66%  |
| 01-05-14 | 239.052.444,80                | 150.527.279,97   | 59,74%            | 62,97%                            | 0,71%                            | 8,18%  | -0,18%                           | -2,16%  |
| 01-06-14 | 234.504.704,09                | 146.204.573,69   | 59,27%            | 62,36%                            | 0,71%                            | 8,23%  | 0,99%                            | 11,23%  |
| 01-07-14 | 230.327.577,93                | 143.252.979,59   | 62,20%            | 61,74%                            | 0,71%                            | 8,24%  | 0,15%                            | 1,84%   |
| 01-08-14 | 226.130.823,37                | 134.770.645,87   | 58,34%            | 59,60%                            | 0,76%                            | 8,73%  | 0,41%                            | 4,80%   |
| 01-09-14 | 221.914.348,17                | 130.989.088,79   | 57,88%            | 59,03%                            | 0,76%                            | 8,76%  | 0,96%                            | 10,92%  |
| 01-10-14 | 217.673.059,67                | 127.847.131,35   | 57,42%            | 58,73%                            | 0,76%                            | 8,72%  | 0,50%                            | 5,63%   |
| 01-11-14 | 213.421.864,76                | 123.273.130,45   | 56,97%            | 57,76%                            | 0,77%                            | 8,86%  | 1,65%                            | 18,15%  |
| 01-12-14 | 209.145.669,90                | 120.037.754,18   | 56,52%            | 57,39%                            | 0,77%                            | 8,84%  | 0,63%                            | 7,34%   |
| 01-01-15 | 205.234.987,43                | 117.173.874,93   | 56,07%            | 57,09%                            | 0,76%                            | 8,80%  | 0,53%                            | 6,13%   |
| 01-02-15 | 201.395.928,57                | 113.467.206,48   | 55,63%            | 56,38%                            | 0,77%                            | 8,77%  | 1,25%                            | 13,98%  |
| 01-03-15 | 197.358.406,99                | 110.260.451,95   | 55,19%            | 55,87%                            | 0,77%                            | 8,89%  | 0,91%                            | 10,38%  |
| 01-04-15 | 193.392.335,92                | 107.383.497,76   | 54,76%            | 55,53%                            | 0,77%                            | 8,87%  | 0,61%                            | 7,10%   |
| 01-05-15 | 189.407.628,20                | 104.002.235,78   | 54,32%            | 54,91%                            | 0,78%                            | 8,92%  | 1,11%                            | 12,55%  |
| 01-06-15 | 185.404.196,25                | 101.004.498,39   | 53,90%            | 54,48%                            | 0,78%                            | 8,92%  | 0,79%                            | 9,03%   |
| 01-07-15 | 181.720.508,08                | 97.941.165,47    | 53,47%            | 53,90%                            | 0,78%                            | 8,96%  | 1,07%                            | 12,08%  |
| 01-08-15 | 178.019.510,19                | 95.392.004,24    | 53,05%            | 53,59%                            | 0,78%                            | 8,93%  | 0,58%                            | 6,71%   |
| 01-09-15 | 174.301.121,25                | 92.423.909,20    | 52,63%            | 53,03%                            | 0,78%                            | 8,97%  | 1,05%                            | 11,25%  |
| 01-10-15 | 170.565.259,48                | 89.805.911,05    | 52,21%            | 52,65%                            | 0,78%                            | 8,96%  | 0,70%                            | 8,13%   |
| 01-11-15 | 166.811.842,84                | 87.210.195,18    | 51,80%            | 52,28%                            | 0,78%                            | 8,95%  | 0,71%                            | 8,14%   |
| 01-12-15 | 163.040.788,82                | 85.190.751,83    | 51,39%            | 52,25%                            | 0,77%                            | 8,86%  | 0,06%                            | 0,67%   |
| 01-01-16 | 159.626.797,75                | 82.610.973,17    | 50,98%            | 51,75%                            | 0,78%                            | 8,95%  | 0,78%                            | 8,97%   |
| 01-02-16 | 156.196.764,27                | 79.018.372,62    | 50,58%            | 50,59%                            | 0,79%                            | 9,07%  | 2,25%                            | 23,88%  |
