

F.T.A. UCI 15

SANTANDER DE TITULIZACION, S.G.F.T, S.A.
CALLE JUAN IGNACIO LUCA DE TENA 9-11
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DENOMINACION DEL FONDO:

F.T.A. UCI 15

INFORMACIÓN

CORRESPONDIENTE AL:

TRIMESTRE/SEMESTRE:

18/09/2019 - 18/12/2019

AÑO:

2019

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

INAKI REYERO ARREGUI - DIRECTOR GENERAL

Firma:

I. DATOS GENERALES SOBRE EL FONDO

Fecha de Constitución del Fondo	28 abril 2006	Agencia de pago de Bonos	BANCO SANTANDER	
Fecha de Desembolso BT's	05 mayo 2006	Negociación Mercado	AIAF	
Fecha Final Amortización	18 diciembre 2048	Agencias de calificación	FITCH RATINGS STANDARD & POORS	
Sociedad Gestora	SANTANDER DE TITULIZACION, S.G.F.T, S.A.	Calificación	Inicial	Actual
	UNIÓN DE CRÉDITOS INMOBILIARIOS, S.A.	B.T.A'S SERIE A	AAA/AAA	BBB / A+
		B.T.A'S SERIE B	A+/A-	BB+ / BBB
		B.T.A'S SERIE C	BBB+/BBB	CCC / B-
		B.T.A'S SERIE D	CCC-/No Rating	CCC / No Rating

II. VALORES EMITIDOS POR EL FONDO: BONOS DE TITULIZACION

SERIES PRELACIÓN CÓDIGO ISIN	Nº BONOS	NOMINAL EN CIRCULACIÓN			
			Inicial	Actual	%Act/In
B.T.A'S SERIE A ESO380957003	13.406	Nominal Unitario	100.000,00	25.859,53	
		Nominal Total	1.340.600.000,00	346.672.859,18	25,86%
B.T.A'S SERIE B ESO380957011	329	Nominal Unitario	100.000,00	100.000,00	
		Nominal Total	32.900.000,00	32.900.000,00	100,00 %
B.T.A'S SERIE C ESO380957029	565	Nominal Unitario	100.000,00	100.000,00	
		Nominal Total	56.500.000,00	56.500.000,00	100,00 %
B.T.A'S SERIE D ESO380957037	216	Nominal Unitario	100.000,00	66.650,84	
		Nominal Total	21.600.000,00	14.396.581,44	66,65%

AMORTIZACION E INTERESES BONOS					
Actual			Próximo		
Fecha Amortización Periodo Actual 18 de diciembre de 2019			Fecha Próximo Cupón 18 de marzo de 2020		
	Amortización de los Bonos	Intereses Brutos Bonos	Tipo de Interés	Importe Bruto Próximo Cupón	Importe Neto Próximo Cupón
B.T.A'S SERIE A	718,27 €	0,00 €	0,000%	0,00 €	0,00 €
B.T.A'S SERIE B	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
B.T.A'S SERIE C	0,00 €	34,38 €	0,134%	33,87 €	27,43 €
B.T.A'S SERIE D	1.544,93 €	32,06 €	0,184%	31,00 €	25,11 €
Amortización devengada no pagada	0,00 €				
Amortización Calendario	NO				

III. ACTIVOS ADQUIRIDOS POR EL FONDO: DERECHOS DE CRÉDITO

DERECHOS DE CRÉDITO	A LA EMISIÓN	SITUACIÓN ACTUAL
Número de Derechos de Crédito	13.817	6.946
Saldo Pendiente de Amortizar Derechos	1.430.000.010,21 €	479.886.036,84 €
Importes Unitarios Derechos Vivos	103.495,69 €	69.088,11 €
Tipos de Interés	3,99 %	2,16%

TASAS DE AMORTIZACIÓN ANTICIPADA	SITUACIÓN ACTUAL
Tasa mensual actual anualizada:	5,76%
Tasa últimos 12 meses anualizada:	4,28%
Tasa anualizada desde Constitución del Fondo	5,76%

MOROSIDAD ACTUAL	Hasta 1 mes	De 1 a 6 meses	Mayor de 6 meses
Deuda Vencida(Principal+Intereses)	55.293,78 €	183.408,95 €	6.965.761,61 €
Deuda Pendiente de vencimiento	0,00 €	0,00 €	475.875.929,39 €
Deuda Total	55.293,78 €	183.408,95 €	482.841.691,00 €

F.T.A. UCI 15**INFORME TRIMESTRAL BONOS DE TITULIZACIÓN**

18 de diciembre de 2019

BONOS TITULIZACIÓN DE ACTIVOS. PRINCIPAL	
Saldo anterior	460.432.273,12 €
Amortizaciones	9.962.832,50 €
Saldo actual	450.469.440,62 €
% sobre saldo inicial	31,03%
Amortización devengada no pagada	0,00 €

DATOS	
Fecha de determinación	11/12/2019
Fecha de Pago de Cupón Actual	18/12/2019
Fecha de Pago de Cupón Anterior	18/09/2019
Número de días	91
Tipo de referencia (%)	-0,396%
Próxima Fecha de Pago	18/03/2020

BONOS DE TITULIZACIÓN DE ACTIVOS. INTERESES	
Intereses pagados Serie A	0,00 €
Intereses pagados Serie B	0,00 €
Intereses pagados Serie C	19.424,70 €
Intereses pagados Serie D	6.924,96 €
Intereses devengados no pagados	0,00 €

VIDA RESIDUAL (AÑOS)		
	INICIAL	18-dic-19
B.T.A'S SERIE A	3,71	4,91
B.T.A'S SERIE B	6,30	9,25
B.T.A'S SERIE C	6,30	9,25
B.T.A'S SERIE D	6,34	7,62

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INFORME TRIMESTRAL DERECHOS DE CREDITO

18 de diciembre de 2019

DERECHOS DE CRÉDITO. PRINCIPAL	
Saldo anterior	491.009.522,56 €
Amortizaciones	11.123.485,72 €
Saldo actual	479.886.036,84 €
Número de derechos de crédito	6.946
LTV	50,37%

DERECHOS DE CRÉDITO. INTERESES	
Intereses cobrados en el trimestre	2.088.869,70 €
Intereses devengados en el trimestre	2.088.976,76 €

DERECHOS DE CRÉDITO CON RETRASOS EN EL PAGO					
	HASTA 30 DÍAS	30 A 60 DÍAS	60 A 90 DÍAS	90 A 180 DÍAS	MÁS DE 180 DÍAS
Principal	38.716,10 €	43.818,00 €	19.008,86 €	54.912,90 €	3.853.651,59 €
Intereses	16.577,68 €	28.766,41 €	9.081,23 €	27.821,55 €	3.112.110,02 €
Saldo de los derechos de crédito	14.832.436,59 €	8.794.580,49 €	2.141.688,64 €	3.555.015,23 €	9.311.587,31 €
Número de derechos de crédito	158	104	26	43	209
% sobre saldo de los derechos de crédito	3,09%	1,83%	0,45%	0,74%	1,94%

PRÉSTAMOS EN WRITE OFF	
Write Off acumulado Fecha Pago anterior	45.307.575,49 €
Write Off trimestre	-1.494.337,70 €
Write Off acumulados actuales	43.813.237,79 €

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INFORME TRIMESTRAL DERECHOS DE CREDITO

18 de diciembre de 2019

ADJUDICADOS	
Saldo anterior	15.600.988,37 €
Diferencia	263.491,85 €
Saldo actual	15.864.480,22 €
Número derechos de crédito adjudicados	319

PERDIDAS DE LA CARTERA	
Saldo anterior	59.563.437,94 €
Diferencia	1.405.220,85 €
Saldo actual	60.968.658,79 €

