

## **F.T.A. U.C.I. 14**

**ANA OBREGON MAZO**  
**ANALYST**  
**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**CIUDAD GRUPO SANTANDER**  
**28660 BOADILLA DEL MONTE**  
**[aobregon@gruposantander.com](mailto:aobregon@gruposantander.com)**  
**Tel: 912893301**

NAME OF THE FUND: **F.T.A. U.C.I. 14**

INFORMATION AT: **QUARTER/SEMESTER:** September 20th, 2012 - December 20th, 2012 **YEAR:** **2012**

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

# I. DATA OF THE FUND

|                          |                                           |                    |                  |         |
|--------------------------|-------------------------------------------|--------------------|------------------|---------|
| Constitution Date        | November 28th, 2005                       | Paying Agent       | BANCO SANTANDER  |         |
| Disbursement Date        | November 30th, 2005                       | Negotiation Market | AI/AF            |         |
| Final Date of Redemption | June 20th, 2043                           | Ratings Agencies   | FITCH RATINGS    |         |
|                          |                                           |                    | 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          | BB/A    |
|                          |                                           | CLASS B            | A+/A-            | B/BB    |
|                          |                                           | CLASS C            | BBB+/BBB         | CCC/B-  |

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

| CLASS PRIORITY<br>ISIN CODE | NUM BONDS | NOMINAL          |                  |                |          |
|-----------------------------|-----------|------------------|------------------|----------------|----------|
|                             |           |                  | Initial          | Current        | %Act/In  |
| CLASS A<br>ES0338341003     | 13.775    | Nominal per Bond | 100.000,00       | 39.407,61      |          |
|                             |           | Total Nominal    | 1.377.500.000,00 | 542.839.827,75 | 39,41%   |
| CLASS B<br>ES0338341011     | 341       | Nominal per Bond | 100.000,00       | 100.000,00     |          |
|                             |           | Total Nominal    | 34.100.000,00    | 34.100.000,00  | 100,00 % |
| CLASS C<br>ES0338341029     | 384       | Nominal per Bond | 100.000,00       | 100.000,00     |          |
|                             |           | Total Nominal    | 38.400.000,00    | 38.400.000,00  | 100,00 % |

| REDEMPTION AND INTEREST OF THE BONDS                      |                         |                |                                       |                            |                          |
|-----------------------------------------------------------|-------------------------|----------------|---------------------------------------|----------------------------|--------------------------|
| Current                                                   |                         |                | Next                                  |                            |                          |
| Payment Date of the Current Period<br>December 20th, 2012 |                         |                | Next Payment Date<br>March 20th, 2013 |                            |                          |
|                                                           | Redemption of the Bonds | Gross Interest | Interest Rate                         | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A                                                   | 578,73 €                | 39,82 €        | 0,334%                                | 32,91 €                    | 26,00 €                  |
| CLASS B                                                   | 0,00 €                  | 134,98 €       | 0,474%                                | 118,50 €                   | 93,62 €                  |
| CLASS C                                                   | 0,00 €                  | 208,29 €       | 0,764%                                | 191,00 €                   | 150,89 €                 |
| Accrued amortisation due not payed                        | 0,00 €                  |                |                                       |                            |                          |
| Scheduled Amortisation                                    | NO                      |                |                                       |                            |                          |

# III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

| CREDIT RIGHTS                             | ISSUE DATE         | CURRENT DATE     |
|-------------------------------------------|--------------------|------------------|
| Numbre of CR's                            | 16.742             | 8.786            |
| CR's Outstanding to be amortised          | 1.450.000.117,58 € | 652.304.007,39 € |
| CR's Outstanding per Loan to be amortised | 86.608,54 €        | 74.243,57 €      |
| Interest Rate                             | 4,08 %             | 3,89%            |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--------------------------------------------|-------------------|
| Monthly Single Rate                        | 0,81%             |
| Average Monthly Single Rate                | 2,77%             |
| Constant Prepayment Rate from Constitution | 9,27%             |

**F.T.A. U.C.I. 14**

**QUARTERLY BONDS PAYOUT REPORT**

**December 20th, 2012**

| BONDS. PRINCIPAL             |                  |
|------------------------------|------------------|
| Previous Balance             | 623.311.833,50 € |
| Principal Amortised          | 7.972.005,75 €   |
| Outstanding Balance          | 615.339.827,75 € |
| % of Initial Balance         | 42,44%           |
| Principal accrued and unpaid | 0,00 €           |

| INTEREST PAID               |              |
|-----------------------------|--------------|
| CLASS A                     | 548.520,50 € |
| CLASS B                     | 46.028,18 €  |
| CLASS C                     | 79.983,36 €  |
| Interest accrued and unpaid | 0,00 €       |

| DATA                        |                      |
|-----------------------------|----------------------|
| Determination Date          | December 13th, 2012  |
| Payment Date                | December 20th, 2012  |
| Last Payment Date           | September 20th, 2012 |
| Number of Days (Act/360)    | 91                   |
| Reference Interest Rate (%) | 0,184%               |
| Next Payment Date           | March 20th, 2013     |

| RESIDUAL LIFE (YEARS) |         |                     |
|-----------------------|---------|---------------------|
|                       | INITIAL | December 20th, 2012 |
| CLASS A               | 4,81    | 5,14                |
| CLASS B               | 8,13    | 10,76               |
| CLASS C               | 8,13    | 10,76               |

**F.T.A. U.C.I. 14**

**QUARTERLY COLLATERAL REPORT**

December 20th, 2012

| PRINCIPAL               |                  |
|-------------------------|------------------|
| Previous Balance        | 661.889.847,91 € |
| Principal Amortised     | 9.585.840,52 €   |
| Outstanding Balance     | 652.304.007,39 € |
| Number of Credit Rights | 8.786            |
| LTV                     | 58,93%           |

| INTEREST                                 |                |
|------------------------------------------|----------------|
| Interest received during relevant period | 5.708.594,19 € |
| Interest accrued during relevant period  | 5.601.316,42 € |

| PRINCIPAL BALANCE IN ARREARS                 |                |                |                |                |                    |
|----------------------------------------------|----------------|----------------|----------------|----------------|--------------------|
|                                              | UP to 30 DAYS  | 30 to 60 DAYS  | 60 to 90 DAYS  | 90 to 180 DAYS | MORE THAN 180 DAYS |
| Principal Balance in Arrears                 | 32.528,75€     | 36.346,37€     | 54.472,24€     | 154.910,98€    | 2.023.201,23€      |
| Interest accrued on Credit Rights in Arrears | 50.056,25€     | 65.500,76€     | 88.641,09€     | 228.529,02€    | 4.329.647,76€      |
| Outstanding Balance                          | 27.350.531,43€ | 15.333.539,93€ | 12.051.087,52€ | 18.596.369,33€ | 34.067.764,76€     |
| Number of Credit Rights                      | 314            | 170            | 147            | 227            | 614                |
| % of Outstanding Balance                     | 4,19%          | 2,35%          | 1,85%          | 2,85%          | 5,22%              |

| WRITE OFF                                   |                 |
|---------------------------------------------|-----------------|
| Cumulative WRITE OFF as of previous balance | 38.577.967,46 € |
| Difference in Actual Period                 | -1.613.791,63 € |
| Cumulative WRITE OFF up to date             | 36.964.175,83 € |

**F.T.A. U.C.I. 14**

**QUARTERLY COLLATERAL REPORT**

**December 20th, 2012**

| TRANSITORY PROPERTIES             |                 |
|-----------------------------------|-----------------|
| Last balance                      | 16.757.165,07 € |
| Difference in Actual Period       | 837.010,58 €    |
| Current balance                   | 17.594.175,65 € |
| Transitory properties CR's number | 295             |

| NET LOSSES                  |                |
|-----------------------------|----------------|
| Last balance                | 5.627.592,52 € |
| Difference in Actual Period | 1.304.935,46 € |
| Current balance             | 6.932.527,98 € |

