

## **F.T.A. UCI 15**

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**CALLE JUAN IGNACIO LUCA DE TENA 9-11**  
**28027 MADRID**  
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NAME OF THE FUND: **F.T.A. UCI 15**

INFORMATION AT: **QUARTER/SEMESTER:** June 18th, 2019 - September 18th, 2019 **YEAR:** 2019

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        | April 28th, 2006                          | Paying Agent       | BANCO SANTANDER                   |                 |
| Disbursement Date        | May 5th, 2006                             | Negotiation Market | AIAF                              |                 |
| Final Date of Redemption | December 18th, 2048                       | Ratings Agencies   | FITCH RATINGS<br>STANDARD & POORS |                 |
| Management Company       | SANTANDER DE TITULIZACION, S.G.F.T., S.A. | Rating             | Initial                           | Current         |
|                          | UNIÓN DE CRÉDITOS INMOBILIARIOS, S.       | CLASS A            | AAA/AAA                           | BBB / BBB       |
|                          |   | CLASS B            | A+/A-                             | BB+ / B         |
|                          |   | CLASS C            | BBB+/BBB                          | CCC / B-        |
|                          |   | CLASS D            | CCC-/No Rating                    | CCC / No Rating |

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

| CLASS PRIORITY<br>ISIN CODE | NUM BONDS | NOMINAL          |                  |                |          |
|-----------------------------|-----------|------------------|------------------|----------------|----------|
|                             |           |                  | Initial          | Current        | %Act/In  |
| CLASS A<br>ES0380957003     | 13.406    | Nominal per Bond | 100.000,00       | 26.577,80      |          |
|                             |           | Total Nominal    | 1.340.600.000,00 | 356.301.986,80 | 26,58%   |
| CLASS B<br>ES0380957011     | 329       | Nominal per Bond | 100.000,00       | 100.000,00     |          |
|                             |           | Total Nominal    | 32.900.000,00    | 32.900.000,00  | 100,00 % |
| CLASS C<br>ES0380957029     | 565       | Nominal per Bond | 100.000,00       | 100.000,00     |          |
|                             |           | Total Nominal    | 56.500.000,00    | 56.500.000,00  | 100,00 % |
| CLASS D<br>ES0380957037     | 216       | Nominal per Bond | 100.000,00       | 68.195,77      |          |
|                             |           | Total Nominal    | 21.600.000,00    | 14.730.286,32  | 68,20%   |

| REDEMPTION AND INTEREST OF THE BONDS            |                         |                |                                 |                            |                          |
|---|-------------------------|----------------|---------------------------------|----------------------------|--------------------------|
| Current   |                         |                | Next                            |                            |                          |
| Payment Date of the Current Period<br>9/18/2019 |                         |                | Next Payment Date<br>12/18/2019 |                            |                          |
|   | Redemption of the Bonds | Gross Interest | Interest Rate                   | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A   | 615,51 €                | 0,00 €         | 0,000%                          | 0,00 €                     | 0,00 €                   |
| CLASS B   | 0,00 €                  | 0,00 €         | 0,000%                          | 0,00 €                     | 0,00 €                   |
| CLASS C   | 0,00 €                  | 54,18 €        | 0,136%                          | 34,38 €                    | 27,85 €                  |
| CLASS D   | 1.241,69 €              | 46,49 €        | 0,186%                          | 32,06 €                    | 25,97 €                  |
| Accrued amortisation due not payed              | 0,00 €                  |                |                                 |                            |                          |
| Scheduled Amortisation                          | NO                      |                |                                 |                            |                          |

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

| CREDIT RIGHTS                             | ISSUE DATE       | CURRENT DATE   |
|---|------------------|----------------|
| Number of CR's                            | 13.817           | 7.062          |
| CR's Outstanding to be amortised          | 1.430.000.010,21 | 491.009.522,56 |
| CR's Outstanding per Loan to be amortised | 103.495,69       | 69.528,39      |
| Interest Rate                             | 3,99 %           | 2,22%          |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--|-------------------|
| Monthly Single Rate                        | 2,74%             |
| Average Monthly Single Rate                | 4,22%             |
| Constant Prepayment Rate from Constitution | 5,78%             |

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**QUARTERLY BONDS PAYOUT REPORT**

September 18th, 2019

| <b>BONDS. PRINCIPAL</b>      |                  |
|------------------------------|------------------|
| Previous Balance             | 468.952.005,22 € |
| Principal Amortised          | 8.519.732,10 €   |
| Outstanding Balance          | 460.432.273,12 € |
| % of Initial Balance         | 0,32 €           |
| Principal accrued and unpaid | 0,00 €           |

| <b>DATA</b>                 |            |
|-----------------------------|------------|
| Pool Cut-Off Date           | 9/11/2019  |
| Payment Date                | 9/18/2019  |
| Last Payment Date           | 6/18/2019  |
| Number of Days (Act/360)    | 92         |
| Reference Interest Rate (%) | -0,394%    |
| Next Payment Date           | 12/18/2019 |

| <b>INTEREST PAID</b>        |             |
|-----------------------------|-------------|
| CLASS A                     | 0,00 €      |
| CLASS B                     | 0,00 €      |
| CLASS C                     | 30.611,70 € |
| CLASS D                     | 10.041,84 € |
| Interest accrued and unpaid | 0,00 €      |

| <b>RESIDUAL LIFE (YEARS)</b> |                |                  |
|------------------------------|----------------|------------------|
|                              | <b>INITIAL</b> | <b>9/18/2019</b> |
| CLASS A                      | 3,71           | 4,99             |
| CLASS B                      | 6,30           | 9,50             |
| CLASS C                      | 6,30           | 9,50             |
| CLASS D                      | 6,34           | 9,50             |

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**QUARTERLY COLLATERAL REPORT**

**September 18th, 2019**

| <b>PRINCIPAL</b>        |                  |
|-------------------------|------------------|
| Previous Balance        | 499.949.666,97 € |
| Principal Amortised     | 8.940.144,41 €   |
| Outstanding Balance     | 491.009.522,56 € |
| Number of Credit Rights | 7.062            |
| LTV                     | 50,83%           |

| <b>INTEREST</b>                          |                |
|--|----------------|
| Interest received during relevant period | 2.333.256,78 € |
| Interest accrued during relevant period  | 2.667.191,81 € |

| <b>PRINCIPAL BALANCE IN ARREARS</b>          |                      |                      |                      |                       |                           |
|--|----------------------|----------------------|----------------------|-----------------------|---------------------------|
|  | <b>UP to 30 DAYS</b> | <b>30 to 60 DAYS</b> | <b>60 to 90 DAYS</b> | <b>90 to 180 DAYS</b> | <b>MORE THAN 180 DAYS</b> |
| Principal Balance in Arrears                 | 29.467,54 €          | 54.297,56 €          | 20.676,60 €          | 45.189,25 €           | 3.762.749,17 €            |
| Interest accrued on Credit Rights in Arrears | 14.839,13 €          | 36.136,75 €          | 10.500,04 €          | 21.122,50 €           | 3.160.770,54 €            |
| Outstanding Balance                          | 12.801.991,96 €      | 10.942.500,83 €      | 2.068.807,65 €       | 2.954.632,33 €        | 9.782.382,32 €            |
| Number of Credit Rights                      | 159                  | 119                  | 28                   | 37                    | 220                       |
| % of Outstanding Balance                     | 2,61%                | 2,23%                | 0,42%                | 0,60%                 | 1,99%                     |

| <b>WRITE OFF</b>                            |                 |
|---|-----------------|
| Cumulative WRITE OFF as of previous balance | 45.996.228,35 € |
| Difference in Actual Period                 | -688.652,86 €   |
| Cumulative WRITE OFF up to date             | 45.307.575,49 € |