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ESTADO DE ORIGEN Y APLICACIÓN DE FONDOS Y CUENTA DE TESORERÍA

18 de diciembre de 2019

ORIGEN	11.440.360,05 €
PRINCIPAL COBRADO	
Amortización derechos de crédito	8.051.468,73 €
INTERESES COBRADOS	
Intereses de derechos de crédito	2.088.869,70 €
Intereses de reinversión	0,00 €
INGRESOS/GASTOS DE ADJUDICADOS	1.250.491,67 €
INGRESOS/GASTOS DE CANTIDADES ASEGURADAS	50.040,00 €
OTROS	-510,05 €

ESTADO CUENTA DE TESORERÍA	14.401.586,33 €
FONDO DE RESERVA	
Saldo anterior	14.730.286,32 €
Diferencia	-333.704,88 €
Saldo actual	14.396.581,44 €
RETENCIÓN A CUENTA DEL IRPF	5.004,89 €

APLICACIÓN	11.440.360,05 €
GASTOS ORDINARIOS	1.201,51 €
COMISIÓN S.G.F.T.	22.958,54 €
PAGO SWAP	0,00 €
COBRO SWAP	0,00 €
INTERESES B.T.A'S SERIE A	0,00 €
INTERESES B.T.A'S SERIE B	0,00 €
INTERESES B.T.A'S SERIE C	19.424,70 €
FONDOS DISPONIBLES AMORTIZACIÓN A	9.629.127,62 €
INTERESES B.T.A'S SERIE D	6.924,96 €
FONDOS DISPONIBLES AMORTIZACIÓN D	333.704,88 €
COMISIÓN FIJA	6.000,00 €
COMISIÓN VARIABLE	1.754.722,72 €
FONDO DE RESERVA	-333.704,88 €

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MEJORA CREDITICIA Y PRÉSTAMO SUBORDINADO

18 de diciembre de 2019

MEJORA DE CRÉDITO				
CONCEPTOS	INICIAL		18 de diciembre de 2019	
EMISIÓN SUBORDINADA	89.400.000,00 € (6,25%)		89.400.000,00 € (18,63%)	
FONDO DE RESERVA	21.600.000,00 €	1,51%	14.396.581,44 €	3,00%

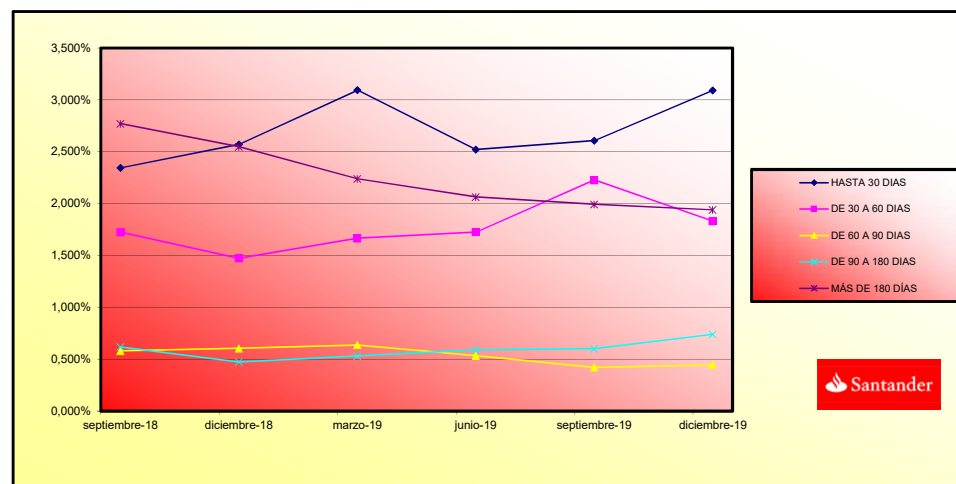
PRÉSTAMOS SUBORDINADOS		
CONCEPTOS	INICIAL	18 de diciembre de 2019
PRÉSTAMO SUBORDINADO SCH		
Saldo vivo	705.000,00 €	0,00 €
Tipo de interés	3,490 %	---
PRÉSTAMO SUBORDINADO UCB		
Saldo vivo	705.000,00 €	0,00 €
Tipo de interés	3,490 %	---

ESTADÍSTICO DE VALORES DE TASACIÓN ACTUALES SOBRE SALDOS VIVOS				
	SALDO VIVO (MILES)	% SALDOS VIVOS	Nº PRÉSTAMOS	% Nº DE PRÉSTAMOS
0,20 - 39,99	80.306.116,69 €	17,74%	1.305	26,91%
40,00 - 49,99	71.461.514,37 €	15,78%	691	14,25%
50,00 - 59,99	108.170.369,22 €	23,89%	1.143	23,57%
60,00 - 69,99	109.417.003,20 €	24,17%	1.047	21,59%
70,00 - 79,99	64.721.957,66 €	14,30%	519	10,70%
> 80,00	18.667.400,28 €	4,12%	145	2,99%
	452.744.361,42 €	100,00%	4.850	100,00%

FONDO DE TITULIZACIÓN DE ACTIVOS
UCI 15

INFORME DE MOROSIDAD

MOROSIDAD HISTÓRICA						
	septiembre-18	diciembre-18	marzo-19	junio-19	septiembre-19	diciembre-19
HASTA 30 DIAS	2,344%	2,571%	3,092%	2,521%	2,607%	3,091%
DE 30 A 60 DIAS	1,726%	1,473%	1,665%	1,726%	2,229%	1,833%
DE 60 A 90 DIAS	0,580%	0,605%	0,637%	0,534%	0,421%	0,448%
DE 90 A 180 DIAS	0,619%	0,474%	0,531%	0,590%	0,602%	0,741%
MÁS DE 180 DIAS	2,771%	2,549%	2,240%	2,064%	1,992%	1,940%



FONDO DE TITULIZACIÓN DE ACTIVOS
UCI 15

INFORMACIÓN RELATIVA A LOS TRIGGERS
18 DE DICIEMBRE DE 2019

TRIGGERS BONOS	
1. SI 1.a) ES MAYOR QUE 1.b) NO SE AMORTIZA LA SERIE B Y C:	
1.a) MOROSIDAD SUPERIOR A 90 DÍAS	56.679.840,33 €
1.b) 2% SALDO VIVO DERECHOS DE CREDITO	9.597.720,74 €

SE HA ALCANZADO EL TRIGGER DE AMORTIZACIÓN, POR LO QUE LAS SERIES B y C NO SE AMORTIZAN.

TRIGGERS FONDO DE RESERVA	
1. SI 1.a) ES INFERIOR QUE 1.b) NO SE AMORTIZA EL FONDO DE RESERVA:	
1.a) SALDO VIVO DE LOS ACTIVOS	479.886.036,84 €
1.b) 10% SALDO INICIAL DE LOS ACTIVOS	143.000.001,02 €
2. SI 2.a) ES INFERIOR QUE 2.b) NO SE AMORTIZA EL FONDO DE RESERVA:	
2.a) TIPO DE INTERÉS MEDIO PONDERADO DE LOS ACTIVOS	2,16%
2.b) TIPO DE INTERÉS MEDIO PONDERADO DE LOS BONOS + 0,40%	0,42%

NO SE HAN ALCANZADO LOS TRIGGERS.