**F.T.A. U.C.I. 14**

**QUARTERLY REPORT - ALLOCATION OF CASH**

December 20th, 2012

| <b>TOTAL CASH RECEIVED END OF PERIOD</b>        | <b>12.466.790,30 €</b> |
|-------------------------------------------------|------------------------|
| <b>CASH RECEIVED - PRINCIPAL</b>                |                        |
| Amortisation of Credit Rights                   | 5.199.978,82 €         |
| <b>CASH RECEIVED - INTEREST</b>                 |                        |
| Interest received from Credit Rights            | 5.708.594,19 €         |
| Interest received under GIC                     | 10.717,99 €            |
| <b>INCOMES/EXPENSES OF TRANSTORY PROPERTIES</b> | 1.746.559,98 €         |
| <b>INCOMES/EXPENSES OF INSURED PROPERTIES</b>   | 283.540,00 €           |
| <b>OTHERS</b>                                   | -482.600,68 €          |

| <b>TREASURY ACCOUNT STATEMENT</b> | <b>21.891.622,51 €</b> |
|-----------------------------------|------------------------|
| <b>PRINCIPAL RESERVE FUND</b>     |                        |
| Previous Balance                  | 21.611.868,80 €        |
| Period replacement                | 138.131,20 €           |
| Outstanding Balance               | 21.750.000,00 €        |
| <b>WITHHOLDING TAXES</b>          | 141.622,51 €           |

| <b>TOTAL CASH PAID END OF PERIOD</b> | <b>12.466.790,30 €</b> |
|--------------------------------------|------------------------|
| <b>ORDINARY EXPENSES</b>             | 1.185,85 €             |
| MANAGEMENT FEE                       | 29.526,20 €            |
| SWAP PAYMENT                         | 0,00 €                 |
| SWAP COLLECTION                      | 0,00 €                 |
| INTEREST ON CLASS A BONDS            | 548.520,50 €           |
| INTEREST ON CLASS B BONDS            | 46.028,18 €            |
| INTEREST ON CLASS C BONDS            | 79.983,36 €            |
| REDEMPTION ON CLASS A BONDS          | 7.972.005,75 €         |
| INTEREST ON SUBORDINATED LOAN SCH    | 419.529,42 €           |
| INTEREST ON SUBORDINATED LOAN UCB    | 419.529,42 €           |
| REDEMPTION ON SUBORDINATED LOAN SCH  | 0,00 €                 |
| REDEMPTION ON SUBORDINATED LOAN UCB  | 0,00 €                 |
| FIXED FEE                            | 2.812.350,42 €         |
| REPLACEMENT RESERVE FUND             | 138.131,20 €           |

**F.T.A. U.C.I. 14**

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

December 20th, 2012

| CREDIT ENHANCEMENT     |                          |                          |
|------------------------|--------------------------|--------------------------|
| CONCEPTS               | INITIAL                  | December 20th, 2012      |
| SUBORDINATED ISSUE     | 72.500.000,00 € (5,00%)  | 72.500.000,00 € (11,11%) |
| PRINCIPAL RESERVE FUND | 21.750.000,00 € (1,50 %) | 21.750.000,00 € (3,33%)  |

| SUBORDINATED LOANS                  |                 |                     |
|-------------------------------------|-----------------|---------------------|
| CONCEPTS                            | INITIAL         | December 20th, 2012 |
| SUBORDINATED LOAN SCH               |                 |                     |
| Total Outstanding Subordinated Loan | 11.460.000,00 € | 10.876.629,31 €     |
| Interest Rate                       | 3,132 %         | 0,814%              |
| SUBORDINATED LOAN UCB               |                 |                     |
| Total Outstanding Subordinated Loan | 11.460.000,00 € | 10.876.629,31 €     |
| Interest Rate                       | 3,132 %         | 0,814%              |

## F.T.A. U.C.I. 14

### DEFINITIONS

December 20th, 2012

**DETERMINATION DATE** Means the date in which the Gestora will carry out the necessary calculations, on behalf of the Fund, for the distribution of the available funds at this date, according with the Order of Priority of Payments.

All the information regarding the Assets (Outstanding Balance of the Credit Rights, arrears' tables, transitory properties, stratification tables, etc.) are referred to this mentioned date.

**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).

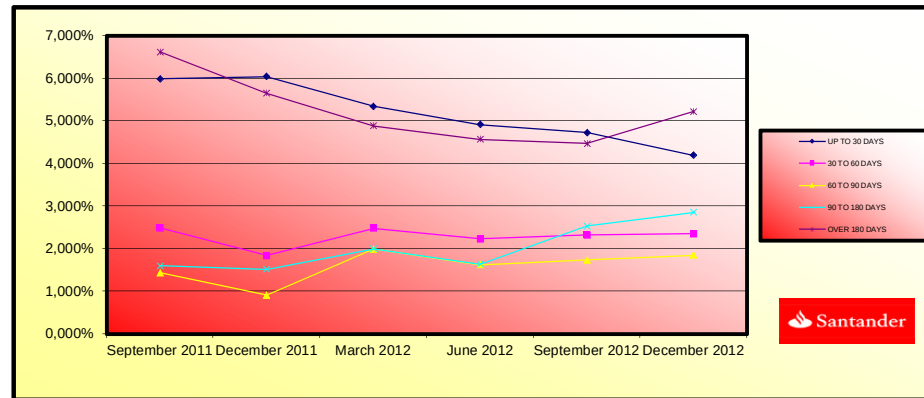
**TRANSITORY PROPERTIES** Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.



**FONDO DE TITULIZACION DE ACTIVOS  
UCI 14**

Report date: December 20th , 2012

| ARREARS PERFORMANCE |                |               |            |           |                |               |
|---------------------|----------------|---------------|------------|-----------|----------------|---------------|
|                     | September 2011 | December 2011 | March 2012 | June 2012 | September 2012 | December 2012 |
| UP TO 30 DAYS       | 5,987%         | 6,038%        | 5,343%     | 4,913%    | 4,727%         | 4,193%        |
| 30 TO 60 DAYS       | 2,486%         | 1,843%        | 2,481%     | 2,230%    | 2,321%         | 2,351%        |
| 60 TO 90 DAYS       | 1,432%         | 0,906%        | 1,991%     | 1,625%    | 1,734%         | 1,847%        |
| 90 TO 180 DAYS      | 1,601%         | 1,516%        | 2,000%     | 1,637%    | 2,534%         | 2,851%        |
| OVER 180 DAYS       | 6,624%         | 5,649%        | 4,884%     | 4,569%    | 4,471%         | 5,223%        |



| LTV         |                         |                |              |                |
|-------------|-------------------------|----------------|--------------|----------------|
|             | OUTSTANDING BALANCE     | % OUTSTANDING  | NUMBER LOANS | % NUM LOANS    |
| 0,35-39,99  | 59.367.273,44 €         | 9,81%          | 1.071        | 17,38%         |
| 40,00-49,99 | 63.881.912,38 €         | 10,55%         | 559          | 9,07%          |
| 50,00-59,99 | 78.909.192,02 €         | 13,04%         | 637          | 10,34%         |
| 60,00-69,99 | 157.799.149,02 €        | 26,07%         | 1.570        | 25,47%         |
| 70,00-79,99 | 219.339.078,29 €        | 36,23%         | 2.101        | 34,09%         |
| 80,00-96,02 | 26.040.110,53 €         | 4,30%          | 225          | 3,65%          |
|             | <b>605.336.715,68 €</b> | <b>100,00%</b> | <b>6.163</b> | <b>100,00%</b> |