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**QUARTERLY COLLATERAL REPORT**

**September 18th, 2019**

| <b>TRANSITORY PROPERTIES</b>      |                 |
|-----------------------------------|-----------------|
| Last balance                      | 16.151.993,36 € |
| Difference in Actual Period       | -551.004,99 €   |
| Current balance                   | 15.600.988,37 € |
| Transitory properties CR's number | 306             |

| <b>NET LOSSES</b>           |                 |
|-----------------------------|-----------------|
| Last balance                | 57.556.122,55 € |
| Difference in Actual Period | 2.007.315,39 €  |
| Current balance             | 59.563.437,94 € |

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**QUARTERLY REPORT - ALLOCATION OF CASH**

**September 18th, 2019**

| TOTAL CASH RECEIVED END OF PERIOD                | 10.700.257,46 € |
|--|-----------------|
| <b>CASH RECEIVED - PRINCIPAL</b>                 |                 |
| Amortisation of Credit Rights                    | 6.567.036,75 €  |
| <b>CASH RECEIVED - INTEREST</b>                  |                 |
| Interest received from Credit Rights             | 2.333.256,78 €  |
| Interest received under GIC                      | 0,00 €          |
| <b>INCOMES/EXPENSES OF TRANSITORY PROPERTIES</b> | 1.758.153,93 €  |
| <b>INCOMES/EXPENSES OF INSURED PROPERTIES</b>    | 41.810,00 €     |
| <b>OTHERS</b>                                    | 0,00 €          |

| TREASURY ACCOUNT STATEMENT    | 14.738.007,45 € |
|-------------------------------|-----------------|
| <b>PRINCIPAL RESERVE FUND</b> |                 |
| Previous Balance              | 14.998.491,36 € |
| Difference                    | -268.205,04 €   |
| Outstanding Balance           | 14.730.286,32 € |
| <b>WITHHOLDING TAXES</b>      | 7.721,13 €      |

| TOTAL CASH PAID END OF PERIOD | 10.700.257,46 € |
|-------------------------------|-----------------|
| ORDINARY EXPENSES             | 12.655,39 €     |
| MANAGEMENT FEE                | 23.640,32 €     |
| SWAP PAYMENT                  | 0,00 €          |
| SWAP COLLECTION               | 0,00 €          |
| INTEREST ON CLASS A BONDS     | 0,00 €          |
| INTEREST ON CLASS B BONDS     | 0,00 €          |
| INTEREST ON CLASS C BONDS     | 30.611,70 €     |
| REDEMPTION ON CLASS A BONDS   | 8.251.527,06 €  |
| INTEREST ON CLASS D BONDS     | 10.041,84 €     |
| REDEMPTION ON CLASS D BONDS   | 268.205,04 €    |
| FIXED FEE                     | 6.000,00 €      |
| VARIABLE FEE                  | 2.365.781,15 €  |
| RESERVE FUND                  | -268.205,04 €   |

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**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

**September 18th, 2019**

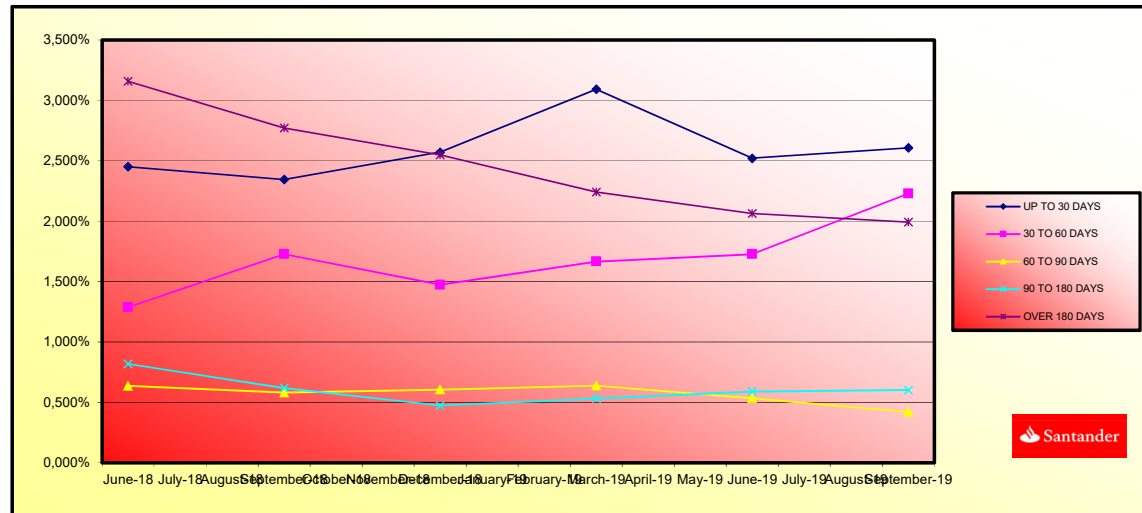
| CREDIT ENHANCEMENT     |                         |       |                          |       |
|------------------------|-------------------------|-------|--------------------------|-------|
| CONCEPTS               | INITIAL                 |       | September 18th, 2019     |       |
| SUBORDINATED ISSUE     | 89.400.000,00 € (6,25%) |       | 89.400.000,00 € (18,21%) |       |
| PRINCIPAL RESERVE FUND | 21.600.000,00 €         | 1,51% | 14.730.286,32 €          | 3,00% |

| SUBORDINATED LOANS                  |              |                      |
|-------------------------------------|--------------|----------------------|
| CONCEPTS                            | INITIAL      | September 18th, 2019 |
| SUBORDINATED LOAN SCH               |              |                      |
| Total Outstanding Subordinated Loan | 705.000,00 € | 0,00 €               |
| Interest Rate                       | 3,490 %      | ---                  |
| SUBORDINATED LOAN UCB               |              |                      |
| Total Outstanding Subordinated Loan | 705.000,00 € | 0,00 €               |
| Interest Rate                       | 3,490 %      | ---                  |