NIVELES DEL FONDOS DE RESERVA		
MOROSIDAD ACTUAL < 0,75%	MAYOR DE 3% SALDO DERECHOS DE CRÉDITO 0,4% DEL SALDO INICIAL BONOS	N/A
MOROSIDAD ACTUAL ENTRE 0,75% Y 1,25%	MAYOR DE 3% SALDO DERECHOS DE CRÉDITO 0,70% DEL SALDO INICIAL DERECHOS	N/A
MOROSIDAD ACTUAL > 1,25%	MAYOR DE 3% SALDO DERECHOS DE CRÉDITO 0,80% DEL SALDO INICIAL DERECHOS	14.396.581,44 €

POSTERGAMIENTO DE INTERESES DE LAS SERIES B Y C	
SI 1) ES MAYOR QUE 2)+3) LOS INTS DE LA SERIE B SE POSTERGAN AL 7º LUGAR	
1) SALDO DE LA SERIE A	356.301.986,80 €
2) SALDO VIVO DERECHOS DE CRÉDITO (SIN MOROSIDAD SUPERIOR A 18 MESES)	432.280.878,27 €
3) REMANENTE F.DISPONIBLES DESPUÉS PAGO PUNTOS 1º - 4º	26.146.486,32 €
SI 1) ES MAYOR QUE 2)+3) LOS INTS DE LA SERIE C SE POSTERGAN AL 8º LUGAR	
1) SALDOS DE LAS SERIES A Y B	389.201.986,80 €
2) SALDO VIVO DERECHOS DE CRÉDITO (SIN MOROSIDAD SUPERIOR A 18 MESES)	432.280.878,27 €
3) REMANENTE F.DISPONIBLES DESPUÉS PAGO PUNTOS 1º - 5º	26.127.061,62 €

NO SE POSTERGAN LOS INTERESES DE LA SERIE B

NO SE POSTERGAN LOS INTERESES DE LA SERIE C

REMANENTE INTERESES	Importe
Saldo actual	2.045.284,95 €

SI 1.a) ES MAYOR QUE 9,60% SALDO INICIAL DC's, SE POSTERGARÁN LOS INTERESES DE LAS SERIES B ó C, EN SU CASO	NO
i.a) SALDO ACUMULADO DE PRÉSTAMOS FALLIDOS ES LA SUMA DE i) + ii)	47.744.915,87 €
i). SALDO DC's MOROSIDAD > 18 MESES	47.605.158,57 €
ii). SALDO DC's JUDICIALES CON MOROSIDAD < 18 MESES	139.757,30 €
PORCENTAJE ACTUAL	3,34%

CONTRATO	CONTRAPARTE	AGENCIA RATING	RATING MÍNIMO EXIGIDO	RATING ACTUAL
CUENTA TESORERÍA	BANCO SANTANDER	S&P FITCH	A-1 c/p F-1 c/p	A-1 c/p F-1 c/p*
AGENTE DE PAGOS	BANCO SANTANDER	S&P FITCH	A-1 c/p F-1 c/p	A-1 c/p F-1 c/p*

(* Rating Deposit

LA CONTRAPARTE CUMPLE EL RATING MÍNIMO EXIGIDO

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DEFINICIONES

18 de diciembre de 2019

FECHA DE DETERMINACIÓN Será la fecha en que la Sociedad Gestora, en nombre del Fondo, realizará los cálculos necesarios para distribuir los fondos disponibles existentes a dicha fecha, de acuerdo con el orden de prelación de pagos descrito en el Folleto Informativo.
Todos los datos de los Activos Titulizados (Saldo Vivo DC's, tablas de morosidad, propiedades transitorias, datos estadísticos, etc.) están referidos a dicha fecha.

SALDO ACUMULADO DE FALLIDOS Será el saldo de los préstamos que se encuentren con cuotas pendientes con antigüedad superior a 18 meses, o que hayan empezado el proceso de ejecución de garantías (si dicho proceso acaeciera con anterioridad a los 18 meses desde el primer impago), descontadas las cantidades recuperadas.

WRITE OFF Préstamos con cuotas pendientes con antigüedad igual o superior a 12 ó 18 meses (según Folleto Informativo).

PÉRDIDAS DE LA CARTERA Aquellos préstamos cuya deuda el Cedente considera que no va a recuperar (neto de recuperaciones).