**FONDO DE TITULIZACION DE ACTIVOS  
UCI 14**

**TRIGGERS**

Report date: December 20th , 2012

| CLASS B AND CLASS C REDEMPTION                               |  |                 |
|--------------------------------------------------------------|--|-----------------|
| IF 1) IS HIGHER THAN 2) CLASS B AND CLASS C ARE NOT REDEEMED |  |                 |
| 1) DC' S IN ARREARS OVER 90 DAYS                             |  | 89.628.309,92 € |
| 2) 2% DC' S OUTSTANDING BALANCE                              |  | 13.046.080,15 € |
| IF 3) IS HIGHER OR EQUAL THAN 4) CLASS B CAN BE REDEEMED     |  |                 |
| 3) CLASS B BALANCE                                           |  | 34.100.000,00 € |
| 4) 4,70%* ALL CLASSES BALANCE                                |  | 28.920.971,90 € |
| IF 5) IS HIGHER OR EQUAL THAN 6) CLASS C CAN BE REDEEMED     |  |                 |
| 5) CLASS C BALANCE                                           |  | 38.400.000,00 € |
| 6) 5,30%* ALL CLASSES BALANCE                                |  | 32.613.010,87 € |

| CURRENT ARREARS PERCENTAGE |
|----------------------------|
| 13,74%                     |

**CLASSES B & C CANNOT BE REDEEMED**

| RESERVE FUNDS TRIGGERS                                    |        |
|-----------------------------------------------------------|--------|
| IF 1) IS HIGHER THAN 2) RESERVE FUNDS WILL NOT BE REDUCED |        |
| 1) BONDS WEIGHTED AVERAGE RATE + 0,40%                    | 0,828% |
| 1) DC'S WEIGHTED AVERAGE RATE                             | 3,89%  |

RESERVE FUND CAN BE REDEEMED

| RESERVE FUND LEVELS                                |                                                                      |                 |
|----------------------------------------------------|----------------------------------------------------------------------|-----------------|
| CURRENT ARREARS PERCENTAGE < 0,75%                 | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,40% INITIAL OF THE BONDS | NA              |
| CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25% | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,70% INITIAL OF THE BONDS | NA              |
| CURRENT ARREARS PERCENTAGE > 1,25%                 | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,80% INITIAL OT THE BONDS | 21.750.000,00 € |

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                                           | 550.811.833,50 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)                          | 606.504.351,83 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1° TO 4°                        | 33.453.398,38 €  |
| IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 8° |                  |
| 1) CLASS A AND CLASS B OUTSTANDING BALANCE                               | 584.911.833,50 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)                          | 606.504.351,83 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1° TO 5°                        | 33.373.415,02 €  |

CLASS B INTEREST ARE NOT DEFERRED

CLASS C INTEREST ARE NOT DEFERRED

| LIQUIDITY REMAINING |                |
|---------------------|----------------|
| Current Balance     | 5.014.968,10 € |

| 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)                                            | 49.013.089,36 € |
| i). CR OUTSTANDING BALANCE WITH ARREARS HIGHER THAN 18 MONTHS                                       | 45.799.655,56 € |
| ii). CR OUTSTANDING BALANCE IN PROCESS OF EXECUTION OF GUARANTEES WITH ARREARS LOWER THAN 18 MONTHS | 3.213.433,80 €  |
| RATIO                                                                                               | 3,38%           |

| 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-2 s/t<br>F-2 s/t |
| PAYMENT AGENT    | BANCO SANTANDER | S&P<br>FITCH  | A-1 s/t<br>F-1 s/t      | A-2 s/t<br>F-2 s/t |

