

## **F.T.H U.C.I. 12**

**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.H U.C.I. 12**

INFORMATION AT: QUARTER/SEMESTER: **SEPTEMBER** YEAR: **2022**

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:  
**JUAN CARLOS BERZAL VALERO - GENERAL MANAGER**  
 Signature:

**I. DATA OF THE FUND**

Constitution Date	May 30, 2005	Paying Agent	BANCO SANTANDER	
Disbursement Date	June 02, 2005	Negotiation Market	AIAF	
Final Date of Redemption	December 15, 2039	Ratings Agencies	STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T., S.A.	Rating	Initial	Current
	UNIÓN DE CRÉDITOS INMOBILIARIOS, S.	CLASS A	AAA	AA
		CLASS B	A	BBB -
		CLASS C	BBB	B

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

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A ES0338147004	8.672	Nominal per Bond	100.000,00	12.783,90	
		Total Nominal	867.200.000,00	110.861.980,80	12,78%
CLASS B ES0338147012	90	Nominal per Bond	100.000,00	100.000,00	
		Total Nominal	9.000.000,00	9.000.000,00	100,00 %
CLASS C ES0338147020	238	Nominal per Bond	100.000,00	100.000,00	
		Total Nominal	23.800.000,00	23.800.000,00	100,00 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period 15-Sep-2022			Next Payment Date 15-Dec-2022		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	760,53 €	0,00 €	1,150%	37,16 €	30,10 €
CLASS B	0,00 €	0,00 €	1,270%	321,03 €	260,03 €
CLASS C	0,00 €	81,52 €	1,600%	404,44 €	327,60 €
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	7.886	2.571
CR's Outstanding to be amortised	900.000.006,57 €	148.791.411,23 €
CR's Outstanding per Loan to be amortised	114.126,30 €	57.872,97 €
Interest Rate	3,93 %	1,71%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	11,21%
Average Monthly Single Rate	8,10%
Constant Prepayment Rate from Constitution	6,50%

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**QUARTERLY BONDS PAYOUT REPORT**

**September 15th, 2022**

<b>BONDS. PRINCIPAL</b>	
Previous Balance	150.257.296,96 €
Principal Amortised	6.595.316,16 €
Outstanding Balance	143.661.980,80 €
% of Initial Balance	15,96%
Principal accrued and unpaid	0,00 €

<b>DATA</b>	
Pool Cut-Off Date	2022/09/08
Payment Date	2022/09/15
Last Payment Date	2022/06/15
Number of Days (Act/360)	92
Reference Interest Rate (%)	1,000%
Next Payment Date	2022/12/15

<b>INTEREST PAID</b>	
CLASS A	0,00 €
CLASS B	0,00 €
CLASS C	19.401,76 €
Interest accrued and unpaid	0,00 €

<b>RESIDUAL LIFE (YEARS)</b>		
	<b>INITIAL</b>	<b>15-sep-22</b>
CLASS A	4,80	2,59
CLASS B	8,04	3,50
CLASS C	8,04	3,50

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**QUARTERLY COLLATERAL REPORT**

**September 15th, 2022**

<b>PRINCIPAL</b>	
Previous Balance	155.106.442,75 €
Principal Amortised	6.315.031,52 €
Outstanding Balance	148.791.411,23 €
Number of Credit Rights	2.571
LTV	33,70%

<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	13.137,93 €	16.189,18 €	21.671,91 €	61.828,11 €	1.295.701,30 €
Interest accrued on Credit Rights in Arrears	2.036,55 €	4.367,09 €	5.166,32 €	15.356,46 €	387.730,54 €
Outstanding Balance	2.774.997,72 €	2.045.860,27 €	1.595.327,27 €	2.423.618,47 €	5.104.387,90 €
Number of Credit Rights	46	21	18	26	44
% of Outstanding Balance	1,87%	1,37%	1,07%	1,63%	3,43%

<b>WRITE OFF</b>	
Cumulative WRITE OFF as of previous balance	4.849.180,26 €
Difference in Actual Period	280.279,79 €
Cumulative WRITE OFF up to date	5.129.460,05 €

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**QUARTERLY COLLATERAL REPORT**

**September 15th, 2022**

<b>TRANSITORY PROPERTIES</b>	
Last balance	0,00 €
Difference in Actual Period	0,00 €
Current balance	0,00 €
Number of Transitory properties	0

<b>NET LOSSES</b>	
Last balance	10.789.648,19 €
Difference in Actual Period	0,00 €
Current balance	10.789.648,19 €

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**QUARTERLY REPORT - ALLOCATION OF CASH**

**September 15th, 2022**

TOTAL CASH RECEIVED END OF PERIOD	6.848.056,67 €
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	6.315.031,52 €
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	531.420,36 €
Interest received under GIC	0,00
<b>INCOMES/EXPENSES OF TRANSITORY PROPERTIES</b>	1.605,69 €
<b>OTHERS</b>	-0,90 €

TOTAL CASH PAID END OF PERIOD	6.848.056,67 €
<b>ORDINARY EXPENSES</b>	16.220,67 €
MANAGEMENT FEE	10.854,50 €
INTEREST ON CLASS A BONDS	0,00 €
INTEREST ON CLASS B BONDS	0,00 €
INTEREST ON CLASS C BONDS	19.401,76 €
REDEMPTION ON CLASS A BONDS	6.595.316,16 €
INTEREST ON SUBORDINATED LOAN SANTANDER	3.557,53 €
INTEREST ON SUBORDINATED LOAN UCB	3.557,53 €
FIXED FEE	6.000,00 €
VARIABLE FEE	193.148,52 €

TREASURY ACCOUNT STATEMENT	10.353.686,62 €
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	10.350.000,00 €
Difference	0,00 €
Outstanding Balance	10.350.000,00 €
<b>WITHHOLDING TAXES</b>	3.686,62 €

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**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

**September 15th, 2022**

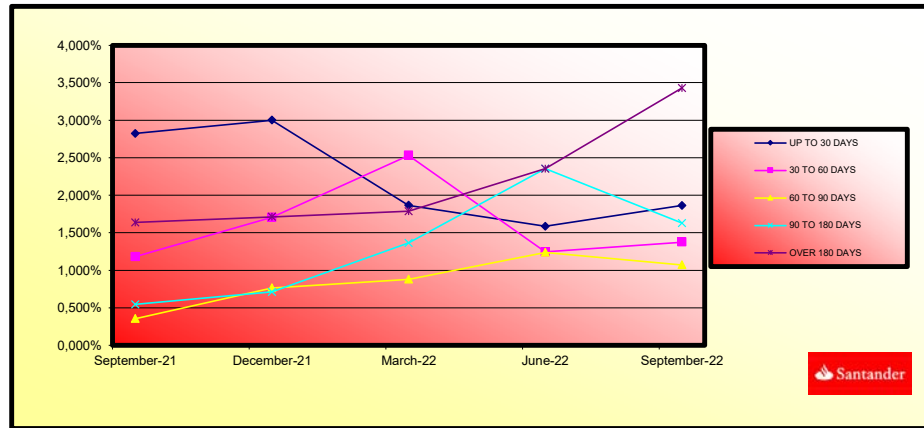
<b>CREDIT ENHANCEMENT</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>September 15th, 2022</b>
SUBORDINATED ISSUE	32.800.000,00 € (3,64%)	32.800.000 € (22,04%)
PRINCIPAL RESERVE FUND	10.350.000,00 € (1,15 %)	10.350.000,00 € 6,96%

<b>SUBORDINATED LOANS</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>September 15th, 2022</b>
<b>SUBORDINATED LOAN SCH</b>		
Total Outstanding Subordinated Loan	5.612.500,00 €	5.175.003,29 €
Interest Rate	2,682 %	1,550%
<b>SUBORDINATED LOAN UCB</b>		
Total Outstanding Subordinated Loan	5.612.500,00 €	5.175.003,26 €
Interest Rate	2,682 %	1,550%

**FONDO DE TITULIZACION HIPOTECARIA  
UCI 12**

Report date: September 15th, 2022

ARREARS PERFORMANCE					
	September-21	December-21	March-22	June-22	September-22
<b>UP TO 30 DAYS</b>	2,823%	3,000%	1,866%	1,588%	1,865%
<b>30 TO 60 DAYS</b>	1,182%	1,706%	2,533%	1,245%	1,375%
<b>60 TO 90 DAYS</b>	0,357%	0,765%	0,880%	1,238%	1,072%
<b>90 TO 180 DAYS</b>	0,545%	0,711%	1,365%	2,354%	1,629%
<b>OVER 180 DAYS</b>	1,638%	1,712%	1,787%	2,354%	3,431%