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

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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
			0,49%					4,28%
	1.430.000.000,00		100,00%	100,00%				
01-06-06	1.427.867.898,67	1.380.043.487,53	99,51%	96,65%	3,35%	33,56%	3,35%	33,56%
01-07-06	1.425.729.199,74	1.353.249.969,08	99,02%	94,92%	2,57%	26,88%	1,79%	19,53%
01-08-06	1.423.583.389,63	1.327.391.212,12	98,53%	93,24%	2,31%	24,41%	1,76%	19,22%
01-09-06	1.421.430.444,70	1.315.540.418,08	98,04%	92,55%	1,92%	20,73%	0,74%	8,56%
01-10-06	1.419.270.341,23	1.297.490.943,21	97,56%	91,42%	1,78%	19,37%	1,22%	13,72%
01-11-06	1.417.103.055,41	1.275.442.619,04	97,08%	90,00%	1,74%	18,99%	1,55%	17,08%
01-12-06	1.414.928.563,38	1.258.146.654,54	96,60%	88,92%	1,66%	18,24%	1,20%	13,53%
01-01-07	1.412.746.841,15	1.237.697.663,85	96,13%	87,61%	1,64%	18,00%	1,47%	16,32%
01-02-07	1.410.557.864,70	1.223.628.940,59	95,65%	86,75%	1,57%	17,27%	0,98%	11,18%
01-03-07	1.408.361.609,90	1.204.243.585,17	95,18%	85,51%	1,55%	17,13%	1,43%	15,88%
01-04-07	1.406.158.052,55	1.179.024.458,45	94,71%	83,85%	1,59%	17,48%	1,94%	20,96%
01-05-07	1.403.947.168,38	1.161.496.331,55	94,24%	82,73%	1,57%	17,27%	1,33%	14,86%
01-06-07	1.401.728.933,02	1.142.960.875,12	93,78%	81,54%	1,56%	17,17%	1,44%	15,98%
01-07-07	1.399.503.322,02	1.123.052.569,05	93,32%	80,25%	1,56%	17,19%	1,59%	17,45%
01-08-07	1.397.270.310,87	1.101.396.337,69	92,86%	78,82%	1,57%	17,33%	1,77%	19,31%
01-09-07	1.395.029.874,95	1.091.486.277,77	92,40%	78,24%	1,52%	16,81%	0,74%	8,53%
01-10-07	1.392.781.989,59	1.075.361.579,59	91,95%	77,21%	1,51%	16,69%	1,32%	14,72%
01-11-07	1.390.526.630,00	1.064.435.247,80	91,49%	76,55%	1,47%	16,32%	0,86%	9,80%
01-12-07	1.388.263.771,35	1.052.639.111,52	91,04%	75,82%	1,45%	16,04%	0,95%	10,79%
01-01-08	1.385.993.388,69	1.042.056.670,85	90,59%	75,18%	1,42%	15,73%	0,84%	9,66%
01-02-08	1.383.715.457,01	1.031.569.624,24	90,15%	74,55%	1,39%	15,45%	0,84%	9,66%
01-03-08	1.381.429.951,21	1.022.457.994,61	89,70%	74,01%	1,36%	15,14%	0,72%	8,30%
01-04-08	1.379.136.846,10	1.014.169.355,03	89,26%	73,54%	1,33%	14,82%	0,65%	7,48%
01-05-08	1.376.836.116,41	1.006.555.566,61	88,82%	73,11%	1,30%	14,50%	0,58%	6,80%
01-06-08	1.374.527.736,80	998.584.597,38	88,38%	72,65%	1,27%	14,22%	0,63%	7,25%
01-07-08	1.372.211.681,82	990.175.042,13	87,95%	72,16%	1,25%	13,98%	0,67%	7,80%
01-08-08	1.369.887.925,97	983.543.547,82	87,51%	71,80%	1,22%	13,69%	0,50%	5,85%
01-09-08	1.367.556.443,62	985.241.602,52	87,08%	72,04%	1,16%	13,11%	-0,34%	-4,20%
01-10-08	1.365.217.209,10	980.988.583,26	86,65%	71,86%	1,13%	12,78%	0,26%	3,09%
01-11-08	1.362.870.196,62	967.051.291,16	86,23%	70,96%	1,14%	12,82%	1,25%	14,02%
01-12-08	1.360.515.380,33	961.368.402,37	85,80%	70,66%	1,11%	12,58%	0,42%	4,87%
01-01-09	1.358.153.338,83	954.925.810,28	85,38%	70,31%	1,09%	12,37%	0,50%	5,81%
01-02-09	1.355.783.443,56	950.099.266,39	84,96%	70,08%	1,07%	12,13%	0,33%	3,91%
01-03-09	1.353.405.668,37	944.260.166,47	84,54%	69,77%	1,05%	11,93%	0,44%	5,15%
01-04-09	1.351.019.987,09	936.820.045,34	84,12%	69,34%	1,04%	11,80%	0,61%	7,11%
01-05-09	1.348.626.373,42	931.491.274,54	83,71%	69,07%	1,02%	11,60%	0,39%	4,61%
01-06-09	1.346.224.800,98	925.020.233,76	83,30%	68,71%	1,01%	11,46%	0,52%	6,04%
01-07-09	1.343.815.536,75	916.684.024,78	82,89%	68,22%	1,00%	11,38%	0,72%	8,34%
01-08-09	1.341.398.261,71	909.495.828,22	82,48%	67,80%	0,99%	11,27%	0,61%	7,03%
01-09-09	1.338.972.949,24	904.644.124,40	82,07%	67,56%	0,98%	11,10%	0,35%	4,16%
01-10-09	1.336.539.572,60	898.264.885,57	81,67%	67,21%	0,96%	10,98%	0,52%	6,11%
01-11-09	1.334.098.104,99	890.862.284,36	81,26%	66,78%	0,96%	10,90%	0,64%	7,44%
01-12-09	1.331.648.519,50	884.524.551,82	80,86%	66,42%	0,95%	10,79%	0,53%	6,16%
01-01-10	1.329.191.054,09	877.748.978,70	80,46%	66,04%	0,94%	10,70%	0,58%	6,77%
01-02-10	1.326.725.417,62	869.514.857,72	80,07%	65,54%	0,93%	10,66%	0,75%	8,68%
01-03-10	1.324.251.582,90	863.787.994,90	79,67%	65,23%	0,92%	10,55%	0,47%	5,53%
01-04-10	1.321.769.522,69	857.025.226,48	79,28%	64,84%	0,92%	10,47%	0,60%	6,93%
01-05-10	1.319.279.209,62	851.593.316,56	78,89%	64,55%	0,91%	10,37%	0,45%	5,23%
01-06-10	1.316.780.616,26	845.767.853,41	78,50%	64,23%	0,90%	10,27%	0,50%	5,79%
01-07-10	1.314.274.959,22	836.928.310,84	78,11%	63,68%	0,90%	10,27%	0,86%	9,81%
01-08-10	1.311.760.970,88	828.049.732,05	77,73%	63,13%	0,90%	10,26%	0,87%	9,97%
01-09-10	1.309.238.623,52	822.803.112,58	77,35%	62,85%	0,89%	10,16%	0,44%	5,18%
01-10-10	1.306.707.889,36	815.621.494,23	76,97%	62,42%	0,89%	10,12%	0,68%	7,87%
01-11-10	1.304.168.740,50	809.499.327,95	76,59%	62,07%	0,88%	10,06%	0,56%	6,49%
01-12-10	1.301.621.148,98	802.308.952,86	76,21%	61,64%	0,88%	10,02%	0,69%	8,02%
01-01-11	1.299.071.461,15	797.750.452,49	75,83%	61,41%	0,87%	9,92%	0,37%	4,39%
01-02-11	1.296.513.295,61	791.819.492,28	75,46%	61,07%	0,86%	9,86%	0,55%	6,38%
01-03-11	1.293.946.624,16	787.459.136,58	75,09%	60,86%	0,85%	9,77%	0,35%	4,16%
01-04-11	1.291.371.418,54	781.979.146,09	74,72%	60,55%	0,85%	9,70%	0,50%	5,81%
01-05-11	1.288.787.650,35	777.549.645,46	74,35%	60,33%	0,84%	9,61%	0,37%	4,32%
01-06-11	1.286.195.291,14	773.708.773,59	73,98%	60,15%	0,83%	9,51%	0,29%	3,46%
01-07-11	1.283.595.617,63	769.406.717,01	73,62%	59,94%	0,82%	9,43%	0,35%	4,17%
01-08-11	1.280.987.300,21	761.747.749,92	73,26%	59,47%	0,82%	9,43%	0,79%	9,12%
01-09-11	1.278.370.310,13	760.413.358,28	72,90%	59,48%	0,81%	9,28%	-0,03%	-0,35%
01-10-11	1.275.744.618,56	758.448.666,20	72,54%	59,45%	0,80%	9,15%	0,05%	0,64%
01-11-11	1.273.110.196,56	754.407.680,14	72,18%	59,26%	0,79%	9,08%	0,33%	3,85%
01-12-11	1.270.467.015,12	749.435.478,37	71,82%	58,99%	0,78%	9,02%	0,45%	5,30%
01-01-12	1.267.815.045,09	747.518.363,38	71,47%	58,96%	0,77%	8,90%	0,05%	0,56%
01-02-12	1.265.154.257,26	744.179.051,10	71,12%	58,82%	0,77%	8,82%	0,24%	2,81%
01-03-12	1.262.484.622,32	739.194.434,50	70,77%	58,55%	0,76%	8,77%	0,46%	5,38%
01-04-12	1.259.806.110,84	737.587.615,18	70,42%	58,55%	0,75%	8,65%	0,01%	0,06%
01-05-12	1.257.118.693,30	734.949.257,75	70,07%	58,46%	0,74%	8,56%	0,14%	1,72%
01-06-12	1.254.422.340,11	730.750.161,83	69,73%	58,25%	0,74%	8,50%	0,36%	4,21%
01-07-12	1.251.718.239,23	728.537.502,40	69,38%	58,20%	0,73%	8,40%	0,09%	1,04%
01-08-12	1.249.005.147,21	722.727.126,46	69,04%	57,86%	0,73%	8,38%	0,58%	6,77%
01-09-12	1.246.283.034,17	722.655.309,96	68,70%	57,98%	0,71%	8,25%	-0,21%	-2,53%
01-10-12	1.243.551.870,10	719.397.608,24	68,36%	57,85%	0,71%	8,18%	0,23%	2,75%
01-11-12	1.240.811.624,90	716.897.587,68	68,02%	57,78%	0,70%	8,09%	0,13%	1,52%