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

| Fecha     | Saldo antes de Pago           | Saldo Real       | Vector de Prepago | Permanencia final de mes          | Mortalidad Mensual               | CPR    | Mortalidad Mensual               | CPR    |
|-----------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|--------|----------------------------------|--------|
| Date      | Outstanding before prepayment | Real outstanding | Prepayment vector | Remaining at the end of the month | Average single monthly mortality | CPR    | Monthly single monthly mortality | CPR    |
|           |                               |                  | 0.81%             |                                   |                                  |        |                                  | 2.77%  |
|           | 1.450.000.117.58              |                  | 100.00%           | 100.00%                           |                                  |        |                                  |        |
| 13-dic-05 | 1.447.679.095.27              | 1.412.859.697.57 | 99.19%            | 97.59%                            | 2.41%                            | 25.33% | 2.41%                            | 25.33% |
| 13-ene-06 | 1.445.351.001.85              | 1.383.703.472.04 | 98.39%            | 96.73%                            | 2.16%                            | 23.01% | 1.91%                            | 20.62% |
| 13-feb-06 | 1.443.014.992.90              | 1.358.330.558.42 | 97.60%            | 94.13%                            | 2.00%                            | 21.49% | 1.67%                            | 18.35% |
| 13-mar-06 | 1.440.671.041.53              | 1.335.918.168.88 | 96.81%            | 92.73%                            | 1.87%                            | 20.27% | 1.49%                            | 16.48% |
| 13-abr-06 | 1.438.319.120.72              | 1.304.871.180.18 | 96.03%            | 90.72%                            | 1.93%                            | 20.84% | 2.16%                            | 23.09% |
| 13-may-06 | 1.435.959.203.38              | 1.277.085.439.49 | 95.25%            | 88.94%                            | 1.94%                            | 20.90% | 1.97%                            | 21.23% |
| 13-jun-06 | 1.433.591.262.32              | 1.249.875.785.04 | 94.49%            | 87.18%                            | 1.94%                            | 20.95% | 1.97%                            | 21.23% |
| 13-jul-06 | 1.431.217.099.17              | 1.226.356.145.95 | 93.72%            | 85.69%                            | 1.91%                            | 20.68% | 1.72%                            | 18.79% |
| 13-ago-06 | 1.428.834.863.87              | 1.200.300.098.88 | 92.97%            | 84.01%                            | 1.92%                            | 20.74% | 1.96%                            | 21.16% |
| 13-sep-06 | 1.426.444.528.96              | 1.186.433.304.60 | 92.22%            | 83.17%                            | 1.83%                            | 19.83% | 0.99%                            | 11.25% |
| 13-oct-06 | 1.424.046.066.92              | 1.169.720.299.10 | 91.47%            | 82.14%                            | 1.77%                            | 19.32% | 1.24%                            | 13.93% |
| 13-nov-06 | 1.421.638.450.10              | 1.154.361.390.51 | 90.73%            | 81.20%                            | 1.72%                            | 18.80% | 1.15%                            | 12.92% |
| 13-dic-06 | 1.419.224.650.79              | 1.131.478.048.20 | 90.00%            | 79.73%                            | 1.73%                            | 18.87% | 1.82%                            | 19.74% |
| 13-ene-07 | 1.416.803.527.62              | 1.110.445.302.06 | 89.27%            | 78.38%                            | 1.73%                            | 18.85% | 1.69%                            | 18.51% |
| 13-feb-07 | 1.414.374.172.62              | 1.093.184.364.90 | 88.55%            | 77.29%                            | 1.70%                            | 18.62% | 1.39%                            | 15.41% |
| 13-mar-07 | 1.411.936.557.82              | 1.071.351.008.79 | 87.84%            | 75.88%                            | 1.71%                            | 18.70% | 1.83%                            | 19.86% |
| 13-abr-07 | 1.409.490.655.12              | 1.049.491.340.83 | 87.13%            | 74.46%                            | 1.72%                            | 18.79% | 1.87%                            | 20.28% |
| 13-may-07 | 1.407.036.436.36              | 1.029.860.540.83 | 86.43%            | 73.19%                            | 1.72%                            | 18.78% | 1.70%                            | 18.58% |
| 13-jun-07 | 1.404.573.873.25              | 1.008.315.091.23 | 85.73%            | 71.79%                            | 1.73%                            | 18.89% | 1.92%                            | 20.76% |
| 13-jul-07 | 1.402.107.406.90              | 990.389.234.38   | 85.04%            | 70.64%                            | 1.72%                            | 18.83% | 1.61%                            | 17.65% |
| 13-ago-07 | 1.399.632.554.56              | 971.835.886.48   | 84.35%            | 69.44%                            | 1.70%                            | 18.82% | 1.70%                            | 18.59% |
| 13-sep-07 | 1.397.149.287.72              | 959.370.265.65   | 83.67%            | 68.67%                            | 1.69%                            | 18.54% | 1.11%                            | 12.51% |
| 13-oct-07 | 1.394.657.577.77              | 948.456.114.74   | 82.99%            | 68.01%                            | 1.66%                            | 18.22% | 0.96%                            | 10.94% |
| 13-nov-07 | 1.392.157.396.01              | 938.102.552.29   | 82.32%            | 67.38%                            | 1.63%                            | 17.91% | 0.91%                            | 10.43% |
| 13-dic-07 | 1.389.648.713.63              | 927.600.026.82   | 81.66%            | 66.75%                            | 1.60%                            | 17.64% | 0.94%                            | 10.73% |
| 13-ene-08 | 1.387.137.192.36              | 918.183.429.37   | 81.00%            | 66.13%                            | 1.57%                            | 17.34% | 0.84%                            | 9.58%  |
| 13-feb-08 | 1.384.617.133.13              | 909.019.361.00   | 80.35%            | 65.65%                            | 1.55%                            | 17.06% | 0.82%                            | 9.38%  |
| 13-mar-08 | 1.382.088.505.09              | 899.984.988.08   | 79.70%            | 65.12%                            | 1.52%                            | 16.79% | 0.81%                            | 9.33%  |
| 13-abr-08 | 1.379.554.279.72              | 889.941.870.48   | 79.06%            | 64.51%                            | 1.50%                            | 16.59% | 0.93%                            | 10.65% |
| 13-may-08 | 1.377.025.427.78              | 883.416.847.97   | 78.42%            | 64.15%                            | 1.47%                            | 16.27% | 0.60%                            | 6.40%  |
| 13-jun-08 | 1.374.450.919.94              | 874.610.003.26   | 77.78%            | 63.63%                            | 1.45%                            | 16.05% | 0.81%                            | 9.33%  |
| 13-jul-08 | 1.371.895.084.42              | 866.773.579.99   | 77.16%            | 63.18%                            | 1.42%                            | 15.82% | 0.71%                            | 8.21%  |
| 13-ago-08 | 1.369.330.559.06              | 861.998.915.20   | 76.53%            | 62.94%                            | 1.39%                            | 15.49% | 0.38%                            | 4.42%  |
| 13-sep-08 | 1.366.757.314.32              | 860.348.890.55   | 75.92%            | 62.95%                            | 1.35%                            | 15.07% | -0.01%                           | -0.10% |
| 13-oct-08 | 1.364.175.320.54              | 859.274.462.83   | 75.30%            | 62.99%                            | 1.31%                            | 14.66% | -0.06%                           | -0.77% |
| 13-nov-08 | 1.361.584.547.98              | 848.467.920.19   | 74.70%            | 62.31%                            | 1.31%                            | 14.59% | 1.07%                            | 12.11% |
| 13-dic-08 | 1.358.984.966.80              | 843.106.288.68   | 74.09%            | 62.04%                            | 1.28%                            | 14.34% | 0.44%                            | 5.18%  |
| 13-ene-09 | 1.356.395.192.20              | 837.519.966.47   | 73.49%            | 61.75%                            | 1.26%                            | 14.12% | 0.47%                            | 5.53%  |
| 13-feb-09 | 1.353.796.612.37              | 834.295.210.84   | 72.90%            | 61.63%                            | 1.23%                            | 13.84% | 0.19%                            | 2.30%  |
| 13-mar-09 | 1.351.189.197.37              | 830.432.921.08   | 72.31%            | 61.46%                            | 1.21%                            | 13.59% | 0.27%                            | 3.20%  |