| 01-03-16 | 152.750.612,99                | 77.937.022,52    | 50,19%            | 51,02%                            | 0,77%                            | 8,86%  | -0,86%                           | -10,78% |
| 01-04-16 | 149.285.295,17                | 74.894.623,27    | 49,79%            | 50,17%                            | 0,78%                            | 8,98%  | 0,67%                            | 7,58%   |
| 01-05-16 | 145.809.653,72                | 72.830.472,14    | 49,40%            | 49,95%                            | 0,78%                            | 8,93%  | 0,44%                            | 5,11%   |
| 01-06-16 | 142.314.693,19                | 70.885.475,48    | 49,01%            | 49,81%                            | 0,77%                            | 8,87%  | 0,28%                            | 3,31%   |
| 01-07-16 | 139.291.160,73                | 69.107.172,10    | 48,62%            | 49,61%                            | 0,77%                            | 8,83%  | 0,39%                            | 4,61%   |
| 01-08-16 | 136.253.420,62                | 67.011.240,22    | 48,24%            | 49,18%                            | 0,77%                            | 8,84%  | 0,87%                            | 9,84%   |
| 01-09-16 | 133.201.406,12                | 65.249.558,49    | 47,86%            | 48,99%                            | 0,78%                            | 8,90%  | 0,40%                            | 4,67%   |
| 01-10-16 | 130.135.050,13                | 63.628.709,13    | 47,48%            | 48,89%                            | 0,76%                            | 8,73%  | 0,19%                            | 2,21%   |
| 01-11-16 | 127.054.265,27                | 61.847.697,16    | 47,10%            | 48,68%                            | 0,75%                            | 8,44%  | 0,69%                            | 8,16%   |
| 01-12-16 | 123.950.043,83                | 59.612.808,97    | 46,73%            | 48,09%                            | 0,76%                            | 8,74%  | 1,21%                            | 13,56%  |
| 01-01-17 | 121.222.103,94                | 57.147.017,08    | 46,36%            | 47,14%                            | 0,77%                            | 8,88%  | 1,97%                            | 21,26%  |
| 01-02-17 | 118.472.303,11                | 55.796.125,69    | 46,00%            | 47,10%                            | 0,77%                            | 8,81%  | 0,10%                            | 1,17%   |
| 01-03-17 | 115.709.590,90                | 53.575.194,68    | 45,63%            | 46,30%                            | 0,77%                            | 8,91%  | 1,69%                            | 18,48%  |
| 01-04-17 | 112.933.876,61                | 53.815.842,29    | 45,27%            | 46,35%                            | 0,74%                            | 8,51%  | -2,92%                           | -41,22% |
| 01-05-17 | 110.145.129,23                | 50.273.963,16    | 44,92%            | 45,64%                            | 0,77%                            | 8,90%  | 4,22%                            | 40,36%  |
| 01-06-17 | 107.332.277,46                | 48.646.270,83    | 44,56%            | 45,32%                            | 0,77%                            | 8,89%  | 0,71%                            | 8,22%   |
| 01-07-17 | 104.851.529,30                | 47.106.417,53    | 44,21%            | 44,93%                            | 0,77%                            | 8,90%  | 0,86%                            | 9,89%   |
| 01-08-17 | 102.348.072,36                | 45.703.865,21    | 43,86%            | 44,66%                            | 0,77%                            | 8,88%  | 0,60%                            | 7,01%   |
| 01-09-17 | 99.832.851,62                 | 43.964.386,01    | 43,51%            | 44,03%                            | 0,78%                            | 8,95%  | 1,40%                            | 15,61%  |
| 01-10-17 | 97.395.811,81                 | 42.637.483,96    | 43,17%            | 43,82%                            | 0,78%                            | 8,92%  | 0,48%                            | 5,57%   |
| 01-11-17 | 94.766.897,39                 | 41.340.450,01    | 42,83%            | 43,62%                            | 0,77%                            | 8,88%  | 0,44%                            | 5,20%   |

| Fecha    | Principal Disponible | Amortización de principal | Serie A1       | Serie A2       | Serie B       | Serie C       | Amortización Serie C | Vida Media Serie C   |