01-12-12	1.238.062.268,40	715.024.387,15	67,69%	57,75%	0,69%	8,00%	0,04%	0,48%
01-01-13	1.235.313.459,17	710.548.918,39	67,36%	57,52%	0,69%	7,96%	0,40%	4,75%
01-02-13	1.232.555.510,14	708.026.493,50	67,02%	57,44%	0,68%	7,88%	0,13%	1,57%
01-03-13	1.229.788.390,94	705.716.537,85	66,69%	57,39%	0,68%	7,81%	0,10%	1,22%
01-04-13	1.227.012.071,07	701.317.631,74	66,36%	57,16%	0,67%	7,77%	0,40%	4,68%
01-05-13	1.224.226.519,93	698.775.192,19	66,04%	57,08%	0,67%	7,70%	0,14%	1,62%
01-06-13	1.221.431.706,83	696.754.375,50	65,71%	57,04%	0,66%	7,62%	0,06%	0,73%
01-07-13	1.218.627.810,35	692.997.742,83	65,39%	56,87%	0,65%	7,57%	0,31%	3,66%
01-08-13	1.215.814.590,91	690.830.156,58	65,07%	56,82%	0,65%	7,50%	0,08%	0,98%
01-09-13	1.212.992.017,52	687.831.601,50	64,75%	56,71%	0,64%	7,44%	0,20%	2,40%
01-10-13	1.210.160.059,07	684.142.259,43	64,43%	56,53%	0,64%	7,40%	0,30%	3,58%
01-11-13	1.207.318.684,35	681.407.343,26	64,11%	56,44%	0,63%	7,34%	0,17%	1,97%
01-12-13	1.204.467.862,07	678.389.936,27	63,79%	56,32%	0,63%	7,29%	0,21%	2,46%
01-01-14	1.201.609.812,79	672.727.092,66	63,48%	55,99%	0,63%	7,29%	0,60%	6,95%
01-02-14	1.198.742.260,49	669.741.168,36	63,17%	55,87%	0,62%	7,24%	0,21%	2,44%
01-03-14	1.195.865.173,58	666.204.382,96	62,85%	55,71%	0,62%	7,20%	0,29%	3,41%
01-04-14	1.192.978.520,36	660.791.682,01	62,55%	55,39%	0,62%	7,19%	0,57%	6,66%
01-05-14	1.190.082.269,02	657.294.909,44	62,24%	55,23%	0,62%	7,15%	0,29%	3,39%
01-06-14	1.187.176.387,64	654.159.570,63	61,93%	55,10%	0,61%	7,11%	0,23%	2,77%
01-07-14	1.184.261.412,11	650.288.959,79	61,63%	54,91%	0,61%	7,08%	0,35%	4,09%
01-08-14	1.181.336.744,28	645.319.509,47	61,32%	54,63%	0,61%	7,07%	0,52%	6,05%
01-09-14	1.178.402.351,94	641.331.898,48	61,02%	54,42%	0,61%	7,04%	0,37%	4,36%
01-10-14	1.175.458.202,74	637.655.294,13	60,72%	54,25%	0,60%	7,01%	0,32%	3,82%
01-11-14	1.172.504.264,25	633.994.609,78	60,42%	54,07%	0,60%	6,98%	0,32%	3,81%
01-12-14	1.169.540.503,91	631.298.732,60	60,12%	53,98%	0,60%	6,93%	0,17%	2,06%
01-01-15	1.166.571.593,44	627.228.333,64	59,83%	53,77%	0,59%	6,91%	0,39%	4,60%
01-02-15	1.163.592.811,35	624.125.556,12	59,53%	53,64%	0,59%	6,87%	0,24%	2,84%
01-03-15	1.160.604.124,80	620.747.224,91	59,24%	53,48%	0,59%	6,84%	0,29%	3,37%
01-04-15	1.157.605.500,87	616.542.183,41	58,95%	53,26%	0,59%	6,82%	0,42%	4,93%
01-05-15	1.154.596.906,51	613.634.973,52	58,65%	53,15%	0,58%	6,78%	0,21%	2,52%
01-06-15	1.151.578.308,58	611.239.656,92	58,37%	53,08%	0,58%	6,74%	0,13%	1,54%
01-07-15	1.148.555.654,43	610.448.576,02	58,08%	53,15%	0,57%	6,66%	-0,13%	-1,61%
01-08-15	1.145.522.949,94	602.562.219,99	57,79%	52,60%	0,58%	6,71%	1,03%	11,69%
01-09-15	1.142.480.161,71	599.643.847,82	57,51%	52,49%	0,57%	6,67%	0,22%	2,60%
01-10-15	1.139.427.256,22	595.819.113,59	57,22%	52,29%	0,57%	6,65%	0,37%	4,37%
01-11-15	1.136.364.199,81	592.873.529,40	56,94%	52,17%	0,57%	6,62%	0,23%	2,68%
01-12-15	1.133.290.958,74	590.468.490,37	56,66%	52,10%	0,57%	6,58%	0,14%	1,61%
01-01-16	1.130.241.870,83	586.260.523,35	56,38%	51,87%	0,56%	6,57%	0,44%	5,21%
01-02-16	1.127.182.644,70	582.596.410,22	56,10%	51,69%	0,56%	6,55%	0,36%	4,18%
01-03-16	1.124.113.246,65	578.794.388,36	55,83%	51,49%	0,56%	6,53%	0,38%	4,48%
01-04-16	1.121.033.642,84	575.926.403,61	55,55%	51,37%	0,56%	6,50%	0,22%	2,63%
01-05-16	1.117.943.799,36	571.339.940,30	55,28%	51,11%	0,56%	6,49%	0,52%	6,09%