| 13-abr-09 | 1.348.572.917.16              | 824.580.462.75   | 71.73%            | 61.14%                            | 1.19%                            | 13.41% | 0.51%                            | 5.98%  |
| 13-may-09 | 1.345.947.741.59              | 819.388.205.71   | 71.15%            | 60.88%                            | 1.17%                            | 13.22% | 0.44%                            | 5.11%  |
| 13-jun-09 | 1.343.313.640.43              | 813.239.573.83   | 70.58%            | 60.54%                            | 1.16%                            | 13.07% | 0.56%                            | 6.47%  |
| 13-jul-09 | 1.340.685.983.63              | 806.370.015.99   | 70.01%            | 60.15%                            | 1.15%                            | 12.95% | 0.65%                            | 7.53%  |
| 13-ago-09 | 1.338.049.392.79              | 799.943.040.24   | 69.44%            | 59.78%                            | 1.14%                            | 12.82% | 0.60%                            | 6.98%  |
| 13-sep-09 | 1.335.403.837.54              | 794.298.258.77   | 68.88%            | 59.48%                            | 1.12%                            | 12.67% | 0.51%                            | 5.94%  |
| 13-oct-09 | 1.332.749.287.41              | 788.665.224.64   | 68.33%            | 59.18%                            | 1.11%                            | 12.54% | 0.51%                            | 5.97%  |
| 13-nov-09 | 1.330.085.711.81              | 781.862.986.76   | 67.77%            | 58.78%                            | 1.10%                            | 12.44% | 0.66%                            | 7.68%  |
| 13-dic-09 | 1.327.413.080.05              | 777.733.784.68   | 67.23%            | 58.59%                            | 1.09%                            | 12.27% | 0.33%                            | 3.86%  |
| 13-ene-10 | 1.324.735.607.16              | 772.765.049.70   | 66.68%            | 58.33%                            | 1.07%                            | 12.13% | 0.44%                            | 5.13%  |
| 13-feb-10 | 1.322.049.030.87              | 766.527.247.34   | 66.15%            | 57.98%                            | 1.06%                            | 12.04% | 0.61%                            | 7.03%  |
| 13-mar-10 | 1.319.353.320.21              | 760.578.549.33   | 65.61%            | 57.65%                            | 1.05%                            | 11.94% | 0.57%                            | 6.67%  |
| 13-abr-10 | 1.316.648.444.14              | 753.507.029.24   | 65.08%            | 57.23%                            | 1.05%                            | 11.87% | 0.73%                            | 8.37%  |
| 13-may-10 | 1.313.934.371.49              | 746.097.411.88   | 64.56%            | 56.78%                            | 1.04%                            | 11.82% | 0.78%                            | 8.96%  |
| 13-jun-10 | 1.311.211.071.00              | 741.465.330.72   | 64.04%            | 56.55%                            | 1.03%                            | 11.70% | 0.41%                            | 4.86%  |
| 13-jul-10 | 1.308.482.797.29              | 732.469.793.73   | 63.52%            | 55.98%                            | 1.03%                            | 11.69% | 1.01%                            | 11.44% |
| 13-ago-10 | 1.305.745.247.45              | 725.003.588.79   | 63.01%            | 55.52%                            | 1.03%                            | 11.65% | 0.81%                            | 9.32%  |
| 13-sep-10 | 1.302.998.389.95              | 722.192.567.12   | 62.50%            | 55.43%                            | 1.01%                            | 11.49% | 0.18%                            | 2.11%  |
| 13-oct-10 | 1.300.242.193.12              | 715.076.816.00   | 61.99%            | 55.00%                            | 1.01%                            | 11.45% | 0.78%                            | 8.92%  |
| 13-nov-10 | 1.297.476.625.23              | 710.127.040.95   | 61.49%            | 54.73%                            | 1.00%                            | 11.36% | 0.48%                            | 5.62%  |
| 13-dic-10 | 1.294.701.654.41              | 705.548.183.05   | 61.00%            | 54.50%                            | 0.99%                            | 8.00%  | 0.43%                            | 5.06%  |
| 13-ene-11 | 1.291.918.822.88              | 698.797.512.36   | 60.50%            | 54.09%                            | 0.99%                            | 11.21% | 0.74%                            | 8.57%  |
| 13-feb-11 | 1.289.126.529.73              | 693.841.621.90   | 60.02%            | 53.82%                            | 0.98%                            | 11.13% | 0.49%                            | 5.77%  |
| 13-mar-11 | 1.286.324.742.78              | 689.284.335.73   | 59.53%            | 53.59%                            | 0.97%                            | 11.04% | 0.44%                            | 5.16%  |
| 13-abr-11 | 1.283.513.429.76              | 684.215.424.26   | 59.05%            | 53.31%                            | 0.96%                            | 10.96% | 0.52%                            | 6.04%  |
| 13-may-11 | 1.280.692.558.27              | 680.044.094.12   | 58.57%            | 53.10%                            | 0.95%                            | 10.87% | 0.39%                            | 4.59%  |
| 13-jun-11 | 1.277.862.095.82              | 675.952.257.97   | 58.10%            | 52.90%                            | 0.95%                            | 10.78% | 0.38%                            | 4.48%  |
| 13-jul-11 | 1.275.024.020.15              | 672.260.300.64   | 57.62%            | 52.63%                            | 0.94%                            | 10.68% | 0.32%                            | 3.83%  |
| 13-ago-11 | 1.272.176.496.55              | 666.715.570.28   | 57.17%            | 52.41%                            | 0.93%                            | 10.63% | 0.60%                            | 7.00%  |
| 13-sep-11 | 1.269.319.190.45              | 663.530.914.78   | 56.71%            | 52.27%                            | 0.92%                            | 10.52% | 0.25%                            | 3.00%  |
| 13-oct-11 | 1.266.452.169.50              | 662.349.937.89   | 56.25%            | 52.30%                            | 0.91%                            | 10.38% | -0.05%                           | -0.58% |
| 13-nov-11 | 1.263.575.400.89              | 656.761.324.95   | 55.79%            | 52.09%                            | 0.90%                            | 10.33% | 0.62%                            | 7.17%  |
| 13-dic-11 | 1.260.688.850.84              | 651.462.798.48   | 55.34%            | 51.68%                            | 0.90%                            | 10.28% | 0.58%                            | 6.74%  |
| 13-ene-12 | 1.257.794.568.09              | 649.080.351.95   | 54.90%            | 51.60%                            | 0.89%                            | 10.17% | 0.14%                            | 1.63%  |
| 13-feb-12 | 1.254.890.444.78              | 645.482.519.21   | 54.45%            | 51.44%                            | 0.88%                            | 10.09% | 0.32%                            | 3.82%  |
| 13-mar-12 | 1.251.976.447.45              | 640.811.165.94   | 54.02%            | 51.18%                            | 0.88%                            | 10.03% | 0.49%                            | 5.75%  |
| 13-abr-12 | 1.249.052.542.53              | 639.444.675.11   | 53.58%            | 51.19%                            | 0.87%                            | 9.91%  | -0.02%                           | -0.24% |
| 13-may-12 | 1.246.118.696.33              | 635.421.343.72   | 53.15%            | 50.99%                            | 0.86%                            | 9.84%  | 0.40%                            | 4.64%  |
| 13-jun-12 | 1.243.174.875.05              | 631.525.490.52   | 52.72%            | 50.80%                            | 0.85%                            | 9.78%  | 0.38%                            | 4.44%  |
| 13-jul-12 | 1.240.236.310.21              | 630.093.187.15   | 52.29%            | 50.80%                            | 0.84%                            | 9.66%  | -0.01%                           | -0.12% |
| 13-ago-12 | 1.237.297.754.24              | 623.348.876.30   | 51.87%            | 50.39%                            | 0.84%                            | 9.66%  | 0.83%                            | 9.57%  |
| 13-sep-12 | 1.234.329.173.18              | 623.311.880.45   | 51.45%            | 50.50%                            | 0.83%                            | 9.51%  | -0.23%                           | -2.84% |
| 13-oct-12 | 1.231.360.532.95              | 619.550.759.76   | 51.04%            | 50.31%                            | 0.82%                            | 9.45%  | 0.36%                            | 4.28%  |
| 13-nov-12 | 1.228.381.799.34              | 617.260.008.04   | 50.62%            | 50.25%                            | 0.82%                            | 9.36%  | 0.13%                            | 1.53%  |
| 13-dic-12 | 1.225.392.938.04              | 615.339.831.56   | 50.22%            | 50.22%                            | 0.81%                            | 9.27%  | 0.07%                            | 0.81%  |