**FONDO DE TITULIZACION HIPOTECARIA  
UCI 12**

**TRIGGERS**

Report date: September 15th, 2022

<b>CLASS B AND CLASS C REDEMPTION</b>	
IF 1) IS HIGHER THAN 2) CLASS B AND CLASS C ARE NOT REDEEMED	
1) CR'S IN ARREARS OVER 90 DAYS	12.657.466,42 €
2) 2% CR'S OUTSTANDING BALANCE	2.975.828,22 €

<b>CURRENT ARREARS PERCENTAGE</b>
8,51%

**CLASSES B & C CANNOT BE REDEEMED**

<b>RESERVE FUNDS TRIGGERS</b>	
IF 1) IS HIGHER THAN 2) RESERVE FUNDS WILL NOT BE REDUCED	
1) BONDS WEIGHTED AVERAGE RATE + 0,40%	0,45%
1) MP'S WEIGHTED AVERAGE RATE	1,71%

**RESERVE FUND CAN'T BE REDEEMED DUE TO ARREARS > 90 DAYS > 1,25%**

<b>RESERVE FUND LEVELS</b>		
CURRENT ARREARS PERCENTAGE < 0,75%	HIGHER OF 2,3% CR OUTSTANDING BALANCE 0,40% INITIAL BALANCE OF THE BONDS	NA
CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25%	HIGHER OF 2,3% CR OUTSTANDING BALANCE 0,70% INITIAL BALANCE OF THE BONDS	NA
CURRENT ARREARS PERCENTAGE > 1,25%	HIGHER OF 2,3% CR OUTSTANDING BALANCE 0,80% INITIAL BALANCE OF THE BONDS	10.350.000 €

<b>INTEREST DEFERRAL FOR CLASS B AND C</b>	
IF 1) IS HIGHER THAN 2)+3) CLASS B INTERESTS ARE DEFERRED TO POSITION 6	
1) CLASS A OUTSTANDING BALANCE	117.457.296,96 €
2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)	142.852.955,56 €
3) REMAINING FUNDS AFTER PAYMENTS OF POINT 1° TO 3°	17.170.981,50 €
IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 7	
1) CLASS A AND CLASS B OUTSTANDING BALANCE	126.457.296,96 €
2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)	142.852.955,56 €
3) REMAINING FUNDS AFTER PAYMENTS OF POINT 1° TO 4°	17.151.579,74 €

**CLASS B INTEREST ARE NOT DEFERRED**

**CLASS C INTEREST ARE NOT DEFERRED**

<b>AGREEMENT</b>	<b>COUNTERPARTY</b>	<b>RATING AGENCY</b>	<b>MINIMUM RATING REQUIRED</b>	<b>CURRENT RATING</b>
TREASURY ACCOUNT	BANCO SANTANDER	S&P	A-1 s/t	A-1 s/t

**COUNTERPARTY HAS THE MINIMUM RATING REQUIRED.**

LTV				
INTERVAL	OUTSTANDING	% OUTSTANDING	NUM.OF LOANS	% NUM. OF LOANS
0,00 - 39,99	79.430.717,18 €	53,38%	1.639	65,85%
40,00 - 49,99	32.074.241,28 €	21,56%	463	18,60%
50,00 - 59,99	24.203.791,33 €	16,27%	273	10,97%
60,00 - 69,99	9.282.231,90 €	6,24%	81	3,25%
70,00 - 79,95	3.800.615,67 €	2,55%	33	1,33%

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**DEFINITIONS**

**September 15th, 2022**

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

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

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

**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 Prepago	Permanencia final de mes	Mortalidad Mensual	CPR	Mortalidad Mensual	CPR
<b>Date</b>	<b>Outstanding before prepayment</b>	<b>Real outstanding</b>	<b>Prepayment vector</b>	<b>Remaining at the end of the month</b>	<b>Average single monthly mortality</b>	<b>CPR</b>	<b>Monthly single monthly mortality</b>	<b>CPR</b>
			<b>0,56%</b>					<b>8,10%</b>
	900.000.006,57		100,00%	100,00%				
01-07-05	898.420.072,18	862.418.638,74	99,44%	95,99%	4,01%	38,78%	4,01%	38,78%
01-08-05	896.834.963,50	842.920.105,66	98,89%	93,99%	3,05%	31,06%	2,09%	22,37%
01-09-05	895.244.663,59	830.590.005,35	98,33%	92,78%	2,47%	25,91%	1,29%	14,40%
01-10-05	893.649.155,45	815.668.621,72	97,78%	91,27%	2,26%	23,96%	1,62%	17,81%
01-11-05	892.048.422,02	800.443.136,60	97,24%	89,73%	2,14%	22,90%	1,69%	18,50%
01-12-05	890.442.446,19	780.802.538,17	96,69%	87,69%	2,17%	23,11%	2,28%	24,16%
01-01-06	888.831.210,78	766.417.710,00	96,15%	86,23%	2,09%	22,43%	1,66%	18,24%
01-02-06	887.214.698,58	748.930.811,56	95,62%	84,41%	2,10%	22,44%	2,10%	22,52%
01-03-06	885.592.892,31	732.611.319,81	95,08%	82,73%	2,09%	22,34%	2,00%	21,53%
01-04-06	883.965.774,61	715.140.659,01	94,55%	80,90%	2,10%	22,46%	2,21%	23,48%
01-05-06	882.333.328,11	702.340.622,52	94,02%	79,60%	2,05%	22,03%	1,61%	17,68%
01-06-06	880.695.535,35	683.270.618,78	93,50%	77,58%	2,09%	22,42%	2,53%	26,51%
01-07-06	879.053.328,73	665.733.712,32	92,97%	75,73%	2,12%	22,63%	2,38%	25,15%
01-08-06	877.405.743,88	652.435.660,82	92,46%	74,36%	2,09%	22,43%	1,81%	19,72%
01-09-06	875.752.763,19	644.032.394,94	91,94%	73,54%	2,03%	21,80%	1,10%	12,45%
01-10-06	874.094.368,99	633.389.918,98	91,43%	72,46%	1,99%	21,46%	1,47%	16,24%
01-11-06	872.430.543,55	622.756.261,81	90,91%	71,38%	1,96%	21,18%	1,49%	16,50%
01-12-06	870.761.269,08	610.946.659,07	90,41%	70,16%	1,95%	21,04%	1,71%	18,68%
01-01-07	869.086.527,74	600.539.188,15	89,90%	69,10%	1,93%	20,82%	1,51%	16,73%
01-02-07	867.406.301,62	588.547.375,03	89,40%	67,85%	1,92%	20,76%	1,81%	19,65%
01-03-07	865.720.572,76	580.095.763,80	88,90%	67,01%	1,89%	20,45%	1,24%	13,95%
01-04-07	864.029.323,14	567.331.426,62	88,40%	65,66%	1,89%	20,50%	2,01%	21,61%
01-05-07	862.332.534,67	557.167.045,84	87,91%	64,61%	1,88%	20,38%	1,60%	17,58%
01-06-07	860.630.189,23	546.333.111,62	87,42%	63,48%	1,88%	20,33%	1,75%	19,10%
01-07-07	858.922.773,27	536.864.985,43	86,93%	62,50%	1,86%	20,19%	1,54%	16,97%
01-08-07	857.209.765,52	528.501.626,96	86,44%	61,65%	1,84%	20,01%	1,36%	15,16%
01-09-07	855.491.147,67	521.886.614,41	85,96%	61,00%	1,81%	19,72%	1,05%	11,93%
01-10-07	853.766.901,35	516.662.298,11	85,48%	60,52%	1,78%	19,37%	0,80%	9,20%
01-11-07	852.037.008,13	510.149.805,96	85,00%	59,87%	1,75%	19,12%	1,06%	12,00%
01-12-07	850.301.449,50	502.998.030,23	84,53%	59,16%	1,73%	18,94%	1,20%	13,49%
01-01-08	848.560.206,92	497.504.653,70	84,06%	58,63%	1,71%	18,67%	0,89%	10,16%
01-02-08	846.813.261,76	490.912.230,27	83,59%	57,97%	1,69%	18,49%	1,12%	12,66%
01-03-08	845.060.595,37	484.242.603,91	83,12%	57,30%	1,67%	18,33%	1,15%	13,00%
01-04-08	843.302.188,99	478.044.211,52	82,65%	56,69%	1,66%	18,15%	1,07%	12,16%
01-05-08	841.538.023,83	473.846.369,31	82,19%	56,31%	1,63%	17,87%	0,67%	7,75%
01-06-08	839.768.081,03	469.562.236,81	81,73%	55,92%	1,60%	17,62%	0,70%	8,03%
01-07-08	837.992.341,66	465.651.578,90	81,28%	55,57%	1,58%	17,35%	0,62%	7,22%
01-08-08	836.210.786,75	462.193.589,20	80,82%	55,27%	1,55%	17,07%	0,53%	6,19%
01-09-08	834.423.397,25	457.699.224,53	80,37%	54,85%	1,53%	16,87%	0,76%	8,75%
01-10-08	832.630.154,05	453.378.221,46	79,92%	54,45%	1,51%	16,67%	0,73%	8,42%
01-11-08	830.831.037,97	450.213.991,37	79,47%	54,19%	1,48%	16,42%	0,48%	5,64%