FONDO DE TITULIZACIÓN DE ACTIVOS  
UCI 15

ARREARS PERFORMANCE  
SEPTEMBER 18th, 2019

| ARREARS PERFORMANCE |         |              |             |          |         |              |
|---------------------|---------|--------------|-------------|----------|---------|--------------|
|                     | June-18 | September-18 | December-18 | March-19 | June-19 | September-19 |
| UP TO 30 DAYS       | 2,451%  | 2,344%       | 2,571%      | 3,092%   | 2,521%  | 2,607%       |
| 30 TO 60 DAYS       | 1,287%  | 1,726%       | 1,473%      | 1,665%   | 1,726%  | 2,229%       |
| 60 TO 90 DAYS       | 0,637%  | 0,580%       | 0,605%      | 0,637%   | 0,534%  | 0,421%       |
| 90 TO 180 DAYS      | 0,817%  | 0,619%       | 0,474%      | 0,531%   | 0,590%  | 0,602%       |
| OVER 180 DAYS       | 3,158%  | 2,771%       | 2,549%      | 2,240%   | 2,064%  | 1,992%       |





**FONDO DE TITULIZACIÓN DE ACTIVOS  
UCI 15**

**TRIGGERS  
SEPTEMBER 18th, 2019**

| TRIGGERS BONDS  |                 |
|---|-----------------|
| 1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF CLASS B AND CLASS C: |                 |
| 1.a) CR's IN ARREARS OVER 90 DAYS   | 58.044.590,14 € |
| 1.b) 2% CR's OUTSTANDING BALANCE  | 9.820.190,45 €  |

**THE AMORTISATION TRIGGER HAS BEEN REACHED, SO NEITHER CLASS B NOR CLASS C SHALL BE REDEEMED.**

| TRIGGERS RESERVE FUND   |                  |
|---|------------------|
| 1. IF 1.a) IS LOWER THAN 1.b) THERE IS NO REDEMPTION OF RESERVE FUND: |                  |
| 1.a) CR'S OUTSTANDING BALANCE   | 491.009.522,56 € |
| 1.b) 10% CR'S INITIAL OUTSTANDING BALANCE                             | 143.000.001,02 € |
| 2. IF 2.a) IS LOWER THAN 2.b) THERE IS NO REDEMPTION OF RESERVE FUND: |                  |
| 2.a) CR'S INTEREST RATE   | 2,22%            |
| 2.b) WEIGHTED AVERAGE RATE BONDS A B, C y D + 0,40%                   | 0,43%            |

**THE TRIGGERS HAVE NOT BEEN REACHED.**

| RESERVE FUND LEVELS                                |  |                 |
|--|--|-----------------|
| CURRENT ARREARS PERCENTAGE < 0,75%                 | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,40% INITIAL CR BALANCE | N/A             |
| CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25% | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,70% INITIAL CR BALANCE | N/A             |
| CURRENT ARREARS PERCENTAGE > 1,25%                 | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,80% INITIAL CR BALANCE | 14.730.286,32 € |

**ARREARS OVER 90 DAYS ARE HIGHER THAN THE 1,25% LIMIT, THEREFORE, THE RESERVE FUND SHALL NOT BE REDEEMED.**

| INTEREST DEFERRAL FOR CLASS B AND C                                      |                  |
|--|------------------|
| IF 1) IS HIGHER THAN 2)+3) CLASS B INTERESTS ARE DEFERRED TO POSITION 7° |                  |
| 1) CLASS A OUTSTANDING BALANCE   | 364.553.513,86 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)                          | 441.377.430,81 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1° TO 4°                        | 25.662.453,11 €  |
| IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 8° |                  |
| 1) CLASS A AND CLASS B OUTSTANDING BALANCE                               | 397.453.513,86 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)                          | 441.377.430,81 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1° TO 5°                        | 25.631.841,41 €  |

**CLASS B INTEREST ARE NOT DEFERRED**

**CLASS C INTEREST ARE NOT DEFERRED**

| LIQUIDITY REMAINING |                |
|---------------------|----------------|
| Current Balance     | 2.266.349,37 € |

| IF 1.a) IS HIGHER THAN 9,60% CR OUTSTANDING BALANCE, INTEREST ON CLASS B or C SHALL BE DEFERRED     | NO              |
|---|-----------------|
| 1.a) ACCRUED DEFAULT BALANCE WILL BE THE SUM OF i) + ii)  | 50.047.474,92 € |
| i). CR OUTSTANDING BALANCE WITH ARREARS HIGHER THAN 18 MONTHS                                       | 49.632.091,75 € |
| ii). CR OUTSTANDING BALANCE IN PROCESS OF EXECUTION OF GUARANTEES WITH ARREARS LOWER THAN 18 MONTHS | 415.383,17 €    |
| RATIO   | 3,50%           |

| AGREEMENT        | COUNTERPARTY    | RATING AGENCY | MINIMUM RATING REQUIRED | CURRENT RATING      |
|------------------|-----------------|---------------|-------------------------|---------------------|
| TREASURY ACCOUNT | BANCO SANTANDER | S&P<br>FITCH  | A-1 s/t<br>F-1 s/t      | A-1 s/t<br>F-1 s/t* |
| PAYMENT AGENT    | BANCO SANTANDER | S&P<br>FITCH  | A-1 s/t<br>F-1 s/t      | A-1 s/t<br>F-1 s/t* |

(\* ) Rating Deposit  
THE COUNTERPARTY MEETS THE MINIMUM RATING REQUIRED.

| LTV                  |                             |                       |                 |                |
|----------------------|-----------------------------|-----------------------|-----------------|----------------|
|                      | OUTSTANDING BALANCE (M EUR) | % OUTSTANDING BALANCE | NUMBER OF LOANS | % NUM LOANS    |
| <b>0,20 - 39,99</b>  | 80.174.052,92 €             | 17,31%                | 1.301           | 26,47%         |
| <b>40,00 - 49,99</b> | 72.074.303,90 €             | 15,56%                | 682             | 13,88%         |
| <b>50,00 - 59,99</b> | 104.783.768,57 €            | 22,62%                | 1.097           | 22,32%         |
| <b>60,00 - 69,99</b> | 118.638.940,23 €            | 25,61%                | 1.138           | 23,15%         |
| <b>70,00 - 79,99</b> | 68.406.807,81 €             | 14,77%                | 546             | 11,11%         |
| <b>&gt; 80,00</b>    | 19.190.907,69 €             | 4,14%                 | 151             | 3,07%          |
|                      | <b>463.268.781,12 €</b>     | <b>100,00%</b>        | <b>4.915</b>    | <b>100,00%</b> |

**F.T.A. UCI 15**

**DEFINITIONS**

**September 18th, 2019**

**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.

**ACCRUED DEFAULT BALANCE** Will be the balance of the loans which have outstanding instalmentes for longer than 18 months, or which have begun the process of execution of guarantees (if this process occurs previous to the 18 months from the first failure to pay), discounting the recovered amounts.