| Fecha     | Principal disponible antes prepag     | 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   |
|-----------|---------------------------------------|----------------------|---------------------------|------------------|---------------|---------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
|           |                                       |                      |                           |                  |               |               |                      | 5,14                 |                      | 10,76                |                      | 10,76                |
| 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 |
|           | 1.450.000.117,58                      |                      |                           |                  |               |               |                      |                      |                      |                      |                      |                      |
| 13-dic-05 | 1.447.679.095,27                      |                      |                           | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 |                      | 0,00%                |                      | 0,00%                | 0,00                 | 0,00%                |
| 13-ene-06 | 1.445.351.001,85                      | 0,00                 | 0,00                      | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-feb-06 | 1.443.014.992,90                      | 0,00                 | 0,00                      | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-mar-06 | 1.440.671.041,53                      | 1.394.718.921,36     | 55.281.196,22             | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 55.281.196,22        | -13637871107533,70%  | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-abr-06 | 1.438.319.120,72                      | 0,00                 | 0,00                      | 1.322.218.803,78 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-may-06 | 1.435.959.203,38                      | 0,00                 | 0,00                      | 1.322.218.803,78 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jun-06 | 1.433.591.252,32                      | 1.354.529.946,51     | 40.188.974,85             | 1.322.218.803,78 | 34.100.000,00 | 38.400.000,00 | 40.188.974,85        | -9544881526150,24%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jul-06 | 1.431.217.099,17                      | 0,00                 | 0,00                      | 1.282.029.828,93 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ago-06 | 1.428.834.863,87                      | 0,00                 | 0,00                      | 1.282.029.828,93 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-sep-06 | 1.426.444.528,96                      | 1.315.405.195,74     | 39.124.750,77             | 1.282.029.828,93 | 34.100.000,00 | 38.400.000,00 | 39.124.750,77        | -8932180600996,58%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-oct-06 | 1.424.046.066,92                      | 0,00                 | 0,00                      | 1.242.905.078,16 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-nov-06 | 1.421.639.450,10                      | 0,00                 | 0,00                      | 1.242.905.078,16 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-dic-06 | 1.419.224.650,79                      | 1.277.312.642,73     | 38.092.553,01             | 1.242.905.078,16 | 34.100.000,00 | 38.400.000,00 | 38.092.553,01        | -8349887620278,39%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ene-07 | 1.416.803.527,62                      | 0,00                 | 0,00                      | 1.204.812.525,15 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-feb-07 | 1.414.374.172,62                      | 0,00                 | 0,00                      | 1.204.812.525,15 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-mar-07 | 1.411.936.557,82                      | 1.240.231.185,98     | 37.081.456,75             | 1.204.812.525,15 | 34.100.000,00 | 38.400.000,00 | 37.081.456,75        | -7794522208616,61%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-abr-07 | 1.409.490.655,12                      | 0,00                 | 0,00                      | 1.167.731.068,40 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-may-07 | 1.407.036.436,36                      | 0,00                 | 0,00                      | 1.167.731.068,40 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jun-07 | 1.404.573.873,25                      | 1.204.130.202,96     | 36.100.983,02             | 1.167.731.068,40 | 34.100.000,00 | 38.400.000,00 | 36.100.983,02        | -7256297586246,72%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jul-07 | 1.402.107.406,90                      | 0,00                 | 0,00                      | 1.131.630.085,38 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ago-07 | 1.399.632.554,56                      | 0,00                 | 0,00                      | 1.131.630.085,38 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-sep-07 | 1.397.149.287,72                      | 1.168.996.140,63     | 35.134.062,34             | 1.131.630.085,38 | 34.100.000,00 | 38.400.000,00 | 35.134.062,34        | -6738713156374,86%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-oct-07 | 1.394.657.577,77                      | 0,00                 | 0,00                      | 1.096.496.023,05 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-nov-07 | 1.392.157.396,01                      | 0,00                 | 0,00                      | 1.096.496.023,05 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-dic-07 | 1.389.648.713,63                      | 1.134.793.117,18     | 34.203.023,44             | 1.096.496.023,05 | 34.100.000,00 | 38.400.000,00 | 34.203.023,44        | -6248892383377,92%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ene-08 | 1.387.137.192,96                      | 0,00                 | 0,00                      | 1.062.292.999,60 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-feb-08 | 1.384.617.133,13                      | 0,00                 | 0,00                      | 1.062.292.999,60 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-mar-08 | 1.382.088.505,09                      | 1.101.511.201,17     | 33.281.916,01             | 1.062.292.999,60 | 34.100.000,00 | 38.400.000,00 | 33.281.916,01        | -5777740620089,33%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-abr-08 | 1.379.551.279,72                      | 0,00                 | 0,00                      | 1.029.011.083,59 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-may-08 | 1.377.005.427,78                      | 0,00                 | 0,00                      | 1.029.011.083,59 | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jun-08 | 1.374.450.919,94                      | 1.069.113.217,46     | 32.397.983,70             | 1.029.011.083,59 | 34.100.000,00 | 38.400.000,00 | 32.397.983,70        | -5326228520748,52%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jul-08 | 1.371.895.084,42                      | 0,00                 | 0,00                      | 996.613.099,88   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ago-08 | 1.369.330.559,06                      | 0,00                 | 0,00                      | 996.613.099,88   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-sep-08 | 1.366.757.314,32                      | 1.037.593.562,96     | 31.519.654,52             | 996.613.099,88   | 34.100.000,00 | 38.400.000,00 | 31.519.654,52        | -4891850381015,88%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-oct-08 | 1.364.175.320,54                      | 0,00                 | 0,00                      | 965.093.445,37   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-nov-08 | 1.361.584.547,98                      | 0,00                 | 0,00                      | 965.093.445,37   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-dic-08 | 1.358.984.966,80                      | 1.006.912.921,76     | 30.680.641,18             | 965.093.445,37   | 34.100.000,00 | 38.400.000,00 | 30.680.641,18        | -4482441677082,48%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ene-09 | 1.356.395.192,20                      | 0,00                 | 0,00                      | 934.412.804,18   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-feb-09 | 1.353.796.612,37                      | 0,00                 | 0,00                      | 934.412.804,18   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-mar-09 | 1.351.189.197,37                      | 977.090.578,55       | 29.822.343,22             | 934.412.804,18   | 34.100.000,00 | 38.400.000,00 | 29.822.343,22        | -4088643254967,14%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-abr-09 | 1.348.572.917,16                      | 0,00                 | 0,00                      | 904.590.460,97   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-may-09 | 1.345.947.741,59                      | 0,00                 | 0,00                      | 904.590.460,97   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jun-09 | 1.343.313.640,43                      | 948.063.628,39       | 29.026.950,16             | 904.590.460,97   | 34.100.000,00 | 38.400.000,00 | 29.026.950,16        | -3712546924839,27%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jul-09 | 1.340.685.983,63                      | 0,00                 | 0,00                      | 875.563.510,81   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ago-09 | 1.338.049.392,79                      | 0,00                 | 0,00                      | 875.563.510,81   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-sep-09 | 1.335.403.837,54                      | 919.843.789,26       | 28.219.839,13             | 875.563.510,81   | 34.100.000,00 | 38.400.000,00 | 28.219.839,13        | -3349694904381,39%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-oct-09 | 1.332.749.287,41                      | 0,00                 | 0,00                      | 847.343.671,68   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-nov-09 | 1.330.085.711,81                      | 0,00                 | 0,00                      | 847.343.671,68   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-dic-09 | 1.327.413.080,05                      | 892.378.201,00       | 27.465.588,26             | 847.343.671,68   | 34.100.000,00 | 38.400.000,00 | 27.465.588,26        | -3010228473672,57%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ene-10 | 1.324.735.607,16                      | 0,00                 | 0,00                      | 819.878.083,42   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-feb-10 | 1.322.049.030,87                      | 0,00                 | 0,00                      | 819.878.083,42   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-mar-10 | 1.319.353.320,21                      | 865.656.060,62       | 26.722.140,38             | 819.878.083,42   | 34.100.000,00 | 38.400.000,00 | 26.722.140,38        | -2688247322489,02%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-abr-10 | 1.316.648.444,14                      | 0,00                 | 0,00                      | 793.155.943,04   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-may-10 | 1.313.934.371,49                      | 0,00                 | 0,00                      | 793.155.943,04   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jun-10 | 1.311.211.071,00                      | 839.649.950,46       | 26.006.110,16             | 793.155.943,04   | 34.100.000,00 | 38.400.000,00 | 26.006.110,16        | -2376958468864,49%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jul-10 | 1.308.482.797,29                      | 0,00                 | 0,00                      | 767.149.832,88   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ago-10 | 1.305.745.247,45                      | 0,00                 | 0,00                      | 767.149.832,88   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-sep-10 | 1.302.998.389,95                      | 814.349.694,69       | 25.300.255,77             | 767.149.832,88   | 34.100.000,00 | 38.400.000,00 | 25.300.255,77        | -2079681024011,60%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-oct-10 | 1.300.242.193,12                      | 0,00                 | 0,00                      | 741.849.577,11   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-nov-10 | 1.297.476.625,23                      | 0,00                 | 0,00                      | 741.849.577,11   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-dic-10 | 1.294.701.654,41                      | 789.729.136,62       | 24.620.558,07             | 741.849.577,11   | 34.100.000,00 | 38.400.000,00 | 24.620.558,07        | -1799762794921,39%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-ene-11 | 1.291.918.822,88                      | 0,00                 | 0,00                      | 717.229.019,04   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-feb-11 | 1.289.126.529,73                      | 0,00                 | 0,00                      | 717.229.019,04   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-mar-11 | 1.286.324.742,76                      | 765.773.761,32       | 23.955.375,30             | 717.229.019,04   | 34.100.000,00 | 38.400.000,00 | 23.955.375,30        | -1535539556579,61%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-abr-11 | 1.283.513.429,76                      | 0,00                 | 0,00                      | 693.273.643,74   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-may-11 | 1.280.692.558,27                      | 0,00                 | 0,00                      | 693.273.643,74   | 34.100.000,00 | 38.400.000,00 | 0,00                 | 0,00%                | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jun-11 | 1.277.862.095,82                      | 742.463.735,06       | 23.310.026,27             | 693.273.643,74   | 34.100.000,00 | 38.400.000,00 | 23.310.026,27        | -1279720441955,31%   | 0,00                 | 0,00%                | 0,00                 | 0,00%                |
| 13-jul-11 | 1.275.024.120,75                      | 0,00                 | 0,00                      | 669.             |               |               |                      |                      |                      |                      |                      |                      |