01-12-08	829.026.029,80	448.819.444,57	79,03%	54,14%	1,45%	16,08%	0,09%	1,11%
01-01-09	827.216.517,07	446.923.168,73	78,59%	54,03%	1,42%	15,79%	0,20%	2,43%
01-02-09	825.401.078,18	444.555.988,38	78,15%	53,86%	1,40%	15,53%	0,31%	3,67%
01-03-09	823.579.693,74	442.146.115,24	77,71%	53,69%	1,37%	15,28%	0,32%	3,80%
01-04-09	821.752.344,26	438.713.142,06	77,28%	53,39%	1,36%	15,10%	0,56%	6,47%
01-05-09	819.919.010,21	434.939.492,06	76,85%	53,05%	1,34%	14,94%	0,64%	7,40%
01-06-09	818.079.671,99	432.253.929,96	76,42%	52,84%	1,32%	14,74%	0,39%	4,63%
01-07-09	816.236.838,22	428.612.444,35	75,99%	52,51%	1,31%	14,59%	0,62%	7,18%
01-08-09	814.387.969,17	425.464.329,77	75,57%	52,24%	1,29%	14,43%	0,51%	5,94%
01-09-09	812.533.045,07	422.749.203,24	75,14%	52,03%	1,27%	14,25%	0,41%	4,83%
01-10-09	810.672.046,10	420.081.553,57	74,72%	51,82%	1,26%	14,08%	0,40%	4,73%
01-11-09	808.804.952,35	415.995.137,78	74,31%	51,43%	1,25%	13,98%	0,74%	8,57%
01-12-09	806.931.743,87	413.076.769,02	73,89%	51,19%	1,23%	13,83%	0,47%	5,51%
01-01-10	805.054.414,17	410.772.614,91	73,48%	51,02%	1,22%	13,65%	0,33%	3,84%
01-02-10	803.170.936,21	408.262.064,12	73,07%	50,83%	1,20%	13,50%	0,38%	4,44%
01-03-10	801.281.289,87	406.425.253,97	72,66%	50,72%	1,18%	13,32%	0,22%	2,55%
01-04-10	799.385.454,93	404.231.139,63	72,25%	50,57%	1,17%	13,16%	0,30%	3,59%
01-05-10	797.483.411,13	400.994.622,38	71,85%	50,28%	1,16%	13,05%	0,56%	6,56%
01-06-10	795.575.138,14	398.334.972,04	71,45%	50,07%	1,15%	12,92%	0,42%	4,98%
01-07-10	793.661.819,21	394.358.952,15	71,05%	49,69%	1,14%	12,85%	0,76%	8,74%
01-08-10	791.742.234,17	390.698.493,21	70,65%	49,35%	1,13%	12,78%	0,69%	7,95%
01-09-10	789.816.362,48	388.203.648,97	70,26%	49,15%	1,12%	12,65%	0,40%	4,65%
01-10-10	787.884.183,57	386.880.993,17	69,87%	49,10%	1,11%	12,48%	0,10%	1,15%
01-11-10	785.945.676,77	385.034.637,31	69,47%	48,99%	1,09%	12,34%	0,23%	2,75%
01-12-10	784.000.821,36	380.486.480,83	69,09%	48,53%	1,09%	12,32%	0,94%	10,67%
01-01-11	782.053.911,56	377.880.118,35	68,70%	48,32%	1,08%	12,21%	0,44%	5,13%
01-02-11	780.100.625,64	376.513.421,11	68,32%	48,26%	1,07%	12,06%	0,11%	1,34%
01-03-11	778.140.942,70	373.504.344,27	67,94%	48,00%	1,06%	11,98%	0,55%	6,40%
01-04-11	776.174.841,80	371.856.632,62	67,56%	47,91%	1,05%	11,85%	0,19%	2,24%
01-05-11	774.202.301,92	370.848.716,84	67,18%	47,90%	1,03%	11,70%	0,02%	0,20%
01-06-11	772.223.301,97	368.174.693,44	66,80%	47,68%	1,02%	11,61%	0,47%	5,46%
01-07-11	770.241.975,35	366.303.866,58	66,43%	47,56%	1,01%	11,50%	0,25%	2,98%
01-08-11	768.254.159,88	366.470.234,97	66,06%	47,70%	1,00%	11,31%	-0,30%	-3,71%
01-09-11	766.259.834,31	363.149.058,21	65,69%	47,39%	0,99%	11,26%	0,65%	7,51%
01-10-11	764.258.977,32	362.076.703,25	65,32%	47,38%	0,98%	11,13%	0,03%	0,41%
01-11-11	762.251.567,53	360.089.858,32	64,96%	47,24%	0,97%	11,03%	0,29%	3,39%
01-12-11	760.237.583,48	358.200.157,06	64,59%	47,12%	0,96%	10,93%	0,26%	3,09%
01-01-12	758.226.394,26	356.670.279,41	64,23%	47,04%	0,95%	10,82%	0,16%	1,94%
01-02-12	756.208.618,39	355.475.304,40	63,87%	47,01%	0,94%	10,71%	0,07%	0,83%
01-03-12	754.184.234,31	353.366.817,10	63,52%	46,85%	0,93%	10,62%	0,33%	3,85%
01-04-12	752.153.220,37	352.843.094,46	63,16%	46,91%	0,92%	10,49%	-0,12%	-1,47%
01-05-12	750.115.554,86	350.960.157,35	62,81%	46,79%	0,91%	10,40%	0,26%	3,12%
01-06-12	748.071.215,99	349.309.051,11	62,46%	46,69%	0,90%	10,31%	0,20%	2,36%