**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).

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

| Fecha    | Saldo antes de Pago           | Saldo Real       | Vector de Pre pago | 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 | CPR    | Monthly single monthly | CPR    |
|          |                               |                  | 0.50%              | 100.00%                           | 100.00%                |        |                        | 4.22%  |
| 01-06-06 | 1.430.030.000,00              | 1.380.043.487,53 | 100,00%            | 100,00%                           | 96,65%                 | 3,35%  | 33,56%                 | 3,35%  |
| 01-07-06 | 1.427.867.998,67              | 1.353.249.969,08 | 99,01%             | 94,92%                            | 2,57%                  | 26,88% | 1,79%                  | 19,53% |
| 01-08-06 | 1.425.729.199,74              | 1.353.249.969,08 | 98,52%             | 93,24%                            | 2,31%                  | 24,11% | 1,76%                  | 19,22% |
| 01-09-06 | 1.423.583.399,63              | 1.327.591.212,12 | 98,03%             | 92,55%                            | 1,92%                  | 20,73% | 0,74%                  | 8,66%  |
| 01-10-06 | 1.419.270.341,23              | 1.297.490.843,21 | 97,55%             | 91,42%                            | 1,78%                  | 19,37% | 1,22%                  | 13,72% |
| 01-11-06 | 1.417.103.054,41              | 1.275.442.619,04 | 97,07%             | 90,00%                            | 1,74%                  | 18,99% | 1,55%                  | 17,08% |
| 01-12-06 | 1.414.923.553,38              | 1.250.146.054,54 | 96,59%             | 88,25%                            | 1,69%                  | 18,24% | 1,20%                  | 13,33% |
| 01-01-07 | 1.412.746.841,15              | 1.237.697.663,85 | 96,11%             | 87,61%                            | 1,64%                  | 18,00% | 1,47%                  | 16,32% |
| 01-02-07 | 1.410.557.864,70              | 1.223.628.940,59 | 95,63%             | 86,75%                            | 1,57%                  | 17,27% | 0,98%                  | 11,18% |
| 01-03-07 | 1.408.361.609,90              | 1.204.243.585,17 | 95,16%             | 85,51%                            | 1,50%                  | 17,13% | 1,43%                  | 16,88% |
| 01-04-07 | 1.406.158.052,55              | 1.179.024.458,45 | 94,69%             | 83,88%                            | 1,50%                  | 17,48% | 1,94%                  | 20,98% |
| 01-05-07 | 1.403.947.168,38              | 1.161.496.331,55 | 94,22%             | 82,73%                            | 1,57%                  | 17,27% | 1,33%                  | 14,86% |
| 01-06-07 | 1.401.728.933,02              | 1.142.960.875,12 | 93,75%             | 81,54%                            | 1,56%                  | 17,17% | 1,44%                  | 15,98% |
| 01-07-07 | 1.399.503.322,02              | 1.123.052.669,05 | 93,29%             | 80,25%                            | 1,56%                  | 17,19% | 1,59%                  | 17,45% |
| 01-08-07 | 1.397.270.310,87              | 1.101.396.337,69 | 92,83%             | 78,82%                            | 1,57%                  | 17,33% | 1,77%                  | 19,31% |
| 01-09-07 | 1.395.029.874,95              | 1.091.486.277,77 | 92,37%             | 78,24%                            | 1,52%                  | 16,81% | 1,53%                  | 17,42% |
| 01-10-07 | 1.392.781.980,59              | 1.075.361.579,59 | 91,91%             | 77,21%                            | 1,51%                  | 16,69% | 1,32%                  | 14,72% |
| 01-11-07 | 1.390.526.630,00              | 1.064.435.247,90 | 91,45%             | 76,89%                            | 1,47%                  | 16,32% | 0,86%                  | 9,60%  |
| 01-12-07 | 1.388.263.771,35              | 1.052.639.111,52 | 91,00%             | 75,82%                            | 1,45%                  | 16,04% | 0,95%                  | 10,79% |
| 01-01-08 | 1.385.993.389,69              | 1.042.056.870,85 | 90,55%             | 75,18%                            | 1,42%                  | 15,73% | 0,84%                  | 9,66%  |
| 01-02-08 | 1.383.715.457,01              | 1.031.569.224,24 | 90,10%             | 74,55%                            | 1,39%                  | 15,43% | 0,94%                  | 9,66%  |
| 01-03-08 | 1.381.429.951,21              | 1.022.457.994,61 | 89,65%             | 74,01%                            | 1,36%                  | 15,14% | 0,72%                  | 8,30%  |
| 01-04-08 | 1.379.138.846,10              | 1.014.169.355,03 | 89,21%             | 73,54%                            | 1,33%                  | 14,82% | 0,65%                  | 7,48%  |
| 01-05-08 | 1.376.833.415,45              | 1.006.556.569,05 | 88,77%             | 73,17%                            | 1,30%                  | 14,50% | 0,59%                  | 6,67%  |
| 01-06-08 | 1.374.527.736,80              | 998.584.597,38   | 88,33%             | 72,65%                            | 1,27%                  | 14,22% | 0,73%                  | 7,25%  |
| 01-07-08 | 1.372.211.681,82              | 990.175.042,13   | 87,89%             | 72,16%                            | 1,25%                  | 13,98% | 0,67%                  | 7,80%  |
| 01-08-08 | 1.369.895.825,87              | 983.543.547,82   | 87,45%             | 71,80%                            | 1,22%                  | 13,69% | 0,59%                  | 5,65%  |
| 01-09-08 | 1.367.556.443,62              | 985.241.802,52   | 87,03%             | 72,04%                            | 1,16%                  | 13,11% | -0,34%                 | -4,20% |
| 01-10-08 | 1.365.217.209,10              | 980.988.583,26   | 86,59%             | 71,86%                            | 1,13%                  | 12,78% | 0,30%                  | 3,09%  |
| 01-11-08 | 1.362.870.196,62              | 967.051.291,16   | 86,17%             | 70,96%                            | 1,14%                  | 12,62% | 1,25%                  | 14,02% |