|----------|----------------------|---------------------------|----------------|----------------|---------------|---------------|----------------------|----------------------|
|          |                      |                           |                |                |               |               |                      | 3,46                 |
| Date     | Principal available  | Principal Redemption      | Class A1       | Class A2       | Class B       | Class C       | Redemption Class C   | Average Life Class C |
| 08-01-09 | 924.781.111,43       | 0,00                      | 400.000.000,00 | 541.700.000,00 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-09 | 891.531.691,11       | 0,00                      | 400.000.000,00 | 541.700.000,00 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-09 | 857.671.536,33       | 0,00                      | 400.000.000,00 | 541.700.000,00 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-09 | 830.920.767,33       | 98.969.753,80             | 400.000.000,00 | 541.700.000,00 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-09 | 804.445.716,24       | 0,00                      | 332.946.320,00 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-09 | 776.243.990,09       | 0,00                      | 332.946.320,00 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-09 | 752.313.247,42       | 77.668.835,21             | 332.946.320,00 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-09 | 730.082.976,72       | 0,00                      | 255.277.484,79 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-09 | 708.080.822,09       | 0,00                      | 255.277.484,79 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-09 | 686.304.812,83       | 68.852.454,51             | 255.277.484,79 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-09 | 664.752.994,34       | 0,00                      | 186.425.030,28 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-09 | 643.423.428,00       | 0,00                      | 186.425.030,28 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-09 | 622.314.191,01       | 66.670.518,98             | 186.425.030,28 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-10 | 603.416.344,31       | 0,00                      | 119.754.511,30 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-10 | 584.712.857,31       | 0,00                      | 119.754.511,30 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-10 | 566.202.049,83       | 58.151.226,63             | 119.754.511,30 | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-10 | 547.882.255,43       | 0,00                      | 61.603.284,67  | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-10 | 529.751.821,29       | 0,00                      | 61.603.284,67  | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-10 | 511.809.108,11       | 56.292.192,71             | 60.493.294,67  | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-10 | 497.290.896,37       | 0,00                      | 5.311.091,96   | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-10 | 482.921.140,84       | 0,00                      | 5.311.091,96   | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-10 | 468.698.560,29       | 44.092.123,14             | 5.311.091,96   | 450.892.553,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-10 | 454.621.983,97       | 0,00                      | 0,00           | 412.111.522,68 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-10 | 440.689.851,50       | 0,00                      | 0,00           | 412.111.522,68 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-10 | 426.901.212,81       | 42.672.111,06             | 0,00           | 412.111.522,68 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-11 | 414.671.467,91       | 0,00                      | 0,00           | 369.439.411,63 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-11 | 402.586.586,32       | 0,00                      | 0,00           | 369.439.411,63 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-11 | 390.586.387,88       | 36.743.656,77             | 0,00           | 369.439.411,63 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-11 | 378.728.900,65       | 0,00                      | 0,00           | 332.695.754,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-11 | 366.993.361,84       | 0,00                      | 0,00           | 332.695.754,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-11 | 355.376.717,25       | 32.931.071,92             | 0,00           | 332.695.754,86 