01-07-12	746.028.531,07	348.487.505,91	62,11%	46,71%	0,89%	10,19%	-0,04%	-0,46%
01-08-12	743.979.156,35	346.553.096,70	61,76%	46,58%	0,88%	10,11%	0,28%	3,32%
01-09-12	741.923.069,93	345.608.681,25	61,42%	46,58%	0,87%	10,00%	0,00%	-0,05%
01-10-12	739.860.249,83	344.452.156,05	61,07%	46,56%	0,86%	9,90%	0,06%	0,68%
01-11-12	737.790.673,99	342.846.050,04	60,73%	46,47%	0,86%	9,82%	0,19%	2,22%
01-12-12	735.714.320,29	341.651.841,92	60,39%	46,44%	0,85%	9,72%	0,07%	0,80%
01-01-13	733.639.620,24	339.808.674,30	60,06%	46,32%	0,84%	9,65%	0,26%	3,05%
01-02-13	731.558.125,54	338.685.022,02	59,72%	46,30%	0,83%	9,56%	0,05%	0,56%
01-03-13	729.469.813,95	337.592.709,88	59,39%	46,28%	0,83%	9,46%	0,04%	0,45%
01-04-13	727.374.663,14	336.661.580,32	59,06%	46,28%	0,82%	9,37%	-0,01%	-0,14%
01-05-13	725.272.650,71	334.732.793,17	58,73%	46,15%	0,81%	9,31%	0,28%	3,36%
01-06-13	723.163.754,19	333.439.234,72	58,40%	46,11%	0,80%	9,22%	0,10%	1,15%
01-07-13	721.052.834,40	332.097.459,56	58,07%	46,06%	0,80%	9,15%	0,11%	1,32%
01-08-13	718.935.001,34	330.388.322,56	57,75%	45,96%	0,79%	9,08%	0,22%	2,63%
01-09-13	716.810.232,38	329.343.544,45	57,42%	45,95%	0,78%	9,00%	0,02%	0,25%
01-10-13	714.678.504,80	328.221.731,31	57,10%	45,93%	0,78%	8,92%	0,04%	0,52%
01-11-13	712.539.795,82	326.574.366,10	56,78%	45,83%	0,77%	8,85%	0,20%	2,41%
01-12-13	710.394.082,56	324.772.662,75	56,47%	45,72%	0,76%	8,80%	0,25%	2,97%
01-01-14	708.248.288,98	323.075.181,05	56,15%	45,62%	0,76%	8,74%	0,22%	2,62%
01-02-14	706.095.467,93	321.726.709,52	55,84%	45,56%	0,75%	8,67%	0,11%	1,36%
01-03-14	703.935.596,38	320.000.368,88	55,53%	45,46%	0,75%	8,62%	0,23%	2,74%
01-04-14	701.768.651,26	318.111.923,24	55,22%	45,33%	0,74%	8,57%	0,28%	3,35%
01-05-14	699.594.609,40	316.632.236,49	54,91%	45,26%	0,74%	8,51%	0,16%	1,85%
01-06-14	697.413.447,54	315.007.844,30	54,60%	45,17%	0,73%	8,45%	0,20%	2,40%
01-07-14	695.238.923,74	313.592.274,11	54,29%	45,11%	0,73%	8,39%	0,14%	1,64%
01-08-14	693.057.278,37	311.744.642,03	53,99%	44,98%	0,72%	8,35%	0,28%	3,27%
01-09-14	690.868.488,11	310.421.098,90	53,69%	44,93%	0,72%	8,29%	0,11%	1,30%
01-10-14	688.672.529,56	309.283.048,19	53,39%	44,91%	0,71%	8,22%	0,05%	0,59%
01-11-14	686.469.379,25	307.789.395,30	53,09%	44,84%	0,71%	8,17%	0,16%	1,95%
01-12-14	684.259.013,62	306.183.212,57	52,79%	44,75%	0,70%	8,12%	0,20%	2,38%
01-01-15	682.080.167,33	304.099.561,19	52,50%	44,58%	0,70%	8,08%	0,36%	4,27%
01-02-15	679.894.185,31	302.468.663,72	52,21%	44,49%	0,70%	8,04%	0,22%	2,57%
01-03-15	677.701.044,21	301.282.256,52	51,91%	44,46%	0,69%	7,98%	0,07%	0,84%
01-04-15	675.500.720,57	300.037.216,53	51,62%	44,42%	0,69%	7,92%	0,09%	1,06%
01-05-15	673.293.190,87	298.300.877,19	51,34%	44,30%	0,68%	7,88%	0,25%	2,99%
01-06-15	671.078.431,51	296.889.324,00	51,05%	44,24%	0,68%	7,83%	0,14%	1,72%
01-07-15	668.859.344,07	294.780.954,64	50,76%	44,07%	0,67%	7,80%	0,38%	4,47%
01-08-15	666.632.989,12	292.914.638,84	50,48%	43,94%	0,67%	7,77%	0,30%	3,56%
01-09-15	664.399.342,86	290.999.551,09	50,20%	43,80%	0,67%	7,74%	0,32%	3,77%
01-10-15	662.158.381,40	289.171.414,49	49,92%	43,67%	0,67%	7,70%	0,29%	3,45%
01-11-15	659.910.080,80	287.238.885,27	49,64%	43,53%	0,66%	7,67%	0,33%	3,89%
01-12-15	657.654.417,01	285.255.155,43	49,36%	43,37%	0,66%	7,65%	0,35%	4,12%
01-01-16	655.395.684,56	283.652.213,84	49,09%	43,28%	0,66%	7,61%	0,22%	2,60%
01-02-16	653.129.554,75	281.782.417,97	48,81%	43,14%	0,65%	7,58%	0,31%	3,71%
01-03-16	650.856.003,37	279.744.352,79	48,54%	42,98%	0,65%	7,55%	0,38%	4,43%
01-04-16	648.575.006,10	278.051.660,77	48,27%	42,87%	0,65%	7,52%	0,26%	3,02%
01-05-16	646.286.538,58	276.251.661,62	48,00%	42,74%	0,65%	7,49%	0,30%	3,49%
01-06-16	643.990.576,32	273.657.628,59	47,73%	42,49%	0,65%	7,49%	0,59%	6,81%
01-07-16	641.699.319,55	271.460.205,67	47,46%	42,30%	0,64%	7,47%	0,45%	5,25%
01-08-16	639.400.558,91	269.920.488,18	47,20%	42,21%	0,64%	7,43%	0,21%	2,49%
01-09-16	637.094.269,84	268.365.816,93	46,93%	42,12%	0,64%	7,40%	0,22%	2,56%

01-10-16	634.780.427,67	267.144.589,44	46,67%	42,08%	0,63%	7,35%	0,09%	1,10%
01-11-16	632.459.007,66	265.523.166,44	46,41%	41,98%	0,63%	7,32%	0,24%	2,87%
01-12-16	630.129.985,01	264.046.687,13	46,15%	41,90%	0,63%	7,28%	0,19%	2,24%
01-01-17	627.805.238,99	262.574.795,99	45,89%	41,82%	0,63%	7,25%	0,19%	2,25%
01-02-17	625.472.879,44	261.139.966,29	45,64%	41,75%	0,62%	7,21%	0,18%	2,09%
01-03-17	623.132.881,40	258.665.778,78	45,38%	41,51%	0,62%	7,21%	0,58%	6,69%
01-04-17	620.785.219,87	257.909.144,78	45,13%	41,55%	0,62%	7,15%	-0,08%	-1,02%
01-05-17	618.429.869,76	255.605.863,94	44,88%	41,33%	0,62%	7,15%	0,52%	6,01%
01-06-17	616.066.805,87	254.154.229,28	44,63%	41,25%	0,61%	7,11%	0,19%	2,22%
01-07-17	613.704.885,27	252.653.573,35	44,38%	41,17%	0,61%	7,08%	0,21%	2,47%
01-08-17	611.335.229,39	250.891.595,78	44,13%	41,04%	0,61%	7,06%	0,31%	3,69%
01-09-17	608.957.812,88	249.331.898,54	43,88%	40,94%	0,61%	7,03%	0,23%	2,77%
01-10-17	606.572.610,33	247.809.548,93	43,64%	40,85%	0,60%	7,00%	0,22%	2,61%
01-11-17	604.179.596,25	245.975.377,42	43,39%	40,71%	0,60%	6,98%	0,35%	4,09%
01-12-17	601.778.745,04	244.553.771,17	43,15%	40,64%	0,60%	6,95%	0,18%	2,15%
01-01-18	599.378.962,27	242.886.784,75	42,91%	40,52%	0,60%	6,93%	0,28%	3,36%
01-02-18	596.971.320,21	241.097.870,44	42,67%	40,39%	0,59%	6,91%	0,34%	3,96%
01-03-18	594.555.793,12	239.425.603,95	42,43%	40,27%	0,59%	6,89%	0,29%	3,43%
01-04-18	592.132.355,18	237.791.290,34	42,19%	40,16%	0,59%	6,86%	0,28%	3,26%
01-05-18	589.700.980,48	236.045.918,22	41,96%	40,03%	0,59%	6,84%	0,32%	3,83%
01-06-18	587.261.643,03	234.299.315,00	41,72%	39,90%	0,59%	6,82%	0,33%	3,86%
01-07-18	584.826.456,53	232.453.526,34	41,49%	39,75%	0,59%	6,81%	0,37%	4,40%
01-08-18	582.383.294,80	230.188.533,56	41,26%	39,53%	0,59%	6,81%	0,56%	6,51%
01-09-18	579.932.131,71	228.645.492,97	41,03%	39,43%	0,58%	6,78%	0,25%	2,97%
01-10-18	577.472.941,06	227.316.412,36	40,80%	39,36%	0,58%	6,75%	0,16%	1,88%
01-11-18	575.005.696,57	225.947.763,06	40,57%	39,29%	0,58%	6,73%	0,18%	2,09%
01-12-18	572.530.371,85	224.212.424,31	40,34%	39,16%	0,58%	6,71%	0,34%	3,99%
01-01-19	570.062.251,06	222.540.841,72	40,12%	39,04%	0,58%	6,69%	0,32%	3,72%
01-02-19	567.586.047,19	220.950.512,02	39,90%	38,93%	0,57%	6,67%	0,28%	3,33%
01-03-19	565.101.733,74	219.481.032,78	39,67%	38,84%	0,57%	6,65%	0,23%	2,71%
01-04-19	562.609.284,17	217.814.665,32	39,45%	38,72%	0,57%	6,63%	0,32%	3,77%
01-05-19	560.108.671,83	216.400.974,03	39,23%	38,64%	0,57%	6,61%	0,21%	2,44%
01-06-19	557.599.869,98	214.707.856,13	39,01%	38,51%	0,57%	6,59%	0,34%	3,96%
01-07-19	555.125.573,81	212.835.460,69	38,79%	38,34%	0,57%	6,58%	0,43%	5,04%
01-08-19	552.643.174,33	210.864.471,32	38,58%	38,16%	0,57%	6,58%	0,48%	5,62%
01-09-19	550.152.644,98	209.252.717,39	38,36%	38,04%	0,56%	6,56%	0,32%	3,72%
01-10-19	547.653.959,15	207.690.094,08	38,15%	37,92%	0,56%	6,54%	0,29%	3,47%
01-11-19	545.147.090,13	206.027.764,49	37,93%	37,79%	0,56%	6,53%	0,34%	4,05%
01-12-19	542.632.011,11	204.710.605,30	37,72%	37,73%	0,56%	6,50%	0,18%	2,12%
01-01-20	540.191.263,75	203.209.911,42	37,51%	37,62%	0,56%	6,48%	0,28%	3,36%
01-02-20	537.742.522,95	201.272.884,50	37,30%	37,43%	0,56%	6,48%	0,50%	5,86%
01-03-20	535.285.762,52	199.203.190,85	37,09%	37,21%	0,56%	6,48%	0,57%	6,68%
01-04-20	532.820.956,19	197.981.586,88	36,89%	37,16%	0,55%	6,46%	0,15%	1,83%
01-05-20	530.348.077,63	196.621.113,76	36,68%	37,07%	0,55%	6,44%	0,22%	2,66%
01-06-20	527.867.100,39	195.066.329,61	36,47%	36,95%	0,55%	6,42%	0,32%	3,82%
01-07-20	525.383.851,72	193.587.774,40	36,27%	36,85%	0,55%	6,40%	0,29%	3,41%
01-08-20	522.892.470,42	192.134.265,84	36,07%	36,74%	0,55%	6,39%	0,28%	3,28%
01-09-20	520.392.929,84	190.949.268,52	35,87%	36,69%	0,55%	6,36%	0,14%	1,66%
01-10-20	517.885.203,27	189.434.448,91	35,67%	36,58%	0,55%	6,35%	0,31%	3,69%
01-11-20	515.369.263,89	187.937.020,44	35,47%	36,47%	0,54%	6,33%	0,31%	3,61%
01-12-20	512.845.084,81	186.736.413,74	35,27%	36,41%	0,54%	6,31%	0,15%	1,78%
01-01-21	510.318.562,13	185.301.686,29	35,07%	36,31%	0,54%	6,29%	0,28%	3,27%
01-02-21	507.783.765,09	180.847.969,11	34,88%	35,62%	0,55%	6,38%	1,92%	20,72%
01-03-21	505.240.666,59	177.741.301,18	34,68%	35,18%	0,55%	6,42%	1,22%	13,73%
01-04-21	502.689.239,44	175.532.114,87	34,49%	34,92%	0,55%	6,43%	0,74%	8,55%
01-05-21	500.129.456,37	173.558.169,87	34,29%	34,70%	0,55%	6,43%	0,62%	7,17%
01-06-21	497.561.290,01	172.323.218,17	34,10%	34,63%	0,55%	6,41%	0,20%	2,36%