| 01-12-08 | 1.360.519.580,33              | 961.908.402,37   | 85,74%             | 70,83%                            | 1,11%                  | 12,24% | 0,48%                  | 4,87%  |
| 01-01-09 | 1.358.153.338,83              | 954.825.810,28   | 85,31%             | 70,31%                            | 1,09%                  | 12,37% | 0,50%                  | 5,81%  |
| 01-02-09 | 1.355.783.443,56              | 950.099.266,39   | 84,89%             | 70,09%                            | 1,07%                  | 12,13% | 0,33%                  | 3,91%  |
| 01-03-09 | 1.353.405.683,37              | 944.200.166,47   | 84,47%             | 69,44%                            | 1,03%                  | 11,93% | 0,51%                  | 5,15%  |
| 01-04-09 | 1.351.019.987,09              | 936.820.045,34   | 84,05%             | 69,34%                            | 1,04%                  | 11,80% | 0,61%                  | 7,11%  |
| 01-05-09 | 1.348.626.373,42              | 931.491.274,54   | 83,64%             | 69,07%                            | 1,02%                  | 11,60% | 0,39%                  | 4,61%  |
| 01-06-09 | 1.346.224.930,88              | 925.023.233,76   | 83,22%             | 68,71%                            | 1,01%                  | 11,40% | 0,60%                  | 6,04%  |
| 01-07-09 | 1.343.815.536,75              | 916.684.024,78   | 82,81%             | 68,22%                            | 1,00%                  | 11,38% | 0,72%                  | 8,34%  |
| 01-08-09 | 1.341.398.261,71              | 909.495.828,22   | 82,40%             | 67,80%                            | 0,99%                  | 11,27% | 0,70%                  | 7,03%  |
| 01-09-09 | 1.339.972.949,24              | 904.644.124,40   | 81,99%             | 67,26%                            | 0,98%                  | 11,10% | 0,35%                  | 4,16%  |
| 01-10-09 | 1.338.535.272,60              | 898.264.985,97   | 81,58%             | 67,10%                            | 0,97%                  | 10,92% | 0,39%                  | 4,11%  |
| 01-11-09 | 1.334.098.104,99              | 890.662.284,36   | 81,18%             | 66,78%                            | 0,96%                  | 10,90% | 0,64%                  | 7,44%  |
| 01-12-09 | 1.331.648.519,50              | 884.524.551,82   | 80,78%             | 66,42%                            | 0,95%                  | 10,79% | 0,53%                  | 6,16%  |
| 01-01-10 | 1.329.185.054,09              | 877.748.970,70   | 80,38%             | 66,17%                            | 0,94%                  | 10,69% | 0,75%                  | 6,77%  |
| 01-02-10 | 1.326.725.417,62              | 869.514.857,72   | 79,98%             | 65,54%                            | 0,93%                  | 10,66% | 0,80%                  | 7,50%  |
| 01-03-10 | 1.324.251.582,90              | 863.787.994,90   | 79,59%             | 65,23%                            | 0,92%                  | 10,55% | 0,47%                  | 5,53%  |
| 01-04-10 | 1.321.772.922,48              | 857.025.226,48   | 79,19%             | 64,94%                            | 0,92%                  | 10,47% | 0,30%                  | 3,30%  |
| 01-05-10 | 1.319.279.209,62              | 851.593.316,56   | 78,80%             | 64,55%                            | 0,91%                  | 10,37% | 0,45%                  | 5,23%  |
| 01-06-10 | 1.316.780.616,26              | 845.767.853,41   | 78,41%             | 64,23%                            | 0,90%                  | 10,27% | 0,50%                  | 5,79%  |
| 01-07-10 | 1.314.274.959,22              | 838.928.310,84   | 78,02%             | 63,88%                            | 0,90%                  | 10,27% | 0,86%                  | 9,81%  |
| 01-08-10 | 1.311.760.989,88              | 832.049.732,61   | 77,64%             | 63,58%                            | 0,90%                  | 10,16% | 0,54%                  | 5,18%  |
| 01-09-10 | 1.309.238.623,52              | 822.803.112,58   | 77,25%             | 62,85%                            | 0,89%                  | 10,16% | 0,44%                  | 4,51%  |
| 01-10-10 | 1.306.707.899,36              | 815.621.494,23   | 76,87%             | 62,42%                            | 0,89%                  | 10,12% | 0,68%                  | 7,87%  |
| 01-11-10 | 1.304.169.180,90              | 809.499.937,95   | 76,49%             | 62,11%                            | 0,88%                  | 10,07% | 0,74%                  | 8,49%  |
| 01-12-10 | 1.301.621.148,98              | 802.308.952,86   | 76,11%             | 61,64%                            | 0,88%                  | 10,02% | 0,69%                  | 8,02%  |
| 01-01-11 | 1.299.071.461,15              | 797.750.452,49   | 75,73%             | 61,11%                            | 0,87%                  | 9,92%  | 0,37%                  | 4,39%  |
| 01-02-11 | 1.296.513.265,91              | 791.913.402,28   | 75,35%             | 60,69%                            | 0,87%                  | 9,87%  | 0,35%                  | 4,33%  |
| 01-03-11 | 1.293.946.624,16              | 787.459.136,58   | 74,99%             | 60,86%                            | 0,85%                  | 9,77%  | 0,35%                  | 4,16%  |
| 01-04-11 | 1.291.371.418,54              | 781.979.146,09   | 74,61%             | 60,55%                            | 0,85%                  | 9,70%  | 0,50%                  | 5,81%  |
| 01-05-11 | 1.288.787.650,35              | 777.549.645,46   | 74,23%             | 60,33%                            | 0,84%                  | 9,61%  | 0,37%                  | 4,32%  |
| 01-06-11 | 1.286.193.291,14              | 773.708.773,59   | 73,85%             | 60,11%                            | 0,83%                  | 9,51%  | 0,34%                  | 3,89%  |
| 01-07-11 | 1.283.595.617,63              | 769.460.717,01   | 73,51%             | 59,94%                            | 0,82%                  | 9,43%  | 0,35%                  | 4,17%  |
| 01-08-11 | 1.280.997.300,21              | 761.747.749,92   | 73,15%             | 59,47%                            | 0,82%                  | 9,43%  | 0,79%                  | 9,12%  |