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-11 | 346.600.655,63       | 0,00                      | 0,00           | 299.764.682,93 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-11 | 337.911.182,80       | 0,00                      | 0,00           | 299.764.682,93 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-11 | 329.309.537,13       | 25.664.662,31             | 0,00           | 299.764.682,93 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-11 | 320.794.963,23       | 0,00                      | 0,00           | 274.100.020,62 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-11 | 312.366.711,83       | 0,00                      | 0,00           | 274.100.020,62 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-11 | 304.024.039,79       | 24.817.237,16             | 0,00           | 274.100.020,62 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-12 | 296.454.057,50       | 0,00                      | 0,00           | 249.282.783,47 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-12 | 288.960.534,37       | 0,00                      | 0,00           | 249.282.783,47 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-12 | 281.542.812,89       | 21.784.875,67             | 0,00           | 249.282.783,47 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-12 | 274.200.240,94       | 0,00                      | 0,00           | 227.497.907,60 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-12 | 266.932.171,68       | 0,00                      | 0,00           | 227.497.907,60 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-12 | 259.737.963,29       | 21.053.483,77             | 0,00           | 227.497.907,60 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-12 | 253.407.558,11       | 0,00                      | 0,00           | 206.444.423,83 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-12 | 247.140.951,47       | 0,00                      | 0,00           | 206.444.423,83 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-12 | 240.937.595,37       | 20.329.533,10             | 0,00           | 206.444.423,83 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-12 | 234.798.946,02       | 0,00                      | 0,00           | 186.114.890,73 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-12 | 229.718.464,05       | 0,00                      | 0,00           | 186.114.890,73 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-12 | 222.701.614,49       | 19.905.639,19             | 0,00           | 186.114.890,73 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-13 | 217.046.101,08       | 0,00                      | 0,00           | 166.209.251,54 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-13 | 211.447.823,20       | 0,00                      | 0,00           | 166.209.251,54 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-13 | 205.906.288,37       | 16.919.534,04             | 0,00           | 166.209.251,54 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-13 | 200.421.008,13       | 0,00                      | 0,00           | 149.289.717,50 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-13 | 194.991.498,01       | 0,00                      | 0,00           | 149.289.717,50 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-13 | 189.671.277,50       | 14.635.496,16             | 0,00           | 149.289.717,50 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-13 | 184.987.248,34       | 0,00                      | 0,00           | 134.654.221,34 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-13 | 180.403.890,38       | 0,00                      | 0,00           | 134.654.221,34 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-13 | 175.866.802,50       | 12.400.957,66             | 0,00           | 134.654.221,34 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-13 | 171.375.586,86       | 0,00                      | 0,00           | 122.253.263,68 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-13 | 166.929.848,89       | 0,00                      | 0,00           | 122.253.263,68 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-13 | 162.529.197,21       | 10.884.687,22             | 0,00           | 122.253.263,68 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-14 | 158.506.768,75       | 0,00                      | 0,00           | 111.368.576,46 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-14 | 154.524.943,04       | 0,00                      | 0,00           | 111.368.576,46 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-14 | 