01-07-21	494.988.445,55	170.351.749,85	33,91%	34,42%	0,55%	6,42%	0,63%	7,31%
01-08-21	492.407.175,03	168.335.870,28	33,72%	34,19%	0,55%	6,42%	0,67%	7,70%
01-09-21	489.817.450,84	167.219.819,78	33,53%	34,14%	0,55%	6,40%	0,14%	1,64%
01-10-21	487.219.245,31	165.362.377,53	33,35%	33,94%	0,55%	6,40%	0,58%	6,78%
01-11-21	484.612.530,65	164.025.339,19	33,16%	33,85%	0,55%	6,39%	0,28%	3,25%
01-12-21	481.997.279,01	162.267.791,47	32,98%	33,67%	0,55%	6,39%	0,53%	6,23%
01-01-22	479.385.410,22	160.574.438,50	32,79%	33,50%	0,55%	6,38%	0,50%	5,89%
01-02-22	476.764.987,57	158.095.453,63	32,61%	33,16%	0,55%	6,41%	1,00%	11,39%
01-03-22	474.135.983,03	156.608.346,35	32,43%	33,03%	0,55%	6,40%	0,39%	4,60%
01-04-22	471.498.368,51	154.271.004,77	32,24%	32,72%	0,55%	6,42%	0,94%	10,73%
01-05-22	468.852.115,79	152.985.021,09	32,06%	32,63%	0,55%	6,41%	0,27%	3,24%
01-06-22	466.197.196,60	150.257.262,49	31,88%	32,23%	0,55%	6,44%	1,22%	13,74%
01-07-22	463.541.037,85	147.966.710,51	31,71%	31,92%	0,56%	6,47%	0,96%	10,93%
01-08-22	460.876.180,18	145.939.642,25	31,53%	31,67%	0,56%	6,48%	0,80%	9,18%
01-09-22	458.202.595,10	143.661.951,18	31,35%	31,35%	0,56%	6,50%	0,99%	11,21%



