

## **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**  
[santanderdetitulizacion@gruposantander.com](mailto:santanderdetitulizacion@gruposantander.com)

NAME OF THE FUND: **F.T.H.U.C.I. 12**

INFORMATION AT: QUARTER/SEMESTER: **MARCH** YEAR: **2023**

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<br>ISIN CODE | NUM BONDS | NOMINAL          |                |               |          |
|-----------------------------|-----------|------------------|----------------|---------------|----------|
|                             |           |                  | Initial        | Current       | %Act/In  |
| CLASS A<br>ES0338147004     | 8.672     | Nominal per Bond | 100.000,00     | 11.451,89     |          |
|                             |           | Total Nominal    | 867.200.000,00 | 99.310.790,08 | 11,45%   |
| CLASS B<br>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<br>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<br>15-Mar-2023 |                         |                | Next Payment Date<br>15-Jun-2023 |                            |                          |
|   | Redemption of the Bonds | Gross Interest | Interest Rate                    | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A   | 682,71 €                | 66,62 €        | 3,107%                           | 90,93 €                    | 73,65 €                  |
| CLASS B   | 0,00 €                  | 579,00 €       | 3,227%                           | 824,68 €                   | 667,99 €                 |
| CLASS C   | 0,00 €                  | 661,50 €       | 3,557%                           | 909,01 €                   | 736,30 €                 |
| 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            | 2.456            |
| CR's Outstanding to be amortised          | 900.000.006,57 € | 136.663.402,78 € |
| CR's Outstanding per Loan to be amortised | 114.126,30 €     | 55.644,71 €      |
| Interest Rate                             | 3,93 %           | 2,31%            |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--|-------------------|
| Monthly Single Rate                        | 10,83%            |
| Average Monthly Single Rate                | 9,46%             |
| Constant Prepayment Rate from Constitution | 6,58%             |

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**QUARTERLY BONDS PAYOUT REPORT**

March 15th, 2023

| BONDS. PRINCIPAL             |                  |
|------------------------------|------------------|
| Previous Balance             | 138.031.251,20 € |
| Principal Amortised          | 5.920.461,12 €   |
| Outstanding Balance          | 132.110.790,08 € |
| % of Initial Balance         | 14,68%           |
| Principal accrued and unpaid | 0,00 €           |

| DATA                        |            |
|-----------------------------|------------|
| Pool Cut-Off Date           | 2023/03/08 |
| Payment Date                | 2023/03/15 |
| Last Payment Date           | 2022/12/15 |
| Number of Days (Act/360)    | 90         |
| Reference Interest Rate (%) | 2,957%     |
| Next Payment Date           | 2023/06/15 |

| INTEREST PAID               |              |
|-----------------------------|--------------|
| CLASS A                     | 577.728,64 € |
| CLASS B                     | 52.110,00 €  |
| CLASS C                     | 157.437,00 € |
| Interest accrued and unpaid | 0,00 €       |

| RESIDUAL LIFE (YEARS) |         |           |
|-----------------------|---------|-----------|
|                       | INITIAL | 15-mar-23 |
| CLASS A               | 4,80    | 2,30      |
| CLASS B               | 8,04    | 3,01      |
| CLASS C               | 8,04    | 3,01      |

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**QUARTERLY COLLATERAL REPORT**

**March 15th, 2023**

| <b>PRINCIPAL</b>        |                  |
|-------------------------|------------------|
| Previous Balance        | 142.782.492,12 € |
| Principal Amortised     | 6.119.089,34 €   |
| Outstanding Balance     | 136.663.402,78 € |
| Number of Credit Rights | 2.456            |
| LTV                     | 32,44%           |

| <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                 | 16.450,13 €          | 20.200,80 €          | 27.711,73 €          | 26.046,33 €           | 1.321.880,46 €            |
| Interest accrued on Credit Rights in Arrears | 3.265,17 €           | 5.740,76 €           | 7.439,58 €           | 8.480,78 €            | 381.288,87 €              |
| Outstanding Balance                          | 3.788.975,25 €       | 1.896.786,44 €       | 1.741.619,68 €       | 982.075,93 €          | 6.544.321,55 €            |
| Number of Credit Rights                      | 51                   | 22                   | 18                   | 14                    | 53                        |
| % of Outstanding Balance                     | 2,77%                | 1,39%                | 1,27%                | 0,72%                 | 4,79%                     |

| <b>WRITE OFF</b>                            |                |
|---|----------------|
| Cumulative WRITE OFF as of previous balance | 4.751.280,83 € |
| Difference in Actual Period                 | -198.599,71 €  |
| Cumulative WRITE OFF up to date             | 4.552.681,12 € |

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**QUARTERLY COLLATERAL REPORT**