150.583.383,97       | 9.836.228,15              | 0,00           | 111.368.576,46 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-14 | 146.681.706,30       | 0,00                      | 0,00           | 101.532.347,32 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-14 | 142.819.605,60       | 0,00                      | 0,00           | 101.532.347,32 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-14 | 138.996.728,26       | 10.191.589,16             | 0,00           | 101.532.347,32 | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-14 | 135.443.241,39       | 0,00                      | 0,00           | 91.340.758,16  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-14 | 131.925.740,67       | 0,00                      | 0,00           | 91.340.758,16  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-14 | 128.443.916,38       | 3.835.896,96              | 0,00           | 91.340.758,16  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-14 | 124.997.461,36       | 0,00                      | 0,00           | 87.504.861,20  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-14 | 121.586.070,95       | 0,00                      | 0,00           | 87.504.861,20  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-14 | 118.209.442,97       | 11.066.914,42             | 0,00           | 87.504.861,20  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-15 | 115.083.502,65       | 0,00                      | 0,00           | 76.437.946,79  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-15 | 111.989.322,36       | 0,00                      | 0,00           | 76.437.946,79  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-15 | 108.926.626,51       | 8.847.856,98              | 0,00           | 76.437.946,79  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-15 | 105.895.149,73       | 0,00                      | 0,00           | 67.590.089,81  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-15 | 102.894.616,89       | 0,00                      | 0,00           | 67.590.089,81  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-15 | 99.924.763,05        | 9.181.761,74              | 0,00           | 67.590.089,81  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-15 | 97.166.350,06        | 0,00                      | 0,00           | 58.408.328,06  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-15 | 94.436.436,45        | 0,00                      | 0,00           | 58.408.328,06  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-15 | 91.733.694,73        | 8.302.509,14              | 0,00           | 58.408.328,06  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-15 | 89.058.969,04        | 0,00                      | 0,00           | 50.105.818,93  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-11-15 | 86.411.659,05        | 0,00                      | 0,00           | 50.105.818,93  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-12-15 | 83.791.527,99        | 8.588.158,49              | 0,00           | 50.105.818,93  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-01-16 | 81.389.432,95        | 0,00                      | 0,00           | 41.517.660,44  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-02-16 | 79.011.923,27        | 0,00                      | 0,00           | 41.517.660,44  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-03-16 | 76.658.796,89        | 7.123.870,01              | 0,00           | 41.517.660,44  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-04-16 | 74.329.612,71        | 0,00                      | 0,00           | 34.393.781,44  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-05-16 | 72.024.702,57        | 0,00                      | 0,00           | 34.393.781,44  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-06-16 | 69.743.519,17        | 6.592.426,93              | 0,00           | 34.393.781,44  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-07-16 | 67.722.978,93        | 0,00                      | 0,00           | 27.801.354,51  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-08-16 | 65.723.137,67        | 0,00                      | 0,00           | 27.801.354,51  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-09-16 | 63.743.816,66        | 6.487.700,10              | 0,00           | 27.801.354,51  | 24.300.000,00 | 34.000.000,00 | 0,00                 | 0                    |
| 08-10-16 | 61.784.838,62        | 0,00                      | 0,00           | 21.313.654,41  |               |               |                      |                      |