| Date      |   | Principal Available before prepayment | Principal Available | Principal Redemption | Class A        | Class B       | Class C       | Redemption Class A | 5,14<br>Average Life Class A | Redemption Class B | 10,76<br>Average Life Class B | Redemption Class C | 10,76<br>Average Life Class C |
|-----------|---|---------------------------------------|---------------------|----------------------|----------------|---------------|---------------|--------------------|------------------------------|--------------------|-------------------------------|--------------------|-------------------------------|
| 13-nov-13 | 0 | 1.191.934.241,74                      | 0,00                | 0,00                 | 486.813.132,63 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-dic-13 | 1 | 1.188.838.146,18                      | 541.661.521,55      | 17.651.728,65        | 486.813.132,63 | 34.100.000,00 | 38.400.000,00 | 17.651.728,65      | 644288095846,989%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ene-14 | 0 | 1.185.752.699,45                      | 0,00                | 0,00                 | 469.161.403,97 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-feb-14 | 0 | 1.182.656.762,19                      | 0,00                | 0,00                 | 469.161.403,97 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-mar-14 | 1 | 1.179.550.298,75                      | 524.521.286,89      | 17.140.234,66        | 469.161.403,97 | 34.100.000,00 | 38.400.000,00 | 17.140.234,66      | 779880677151,51%             | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-abr-14 | 0 | 1.176.433.273,33                      | 0,00                | 0,00                 | 452.021.169,31 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-may-14 | 0 | 1.173.305.650,02                      | 0,00                | 0,00                 | 452.021.169,31 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jun-14 | 1 | 1.170.167.392,86                      | 507.850.687,68      | 16.670.599,21        | 452.021.169,31 | 34.100.000,00 | 38.400.000,00 | 16.670.599,21      | 911881776769,08%             | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jul-14 | 0 | 1.167.043.023,56                      | 0,00                | 0,00                 | 435.350.570,10 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ago-14 | 0 | 1.163.908.031,47                      | 0,00                | 0,00                 | 435.350.570,10 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-sep-14 | 1 | 1.160.762.380,40                      | 491.668.943,51      | 16.181.744,17        | 435.350.570,10 | 34.100.000,00 | 38.400.000,00 | 16.181.744,17      | 1034013452374,45%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-oct-14 | 0 | 1.157.606.034,12                      | 0,00                | 0,00                 | 419.168.825,93 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-nov-14 | 0 | 1.154.438.956,26                      | 0,00                | 0,00                 | 419.168.825,93 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-dic-14 | 1 | 1.151.261.110,34                      | 475.931.759,02      | 15.737.184,49        | 419.168.825,93 | 34.100.000,00 | 38.400.000,00 | 15.737.184,49      | 1148814467587,62%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ene-15 | 0 | 1.148.090.486,41                      | 0,00                | 0,00                 | 403.431.641,44 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-feb-15 | 0 | 1.144.909.082,36                      | 0,00                | 0,00                 | 403.431.641,44 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-mar-15 | 1 | 1.141.716.861,53                      | 460.649.566,20      | 15.282.192,83        | 403.431.641,44 | 34.100.000,00 | 38.400.000,00 | 15.282.192,83      | 1253139811900,31%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-abr-15 | 0 | 1.138.513.787,16                      | 0,00                | 0,00                 | 388.149.448,62 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-may-15 | 0 | 1.135.299.822,33                      | 0,00                | 0,00                 | 388.149.448,62 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jun-15 | 1 | 1.132.074.930,02                      | 445.788.462,30      | 14.861.103,89        | 388.149.448,62 | 34.100.000,00 | 38.400.000,00 | 14.861.103,89      | 1355332674944,62%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jul-15 | 0 | 1.128.884.701,01                      | 0,00                | 0,00                 | 373.288.344,72 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ago-15 | 0 | 1.125.683.625,22                      | 0,00                | 0,00                 | 373.288.344,72 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-sep-15 | 1 | 1.122.471.665,78                      | 431.390.361,74      | 14.398.100,56        | 373.288.344,72 | 34.100.000,00 | 38.400.000,00 | 14.398.100,56      | 1445569296296,61%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-oct-15 | 0 | 1.119.248.785,67                      | 0,00                | 0,00                 | 358.890.244,16 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-nov-15 | 0 | 1.116.014.947,77                      | 0,00                | 0,00                 | 358.890.244,16 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-dic-15 | 1 | 1.112.770.114,82                      | 417.389.862,01      | 14.000.492,53        | 358.890.244,16 | 34.100.000,00 | 38.400.000,00 | 14.000.492,53      | 1533053932184,05%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ene-16 | 1 | 1.109.514.249,44                      | 0,00                | 0,00                 | 344.889.751,63 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-feb-16 | 1 | 1.106.247.314,11                      | 0,00                | 0,00                 | 344.889.751,63 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-mar-16 | 1 | 1.102.969.271,21                      | 403.776.708,10      | 13.613.161,11        | 344.889.751,63 | 34.100.000,00 | 38.400.000,00 | 13.613.161,11      | 1614520907486,78%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-abr-16 | 1 | 1.099.680.082,96                      | 0,00                | 0,00                 | 331.276.590,52 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-may-16 | 1 | 1.096.379.711,47                      | 0,00                | 0,00                 | 331.276.590,52 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jun-16 | 1 | 1.093.068.119,71                      | 390.540.856,84      | 13.235.849,27        | 331.276.590,52 | 34.100.000,00 | 38.400.000,00 | 13.235.849,27      | 1691541536314,73%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jul-16 | 1 | 1.089.749.295,36                      | 0,00                | 0,00                 | 318.040.741,26 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ago-16 | 1 | 1.086.419.188,00                      | 0,00                | 0,00                 | 318.040.741,26 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-sep-16 | 1 | 1.083.077.758,28                      | 377.676.781,51      | 12.864.077,33        | 318.040.741,26 | 34.100.000,00 | 38.400.000,00 | 12.864.077,33      | 1762378593549,53%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-oct-16 | 1 | 1.079.724.967,70                      | 0,00                | 0,00                 | 305.176.663,93 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-nov-16 | 1 | 1.076.360.777,63                      | 0,00                | 0,00                 | 305.176.663,93 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-dic-16 | 1 | 1.072.985.149,23                      | 365.170.561,95      | 12.506.219,58        | 305.176.663,93 | 34.100.000,00 | 38.400.000,00 | 12.506.219,58      | 1827158681893,78%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ene-17 | 1 | 1.069.601.793,66                      | 0,00                | 0,00                 | 292.670.444,34 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-feb-17 | 1 | 1.066.206.934,60                      | 0,00                | 0,00                 | 292.670.444,34 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-mar-17 | 1 | 1.062.800.533,01                      | 353.016.668,26      | 12.153.893,67        | 292.670.444,34 | 34.100.000,00 | 38.400.000,00 | 12.153.893,67      | 1885068907464,77%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-abr-17 | 1 | 1.059.382.549,66                      | 0,00                | 0,00                 | 280.516.550,68 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-may-17 | 1 | 1.055.952.945,16                      | 0,00                | 0,00                 | 280.516.550,68 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jun-17 | 1 | 1.052.511.680,01                      | 341.202.160,00      | 11.814.508,25        | 280.516.550,68 | 34.100.000,00 | 38.400.000,00 | 11.814.508,25      | 1941123702111,90%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jul-17 | 1 | 1.049.084.810,77                      | 0,00                | 0,00                 | 268.702.042,45 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ago-17 | 1 | 1.045.646.290,17                      | 0,00                | 0,00                 | 268.702.042,45 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-sep-17 | 1 | 1.042.196.078,60                      | 329.743.073,91      | 11.459.086,11        | 268.702.042,45 | 34.100.000,00 | 38.400.000,00 | 11.459.086,11      | 1988151440469,70%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-oct-17 | 1 | 1.038.734.136,36                      | 0,00                | 0,00                 | 257.242.956,33 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-nov-17 | 1 | 1.035.260.423,41                      | 0,00                | 0,00                 | 257.242.956,33 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-dic-17 | 1 | 1.031.774.899,99                      | 318.605.013,56      | 11.138.060,35        | 257.242.956,33 | 34.100.000,00 | 38.400.000,00 | 11.138.060,35      | 2033809820727,14%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ene-18 | 1 | 1.028.278.693,95                      | 0,00                | 0,00                 | 246.104.895,98 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-feb-18 | 1 | 1.024.770.600,91                      | 0,00                | 0,00                 | 246.104.895,98 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-mar-18 | 1 | 1.021.250.580,35                      | 307.780.685,77      | 10.824.327,79        | 246.104.895,98 | 34.100.000,00 | 38.400.000,00 | 10.824.327,79      | 2073941205383,04%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-abr-18 | 1 | 1.017.718.591,73                      | 0,00                | 0,00                 | 235.280.568,19 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-may-18 | 1 | 1.014.174.594,34                      | 0,00                | 0,00                 | 235.280.568,19 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jun-18 | 1 | 1.010.618.547,36                      | 297.260.846,77      | 10.519.839,00        | 235.280.568,19 | 34.100.000,00 | 38.400.000,00 | 10.519.839,00      | 2112383870631,81%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-jul-18 | 1 | 1.007.059.197,72                      | 0,00                | 0,00                 | 224.760.729,19 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ago-18 | 1 | 1.003.487.746,29                      | 0,00                | 0,00                 | 224.760.729,19 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-sep-18 | 1 | 999.904.151,92                        | 287.045.152,80      | 10.215.693,97        | 224.760.729,19 | 34.100.000,00 | 38.400.000,00 | 10.215.693,97      | 2145295734233,39%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-oct-18 | 1 | 996.308.373,34                        | 0,00                | 0,00                 | 214.545.035,22 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-nov-18 | 1 | 992.700.369,11                        | 0,00                | 0,00                 | 214.545.035,22 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-dic-18 | 1 | 989.080.097,66                        | 277.117.982,43      | 9.927.170,36         | 214.545.035,22 | 34.100.000,00 | 38.400.000,00 | 9.927.170,36       | 2175043026586,50%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-ene-19 | 1 | 985.451.358,06                        | 0,00                | 0,00                 | 204.617.864,85 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-feb-19 | 1 | 981.810.280,75                        | 0,00                | 0,00                 | 204.617.864,85 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-mar-19 | 1 | 978.156.823,78                        | 267.474.961,69      | 9.643.020,75         | 204.617.864,85 | 34.100.000,00 | 38.400.000,00 | 9.643.020,75       | 2199573032111,99%            | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-abr-19 | 1 | 974.490.945,05                        | 0,00                | 0,00                 | 194.974.844,11 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                         | 0,00               | 0,00%                         |
| 13-may-19 | 1 | 970.812.602,34                        | 0,00                | 0,00                 | 194.974.8      |               |               |                    |                              |                    |                               |                    |                               |