| 01-09-11 | 1.278.370.110,13              | 757.013.328,26   | 72,80%             | 59,11%                            | 0,81%                  | 9,28%  | 0,81%                  | 9,35%  |
| 01-10-11 | 1.275.744.618,56              | 758.448.666,20   | 72,43%             | 59,45%                            | 0,80%                  | 9,15%  | 0,05%                  | 0,64%  |
| 01-11-11 | 1.273.110.196,56              | 754.407.680,14   | 72,07%             | 59,26%                            | 0,79%                  | 9,08%  | 0,35%                  | 3,65%  |
| 01-12-11 | 1.270.465.015,12              | 749.455.478,37   | 71,71%             | 59,11%                            | 0,78%                  | 9,02%  | 0,29%                  | 3,30%  |
| 01-01-12 | 1.267.815.045,09              | 747.518.363,38   | 71,36%             | 58,96%                            | 0,77%                  | 8,90%  | 0,05%                  | 0,56%  |
| 01-02-12 | 1.265.154.257,26              | 744.179.051,10   | 71,00%             | 58,82%                            | 0,77%                  | 8,82%  | 0,24%                  | 2,81%  |
| 01-03-12 | 1.262.484.622,32              | 739.194.434,50   | 70,65%             | 58,56%                            | 0,76%                  | 8,77%  | 0,46%                  | 5,38%  |
| 01-04-12 | 1.259.805.110,84              | 737.587.919,19   | 70,30%             | 58,35%                            | 0,76%                  | 8,69%  | 0,31%                  | 3,11%  |
| 01-05-12 | 1.257.118.693,30              | 734.949.257,75   | 69,95%             | 58,46%                            | 0,74%                  | 8,56%  | 0,17%                  | 1,72%  |
| 01-06-12 | 1.254.442.340,11              | 730.750.161,83   | 69,61%             | 58,25%                            | 0,74%                  | 8,50%  | 0,36%                  | 4,21%  |
| 01-07-12 | 1.251.712.229,23              | 728.537.020,40   | 69,26%             | 58,00%                            | 0,73%                  | 8,40%  | 0,30%                  | 3,50%  |
| 01-08-12 | 1.249.005.147,21              | 722.727.126,46   | 68,92%             | 57,86%                            | 0,73%                  | 8,38%  | 0,58%                  | 6,77%  |
| 01-09-12 | 1.246.288.034,17              | 722.655.309,96   | 68,58%             | 57,89%                            | 0,71%                  | 8,25%  | -0,21%                 | -2,53% |
| 01-10-12 | 1.243.551.870,10              | 719.397.608,24   | 68,24%             | 57,86%                            | 0,71%                  | 8,23%  | 0,18%                  | 2,15%  |
| 01-11-12 | 1.240.811.624,90              | 716.897.587,68   | 67,90%             | 57,87%                            | 0,70%                  | 8,09%  | 1,52%                  | 15,23% |
| 01-12-12 | 1.238.062.288,40              | 715.024.387,15   | 67,56%             | 57,75%                            | 0,69%                  | 8,00%  | 0,48%                  | 4,80%  |
| 01-01-13 | 1.235.313.459,17              | 710.548.918,39   | 67,23%             | 57,52%                            | 0,69%                  | 7,96%  | 0,40%                  | 4,75%  |
| 01-02-13 | 1.232.565.610,14              | 709.026.493,69   | 66,90%             | 57,47%                            | 0,68%                  | 7,88%  | 0,36%                  | 3,64%  |
| 01-03-13 | 1.229.788.390,94              | 705.716.537,85   | 66,57%             | 57,39%                            | 0,68%                  | 7,81%  | 0,10%                  | 1,22%  |
| 01-04-13 | 1.227.012.071,07              | 701.517.631,74   | 66,24%             | 57,16%                            | 0,67%                  | 7,77%  | 0,40%                  | 4,68%  |
| 01-05-13 | 1.224.222.219,93              | 698.778.172,19   | 65,91%             | 57,09%                            | 0,67%                  | 7,70%  | 0,16%                  | 1,62%  |
| 01-06-13 | 1.221.431.706,83              | 696.754.375,50   | 65,58%             | 57,04%                            | 0,66%                  | 7,62%  | 0,06%                  | 0,73%  |
| 01-07-13 | 1.218.627.810,35              | 692.997.742,83   | 65,25%             | 56,87%                            | 0,65%                  | 7,57%  | 0,31%                  | 3,66%  |
| 01-08-13 | 1.215.813.960,81              | 690.830.156,58   | 64,92%             | 56,81%                            | 0,65%                  | 7,50%  | 0,59%                  | 6,28%  |
| 01-09-13 | 1.212.992.017,52              | 687.831.601,50   | 64,61%             | 56,71%                            | 0,64%                  | 7,44%  | 0,20%                  | 2,40%  |
| 01-10-13 | 1.210.160.059,07              | 684.142.259,43   | 64,29%             | 56,53%                            | 0,64%                  | 7,40%  | 0,30%                  | 3,58%  |
| 01-11-13 | 1.207.318.684,35              | 681.407.343,26   | 63,97%             | 56,44%                            | 0,63%                  | 7,34%  | 0,17%                  | 1,97%  |
| 01-12-13 | 1.204.467.862,07              | 678.389.988,27   | 63,65%             | 56,32%                            | 0,63%                  | 7,29%  | 0,26%                  | 2,46%  |
| 01-01-14 | 1.201.609.812,79              | 672.727.092,66   | 63,34%             | 55,99%                            | 0,63%                  | 7,29%  | 0,69%                  | 6,95%  |
| 01-02-14 | 1.198.742.200,49              | 669.741.168,36   | 63,03%             | 55,87%                            | 0,62%                  | 7,24%  | 0,21%                  | 2,44%  |
| 01-03-14 | 1.195.865.173,58              | 666.204.392,96   | 62,72%             | 55,75%                            | 0,62%                  | 7,20%  | 0,34%                  | 3,41%  |
| 01-04-14 | 1.192.978.520,36              | 660.791.682,01   | 62,41%             | 55,39%                            | 0,62%                  | 7,19%  | 0,67%                  | 6,66%  |
| 01-05-14 | 1.190.082.269,02              |                  |                    |                                   |                        |        |                        |        |