**March 15th, 2023**

| <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                | 10.790.158,74 € |
| Difference in Actual Period | 45.446,89 €     |
| Current balance             | 10.835.605,63 € |

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**QUARTERLY REPORT - ALLOCATION OF CASH**

**March 15th, 2023**

| <b>TOTAL CASH RECEIVED END OF PERIOD</b>         | <b>6.950.155,85 €</b> |
|--|-----------------------|
| <b>CASH RECEIVED - PRINCIPAL</b>                 |                       |
| Amortisation of Credit Rights                    | 5.984.539,66 €        |
| <b>CASH RECEIVED - INTEREST</b>                  |                       |
| Interest received from Credit Rights             | 754.725,36 €          |
| Interest received under GIC                      | 80.505,98             |
| <b>INCOMES/EXPENSES OF TRANSITORY PROPERTIES</b> | <b>130.384,85 €</b>   |
| <b>OTHERS</b>                                    | <b>0,00 €</b>         |

| <b>TOTAL CASH PAID END OF PERIOD</b>    | <b>6.950.155,85 €</b> |
|---|-----------------------|
| <b>ORDINARY EXPENSES</b>                | <b>1.051,11 €</b>     |
| MANAGEMENT FEE                          | 11.492,00 €           |
| INTEREST ON CLASS A BONDS               | 577.728,64 €          |
| INTEREST ON CLASS B BONDS               | 52.110,00 €           |
| INTEREST ON CLASS C BONDS               | 157.437,00 €          |
| REDEMPTION ON CLASS A BONDS             | 5.920.461,12 €        |
| INTEREST ON SUBORDINATED LOAN SANTANDER | 33.585,77 €           |
| INTEREST ON SUBORDINATED LOAN UCB       | 33.585,77 €           |
| FIXED FEE                               | 6.000,00 €            |
| VARIABLE FEE                            | 156.704,44 €          |

| <b>TREASURY ACCOUNT STATEMENT</b> | <b>10.499.602,64 €</b> |
|-----------------------------------|------------------------|
| <b>PRINCIPAL RESERVE FUND</b>     |                        |
| Previous Balance                  | 10.350.000,00 €        |
| Difference                        | 0,00 €                 |
| Outstanding Balance               | 10.350.000,00 €        |
| <b>WITHHOLDING TAXES</b>          | <b>149.602,64 €</b>    |

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**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

**March 15th, 2023**

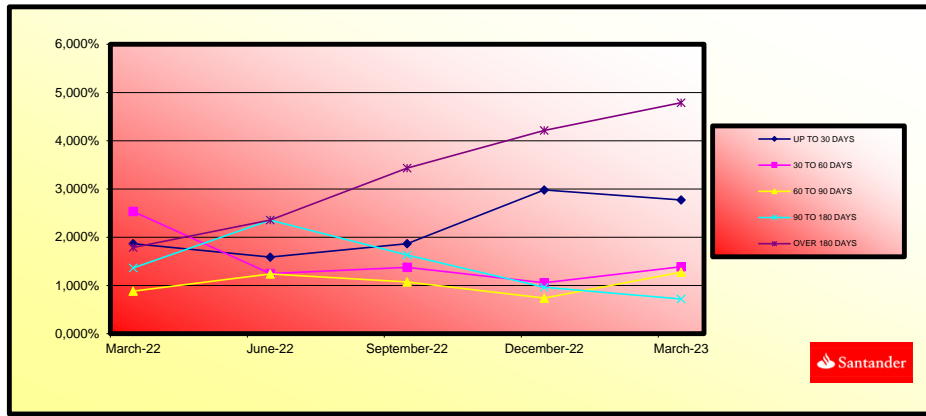
| <b>CREDIT ENHANCEMENT</b> |                         |                         |
|---------------------------|-------------------------|-------------------------|
| <b>CONCEPTS</b>           | <b>INITIAL</b>          | <b>March 15th, 2023</b> |
| SUBORDINATED ISSUE        | 32.800.000,00 € (3,64%) | 32.800.000 € (24,00%)   |
| PRINCIPAL RESERVE FUND    | 10.350.000,00 € (1,15%) | 10.350.000 € (7,57%)    |

| <b>SUBORDINATED LOANS</b>           |                |                         |
|-------------------------------------|----------------|-------------------------|
| <b>CONCEPTS</b>                     | <b>INITIAL</b> | <b>March 15th, 2023</b> |
| <b>SUBORDINATED LOAN SCH</b>        |                |                         |
| Total Outstanding Subordinated Loan | 5.612.500,00 € | 5.175.003,29 €          |
| Interest Rate                       | 2,682 %        | 3,507%                  |
| <b>SUBORDINATED LOAN UCB</b>        |                |                         |
| Total Outstanding Subordinated Loan | 5.612.500,00 € | 5.175.003,26 €          |
| Interest Rate                       | 2,682 %        | 3,507%                  |