Fecha	Principal disponible antes prepago	Principal Disponible	Amortización de principal	Serie A	Serie B	Serie C	Amortización Serie A	Vida Media Serie A	Amortización Serie B	Vida Media Serie B	Amortización Serie C	Vida Media Serie C
Date	Principal Available before prepayment	Principal Available	Principal Redemption	Class A	Class B	Class C	Redemption Class A	Average Life Class A	Redemption Class B	Average Life Class B	Redemption Class C	Average Life Class C
	900.000.000,00							2,59		3,50		3,50
	900.000.000,00			867.200.000	9.000.000	23.800.000						
03-06-05	900.000.000,00			867.200.000	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-07-05	893.400.182,04	0,00	0,00	867.200.000	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-05	886.840.895,67	0,00	0,00	867.200.000	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-05	880.321.912,43	880.321.905,86	19.678.094,14	867.200.000	9.000.000	23.800.000	19.678.094,14	-12218128654287,00%	0,00	0,00%	0,00	0,00%
08-10-05	873.842.998,59	0,00	0,00	847.521.906	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-05	867.403.921,79	0,00	0,00	847.521.906	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-05	861.004.450,96	861.004.444,39	19.317.461,46	847.521.906	9.000.000	23.800.000	19.317.461,46	-11818422923498,60%	0,00	0,00%	0,00	0,00%
08-01-06	854.644.356,35	0,00	0,00	828.204.444	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-06	848.323.409,50	0,00	0,00	828.204.444	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-06	842.041.383,27	842.041.376,70	18.963.067,70	828.204.444	9.000.000	23.800.000	18.963.067,70	-11430937206949,70%	0,00	0,00%	0,00	0,00%
08-04-06	835.798.051,78	0,00	0,00	809.241.377	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-06	829.593.190,47	0,00	0,00	809.241.377	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-06	823.426.576,01	823.426.569,44	18.614.807,26	809.241.377	9.000.000	23.800.000	18.614.807,26	-11049749587757,00%	0,00	0,00%	0,00	0,00%
08-07-06	817.298.869,55	0,00	0,00	790.626.569	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-06	811.208.960,14	0,00	0,00	790.626.569	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-06	805.156.628,29	805.156.621,72	18.269.947,72	790.626.569	9.000.000	23.800.000	18.269.947,72	-10676957448203,20%	0,00	0,00%	0,00	0,00%
08-10-06	799.141.655,76	0,00	0,00	772.356.622	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-06	793.163.825,55	0,00	0,00	772.356.622	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-06	787.222.921,89	787.222.915,32	17.933.706,40	772.356.622	9.000.000	23.800.000	17.933.706,40	-10317261291401,80%	0,00	0,00%	0,00	0,00%
08-01-07	781.318.730,24	0,00	0,00	754.422.915	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-07	775.451.037,28	0,00	0,00	754.422.915	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-07	769.619.630,89	769.619.624,32	17.603.291,91	754.422.915	9.000.000	23.800.000	17.603.291,91	-9968743693793,69%	0,00	0,00%	0,00	0,00%
08-04-07	763.824.300,16	0,00	0,00	736.819.624	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-07	758.064.835,37	0,00	0,00	736.819.624	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-07	752.341.028,02	752.341.021,45	17.278.602,87	736.819.624	9.000.000	23.800.000	17.278.602,87	-962590959928,56%	0,00	0,00%	0,00	0,00%
08-07-07	746.653.109,45	0,00	0,00	719.541.021	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-07	741.000.431,34	0,00	0,00	719.541.021	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-07	735.382.788,72	735.382.782,15	16.958.239,30	719.541.021	9.000.000	23.800.000	16.958.239,30	-9291419312174,95%	0,00	0,00%	0,00	0,00%
08-10-07	729.799.977,77	0,00	0,00	702.582.782	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-07	724.251.795,87	0,00	0,00	702.582.782	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-07	718.738.041,50	718.738.034,93	16.644.747,21	702.582.782	9.000.000	23.800.000	16.644.747,21	-8968189797891,18%	0,00	0,00%	0,00	0,00%
08-01-08	713.258.514,33	0,00	0,00	685.938.035	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-08	707.813.015,13	0,00	0,00	685.938.035	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-08	702.401.345,83	702.401.339,26	16.336.695,67	685.938.035	9.000.000	23.800.000	16.336.695,67	-8653547698226,34%	0,00	0,00%	0,00	0,00%
08-04-08	697.023.309,47	0,00	0,00	669.601.339	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-08	691.679.710,21	0,00	0,00	669.601.339	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-08	686.367.353,34	686.367.346,77	16.033.992,50	669.601.339	9.000.000	23.800.000	16.033.992,50	-8345693094038,78%	0,00	0,00%	0,00	0,00%
08-07-08	681.089.045,22	0,00	0,00	653.567.347	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-08	675.843.593,35	0,00	0,00	653.567.347	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-08	670.630.806,30	670.630.799,73	15.736.547,04	653.567.347	9.000.000	23.800.000	15.736.547,04	-8046096500767,59%	0,00	0,00%	0,00	0,00%
08-10-08	665.450.493,73	0,00	0,00	637.830.800	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-08	660.302.466,40	0,00	0,00	637.830.800	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-08	655.186.536,11	655.186.529,54	15.444.270,18	637.830.800	9.000.000	23.800.000	15.444.270,18	-7756112485549,07%	0,00	0,00%	0,00	0,00%
08-01-09	650.103.621,41	0,00	0,00	622.386.530	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-09	645.052.421,86	0,00	0,00	622.386.530	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-09	640.032.752,51	640.032.745,94	15.153.783,61	622.386.530	9.000.000	23.800.000	15.153.783,61	-7473846074209,84%	0,00	0,00%	0,00	0,00%
08-04-09	635.044.429,49	0,00	0,00	607.232.746	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-09	630.087.269,97	0,00	0,00	607.232.746	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-09	625.161.092,15	625.161.085,58	14.871.660,36	607.232.746	9.000.000	23.800.000	14.871.660,36	-7197883614363,42%	0,00	0,00%	0,00	0,00%
08-07-09	620.267.636,53	0,00	0,00	592.361.086	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-09	615.404.786,89	0,00	0,00	592.361.086	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-09	610.572.364,63	610.572.358,06	14.588.727,52	592.361.086	9.000.000	23.800.000	14.588.727,52	-6926727825336,25%	0,00	0,00%	0,00	0,00%
08-10-09	605.770.192,14	0,00	0,00	577.772.358	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-09	600.998.092,82	0,00	0,00	577.772.358	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-09	596.255.891,09	596.255.884,52	14.316.473,54	577.772.358	9.000.000	23.800.000	14.316.473,54	-6667181729557,34%	0,00	0,00%	0,00	0,00%
08-01-10	591.544.891,88	0,00	0,00	563.455.885	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-10	586.863.430,36	0,00	0,00	563.455.885	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-10	582.211.334,00	582.211.327,43	14.044.557,09	563.455.885	9.000.000	23.800.000	14.044.557,09	-6414149221515,36%	0,00	0,00%	0,00	0,00%
08-04-10	577.588.431,24	0,00	0,00	549.411.327	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-10	572.994.551,51	0,00	0,00	549.411.327	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-10	568.429.525,19	568.429.518,62	13.781.808,81	549.411.327	9.000.000	23.800.000	13.781.808,81	-6167359442607,54%	0,00	0,00%	0,00	0,00%
08-07-10	563.894.038,85	0,00	0,00	535.629.519	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-10	559.367.062,93	0,00	0,00	535.629.519	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-10	554.908.430,45	554.908.423,88	13.521.004,74	535.629.519	9.000.000	23.800.000	13.521.004,74	-5926295823305,74%	0,00	0,00%	0,00	0,00%
08-10-10	550.457.975,97	0,00	0,00	522.108.424	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-10	546.035.534,60	0,										

Date	Principal Available before prepayment	Principal Available	Principal Redemption	Class A	Class B	Class C	Redemption Class A	2.59	Redemption Class B	3.50	Redemption Class C	3.50	
								Average Life Class A		Average Life Class B		Average Life Class C	
08-06-12	1	467.236.260,44	467.236.253,87	11.803.182,04	446.239.436	9.000.000	23.800.000	11.803.182,04	-4419111355319,16%	0,00	0,00%	0,00	0,00%
08-07-12	0	463.356.886,81	0,00	0,00	434.436.254	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-12	0	459.502.146,09	0,00	0,00	434.436.254	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-12	1	455.671.893,77	455.671.887,20	11.564.366,68	434.436.254	9.000.000	23.800.000	11.564.366,68	-4223306710024,79%	0,00	0,00%	0,00	0,00%
08-10-12	0	451.865.986,13	0,00	0,00	422.871.887	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-12	0	448.084.280,30	0,00	0,00	422.871.887	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-12	1	444.326.634,19	444.326.627,62	11.345.259,58	422.871.887	9.000.000	23.800.000	11.345.259,58	-4040046934994,34%	0,00	0,00%	0,00	0,00%
08-01-13	0	440.597.983,55	0,00	0,00	411.526.628	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-13	0	436.893.070,73	0,00	0,00	411.526.628	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-13	1	433.211.756,32	433.211.749,75	11.114.877,87	411.526.628	9.000.000	23.800.000	11.114.877,87	-3857974110097,10%	0,00	0,00%	0,00	0,00%
08-04-13	0	429.553.901,71	0,00	0,00	400.411.750	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-13	0	425.919.369,08	0,00	0,00	400.411.750	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-13	1	422.308.021,41	422.308.014,84	10.903.734,91	400.411.750	9.000.000	23.800.000	10.903.734,91	-3684372026725,61%	0,00	0,00%	0,00	0,00%
08-07-13	0	418.722.558,25	0,00	0,00	389.508.015	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-13	0	415.159.985,86	0,00	0,00	389.508.015	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-13	1	411.620.169,69	411.620.163,12	10.687.851,71	389.508.015	9.000.000	23.800.000	10.687.851,71	-3513096858485,64%	0,00	0,00%	0,00	0,00%
08-10-13	0	408.102.975,94	0,00	0,00	378.820.163	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-13	0	404.608.271,57	0,00	0,00	378.820.163	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-13	1	401.135.924,32	401.135.917,75	10.484.245,37	378.820.163	9.000.000	23.800.000	10.484.245,37	-3350764820807,13%	0,00	0,00%	0,00	0,00%
08-01-14	0	397.689.703,43	0,00	0,00	368.335.918	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-14	0	394.265.546,48	0,00	0,00	368.335.918	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-14	1	390.863.323,66	390.863.317,09	10.272.600,66	368.335.918	9.000.000	23.800.000	10.272.600,66	-3190669765477,87%	0,00	0,00%	0,00	0,00%
08-04-14	0	387.482.905,86	0,00	0,00	358.063.317	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-14	0	384.124.184,75	0,00	0,00	358.063.317	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-14	1	380.786.972,71	380.786.966,14	10.076.350,95	358.063.317	9.000.000	23.800.000	10.076.350,95	-3037012176975,94%	0,00	0,00%	0,00	0,00%
08-07-14	0	377.478.685,40	0,00	0,00	347.986.966	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-14	0	374.191.634,85	0,00	0,00	347.986.966	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-14	1	370.925.695,99	370.925.689,42	9.861.276,72	347.986.966	9.000.000	23.800.000	9.861.276,72	-2881465057826,62%	0,00	0,00%	0,00	0,00%
08-10-14	0	367.680.744,45	0,00	0,00	338.125.689	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-14	0	364.456.656,60	0,00	0,00	338.125.689	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-14	1	361.253.309,48	361.253.302,91	9.672.386,51	338.125.689	9.000.000	23.800.000	9.672.386,51	-2738252619753,24%	0,00	0,00%	0,00	0,00%
08-01-15	0	358.090.928,89	0,00	0,00	328.453.303	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-15	0	354.948.884,12	0,00	0,00	328.453.303	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-15	1	351.827.055,34	351.827.048,77	9.426.254,14	328.453.303	9.000.000	23.800.000	9.426.254,14	-2583736259858,12%	0,00	0,00%	0,00	0,00%
08-04-15	0	348.725.323,39	0,00	0,00	319.027.049	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-15	0	345.643.569,80	0,00	0,00	319.027.049	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-15	1	342.581.676,76	342.581.670,19	9.245.378,58	319.027.049	9.000.000	23.800.000	9.245.378,58	-2449100784610,43%	0,00	0,00%	0,00	0,00%
08-07-15	0	339.541.012,14	0,00	0,00	309.781.670	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-15	0	336.519.962,74	0,00	0,00	309.781.670	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-15	1	333.518.412,83	333.518.406,26	9.063.263,94	309.781.670	9.000.000	23.800.000	9.063.263,94	-2317476589029,59%	0,00	0,00%	0,00	0,00%
08-10-15	0	330.536.247,35	0,00	0,00	300.718.406	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-15	0	327.573.351,91	0,00	0,00	300.718.406	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-15	1	324.629.612,76	324.629.606,19	8.888.800,06	300.718.406	9.000.000	23.800.000	8.888.800,06	-2191978095582,87%	0,00	0,00%	0,00	0,00%
08-01-16	0	321.707.036,64	0,00	0,00	291.829.606	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-16	0	318.803.374,47	0,00	0,00	291.829.606	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-16	1	315.918.514,55	315.918.507,98	8.711.098,21	291.829.606	9.000.000	23.800.000	8.711.098,21	-2068885824517,79%	0,00	0,00%	0,00	0,00%
08-04-16	0	313.052.345,82	0,00	0,00	283.118.508	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-16	0	310.204.757,83	0,00	0,00	283.118.508	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-16	1	307.375.640,80	307.375.634,23	8.542.873,75	283.118.508	9.000.000	23.800.000	8.542.873,75	-1950338077729,46%	0,00	0,00%	0,00	0,00%
08-07-16	0	304.570.687,81	0,00	0,00	274.575.634	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-16	0	301.783.942,10	0,00	0,00	274.575.634	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-16	1	299.015.296,03	299.015.289,46	8.360.344,77	274.575.634	9.000.000	23.800.000	8.360.344,77	-1831751538368,61%	0,00	0,00%	0,00	0,00%
08-10-16	0	296.284.642,59	0,00	0,00	266.215.289	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-16	0	293.531.875,36	0,00	0,00	266.215.289	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-16	1	290.816.888,52	290.816.881,95	8.198.407,51	266.215.289	9.000.000	23.800.000	8.198.407,51	-1721665577614,85%	0,00	0,00%	0,00	0,00%
08-01-17	0	288.125.040,20	0,00	0,00	258.016.882	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-17	0	285.450.719,22	0,00	0,00	258.016.882	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-17	1	282.793.821,86	282.793.815,29	8.023.066,66	258.016.882	9.000.000	23.800.000	8.023.066,66	-1612636399189,64%	0,00	0,00%	0,00	0,00%