| 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 |      |
|          | <b>1,451,600,000.00</b> | <b>1,430,000,000.00</b>   |                  |               |               |               |                          |           |           |                      | <b>4.99</b>      |                      | <b>9.50</b>    |                      | <b>9.50</b>    |                      | <b>9.50</b>    |      |
| 08-05-06 | 1,430,000,000.00        | 0.00                      | 1,340,600,000.00 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,450,800,000.00         |           |           |                      | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-06-06 | 1,420,798,631.79        | 0.00                      | 1,340,600,000.00 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,450,800,000.00         |           |           |                      | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-07-06 | 1,411,646,790.00        | 0.00                      | 1,340,600,000.00 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,450,800,000.00         |           |           |                      | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-08-06 | 1,402,543,736.25        | 0.00                      | 1,340,600,000.00 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,450,800,000.00         |           |           |                      | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-09-06 | 1,393,489,223.16        | 36,510,776.84             | 1,340,600,000.00 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,430,000,000.00         | 2,30699%  | 3,951049% | 36,510,776.84        | -173,353,168.436 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-10-06 | 1,384,483,004.75        | 0.00                      | 1,304,089,223.16 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,393,489,223.16         | 2,360980% | 4,054570% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-11-06 | 1,375,524,836.21        | 0.00                      | 1,304,089,223.16 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,393,489,223.16         | 2,360980% | 4,054570% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-12-06 | 1,366,614,473.98        | 26,874,749.18             | 1,304,089,223.16 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,393,489,223.16         | 2,360980% | 4,054570% | 26,874,749.18        | -125,155,706.828 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-01-07 | 1,357,751,675.70        | 0.00                      | 1,277,214,473.98 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,366,614,473.98         | 2,407439% | 4,134304% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-02-07 | 1,348,936,200.50        | 0.00                      | 1,277,214,473.98 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,366,614,473.98         | 2,407439% | 4,134304% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-03-07 | 1,340,167,807.56        | 26,446,666.42             | 1,277,214,473.98 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,366,614,473.98         | 2,407439% | 4,134304% | 26,446,666.42        | -120,781,925.543 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-04-07 | 1,331,446,259.01        | 0.00                      | 1,250,767,807.56 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,340,167,807.56         | 2,454916% | 4,215890% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-05-07 | 1,322,771,317.00        | 0.00                      | 1,250,767,807.56 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,340,167,807.56         | 2,454916% | 4,215890% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-06-07 | 1,314,142,745.15        | 26,025,062.41             | 1,250,767,807.56 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,340,167,807.56         | 2,454916% | 4,215890% | 26,025,062.41        | -116,462,154.273 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-07-07 | 1,305,580,308.27        | 0.00                      | 1,224,742,745.15 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,314,142,745.15         | 2,503533% | 4,299381% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-08-07 | 1,297,023,772.34        | 0.00                      | 1,224,742,745.15 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,314,142,745.15         | 2,503533% | 4,299381% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-09-07 | 1,288,476,304.51        | 25,609,840.84             | 1,224,742,745.15 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,314,142,745.15         | 2,503533% | 4,299381% | 25,609,840.84        | -112,247,931.528 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-10-07 | 1,280,087,473.08        | 0.00                      | 1,199,132,904.51 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,288,532,904.51         | 2,553291% | 4,384832% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-11-07 | 1,271,687,247.53        | 0.00                      | 1,199,132,904.51 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,288,532,904.51         | 2,553291% | 4,384832% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-12-07 | 1,263,331,998.46        | 25,200,906.05             | 1,199,132,904.51 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,288,532,904.51         | 2,553291% | 4,384832% | 25,200,906.05        | -108,162,288.769 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-01-08 | 1,255,021,497.64        | 0.00                      | 1,173,931,998.46 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,263,331,998.46         | 2,604224% | 4,472300% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-02-08 | 1,246,757,519.97        | 0.00                      | 1,173,931,998.46 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,263,331,998.46         | 2,604224% | 4,472300% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-03-08 | 1,238,533,833.48        | 24,798,164.98             | 1,173,931,998.46 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,263,331,998.46         | 2,604224% | 4,472300% | 24,798,164.98        | -104,177,091.069 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-04-08 | 1,230,339,219.34        | 0.00                      | 1,149,133,833.48 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,238,533,833.48         | 2,656367% | 4,561846% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-05-08 | 1,222,222,451.82        | 0.00                      | 1,149,133,833.48 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,238,533,833.48         | 2,656367% | 4,561846% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-06-08 | 1,214,132,308.34        | 24,401,525.15             | 1,149,133,833.48 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,238,533,833.48         | 2,656367% | 4,561846% | 24,401,525.15        | -100,265,866.830 | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-07-08 | 1,206,085,567.39        | 0.00                      | 1,124,732,308.34 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,214,132,308.34         | 2,709754% | 4,653529% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-08-08 | 1,198,028,008.60        | 0.00                      | 1,124,732,308.34 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,214,132,308.34         | 2,709754% | 4,653529% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-09-08 | 1,190,121,412.68        | 24,010,895.66             | 1,124,732,308.34 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,214,132,308.34         | 2,709754% | 4,653529% | 24,010,895.66        | -96,451,767.848  | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-10-08 | 1,182,203,561.45        | 0.00                      | 1,100,721,412.68 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,190,121,412.68         | 2,764424% | 4,747415% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-11-08 | 1,174,328,237.91        | 0.00                      | 1,100,721,412.68 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,190,121,412.68         | 2,764424% | 4,747415% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-12-08 | 1,166,405,219.74        | 23,626,186.94             | 1,089,222,222.45 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,174,328,237.91         | 2,819439% | 4,842054% | 23,626,186.94        | -92,756,409.942  | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-01-09 | 1,158,704,826.05        | 0.00                      | 1,077,095,225.74 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,166,405,219.74         | 2,820414% | 4,843569% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-02-09 | 1,150,956,305.81        | 0.00                      | 1,077,095,225.74 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,166,405,219.74         | 2,820414% | 4,843569% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-03-09 | 1,143,249,452.13        | 23,245,773.61             | 1,077,095,225.74 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,166,405,219.74         | 2,820414% | 4,843569% | 23,245,773.61        | -89,170,787.568  | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-04-09 | 1,135,584,053.32        | 0.00                      | 1,053,849,452.13 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,143,249,452.13         | 2,877762% | 4,942054% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-05-09 | 1,127,959,898.74        | 0.00                      | 1,053,849,452.13 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,143,249,452.13         | 2,877762% | 4,942054% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-06-09 | 1,120,376,776.77        | 22,872,673.35             | 1,053,849,452.13 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,143,249,452.13         | 2,877762% | 4,942054% | 22,872,673.35        | -85,635,289.032  | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-07-09 | 1,112,834,778.77        | 0.00                      | 1,030,976,778.77 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,120,376,778.77         | 2,936512% | 5,042946% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-08-09 | 1,105,333,293.89        | 0.00                      | 1,030,976,778.77 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,120,376,778.77         | 2,936512% | 5,042946% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-09-09 | 1,097,872,270.38        | 22,504,508.40             | 1,030,976,778.77 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,120,376,778.77         | 2,936512% | 5,042946% | 22,504,508.40        | -82,186,464.664  | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-10-09 | 1,090,451,451.89        | 0.00                      | 1,008,472,270.38 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 | 1,097,872,270.38         | 2,996706% | 5,146318% | 0.00                 | 0.00             | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00                 | 0.00           | 0.00 |
| 11-11-09 | 1,083,070,634.00        | 0.00                      | 1,008,472,270.38 | 32,900,000.00 | 56,500,000.00 | 21,800,000.00 |                          |           |           |                      |                  |                      |                |                      |                |                      |                |      |