**FONDO DE TITULIZACION HIPOTECARIA  
UCI 12**

Report date: March 15th, 2023

| ARREARS PERFORMANCE |          |         |              |             |          |
|---------------------|----------|---------|--------------|-------------|----------|
|                     | March-22 | June-22 | September-22 | December-22 | March-23 |
| UP TO 30 DAYS       | 1,866%   | 1,588%  | 1,865%       | 2,980%      | 2,772%   |
| 30 TO 60 DAYS       | 2,533%   | 1,245%  | 1,375%       | 1,055%      | 1,388%   |
| 60 TO 90 DAYS       | 0,880%   | 1,238%  | 1,072%       | 0,738%      | 1,274%   |
| 90 TO 180 DAYS      | 1,365%   | 2,354%  | 1,629%       | 0,964%      | 0,719%   |
| OVER 180 DAYS       | 1,787%   | 2,354%  | 3,431%       | 4,213%      | 4,789%   |





**FONDO DE TITULIZACION HIPOTECARIA  
UCI 12**

**TRIGGERS**

Report date: March 15th, 2023

| <b>CLASS B AND CLASS C REDEMPTION</b>                        |                 |
|--|-----------------|
| IF 1) IS HIGHER THAN 2) CLASS B AND CLASS C ARE NOT REEDEMED |                 |
| 1) CR'S IN ARREARS OVER 90 DAYS                              | 12.079.078,60 € |
| 2) 2% CR'S OUTSTANDING BALANCE                               | 2.733.268,06 €  |

| <b>CURRENT ARREARS PERCENTAGE</b> |
|-----------------------------------|
| 8,84%                             |

**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%                    | 0,86% |
| 1) MP'S WEIGHTED AVERAGE RATE                             | 2,31% |

**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<br>2,3% CR OUTSTANDING BALANCE<br>0,40% INITIAL BALANCE OF THE BONDS | NA           |
| CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25% | HIGHER OF<br>2,3% CR OUTSTANDING BALANCE<br>0,70% INITIAL BALANCE OF THE BONDS | NA           |
| CURRENT ARREARS PERCENTAGE > 1,25%                 | HIGHER OF<br>2,3% CR OUTSTANDING BALANCE<br>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  | 105.231.251,20 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)               | 130.871.834,44 € |
| 3) REMAINING FUNDS AFTER PAYMENTS OF POINT 1º TO 3º                     | 16.657.774,10 €  |
| IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 7 |                  |
| 1) CLASS A AND CLASS B OUTSTANDING BALANCE                              | 114.231.251,20 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)               | 130.871.834,44 € |
| 3) REMAINING FUNDS AFTER PAYMENTS OF POINT 1º TO 4º                     | 16.500.337,10 €  |

**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  | 77.891.906,64 € | 57,00%        | 1.734        | 70,60%          |
| 40,00 - 49,99 | 30.636.825,28 € | 22,42%        | 431          | 17,55%          |
| 50,00 - 59,99 | 18.075.120,85 € | 13,23%        | 206          | 8,39%           |
| 60,00 - 69,99 | 6.857.631,58 €  | 5,02%         | 57           | 2,32%           |
| 70,00 - 79,95 | 3.202.366,48 €  | 2,34%         | 28           | 1,14%           |

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

### DEFINITIONS

March 15th, 2023

**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.

## FONDO DE TITULIZACION DE ACTIVOS UCI 12

|  |        |
|--|--------|
| Tasa mensual actual anualizada / Monthly Single Rate                   | 10,83% |
| Tasa últimos 12 meses anualizada / Average 12 Month Single Rate        | 9,46%  |
| Tasa anualizada desde Constitución / Prepayment Rate from Constitution | 6,58%  |