01-06-16	1.114.843.682,14	568.873.664,67	55,01%	51,03%	0,55%	6,45%	0,15%	1,84%
01-07-16	1.111.733.257,04	564.440.474,70	54,74%	50,77%	0,55%	6,45%	0,50%	5,86%
01-08-16	1.108.612.489,77	561.150.589,11	54,47%	50,62%	0,55%	6,43%	0,30%	3,58%
01-09-16	1.105.481.345,95	558.712.880,15	54,20%	50,54%	0,55%	6,39%	0,15%	1,81%
01-10-16	1.102.339.791,08	555.219.388,14	53,93%	50,37%	0,55%	6,37%	0,34%	4,03%
01-11-16	1.099.187.790,53	551.908.178,44	53,66%	50,21%	0,55%	6,35%	0,31%	3,67%
01-12-16	1.096.025.309,59	549.072.303,90	53,40%	50,10%	0,54%	6,32%	0,23%	2,69%
01-01-17	1.092.853.469,26	545.789.052,54	53,14%	49,94%	0,54%	6,30%	0,31%	3,65%
01-02-17	1.089.671.082,57	542.670.157,35	52,88%	49,80%	0,54%	6,28%	0,28%	3,32%
01-03-17	1.086.478.114,44	539.835.980,07	52,61%	49,69%	0,54%	6,25%	0,23%	2,72%
01-04-17	1.083.274.529,69	538.059.823,16	52,36%	49,67%	0,53%	6,21%	0,03%	0,41%
01-05-17	1.080.060.293,02	533.293.117,09	52,10%	49,38%	0,53%	6,21%	0,59%	6,87%
01-06-17	1.076.835.369,01	530.694.026,47	51,84%	49,28%	0,53%	6,18%	0,19%	2,25%
01-07-17	1.073.600.204,04	527.501.427,74	51,59%	49,13%	0,53%	6,17%	0,30%	3,57%
01-08-17	1.070.354.282,14	524.351.840,46	51,33%	48,99%	0,53%	6,15%	0,30%	3,49%
01-09-17	1.067.097.567,55	521.402.785,79	51,08%	48,86%	0,53%	6,12%	0,26%	3,06%
01-10-17	1.063.830.024,38	518.606.859,80	50,83%	48,75%	0,52%	6,10%	0,23%	2,73%
01-11-17	1.060.551.616,64	515.731.803,28	50,58%	48,63%	0,52%	6,08%	0,25%	2,92%
01-12-17	1.057.262.308,19	512.975.886,85	50,33%	48,52%	0,52%	6,05%	0,22%	2,67%
01-01-18	1.053.981.625,96	509.331.964,47	50,08%	48,32%	0,52%	6,04%	0,40%	4,71%
01-02-18	1.050.690.035,47	506.443.603,02	49,83%	48,20%	0,52%	6,02%	0,26%	3,02%
01-03-18	1.047.387.500,44	504.511.029,99	49,59%	48,17%	0,51%	5,99%	0,07%	0,81%
01-04-18	1.044.073.984,48	500.424.093,32	49,34%	47,93%	0,51%	5,98%	0,50%	5,78%
01-05-18	1.040.749.451,08	497.369.314,06	49,10%	47,79%	0,51%	5,97%	0,29%	3,46%
01-06-18	1.037.413.863,61	495.258.381,38	48,86%	47,74%	0,51%	5,94%	0,10%	1,24%
01-07-18	1.034.068.553,65	491.134.073,03	48,62%	47,50%	0,51%	5,94%	0,51%	5,97%
01-08-18	1.030.712.120,54	487.188.360,20	48,38%	47,27%	0,51%	5,93%	0,48%	5,61%
01-09-18	1.027.344.527,28	484.899.510,79	48,14%	47,20%	0,51%	5,91%	0,14%	1,71%
01-10-18	1.023.965.736,78	481.071.041,58	47,90%	46,98%	0,51%	5,90%	0,46%	5,41%
01-11-18	1.020.575.711,80	477.739.565,64	47,67%	46,81%	0,50%	5,89%	0,36%	4,27%
01-12-18	1.017.174.414,99	475.094.278,07	47,43%	46,71%	0,50%	5,87%	0,22%	2,62%
01-01-19	1.013.767.825,91	470.095.632,82	47,20%	46,37%	0,50%	5,89%	0,72%	8,30%
01-02-19	1.010.349.909,93	466.430.055,80	46,96%	46,17%	0,50%	5,88%	0,44%	5,20%
01-03-19	1.006.920.629,37	463.657.031,14	46,73%	46,05%	0,50%	5,86%	0,26%	3,03%
01-04-19	1.003.479.946,46	459.507.886,39	46,50%	45,79%	0,50%	5,87%	0,56%	6,46%
01-05-19	1.000.027.823,28	456.714.398,25	46,27%	45,67%	0,50%	5,85%	0,26%	3,13%
01-06-19	996.564.221,78	453.953.438,62	46,05%	45,55%	0,50%	5,83%	0,26%	3,06%
01-07-19	993.090.376,45	450.423.740,56	45,82%	45,36%	0,50%	5,83%	0,43%	5,05%
01-08-19	989.604.980,59	448.318.134,58	45,59%	45,30%	0,50%	5,80%	0,12%	1,39%
01-09-19	986.107.995,78	445.701.947,07	45,37%	45,20%	0,50%	5,78%	0,23%	2,74%
01-10-19	982.599.383,50	442.725.549,48	45,14%	45,06%	0,49%	5,77%	0,31%	3,69%
01-11-19	979.079.105,08	439.822.247,42	44,92%	44,92%	0,49%	5,76%	0,30%	3,52%
01-12-19	975.547.121,73	436.072.799,05	44,70%	44,70%	0,49%	5,76%	0,49%	5,76%