Date		Principal Available before prepayment	Principal Available	Principal Redemption	Class A	Class B	Class C	Redemption Class A	2.59		3.50		3.50	
									Average Life Class A	Redemption Class B	Average Life Class B	Redemption Class C	Average Life Class C	
08-04-17	0	280.154.244,97	0,00	0,00	249.993.815	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-05-17	0	277.531.886,02	0,00	0,00	249.993.815	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-06-17	1	274.926.643,03	274.926.636,46	7.867.178,83	249.993.815	9.000.000	23.800.000	7.867.178,83	-1508924899351,51%	0,00	0,00%	0,00	0,00%	
08-07-17	0	272.342.356,33	0,00	0,00	242.126.636	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-08-17	0	269.774.952,21	0,00	0,00	242.126.636	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-09-17	1	267.224.330,66	267.224.324,09	7.702.312,37	242.126.636	9.000.000	23.800.000	7.702.312,37	-1406442239409,74%	0,00	0,00%	0,00	0,00%	
08-10-17	0	264.690.392,21	0,00	0,00	234.424.324	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-11-17	0	262.173.037,98	0,00	0,00	234.424.324	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-12-17	1	259.672.169,67	259.672.163,10	7.552.160,99	234.424.324	9.000.000	23.800.000	7.552.160,99	-1310299931994,21%	0,00	0,00%	0,00	0,00%	
07-01-18	1	257.191.521,85	0,00	0,00	226.872.163	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
06-02-18	1	254.727.154,65	0,00	0,00	226.872.163	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-03-18	1	252.278.911,61	252.278.905,04	7.393.258,06	226.872.163	9.000.000	23.800.000	7.393.258,06	-1216190950322,87%	0,00	0,00%	0,00	0,00%	
08-04-18	1	249.846.756,83	0,00	0,00	219.478.905	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-05-18	1	247.430.574,96	0,00	0,00	219.478.905	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-06-18	1	245.030.271,20	245.030.264,63	7.248.640,41	219.478.905	9.000.000	23.800.000	7.248.640,41	-1125713855734,05%	0,00	0,00%	0,00	0,00%	
08-07-18	0	242.650.788,22	0,00	0,00	212.230.265	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-08-18	0	240.286.955,48	0,00	0,00	212.230.265	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-09-18	1	237.938.680,05	237.938.673,48	7.091.591,15	212.230.265	9.000.000	23.800.000	7.091.591,15	-1036081466766,55%	0,00	0,00%	0,00	0,00%	
08-10-18	0	235.605.869,53	0,00	0,00	205.138.673	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-11-18	0	233.288.432,05	0,00	0,00	205.138.673	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-12-18	1	230.986.276,26	230.986.269,69	6.952.403,80	205.138.673	9.000.000	23.800.000	6.952.403,80	-952479319915,38%	0,00	0,00%	0,00	0,00%	
08-01-19	0	228.705.453,86	0,00	0,00	198.186.270	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-02-19	0	226.439.683,38	0,00	0,00	198.186.270	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-03-19	1	224.188.875,35	224.188.868,78	6.797.400,91	198.186.270	9.000.000	23.800.000	6.797.400,91	-870067316261,29%	0,00	0,00%	0,00	0,00%	
08-04-19	0	221.952.940,79	0,00	0,00	191.388.869	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-05-19	0	219.731.791,24	0,00	0,00	191.388.869	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-06-19	1	217.525.338,76	217.525.332,19	6.663.536,59	191.388.869	9.000.000	23.800.000	6.663.536,59	-791628146708,31%	0,00	0,00%	0,00	0,00%	
08-07-19	0	215.350.069,05	0,00	0,00	184.725.332	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-08-19	0	213.189.190,79	0,00	0,00	184.725.332	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-09-19	1	211.042.618,33	211.042.611,76	6.482.720,43	184.725.332	9.000.000	23.800.000	6.482.720,43	-710506159361,14%	0,00	0,00%	0,00	0,00%	
08-10-19	0	208.910.266,54	0,00	0,00	178.242.612	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-11-19	0	206.792.050,78	0,00	0,00	178.242.612	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-12-19	1	204.687.886,89	204.687.880,32	6.354.731,43	178.242.612	9.000.000	23.800.000	6.354.731,43	-63865059209,82%	0,00	0,00%	0,00	0,00%	
08-01-20	0	202.628.663,09	0,00	0,00	171.887.880	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-02-20	0	200.583.079,03	0,00	0,00	171.887.880	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-03-20	1	198.551.053,52	198.551.046,95	6.136.833,37	171.887.880	9.000.000	23.800.000	6.136.833,37	-560906569711,81%	0,00	0,00%	0,00	0,00%	
08-04-20	0	196.532.505,86	0,00	0,00	165.751.047	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-05-20	0	194.527.355,77	0,00	0,00	165.751.047	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-06-20	1	192.535.523,46	192.535.516,89	6.015.530,07	165.751.047	9.000.000	23.800.000	6.015.530,07	-494476571719,64%	0,00	0,00%	0,00	0,00%	
08-07-20	0	190.559.052,78	0,00	0,00	159.735.517	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-08-20	0	188.595.724,84	0,00	0,00	159.735.517	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-09-20	1	186.645.461,32	186.645.454,75	5.890.062,13	159.735.517	9.000.000	23.800.000	5.890.062,13	-429974535700,55%	0,00	0,00%	0,00	0,00%	
08-10-20	0	184.708.184,34	0,00	0,00	153.845.455	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-11-20	0	182.783.816,47	0,00	0,00	153.845.455	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-12-20	1	180.872.280,71	180.872.274,14	5.773.180,61	153.845.455	9.000.000	23.800.000	5.773.180,61	-368906241260,95%	0,00	0,00%	0,00	0,00%	
08-01-21	0	178.975.577,83	0,00	0,00	148.072.274	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-02-21	0	177.091.537,96	0,00	0,00	148.072.274	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-03-21	1	175.220.085,55	175.220.078,98	5.652.195,16	148.072.274	9.000.000	23.800.000	5.652.195,16	-310305514310,37%	0,00	0,00%	0,00	0,00%	
08-04-21	0	173.361.145,44	0,00	0,00	142.420.079	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-05-21	0	171.514.642,95	0,00	0,00	142.420.079	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-06-21	1	169.680.503,79	169.680.497,22	5.539.581,76	142.420.079	9.000.000	23.800.000	5.539.581,76	-253158886259,99%	0,00	0,00%	0,00	0,00%	
08-07-21	0	167.859.919,93	0,00	0,00	136.880.497	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-08-21	0	166.051.542,11	0,00	0,00	136.880.497	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-09-21	1	164.255.297,38	164.255.290,81	5.425.206,41	136.880.497	9.000.000	23.800.000	5.425.206,41	-198020033913,69%	0,00	0,00%	0,00	0,00%	
08-10-21	0	162.471.113,23	0,00	0,00	131.455.291	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-11-21	0	160.698.917,56	0,00	0,00	131.455.291	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-12-21	1	158.938.638,66	158.938.632,09	5.316.658,73	131.455.291	9.000.000	23.800.000	5.316.658,73	-145676449124,42%	0,00	0,00%	0,00	0,00%	
08-01-22	0	157.194.123,03	0,00	0,00	126.138.632	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-02-22	0	155.461.351,01	0,00	0,00	126.138.632	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-03-22	1	153.740.252,33	153.740.245,76	5.198.386,33	126.138.632	9.000.000	23.800.000	5.198.386,33	-95650308389,48%	0,00	0,00%	0,00	0,00%	
08-04-22	0	152.030.757,12	0,00	0,00	120.940.246	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-05-22	0	150.332.795,91	0,00	0,00	120.940.246	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-06-22	1	148.646.299,63	148.646.293,06	5.093.952,70	120.940.246	9.000.000	23.800.000	5.093.952,70	-46864364799,22%	0,00	0,00%	0,00	0,00%	
08-07-22	0	146.973.563,46	0,00	0,00	115.846.293	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-08-22	0	145.312.136,57	0,00	0,00	115.846.293	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-09-22	1	143.651.951,18	143.651.944,61	4.984.348,45	115.846.293	9.000.000	23.800.000	4.984.348,45	0,00	0,00%	0,00%	0,00	0,00%	
08-10-22	0	142.022.839,93	0,00	0,00	110.861.945	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-11-22	0	140.395.035,83	0,00	0,00	110.861.945	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-12-22	1	138.778.172,27	138.778.165,70	4.883.778,91	110.861.945	9.000.000	23.800.000	4.883.778,91	44442388114,79%	0,00	0,00%	0,00	0,00%	
08-01-23	0	137.176.457,97	0,00	0,00	105.978.166	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%	
08-02-23	0	135.585.619,10	0,00	0,00	105.978.166	9.000.000	23.							