| Fecha /<br>Date | Principal Pendiente / Ppal Outstanding |                       | Vector<br>Prepagos /<br>Prepayment<br>Vector | Fin de mes /<br>Remaining<br>end of month | Caída mensual<br>media /<br>Average Single<br>Monthlv | TACP /<br>CPR | Caída mensual/<br>Single Monthly<br>Mortality | TACP<br>Mensual /<br>Monthly<br>CPR | Ppal Pte después<br>Prepagos /<br>Outstanding after<br>Prepavment |
|-----------------|--|-----------------------|--|---|---|---------------|---|-------------------------------------|---|
|                 | Fecha<br>Constitución                  | Constitution Date     |  |   |   |               |   |                                     |   |
| 30-may.-05      | 900.000.006,57                         |                       | 100,00%                                      | 100,00%                                   |   |               |   |                                     | <b>900.000.006,57</b>   |
| 30-jun.-05      | 898.420.072,18                         | <b>862.418.638,74</b> | 99,43%                                       | 95,99%                                    | 4,01%   | 38,78%        | <b>4,01%</b>                                  | <b>38,78%</b>                       | 893.340.451,44  |
| 31-jul.-05      | 896.834.963,50                         | <b>842.920.105,66</b> | 98,87%                                       | 93,99%                                    | 3,05%   | 31,06%        | <b>2,09%</b>                                  | <b>22,37%</b>                       | 886.722.315,51  |
| 31-ago.-05      | 895.244.663,59                         | <b>830.590.005,35</b> | 98,31%                                       | 92,78%                                    | 2,47%   | 25,91%        | <b>1,29%</b>                                  | <b>14,40%</b>                       | 880.145.355,57  |
| 30-sep.-05      | 893.649.155,45                         | <b>815.668.621,72</b> | 97,76%                                       | 91,27%                                    | 2,26%   | 23,96%        | <b>1,62%</b>                                  | <b>17,81%</b>                       | 873.609.329,81  |
| 31-oct.-05      | 892.048.422,02                         | <b>800.443.136,60</b> | 97,20%                                       | 89,73%                                    | 2,14%   | 22,90%        | <b>1,69%</b>                                  | <b>18,50%</b>                       | 867.113.997,80  |
| 30-nov.-05      | 890.442.446,19                         | <b>780.802.538,17</b> | 96,66%                                       | 87,69%                                    | 2,17%   | 23,11%        | <b>2,28%</b>                                  | <b>24,16%</b>                       | 860.659.120,49  |
| 31-dic.-05      | 888.831.210,78                         | <b>766.417.710,00</b> | 96,11%                                       | 86,23%                                    | 2,09%   | 22,43%        | <b>1,66%</b>                                  | <b>18,24%</b>                       | 854.244.460,21  |
| 31-ene.-06      | 887.214.698,58                         | <b>748.930.811,56</b> | 95,57%                                       | 84,41%                                    | 2,10%   | 22,44%        | <b>2,10%</b>                                  | <b>22,52%</b>                       | 847.869.780,65  |
| 28-feb.-06      | 885.592.892,31                         | <b>732.611.319,81</b> | 95,03%                                       | 82,73%                                    | 2,09%   | 22,34%        | <b>2,00%</b>                                  | <b>21,53%</b>                       | 841.534.846,87  |
| 31-mar.-06      | 883.965.774,61                         | <b>715.140.659,01</b> | 94,49%                                       | 80,90%                                    | 2,10%   | 22,46%        | <b>2,21%</b>                                  | <b>23,48%</b>                       | 835.239.425,27  |
| 30-abr.-06      | 882.333.328,11                         | <b>702.340.622,52</b> | 93,95%                                       | 79,60%                                    | 2,05%   | 22,03%        | <b>1,61%</b>                                  | <b>17,68%</b>                       | 828.983.283,58  |
| 31-may.-06      | 880.695.535,35                         | <b>683.270.618,78</b> | 93,42%                                       | 77,58%                                    | 2,09%   | 22,42%        | <b>2,53%</b>                                  | <b>26,51%</b>                       | 822.766.190,88  |
| 30-jun.-06      | 879.053.328,73                         | <b>665.733.712,32</b> | 92,89%                                       | 75,73%                                    | 2,12%   | 22,63%        | <b>2,38%</b>                                  | <b>25,15%</b>                       | 816.588.800,00  |
| 31-jul.-06      | 877.405.743,88                         | <b>652.435.660,82</b> | 92,37%                                       | 74,36%                                    | 2,09%   | 22,43%        | <b>1,81%</b>                                  | <b>19,72%</b>                       | 810.449.993,13  |
| 31-ago.-06      | 875.752.763,19                         | <b>644.032.394,94</b> | 91,85%                                       | 73,54%                                    | 2,03%   | 21,80%        | <b>1,10%</b>                                  | <b>12,45%</b>                       | 804.349.543,35  |