| Date     | Principal Available | Principal Redemption | Classes       |                |               |               | Sum of all classes | % Class B      | % Class C | Redemption Class A | vvia media A   |                    | vvia media B   |                    | vvia media C   |                    | vvia media D   |      |
|----------|---------------------|----------------------|---------------|----------------|---------------|---------------|--------------------|----------------|-----------|--------------------|----------------|--------------------|----------------|--------------------|----------------|--------------------|----------------|------|
|          |                     |                      | Class A       | Class B        | Class C       | Class D       |                    |                |           |                    | Average Life A | Redemption Class B | Average Life B | Redemption Class C | Average Life C | Redemption Class D | Average Life D |      |
| 11-10-13 | 0                   | 778.042.540,92       | 0,00          | 694.343.534,16 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 783.743.534,16 | 4,197802% | 7,208991%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-11-13 | 0                   | 772.372.763,22       | 0,00          | 694.343.534,16 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 783.743.534,16 | 4,197802% | 7,208991%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-12-13 | 1                   | 766.734.041,60       | 17.009.492,56 | 694.343.534,16 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 783.743.534,16 | 4,197802% | 7,208991%          | 17.009.492,56  | -35.719.934,370    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-01-14 | 0                   | 761.127.643,88       | 0,00          | 677.334.041,60 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 766.734.041,60 | 4,290927% | 7,368918%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-02-14 | 0                   | 755.551.976,32       | 0,00          | 677.334.041,60 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 766.734.041,60 | 4,290927% | 7,368918%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-03-14 | 1                   | 750.006.881,88       | 16.727.159,72 | 677.334.041,60 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 766.734.041,60 | 4,290927% | 7,368918%          | 16.727.159,72  | -33.621.591,038    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-04-14 | 0                   | 744.492.204,34       | 0,00          | 660.606.881,88 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 750.006.881,88 | 4,386626% | 7,532364%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-05-14 | 0                   | 739.007.788,23       | 0,00          | 660.606.881,88 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 750.006.881,88 | 4,386626% | 7,532364%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-06-14 | 1                   | 733.553.478,87       | 16.453.403,01 | 660.606.881,88 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 750.006.881,88 | 4,386626% | 7,532364%          | 16.453.403,01  | -31.557.626,973    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-07-14 | 0                   | 728.129.471,53       | 0,00          | 644.153.478,87 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 733.553.478,87 | 4,485017% | 7,702233%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-08-14 | 0                   | 722.735.261,59       | 0,00          | 644.153.478,87 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 733.553.478,87 | 4,485017% | 7,702233%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-09-14 | 1                   | 717.370.696,69       | 16.182.782,18 | 627.970.696,69 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 717.370.696,69 | 4,586192% | 7,875984%          | 16.182.782,18  | -29.549.760,267    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-10-14 | 0                   | 712.035.625,24       | 0,00          | 627.970.696,69 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 717.370.696,69 | 4,586192% | 7,875984%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-11-14 | 0                   | 706.729.896,40       | 0,00          | 627.970.696,69 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 717.370.696,69 | 4,586192% | 7,875984%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-12-14 | 1                   | 701.453.360,09       | 15.917.336,61 | 627.970.696,69 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 717.370.696,69 | 4,586192% | 7,875984%          | 15.917.336,61  | -27.616.579,011    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-01-15 | 0                   | 696.208.674,53       | 0,00          | 612.053.360,09 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 701.453.360,09 | 4,690262% | 8,054705%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-02-15 | 0                   | 690.992.865,06       | 0,00          | 612.053.360,09 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 701.453.360,09 | 4,690262% | 8,054705%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-03-15 | 1                   | 685.805.783,96       | 15.647.576,13 | 612.053.360,09 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 701.453.360,09 | 4,690262% | 8,054705%          | 15.647.576,13  | -25.740.262,734    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-04-15 | 0                   | 680.647.264,23       | 0,00          | 596.405.783,96 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 685.805.783,96 | 4,797277% | 8,238484%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-05-15 | 0                   | 675.517.219,52       | 0,00          | 596.405.783,96 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 685.805.783,96 | 4,797277% | 8,238484%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-06-15 | 1                   | 670.415.444,38       | 15.390.339,57 | 596.405.783,96 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 685.805.783,96 | 4,797277% | 8,238484%          | 15.390.339,57  | -23.901.197,354    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-07-15 | 0                   | 665.345.278,49       | 0,00          | 581.015.444,38 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 670.415.444,38 | 4,907405% | 8,427610%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-08-15 | 0                   | 660.303.090,41       | 0,00          | 581.015.444,38 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 670.415.444,38 | 4,907405% | 8,427610%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-09-15 | 1                   | 655.288.736,90       | 15.126.707,49 | 581.015.444,38 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 670.415.444,38 | 4,907405% | 8,427610%          | 15.126.707,49  | -22.100.119,637    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-10-15 | 0                   | 650.302.074,44       | 0,00          | 565.888.736,90 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 655.288.736,90 | 5,020688% | 8,622153%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-11-15 | 0                   | 645.324.964,23       | 0,00          | 565.888.736,90 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 655.288.736,90 | 5,020688% | 8,622153%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-12-15 | 1                   | 640.411.747,74       | 14.877.474,74 | 551.011.262,15 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 640.411.262,15 | 5,137324% | 8,822456%          | 14.877.474,74  | -20.382.140,399    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-01-16 | 0                   | 635.526.155,76       | 0,00          | 551.011.262,15 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 640.411.262,15 | 5,137324% | 8,822456%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-02-16 | 0                   | 630.668.051,00       | 0,00          | 551.011.262,15 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 640.411.262,15 | 5,137324% | 8,822456%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-03-16 | 1                   | 625.836.809,57       | 14.574.452,58 | 551.011.262,15 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 640.411.262,15 | 5,137324% | 8,822456%          | 14.574.452,58  | -18.640.724,855    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-04-16 | 0                   | 621.032.293,84       | 0,00          | 536.436.809,57 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 625.836.809,57 | 5,256961% | 9,027913%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-05-16 | 0                   | 616.254.366,90       | 0,00          | 536.436.809,57 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 625.836.809,57 | 5,256961% | 9,027913%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-06-16 | 1                   | 611.502.892,50       | 14.333.917,07 | 536.436.809,57 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 625.836.809,57 | 5,256961% | 9,027913%          | 14.333.917,07  | -17.014.359,565    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-07-16 | 0                   | 606.777.802,56       | 0,00          | 522.102.892,50 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 611.502.892,50 | 5,380187% | 9,239531%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-08-16 | 0                   | 602.078.750,76       | 0,00          | 522.102.892,50 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 611.502.892,50 | 5,380187% | 9,239531%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-09-16 | 1                   | 597.405.832,34       | 14.097.060,16 | 522.102.892,50 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 611.502.892,50 | 5,380187% | 9,239531%          | 14.097.060,16  | -15.436.280,875    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-10-16 | 0                   | 592.758.819,28       | 0,00          | 508.005.832,34 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 597.405.832,34 | 5,507144% | 9,457575%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-11-16 | 0                   | 588.137.587,72       | 0,00          | 508.005.832,34 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 597.405.832,34 | 5,507144% | 9,457575%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-12-16 | 1                   | 583.542.005,47       | 13.863.826,87 | 508.005.832,34 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 597.405.832,34 | 5,507144% | 9,457575%          | 13.863.826,87  | -13.919.282,178    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-01-17 | 0                   | 578.972.553,33       | 0,00          | 494.142.005,47 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 583.542.005,47 | 5,637983% | 9,682251%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-02-17 | 1                   | 574.428.484,04       | 0,00          | 494.142.005,47 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 583.542.005,47 | 5,637983% | 9,682251%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-03-17 | 0                   | 569.909.067,40       | 13.632.338,07 | 480.509.667,40 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 569.909.667,40 | 5,772845% | 9,913852%          | 13.632.338,07  | -12.459.956,893    | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-04-17 | 0                   | 565.415.973,86       | 0,00          | 480.509.667,40 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 569.909.667,40 | 5,772845% | 9,913852%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-05-17 | 0                   | 560.947.274,51       | 0,00          | 480.509.667,40 | 32.900.000,00 | 56.500.000,00 | 21.600.000,00      | 569.909.667,40 | 5,772845% | 9,913852%          | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00               | 0,00           | 0,00 |
| 11-06-17 | 1                   | 556.503.441,10       | 13.406.226,30 | 480.509.667,40 | 32.900.000,00 | 56.500.000,00 |                    |                |           |                    |                |                    |                |                    |                |                    |                |      |