| Fecha    |   | Principal Disponible | Amortización de principal | Serie A1 | Serie A2 | Serie B | Serie C       | Amortización Serie C | Vida Media Serie C |
|----------|---|----------------------|---------------------------|----------|----------|---------|---------------|----------------------|--------------------|
| 08-05-22 | 1 | 2.777.288,73         | 0,00                      | 0,00     | 0,00     | 0,00    | 10.227.579,42 | 0,00                 | 0                  |
| 08-06-22 | 0 | 2.556.228,69         | 724.960,61                | 0,00     | 0,00     | 0,00    | 10.227.579,42 | 724.960,61           | 331.307,00         |
| 08-07-22 | 0 | 2.415.125,95         | 0,00                      | 0,00     | 0,00     | 0,00    | 9.502.618,81  | 0,00                 | 0                  |
| 08-08-22 | 1 | 2.275.527,74         | 0,00                      | 0,00     | 0,00     | 0,00    | 9.502.618,81  | 0,00                 | 0                  |
| 08-09-22 | 0 | 2.137.420,92         | 452.872,33                | 0,00     | 0,00     | 0,00    | 9.502.618,81  | 452.872,33           | 248.626,907        |
| 08-10-22 | 0 | 2.000.792,44         | 0,00                      | 0,00     | 0,00     | 0,00    | 9.049.746,48  | 0,00                 | 0                  |
| 08-11-22 | 1 | 1.865.629,40         | 0,00                      | 0,00     | 0,00     | 0,00    | 9.049.746,48  | 0,00                 | 0                  |
| 08-12-22 | 0 | 1.731.918,98         | 438.484,23                | 0,00     | 0,00     | 0,00    | 9.049.746,48  | 438.484,23           | 280.629,910        |
| 08-01-23 | 0 | 1.661.732,91         | 0,00                      | 0,00     | 0,00     | 0,00    | 8.611.262,25  | 0,00                 | 0                  |
| 08-02-23 | 1 | 1.592.283,46         | 0,00                      | 0,00     | 0,00     | 0,00    | 8.611.262,25  | 0,00                 | 0                  |
| 08-03-23 | 0 | 1.523.564,23         | 225.301,69                | 0,00     | 0,00     | 0,00    | 8.611.262,25  | 225.301,69           | 164.470,231        |
| 08-04-23 | 0 | 1.455.568,87         | 0,00                      | 0,00     | 0,00     | 0,00    | 8.385.960,56  | 0,00                 | 0                  |
| 08-05-23 | 1 | 1.388.291,08         | 0,00                      | 0,00     | 0,00     | 0,00    | 8.385.960,56  | 0,00                 | 0                  |
| 08-06-23 | 0 | 1.321.174,60         | 218.236,66                | 0,00     | 0,00     | 0,00    | 8.385.960,56  | 218.236,66           | 179.406,971        |
| 08-07-23 | 0 | 1.266.756,59         | 0,00                      | 0,00     | 0,00     | 0,00    | 8.167.703,91  | 0,00                 | 0                  |
| 08-08-23 | 1 | 1.212.366,36         | 0,00                      | 0,00     | 0,00     | 0,00    | 8.167.703,91  | 0,00                 | 0                  |
| 08-09-23 | 0 | 1.158.548,90         | 176.447,92                | 0,00     | 0,00     | 0,00    | 8.167.703,91  | 176.447,92           | 161.273,397        |
| 08-10-23 | 0 | 1.105.299,22         | 0,00                      | 0,00     | 0,00     | 0,00    | 7.991.255,99  | 0,00                 | 0                  |
| 08-11-23 | 1 | 1.052.612,37         | 0,00                      | 0,00     | 0,00     | 0,00    | 7.991.255,99  | 0,00                 | 0                  |
| 08-12-23 | 0 | 1.000.483,46         | 170.922,00                | 0,00     | 0,00     | 0,00    | 7.991.255,99  | 170.922,00           | 171.776,615        |
| 08-01-24 | 0 | 954.870,08           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.820.333,98  | 0,00                 | 0                  |
| 08-02-24 | 1 | 909.736,61           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.820.333,98  | 0,00                 | 0                  |
| 08-03-24 | 0 | 865.084,86           | 146.411,51                | 0,00     | 0,00     | 0,00    | 7.820.333,98  | 146.411,51           | 160.467,014        |
| 08-04-24 | 0 | 820.904,67           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.673.922,48  | 0,00                 | 0                  |
| 08-05-24 | 1 | 777.193,90           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.673.922,48  | 0,00                 | 0                  |
| 08-06-24 | 0 | 733.948,46           | 141.802,64                | 0,00     | 0,00     | 0,00    | 7.673.922,48  | 141.802,64           | 168.461,531        |
| 08-07-24 | 0 | 694.488,82           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.532.119,84  | 0,00                 | 0                  |