| 30-sep.-06      | 874.094.368,99                         | <b>633.389.918,98</b> | 91,33%                                       | 72,46%                                    | 1,99%   | 21,46%        | <b>1,47%</b>                                  | <b>16,24%</b>                       | 798.287.225,06  |
| 31-oct.-06      | 872.430.543,55                         | <b>622.756.261,81</b> | 90,81%                                       | 71,38%                                    | 1,96%   | 21,18%        | <b>1,49%</b>                                  | <b>16,50%</b>                       | 792.262.813,92  |
| 30-nov.-06      | 870.761.269,08                         | <b>610.946.659,07</b> | 90,30%                                       | 70,16%                                    | 1,95%   | 21,04%        | <b>1,71%</b>                                  | <b>18,68%</b>                       | 786.276.086,90  |
| 31-dic.-06      | 869.086.527,74                         | <b>600.539.188,15</b> | 89,79%                                       | 69,10%                                    | 1,93%   | 20,82%        | <b>1,51%</b>                                  | <b>16,73%</b>                       | 780.326.822,27  |
| 31-ene.-07      | 867.406.301,62                         | <b>588.547.375,03</b> | 89,28%                                       | 67,85%                                    | 1,92%   | 20,76%        | <b>1,81%</b>                                  | <b>19,65%</b>                       | 774.414.799,54  |
| 28-feb.-07      | 865.720.572,76                         | <b>580.095.763,80</b> | 88,77%                                       | 67,01%                                    | 1,89%   | 20,45%        | <b>1,24%</b>                                  | <b>13,95%</b>                       | 768.539.799,50  |
| 31-mar.-07      | 864.029.323,14                         | <b>567.331.426,62</b> | 88,27%                                       | 65,66%                                    | 1,89%   | 20,50%        | <b>2,01%</b>                                  | <b>21,61%</b>                       | 762.701.604,22  |
| 30-abr.-07      | 862.332.534,67                         | <b>557.167.045,84</b> | 87,77%                                       | 64,61%                                    | 1,88%   | 20,38%        | <b>1,60%</b>                                  | <b>17,58%</b>                       | 756.899.996,99  |
| 31-may.-07      | 860.630.189,23                         | <b>546.333.111,62</b> | 87,28%                                       | 63,48%                                    | 1,88%   | 20,33%        | <b>1,75%</b>                                  | <b>19,10%</b>                       | 751.134.762,37  |
| 30-jun.-07      | 858.922.773,27                         | <b>536.864.985,43</b> | 86,78%                                       | 62,50%                                    | 1,86%   | 20,19%        | <b>1,54%</b>                                  | <b>16,97%</b>                       | 745.406.124,13  |
| 31-jul.-07      | 857.209.765,52                         | <b>528.501.626,96</b> | 86,29%                                       | 61,65%                                    | 1,84%   | 20,01%        | <b>1,36%</b>                                  | <b>15,97%</b>                       | 739.713.427,77  |
| 31-ago.-07      | 855.491.147,67                         | <b>521.886.614,41</b> | 85,81%                                       | 61,00%                                    | 1,81%   | 19,72%        | <b>1,05%</b>                                  | <b>11,93%</b>                       | 734.056.461,59  |
| 30-sep.-07      | 853.766.901,35                         | <b>516.662.298,11</b> | 85,32%                                       | 60,52%                                    | 1,78%   | 19,37%        | <b>0,80%</b>                                  | <b>9,20%</b>                        | 728.435.015,05  |
| 31-oct.-07      | 852.037.008,13                         | <b>510.149.805,96</b> | 84,84%                                       | 59,87%                                    | 1,75%   | 19,12%        | <b>1,06%</b>                                  | <b>12,00%</b>                       | 722.848.878,87  |
| 30-nov.-07      | 850.301.449,50                         | <b>502.998.030,23</b> | 84,36%                                       | 59,16%                                    | 1,73%   | 18,94%        | <b>1,20%</b>                                  | <b>13,49%</b>                       | 717.297.844,93  |
| 31-dic.-07      | 848.560.206,92                         | <b>497.504.653,70</b> | 83,88%                                       | 58,63%                                    | 1,71%   | 18,67%        | <b>0,89%</b>                                  | <b>10,16%</b>                       | 711.781.706,35  |
| 31-ene.-08      | 846.813.261,76                         | <b>490.912.230,27</b> | 83,41%                                       | 57,97%                                    | 1,69%   | 18,49%        | <b>1,12%</b>                                  | <b>12,66%</b>                       | 706.300.257,40  |
| 29-feb.-08      | 845.060.595,37                         | <b>484.242.603,91</b> | 82,94%                                       | 57,30%                                    | 1,67%   | 18,33%        | <b>1,15%</b>                                  | <b>13,00%</b>                       | 700.853.293,56  |