Fecha	Principal disponible	Amortización de principal	Serie A	Serie B	Serie C	Serie D	Suma de todas las clases	% Serie B	% Serie C	Amortización Serie A	Vida Media A	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D
Date	Principal Available	Principal Redemption	Class A	Class B	Class C	Class D	Sum of all classes	% Class B	% Class C	Redemption Class A	Average Life A	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D
	1,451,600,000.00	1,430,000,000.00									4.91		9.25		9.25		7.62
08-05-06	1,430,000,000.00	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,340,600,000.00			0.00	0	0.00	0	0.00	0	0.00	0
11-06-06	1,420,831,893.07	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,340,600,000.00			0.00	0	0.00	0	0.00	0	0.00	0
11-07-06	1,411,712,884.88	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,340,600,000.00			0.00	0	0.00	0	0.00	0	0.00	0
11-08-06	1,402,642,240.34	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,340,600,000.00			0.00	0	0.00	0	0.00	0	0.00	0
11-09-06	1,393,619,715.57	36,380,284.43	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,430,000,000.00	2.300699%	3.951049%	36,380,284.43	-176,044,196.345	0.00	0	0.00	0	0.00	0
11-10-06	1,384,645,067.93	0.00	1,304,219,715.57	32,900,000.00	56,500,000.00	21,600,000.00	1,393,619,715.57	2.360759%	4.054191%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-06	1,375,718,055.96	0.00	1,304,219,715.57	32,900,000.00	56,500,000.00	21,600,000.00	1,393,619,715.57	2.360759%	4.054191%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-06	1,366,838,439.40	26,781,276.18	1,304,219,715.57	32,900,000.00	56,500,000.00	21,600,000.00	1,393,619,715.57	2.360759%	4.054191%	26,781,276.18	-127,157,499.283	0.00	0	0.00	0	0.00	0
11-01-07	1,358,005,979.19	0.00	1,277,438,439.40	32,900,000.00	56,500,000.00	21,600,000.00	1,366,838,439.40	2.407015%	4.133627%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-07	1,349,220,437.55	0.00	1,277,438,439.40	32,900,000.00	56,500,000.00	21,600,000.00	1,366,838,439.40	2.407015%	4.133627%	0.00	0	0.00	0	0.00	0	0.00	0
11-03-07	1,340,481,577.50	26,356,861.89	1,277,438,439.40	32,900,000.00	56,500,000.00	21,600,000.00	1,366,838,439.40	2.407015%	4.133627%	26,356,861.89	-122,770,262.706	0.00	0	0.00	0	0.00	0
11-04-07	1,331,789,163.81	0.00	1,251,081,577.50	32,900,000.00	56,500,000.00	21,600,000.00	1,340,481,577.50	2.454342%	4.214903%	0.00	0	0.00	0	0.00	0	0.00	0
11-05-07	1,323,142,962.04	0.00	1,251,081,577.50	32,900,000.00	56,500,000.00	21,600,000.00	1,340,481,577.50	2.454342%	4.214903%	0.00	0	0.00	0	0.00	0	0.00	0
11-06-07	1,314,542,738.99	25,938,838.51	1,251,081,577.50	32,900,000.00	56,500,000.00	21,600,000.00	1,340,481,577.50	2.454342%	4.214903%	25,938,838.51	-118,436,736.643	0.00	0	0.00	0	0.00	0
11-07-07	1,305,988,262.64	0.00	1,225,142,738.99	32,900,000.00	56,500,000.00	21,600,000.00	1,314,542,738.99	2.502771%	4.298073%	0.00	0	0.00	0	0.00	0	0.00	0
11-08-07	1,297,479,302.12	0.00	1,225,142,738.99	32,900,000.00	56,500,000.00	21,600,000.00	1,314,542,738.99	2.502771%	4.298073%	0.00	0	0.00	0	0.00	0	0.00	0
11-09-07	1,289,015,827.69	25,527,111.30	1,225,142,738.99	32,900,000.00	56,500,000.00	21,600,000.00	1,314,542,738.99	2.502771%	4.298073%	25,527,111.30	-114,208,295.849	0.00	0	0.00	0	0.00	0
11-10-07	1,280,597,010.77	0.00	1,199,615,627.69	32,900,000.00	56,500,000.00	21,600,000.00	1,289,015,627.69	2.552355%	4.383190%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-07	1,272,223,223.90	0.00	1,199,615,627.69	32,900,000.00	56,500,000.00	21,600,000.00	1,289,015,627.69	2.552355%	4.383190%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-07	1,263,894,040.77	25,121,586.93	1,199,615,627.69	32,900,000.00	56,500,000.00	21,600,000.00	1,289,015,627.69	2.552355%	4.383190%	25,121,586.93	-110,107,915.494	0.00	0	0.00	0	0.00	0
11-01-08	1,255,609,236.16	0.00	1,174,494,040.77	32,900,000.00	56,500,000.00	21,600,000.00	1,263,894,040.77	2.603066%	4.470311%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-08	1,247,368,586.00	0.00	1,174,494,040.77	32,900,000.00	56,500,000.00	21,600,000.00	1,263,894,040.77	2.603066%	4.470311%	0.00	0	0.00	0	0.00	0	0.00	0
11-03-08	1,239,171,867.33	24,722,173.44	1,174,494,040.77	32,900,000.00	56,500,000.00	21,600,000.00	1,263,894,040.77	2.603066%	4.470311%	24,722,173.44	-106,107,568.397	0.00	0	0.00	0	0.00	0
11-04-08	1,231,018,859.22	0.00	1,149,771,867.33	32,900,000.00	56,500,000.00	21,600,000.00	1,239,171,867.33	2.654999%	4.559497%	0.00	0	0.00	0	0.00	0	0.00	0
11-05-08	1,222,909,338.08	0.00	1,149,771,867.33	32,900,000.00	56,500,000.00	21,600,000.00	1,239,171,867.33	2.654999%	4.559497%	0.00	0	0.00	0	0.00	0	0.00	0
11-06-08	1,214,843,087.09	24,328,780.24	1,149,771,867.33	32,900,000.00	56,500,000.00	21,600,000.00	1,239,171,867.33	2.654999%	4.559497%	24,328,780.24	-102,180,877.003	0.00	0	0.00	0	0.00	0
11-07-08	1,206,819,886.73	0.00	1,125,443,087.09	32,900,000.00	56,500,000.00	21,600,000.00	1,214,843,087.09	2.708169%	4.650806%	0.00	0	0.00	0	0.00	0	0.00	0
11-08-08	1,198,839,519.51	0.00	1,125,443,087.09	32,900,000.00	56,500,000.00	21,600,000.00	1,214,843,087.09	2.708169%	4.650806%	0.00	0	0.00	0	0.00	0	0.00	0
11-09-08	1,190,901,769.02	23,941,318.07	1,125,443,087.09	32,900,000.00	56,500,000.00	21,600,000.00	1,214,843,087.09	2.708169%	4.650806%	23,941,318.07	-98,350,934.613	0.00	0	0.00	0	0.00	0
11-10-08	1,183,006,419.95	0.00	1,101,501,769.02	32,900,000.00	56,500,000.00	21,600,000.00	1,190,901,769.02	2.762612%	4.744304%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-08	1,175,153,295.02	0.00	1,101,501,769.02	32,900,000.00	56,500,000.00	21,600,000.00	1,190,901,769.02	2.762612%	4.744304%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-08	1,167,342,070.95	23,559,698.97	1,101,501,769.02	32,900,000.00	56,500,000.00	21,600,000.00	1,190,901,769.02	2.762612%	4.744304%	23,559,698.97	-94,639,310.774	0.00	0	0.00	0	0.00	0
11-01-09	1,159,573,160.06	0.00	1,077,942,070.05	32,900,000.00	56,500,000.00	21,600,000.00	1,167,342,070.05	2.818368%	4.840055%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-09	1,151,845,797.43	0.00	1,077,942,070.05	32,900,000.00	56,500,000.00	21,600,000.00	1,167,342,070.05	2.818368%	4.840055%	0.00	0	0.00	0	0.00	0	0.00	0
11-03-09	1,144,159,772.13	23,182,297.92	1,077,942,070.05	32,900,000.00	56,500,000.00	21,600,000.00	1,167,342,070.05	2.818368%	4.840055%	23,182,297.92	-91,036,883.921	0.00	0	0.00	0	0.00	0
11-04-09	1,136,514,775.00	0.00	1,054,759,772.13	32,900,000.00	56,500,000.00	21,600,000.00	1,144,159,772.13	2.875473%	4.938122%	0.00	0	0.00	0	0.00	0	0.00	0
11-05-09	1,128,910,898.70	0.00	1,054,759,772.13	32,900,000.00	56,500,000.00	21,600,000.00	1,144,159,772.13	2.875473%	4.938122%	0.00	0	0.00	0	0.00	0	0.00	0
11-06-09	1,121,347,635.72	22,812,136.41	1,054,759,772.13	32,900,000.00	56,500,000.00	21,600,000.00	1,144,159,772.13	2.875473%	4.938122%	22,812,136.41	-87,484,543.129	0.00	0	0.00	0	0.00	0
11-07-09	1,113,825,185.62	0.00	1,031,947,635.72	32,900,000.00	56,500,000.00	21,600,000.00	1,121,347,635.72	2.933970%	5.038580%	0.00	0	0.00	0	0.00	0	0.00	0
11-08-09	1,106,342,912.73	0.00	1,031,947,635.72	32,900,000.00	56,500,000.00	21,600,000.00	1,121,347,635.72	2.933970%	5.038580%	0.00	0	0.00	0	0.00	0	0.00	0
11-09-09	1,098,900,799.23	22,446,836.49	1,031,947,635.72	32,900,000.00	56,500,000.00	21,600,000.00	1,121,347,635.72	2.933970%	5.038580%	22,446,836.49	-84,018,508.983	0.00	0	0.00	0	0.00	0
11-10-09	1,091,486,580.31	0.00	1,009,500,799.23	32,900,000.00	56,500,000.00	21,600,000.00	1,098,900,799.23	2.993901%	5.141501%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-09	1,084,136,054.17	0.00	1,009,500,799.23	32,900,000.00	56,500,000.00	21,600,000.00	1,098,900,799.23	2.993901%	5.141501%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-09	1,076,813,019.99	22,087,779.24	1,009,500,799.23	32,900,000.00	56,500,000.00	21,600,000.00	1,098,900,799.23	2.993901%	5.141501%	22,087,779.24	-80,664,569.789	0.00	0	0.00	0	0.00	0
11-01-10	1,069,529,491.19	0.00	987,413,019.99	32,900,000.00	56,500,000.00	21,600,000.00	1,076,813,019.99	3.055312%	5.246965%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-10	1,062,285,094.36	0.00	987,413,019.99	32,900,000.00	56,500,000.00	21,600,000.00	1,076,813,019.99	3.055312%	5.246965%	0.00	0	0.00	0	0.00	0	0.00	