|           |   |                                          |                        |                         |                |               |               |                       | 5,14                    |                       |                         | 10,76                 |                         |  | 10,76 |
|-----------|---|------------------------------------------|------------------------|-------------------------|----------------|---------------|---------------|-----------------------|-------------------------|-----------------------|-------------------------|-----------------------|-------------------------|--|-------|
| Date      |   | Principal Available<br>before prepayment | Principal<br>Available | Principal<br>Redemption | Class A        | Class B       | Class C       | Redemption<br>Class A | Average Life<br>Class A | Redemption<br>Class B | Average Life Class<br>B | Redemption<br>Class C | Average Life Class<br>C |  |       |
| 13-mar-22 | 1 | 841.679.369,08                           | 171.916.722,18         | 6.706.618,69            | 106.123.223,29 | 34.100.000,00 | 38.400.000,00 | 6.706.618,69          | 2264825130497,04%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-abr-22 | 1 | 837.709.273,45                           | 0,00                   | 0,00                    | 99.416.604,60  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-may-22 | 1 | 833.725.679,50                           | 0,00                   | 0,00                    | 99.416.604,60  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-jun-22 | 1 | 829.728.541,33                           | 165.405.089,66         | 6.511.632,50            | 99.416.604,60  | 34.100.000,00 | 38.400.000,00 | 6.511.632,50          | 2258885315027,71%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-jul-22 | 1 | 825.727.804,83                           | 0,00                   | 0,00                    | 92.904.972,10  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-ago-22 | 1 | 821.713.465,82                           | 0,00                   | 0,00                    | 92.904.972,10  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-sep-22 | 1 | 817.685.478,05                           | 159.089.136,34         | 6.315.953,35            | 92.904.972,10  | 34.100.000,00 | 38.400.000,00 | 6.315.953,35          | 2249110986506,52%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-oct-22 | 1 | 813.643.795,13                           | 0,00                   | 0,00                    | 86.589.018,76  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-nov-22 | 1 | 809.588.370,49                           | 0,00                   | 0,00                    | 86.589.018,76  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-dic-22 | 1 | 805.519.157,41                           | 152.957.759,14         | 6.131.377,20            | 86.589.018,76  | 34.100.000,00 | 38.400.000,00 | 6.131.377,20          | 2239178953068,72%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-ene-23 | 1 | 801.441.378,34                           | 0,00                   | 0,00                    | 80.457.641,56  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-feb-23 | 1 | 797.349.734,82                           | 0,00                   | 0,00                    | 80.457.641,56  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-mar-23 | 1 | 793.244.179,72                           | 147.009.003,16         | 5.948.755,98            | 80.457.641,56  | 34.100.000,00 | 38.400.000,00 | 5.948.755,98          | 2226024486260,15%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-abr-23 | 1 | 789.124.665,72                           | 0,00                   | 0,00                    | 74.508.885,58  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-may-23 | 1 | 784.991.145,36                           | 0,00                   | 0,00                    | 74.508.885,58  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-jun-23 | 1 | 780.843.571,08                           | 141.235.046,44         | 5.773.956,72            | 74.508.885,58  | 34.100.000,00 | 38.400.000,00 | 5.773.956,72          | 2213735008190,85%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-jul-23 | 1 | 776.702.343,83                           | 0,00                   | 0,00                    | 68.734.928,86  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-ago-23 | 1 | 772.547.036,41                           | 0,00                   | 0,00                    | 68.734.928,86  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |  |       |
| 13-sep-23 | 1 | 768.377.600,94                           | 0,00                   | 141.235.046,44          | 68.734.928,86  | 34.100.000,00 | 38.400.000,00 | 68.734.928,86         | 26985333068763,60%      | 34.100.000,00         | 13387660000000,00%      | 38.400.000,00         | 15075840000000,00%      |  |       |