| 31-mar.-08      | 843.302.188,99                         | <b>478.044.211,52</b> | 82,47%                                       | 56,69%                                    | 1,66%   | 18,15%        | <b>1,07%</b>                                  | <b>12,16%</b>                       | 695.440.611,48  |
| 30-abr.-08      | 841.538.023,83                         | <b>473.846.369,31</b> | 82,00%                                       | 56,31%                                    | 1,63%   | 17,87%        | <b>0,67%</b>                                  | <b>6,75%</b>                        | 690.062.008,97  |
| 31-may.-08      | 839.768.081,03                         | <b>469.562.236,81</b> | 81,54%                                       | 55,92%                                    | 1,60%   | 17,62%        | <b>0,70%</b>                                  | <b>8,03%</b>                        | 684.717.285,01  |
| 30-jun.-08      | 837.992.341,66                         | <b>465.651.578,90</b> | 81,08%                                       | 55,57%                                    | 1,58%   | 17,35%        | <b>0,62%</b>                                  | <b>7,22%</b>                        | 679.406.239,75  |
| 31-jul.-08      | 836.210.786,75                         | <b>462.193.589,20</b> | 80,62%                                       | 55,27%                                    | 1,55%   | 17,07%        | <b>0,53%</b>                                  | <b>6,19%</b>                        | 674.128.674,47  |
| 31-ago.-08      | 834.423.397,25                         | <b>457.699.224,53</b> | 80,16%                                       | 54,85%                                    | 1,53%   | 16,87%        | <b>0,76%</b>                                  | <b>8,75%</b>                        | 668.884.391,60  |
| 30-sep.-08      | 832.630.154,05                         | <b>453.378.221,46</b> | 79,71%                                       | 54,45%                                    | 1,51%   | 16,67%        | <b>0,73%</b>                                  | <b>8,42%</b>                        | 663.673.194,71  |
| 31-oct.-08      | 830.831.037,97                         | <b>450.213.991,37</b> | 79,26%                                       | 54,19%                                    | 1,48%   | 16,42%        | <b>0,48%</b>                                  | <b>5,64%</b>                        | 658.494.888,50  |
| 30-nov.-08      | 829.026.029,80                         | <b>448.819.444,57</b> | 78,81%                                       | 54,14%                                    | 1,45%   | 16,08%        | <b>0,09%</b>                                  | <b>1,11%</b>                        | 653.349.278,78  |
| 31-dic.-08      | 827.216.517,07                         | <b>446.923.168,73</b> | 78,36%                                       | 54,03%                                    | 1,42%   | 15,79%        | <b>0,20%</b>                                  | <b>2,43%</b>                        | 648.237.274,97  |
| 31-ene.-09      | 825.401.078,18                         | <b>444.555.988,38</b> | 77,92%                                       | 53,86%                                    | 1,40%   | 15,53%        | <b>0,31%</b>                                  | <b>3,84%</b>                        | 643.157.573,76  |
| 28-feb.-09      | 823.579.693,74                         | <b>442.146.115,24</b> | 77,48%                                       | 53,69%                                    | 1,37%   | 15,28%        | <b>0,32%</b>                                  | <b>3,80%</b>                        | 638.109.984,39  |
| 31-mar.-09      | 821.752.344,26                         | <b>438.713.142,06</b> | 77,04%                                       | 53,39%                                    | 1,36%   | 15,10%        | <b>0,56%</b>                                  | <b>6,47%</b>                        | 633.094.317,14  |
| 30-abr.-09      | 819.919.010,21                         | <b>434.939.492,06</b> | 76,61%                                       | 53,05%                                    | 1,34%   | 14,94%        | <b>0,64%</b>                                  | <b>7,40%</b>                        | 628.110.383,44  |
| 31-may.-09      | 818.079.671,99                         | <b>432.253.929,96</b> | 76,17%                                       | 52,84%                                    | 1,32%   | 14,74%        | <b>0,39%</b>                                  | <b>4,63%</b>                        | 623.157.995,77  |
| 30-jun.-09      | 816.236.838,22                         | <b>428.612.444,35</b> | 75,74%                                       | 52,51%                                    | 1,31%   | 14,59%        | <b>0,62%</b>                                  | <b>7,18%</b>                        | 618.238.882,67  |
| 31-jul.-09      | 814.387.969,17                         | <b>425.464.329,77</b> | 75,31%                                       | 52,24%                                    | 1,29%   | 14,43%        | <b>0,51%</b>                                  | <b>5,94%</b>                        | 613.350.928,39  |
| 31-ago.-09      | 812.533.045,07                         | <b>422.749.203,24</b> | 74,89%                                       | 52,03%                                    | 1,27%   | 14,25%        | <b>0,41%</b>                                  | <b>4,83%</b>                        | 608.493.948,73  |