Date		Principal Available before prepayment	Principal Available	Principal Redemption	Class A	Class B	Class C	Redemption Class A	2.59	Redemption Class B	3.50	Redemption Class C	3.50
									Average Life Class A		Average Life Class B		Average Life Class C
08-04-23	0	132,436,306.98	0.00	0.00	101,205,584	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-05-23	0	130,877,704.35	0.00	0.00	101,205,584	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-06-23	1	129,329,718.36	129,329,711.79	4,675,872.04	101,205,584	9,000,000	23,800,000	4,675,872.04	127651306721,62%	0.00	0.00%	0.00	0.00%
08-07-23	0	127,794,174.65	0.00	0.00	96,529,712	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-08-23	0	126,269,105.47	0.00	0.00	96,529,712	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-09-23	1	124,754,447.86	124,754,441.29	4,575,270.50	96,529,712	9,000,000	23,800,000	4,575,270.50	166997373275,02%	0.00	0.00%	0.00	0.00%
08-10-23	0	123,250,139.24	0.00	0.00	91,954,441	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-11-23	0	121,756,117.39	0.00	0.00	91,954,441	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-12-23	1	120,272,320.46	120,272,313.89	4,482,127.39	91,954,441	9,000,000	23,800,000	4,482,127.39	204385009187,05%	0.00	0.00%	0.00	0.00%
08-01-24	0	118,805,040.29	0.00	0.00	87,472,314	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-02-24	0	117,347,812.06	0.00	0.00	87,472,314	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-03-24	1	115,900,575.30	115,900,568.73	4,371,745.16	87,472,314	9,000,000	23,800,000	4,371,745.16	239134460474,28%	0.00	0.00%	0.00	0.00%
08-04-24	0	114,463,269.85	0.00	0.00	83,100,569	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-05-24	0	113,035,835.94	0.00	0.00	83,100,569	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-06-24	1	111,618,214.12	111,618,207.55	4,282,361.18	83,100,569	9,000,000	23,800,000	4,282,361.18	273642879460,91%	0.00	0.00%	0.00	0.00%
08-07-24	0	110,238,022.17	0.00	0.00	78,818,208	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-08-24	0	108,867,305.29	0.00	0.00	78,818,208	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-09-24	1	107,506,006.43	107,505,999.86	4,112,207.69	78,818,208	9,000,000	23,800,000	4,112,207.69	300602382181,75%	0.00	0.00%	0.00	0.00%
08-10-24	0	106,154,068.85	0.00	0.00	74,706,000	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-11-24	0	104,811,436.16	0.00	0.00	74,706,000	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-12-24	1	103,478,052.30	103,478,045.73	4,027,954.13	74,706,000	9,000,000	23,800,000	4,027,954.13	331097829351,95%	0.00	0.00%	0.00	0.00%
08-01-25	0	102,207,498.63	0.00	0.00	70,678,046	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-02-25	0	100,945,657.89	0.00	0.00	70,678,046	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-03-25	1	99,692,477.64	99,692,471.07	3,785,574.65	70,678,046	9,000,000	23,800,000	3,785,574.65	345244408325,22%	0.00	0.00%	0.00	0.00%
08-04-25	0	98,447,905.74	0.00	0.00	66,892,471	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-05-25	0	97,211,890.34	0.00	0.00	66,892,471	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-06-25	1	95,984,379.90	95,984,373.33	3,708,097.74	66,892,471	9,000,000	23,800,000	3,708,097.74	372293013388,43%	0.00	0.00%	0.00	0.00%
08-07-25	0	94,766,047.14	0.00	0.00	63,184,373	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-08-25	0	93,556,111.40	0.00	0.00	63,184,373	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-09-25	1	92,354,522.07	92,354,515.50	3,629,857.83	63,184,373	9,000,000	23,800,000	3,629,857.83	397832418546,62%	0.00	0.00%	0.00	0.00%
08-10-25	0	91,161,228.81	0.00	0.00	59,554,515	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-11-25	0	89,976,181.57	0.00	0.00	59,554,515	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-12-25	1	88,799,330.62	88,799,324.05	3,555,191.45	59,554,515	9,000,000	23,800,000	3,555,191.45	422001225382,33%	0.00	0.00%	0.00	0.00%
08-01-26	0	87,632,835.68	0.00	0.00	55,999,324	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-02-26	0	86,474,420.88	0.00	0.00	55,999,324	9,000,000	23,800,000	0.00	0.00%	0.00	0.00%	0.00	0.00%
08-03-26	1	85,324,037.43	-6.57	88,799,330.62	55,999,324	9,000,000	23,800,000	55,999,324.05	7151113680685,04%	9,000,000.00	114930000000,00%	23,800,000.00	303926000000,00%