Date	Principal Available	Principal Redemption	Series A				Series B				Series C				Series D			
			Class A	Class B	Class C	Class D	Class A	Class B	Class C	Class D	Class A	Class B	Class C	Class D	Class A	Class B	Class C	Class D
11-10-13	0	779,665,274.31	0.00	695,959,772.41	32,900,000.00	56,500,000.00	21,600,000.00	785,359,772.41	4,189163%	7,194155%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-11-13	0	774,001,790.54	0.00	695,959,772.41	32,900,000.00	56,500,000.00	21,600,000.00	785,359,772.41	4,189163%	7,194155%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-12-13	1	768,399,163.49	16,990,608.92	695,959,772.41	32,900,000.00	56,500,000.00	21,600,000.00	785,359,772.41	4,189163%	7,194155%	16,990,608.92	-37,226,424.152	0.00	0.00	0.00	0.00	0.00	0.00
11-01-14	0	762,768,685.88	0.00	678,969,163.49	32,900,000.00	56,500,000.00	21,600,000.00	768,369,163.49	4,281796%	7,352326%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-02-14	0	757,198,702.78	0.00	678,969,163.49	32,900,000.00	56,500,000.00	21,600,000.00	768,369,163.49	4,281796%	7,352326%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-03-14	1	751,659,118.91	16,710,044.58	678,969,163.49	32,900,000.00	56,500,000.00	21,600,000.00	768,369,163.49	4,281796%	7,352326%	16,710,044.58	-35,107,803.654	0.00	0.00	0.00	0.00	0.00	0.00
11-04-14	0	746,149,759.90	0.00	662,259,118.91	32,900,000.00	56,500,000.00	21,600,000.00	751,659,118.91	4,376984%	7,516705%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-05-14	0	740,670,472.04	0.00	662,259,118.91	32,900,000.00	56,500,000.00	21,600,000.00	751,659,118.91	4,376984%	7,516705%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-06-14	1	735,221,102.43	16,438,016.49	662,259,118.91	32,900,000.00	56,500,000.00	21,600,000.00	751,659,118.91	4,376984%	7,516705%	16,438,016.49	-33,023,975.120	0.00	0.00	0.00	0.00	0.00	0.00
11-07-14	0	729,801,848.88	0.00	645,821,102.43	32,900,000.00	56,500,000.00	21,600,000.00	735,221,102.43	4,474844%	7,684763%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-08-14	0	724,412,207.73	0.00	645,821,102.43	32,900,000.00	56,500,000.00	21,600,000.00	735,221,102.43	4,474844%	7,684763%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-09-14	0	719,052,028.36	16,169,074.07	645,821,102.43	32,900,000.00	56,500,000.00	21,600,000.00	735,221,102.43	4,474844%	7,684763%	16,169,074.07	-30,996,114.884	0.00	0.00	0.00	0.00	0.00	0.00
11-10-14	0	713,721,160.90	0.00	629,652,028.36	32,900,000.00	56,500,000.00	21,600,000.00	719,052,028.36	4,575469%	7,857588%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-11-14	0	708,419,456.20	0.00	629,652,028.36	32,900,000.00	56,500,000.00	21,600,000.00	719,052,028.36	4,575469%	7,857588%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-12-14	1	703,146,765.88	15,905,262.48	629,652,028.36	32,900,000.00	56,500,000.00	21,600,000.00	719,052,028.36	4,575469%	7,857588%	15,905,262.48	-29,043,009.288	0.00	0.00	0.00	0.00	0.00	0.00
11-01-15	0	697,905,756.70	0.00	613,746,765.88	32,900,000.00	56,500,000.00	21,600,000.00	703,146,765.88	4,678966%	8,035307%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-02-15	0	692,693,448.92	0.00	613,746,765.88	32,900,000.00	56,500,000.00	21,600,000.00	703,146,765.88	4,678966%	8,035307%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-03-15	1	687,599,639.43	15,637,069.45	613,746,765.88	32,900,000.00	56,500,000.00	21,600,000.00	703,146,765.88	4,678966%	8,035307%	15,637,069.45	-27,145,952.567	0.00	0.00	0.00	0.00	0.00	0.00
11-04-15	0	682,358,695.43	0.00	598,109,696.43	32,900,000.00	56,500,000.00	21,600,000.00	687,599,696.43	4,785387%	8,218066%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-05-15	0	677,227,276.67	0.00	598,109,696.43	32,900,000.00	56,500,000.00	21,600,000.00	687,599,696.43	4,785387%	8,218066%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-06-15	1	672,128,320.84	15,381,375.59	598,109,696.43	32,900,000.00	56,500,000.00	21,600,000.00	687,599,696.43	4,785387%	8,218066%	15,381,375.59	-25,286,981.476	0.00	0.00	0.00	0.00	0.00	0.00
11-07-15	0	667,060,816.64	0.00	582,728,320.84	32,900,000.00	56,500,000.00	21,600,000.00	672,128,320.84	4,894899%	8,406133%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-08-15	0	662,021,125.42	0.00	582,728,320.84	32,900,000.00	56,500,000.00	21,600,000.00	672,128,320.84	4,894899%	8,406133%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-09-15	1	657,009,105.52	15,119,215.31	582,728,320.84	32,900,000.00	56,500,000.00	21,600,000.00	672,128,320.84	4,894899%	8,406133%	15,119,215.31	-23,465,022.168	0.00	0.00	0.00	0.00	0.00	0.00
11-10-15	0	652,024,616.00	0.00	567,609,105.52	32,900,000.00	56,500,000.00	21,600,000.00	657,009,105.52	5,007541%	8,598576%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-11-15	0	647,067,516.61	0.00	567,609,105.52	32,900,000.00	56,500,000.00	21,600,000.00	657,009,105.52	5,007541%	8,598576%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-12-15	1	642,137,437.73	14,871,437.73	567,609,105.52	32,900,000.00	56,500,000.00	21,600,000.00	657,009,105.52	5,007541%	8,598576%	14,871,437.73	-21,727,170.525	0.00	0.00	0.00	0.00	0.00	0.00
11-01-16	0	637,254,310.19	0.00	552,737,667.79	32,900,000.00	56,500,000.00	21,600,000.00	642,137,667.79	5,123512%	8,798736%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-02-16	0	632,397,799.29	0.00	552,737,667.79	32,900,000.00	56,500,000.00	21,600,000.00	642,137,667.79	5,123512%	8,798736%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-03-16	1	627,567,998.28	14,569,669.51	552,737,667.79	32,900,000.00	56,500,000.00	21,600,000.00	642,137,667.79	5,123512%	8,798736%	14,569,669.51	-19,960,447.226	0.00	0.00	0.00	0.00	0.00	0.00
11-04-16	0	622,764,771.06	0.00	538,167,998.28	32,900,000.00	56,500,000.00	21,600,000.00	627,567,998.28	5,242460%	9,003008%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-05-16	0	617,987,982.19	0.00	538,167,998.28	32,900,000.00	56,500,000.00	21,600,000.00	627,567,998.28	5,242460%	9,003008%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-06-16	1	613,237,496.90	14,330,501.38	538,167,998.28	32,900,000.00	56,500,000.00	21,600,000.00	627,567,998.28	5,242460%	9,003008%	14,330,501.38	-18,314,380.765	0.00	0.00	0.00	0.00	0.00	0.00
11-07-16	0	608,513,181.11	0.00	523,496,960.90	32,900,000.00	56,500,000.00	21,600,000.00	613,237,496.90	5,364969%	9,213366%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-08-16	1	603,814,901.38	0.00	523,496,960.90	32,900,000.00	56,500,000.00	21,600,000.00	613,237,496.90	5,364969%	9,213366%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-09-16	1	599,142,524.96	14,094,971.94	523,496,960.90	32,900,000.00	56,500,000.00	21,600,000.00	613,237,496.90	5,364969%	9,213366%	14,094,971.94	-16,716,636.721	0.00	0.00	0.00	0.00	0.00	0.00
11-10-16	0	594,495,919.76	0.00	509,742,524.96	32,900,000.00	56,500,000.00	21,600,000.00	599,142,524.96	5,491181%	9,430144%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-11-16	0	589,874,954.33	0.00	509,742,524.96	32,900,000.00	56,500,000.00	21,600,000.00	599,142,524.96	5,491181%	9,430144%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-12-16	1	585,279,497.89	13,863,027.07	509,742,524.96	32,900,000.00	56,500,000.00	21,600,000.00	599,142,524.96	5,491181%	9,430144%	13,863,027.07	-15,180,014.646	0.00	0.00	0.00	0.00	0.00	0.00
11-01-17	0	580,710,034.50	0.00	495,879,497.89	32,900,000.00	56,500,000.00	21,600,000.00	585,279,497.89	5,621246%	9,653507%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-02-17	0	576,165,816.46	0.00	495,879,497.89	32,900,000.00	56,500,000.00	21,600,000.00	585,279,497.89	5,621246%	9,653507%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-03-17	1	571,646,714.96	13,632,782.93	495,879,497.89	32,900,000.00	56,500,000.00	21,600,000.00	585,279,497.89	5,621246%	9,653507%	13,632,782.93	-13,700,946.848	0.00	0.00	0.00	0.00	0.00	0.00
11-04-17	0	567,152,601.81	0.00	482,246,714.96	32,900,000.00	56,500,000.00	21,600,000.00	571,646,714.96	5,755303%	9,883727%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-05-17	0	562,683,349.49	0.00	482,246,714.96	32,900,000.00	56,500,000.00	21,600,000.00	571,646,714.96	5,755303%	9,883727%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11-06-17	1	558,238,831.08	13,407,883.87	482,246,714.96	32,900,000.00	56,500,000.00	21,600,000.00	571,646,714.96										