| 30-sep.-09      | 810.672.046,10                         | <b>420.081.553,57</b> | 74,47%                                       | 51,82%                                    | 1,26%   | 14,08%        | <b>0,40%</b>                                  | <b>4,73%</b>                        | 603.667.760,56  |
| 31-oct.-09      | 808.804.952,35                         | <b>415.995.137,78</b> | 74,04%                                       | 51,43%                                    | 1,25%   | 13,98%        | <b>0,74%</b>                                  | <b>8,57%</b>                        | 598.872.181,81  |
| 30-nov.-09      | 806.931.743,87                         | <b>413.076.769,02</b> | 73,63%                                       | 51,19%                                    | 1,23%   | 13,83%        | <b>0,47%</b>                                  | <b>5,51%</b>                        | 594.107.031,44  |
| 31-dic.-09      | 805.054.414,17                         | <b>410.772.614,91</b> | 73,21%                                       | 51,02%                                    | 1,22%   | 13,65%        | <b>0,33%</b>                                  | <b>3,84%</b>                        | 589.373.603,56  |
| 31-ene.-10      | 803.170.936,21                         | <b>408.262.064,12</b> | 72,80%                                       | 50,83%                                    | 1,20%   | 13,50%        | <b>0,38%</b>                                  | <b>4,44%</b>                        | 584.670.233,26  |
| 28-feb.-10      | 801.281.289,87                         | <b>406.425.253,97</b> | 72,38%                                       | 50,72%                                    | 1,18%   | 13,32%        | <b>0,22%</b>                                  | <b>2,55%</b>                        | 579.996.742,70  |
| 31-mar.-10      | 799.385.454,93                         | <b>404.231.139,63</b> | 71,97%                                       | 50,57%                                    | 1,17%   | 13,16%        | <b>0,30%</b>                                  | <b>3,59%</b>                        | 575.352.955,05  |
| 30-abr.-10      | 797.483.411,13                         | <b>400.994.622,38</b> | 71,57%                                       | 50,28%                                    | 1,16%   | 13,05%        | <b>0,56%</b>                                  | <b>6,56%</b>                        | 570.738.694,51  |
| 31-may.-10      | 795.575.138,14                         | <b>398.334.972,04</b> | 71,16%                                       | 50,07%                                    | 1,15%   | 12,92%        | <b>0,42%</b>                                  | <b>4,73%</b>                        | 566.153.786,31  |
| 30-jun.-10      | 793.661.819,21                         | <b>394.358.952,15</b> | 70,76%                                       | 49,69%                                    | 1,14%   | 12,85%        | <b>0,76%</b>                                  | <b>8,74%</b>                        | 561.598.908,36  |
| 31-jul.-10      | 791.742.234,17                         | <b>390.698.493,21</b> | 70,36%                                       | 49,35%                                    | 1,13%   | 12,78%        | <b>0,69%</b>                                  | <b>7,95%</b>                        | 557.073.029,33  |
| 31-ago.-10      | 789.816.362,48                         | <b>388.203.648,97</b> | 69,96%                                       | 49,15%                                    | 1,12%   | 12,65%        | <b>0,40%</b>                                  | <b>4,73%</b>                        | 552.575.977,47  |
| 30-sep.-10      | 787.884.183,57                         | <b>386.880.993,17</b> | 69,57%                                       | 49,10%                                    | 1,11%   | 12,48%        | <b>0,10%</b>                                  | <b>1,15%</b>                        | 548.107.582,02  |
| 31-oct.-10      | 785.945.676,77                         | <b>385.034.637,31</b> | 69,17%                                       | 48,99%                                    | 1,09%   | 12,34%        | <b>0,23%</b>                                  | <b>2,75%</b>                        | 543.667.673,23  |
| 30-nov.-10      | 784.000.821,36                         | <b>380.486.480,83</b> | 68,78%                                       | 48,53%                                    | 1,09%   | 12,32%        | <b>0,94%</b>                                  | <b>10,67%</b>                       | 539.256.082,30  |
| 31-dic.-10      | 782.053.911,56                         | <b>377.880.118,35</b> | 68,39%                                       | 48,32%                                    | 1,08%   | 12,21%        | <b>0,44%</b>                                  | <b>5,13%</b>                        | 534.875.592,62  |
| 31-ene.-11      | 780.100.625,64                         | <b>376.513.421,11</b> | 68,01%                                       | 48,26%                                    | 1,07%   | 12,06%        | <b>0,11%</b>                                  | <b>1,34%</b>                        | 530.523.062,38  |
| 28-feb.-11      | 778.140.942,70                         | <b>373.504.344,27</b> | 67,62%                                       | 48,00%                                    | 1,06%   | 11,98%        | <b>0,55%</b>                                  | <b>6,40%</b>                        | 526.198.325,84  |