| 08-08-24 | 1 | 655.449,43           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.532.119,84  | 0,00                 | 0                  |
| 08-09-24 | 0 | 616.826,63           | 126.648,17                | 0,00     | 0,00     | 0,00    | 7.532.119,84  | 126.648,17           | 162.109,654        |
| 08-10-24 | 0 | 578.616,78           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.405.471,67  | 0,00                 | 0                  |
| 08-11-24 | 1 | 540.816,26           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.405.471,67  | 0,00                 | 0                  |
| 08-12-24 | 0 | 503.421,51           | 122.629,15                | 0,00     | 0,00     | 0,00    | 7.405.471,67  | 122.629,15           | 168.124,558        |
| 08-01-25 | 0 | 469.505,22           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.282.842,53  | 0,00                 | 0                  |
| 08-02-25 | 1 | 435.953,40           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.282.842,53  | 0,00                 | 0                  |
| 08-03-25 | 0 | 402.762,85           | 108.845,93                | 0,00     | 0,00     | 0,00    | 7.282.842,53  | 108.845,93           | 159.023,906        |
| 08-04-25 | 0 | 369.930,42           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.173.996,60  | 0,00                 | 0                  |
| 08-05-25 | 1 | 337.452,97           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.173.996,60  | 0,00                 | 0                  |
| 08-06-25 | 0 | 305.327,38           | 105.360,58                | 0,00     | 0,00     | 0,00    | 7.173.996,60  | 105.360,58           | 163.624,977        |
| 08-07-25 | 0 | 276.610,67           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.068.636,02  | 0,00                 | 0                  |
| 08-08-25 | 1 | 252.183,38           | 0,00                      | 0,00     | 0,00     | 0,00    | 7.068.636,02  | 0,00                 | 0                  |
| 08-09-25 | 0 | 226.042,99           | 85.733,14                 | 0,00     | 0,00     | 0,00    | 7.068.636,02  | 85.733,14            | 141.031,022        |
| 08-10-25 | 0 | 200.186,96           | 0,00                      | 0,00     | 0,00     | 0,00    | 6.982.902,87  | 0,00                 | 0                  |
| 08-11-25 | 1 | 174.612,81           | 0,00                      | 0,00     | 0,00     | 0,00    | 6.982.902,87  | 0,00                 | 0                  |
| 08-12-25 | 0 | 149.318,06           | 82.965,50                 | 0,00     | 0,00     | 0,00    | 6.982.902,87  | 82.965,50            | 144.028,104        |
| 08-01-26 | 0 | 134.194,37           | 0,00                      | 0,00     | 0,00     | 0,00    | 6.899.937,38  | 0,00                 | 0                  |
| 08-02-26 | 1 | 119.235,11           | 0,00                      | 0,00     | 0,00     | 0,00    | 6.899.937,38  | 0,00                 | 0                  |
| 08-03-26 | 0 | 104.438,85           | 48.529,54                 | 0,00     | 0,00     | 0,00    | 6.899.937,38  | 48.529,54            | 88.614,949         |
| 08-04-26 | 0 | 89.804,16            | 0,00                      | 0,00     | 0,00     | 0,00    | 6.851.407,83  | 0,00                 | 0                  |
| 08-05-26 | 1 | 75.329,60            | 0,00                      | 0,00     | 0,00     | 0,00    | 6.851.407,83  | 0,00                 | 0                  |
| 08-06-26 | 0 | 61.013,78            | 46.957,14                 | 0,00     | 0,00     | 0,00    | 6.851.407,83  | 46.957,14            | 90.063,788         |
| 08-07-26 | 0 | 51.677,76            | 0,00                      | 0,00     | 0,00     | 0,00    | 6.804.450,69  | 0,00                 | 0                  |
| 08-08-26 | 1 | 42.444,04            | 0,00                      | 0,00     | 0,00     | 0,00    | 6.804.450,69  | 0,00                 | 0                  |
| 08-09-26 | 0 | 33.111,72            | 29.955,26                 | 0,00     | 0,00     | 0,00    | 6.804.450,69  | 29.955,26            | 60.210,070         |
| 08-10-26 | 0 | 24.279,92            | 0,00                      | 0,00     | 0,00     | 0,00    | 6.774.495,44  | 0,00                 | 0                  |
| 08-11-26 | 1 | 15.347,74            | 0,00                      | 0,00     | 0,00     | 0,00    | 6.774.495,44  | 0,00                 | 0                  |
| 08-12-26 | 0 | 6.514,31             | 32.479,50                 | 0,00     | 0,00     | 0,00    | 6.774.495,44  | 6.774.495,44         | 14.233.214,911     |