|            |                |                       |        |        |       |        |               |               |                |
|------------|----------------|-----------------------|--------|--------|-------|--------|---------------|---------------|----------------|
| 31-mar.-11 | 776.174.841,80 | <b>371.856.632,62</b> | 67,24% | 47,91% | 1,05% | 11,85% | <b>0,19%</b>  | <b>2,24%</b>  | 521.901.218,23 |
| 30-abr.-11 | 774.202.301,92 | <b>370.848.716,84</b> | 66,86% | 47,90% | 1,03% | 11,70% | <b>0,02%</b>  | <b>0,20%</b>  | 517.631.575,72 |
| 31-may.-11 | 772.223.301,97 | <b>368.174.693,44</b> | 66,48% | 47,68% | 1,02% | 11,61% | <b>0,47%</b>  | <b>5,46%</b>  | 513.389.235,42 |
| 30-jun.-11 | 770.241.975,35 | <b>366.303.866,58</b> | 66,11% | 47,56% | 1,01% | 11,50% | <b>0,25%</b>  | <b>2,98%</b>  | 509.176.781,79 |
| 31-jul.-11 | 768.254.159,88 | <b>366.470.234,97</b> | 65,73% | 47,70% | 1,00% | 11,31% | <b>-0,30%</b> | <b>-3,71%</b> | 504.991.285,30 |
| 31-ago.-11 | 766.259.834,31 | <b>363.149.058,21</b> | 65,36% | 47,39% | 0,99% | 11,26% | <b>0,65%</b>  | <b>7,51%</b>  | 500.832.586,01 |
| 30-sep.-11 | 764.258.977,32 | <b>362.076.703,25</b> | 64,99% | 47,38% | 0,98% | 11,13% | <b>0,03%</b>  | <b>0,41%</b>  | 496.700.524,90 |
| 31-oct.-11 | 762.251.567,53 | <b>360.089.858,32</b> | 64,62% | 47,24% | 0,97% | 11,03% | <b>0,29%</b>  | <b>3,39%</b>  | 492.594.943,86 |
| 30-nov.-11 | 760.237.583,48 | <b>358.200.157,06</b> | 64,26% | 47,12% | 0,96% | 10,93% | <b>0,26%</b>  | <b>3,09%</b>  | 488.515.685,70 |
| 31-dic.-11 | 758.226.394,26 | <b>356.670.279,41</b> | 63,89% | 47,04% | 0,95% | 10,82% | <b>0,16%</b>  | <b>1,94%</b>  | 484.468.594,29 |
| 31-ene.-12 | 756.208.618,39 | <b>355.475.304,40</b> | 63,53% | 47,01% | 0,94% | 10,71% | <b>0,07%</b>  | <b>0,83%</b>  | 480.447.465,79 |
| 29-feb.-12 | 754.184.234,31 | <b>353.366.817,10</b> | 63,17% | 46,85% | 0,93% | 10,62% | <b>0,33%</b>  | <b>3,85%</b>  | 476.452.146,01 |
| 31-mar.-12 | 752.153.220,37 | <b>352.843.094,46</b> | 62,82% | 46,91% | 0,92% | 10,49% | <b>-0,12%</b> | <b>-1,47%</b> | 472.482.481,67 |
| 30-abr.-12 | 750.115.554,86 | <b>350.960.157,35</b> | 62,46% | 46,79% | 0,91% | 10,40% | <b>0,26%</b>  | <b>3,12%</b>  | 468.538.320,36 |
| 31-may.-12 | 748.071.215,99 | <b>349.309.051,11</b> | 62,11% | 46,69% | 0,90% | 10,31% | <b>0,20%</b>  | <b>2,36%</b>  | 464.619.510,55 |
| 30-jun.-12 | 746.028.531,07 | <b>348.487.505,91</b> | 61,76% | 46,71% | 0,89% | 10,19% | <b>-0,04%</b> | <b>-0,46%</b> | 460.731.057,86 |
| 31-jul.-12 | 743.979.156,35 | <b>346.553.096,70</b> | 61,41% | 46,58% | 0,88% | 10,11% | <b>0,28%</b>  | <b>3,32%</b>  | 456.867.614,72 |
| 31-ago.-12 | 741.923.069,93 | <b>345.608.681,25</b> | 61,06% | 46,58% | 0,87% | 10,00% | <b>0,00%</b>  | <b>-0,05%</b> | 453.029.032,48 |
| 30-sep.-12 | 739.860.249,83 | <b>344.452.156,05</b> | 60,72% | 46,56% | 0,86% | 9,90%  | <b>0,06%</b>  | <b>0,68%</b>  | 449.215.163,35 |
| 31-oct.-12 | 737.790.673,99 | <b>342.846.050,04</b> | 60,37% | 46,47% | 0,86% | 9,82%  | <b>0,19%</b>  | <b>2,22%</b>  | 445.425.860,38 |
| 30-nov.-12 | 735.714.320,29 | <b>341.651.841,92</b> | 60,03% | 46,44% | 0,85% | 9,72%  | <b>0,07%</b>  | <b>0,80%</b>  | 441.660.977,48 |
| 31-dic.-12 | 733.639.620,24 | <b>339.808.674,30</b> | 59,69% | 46,32% | 0,84% | 9,65%  | <b>0,26%</b>  | <b>3,05%</b>  | 437.925.415,60 |
| 31-ene.-13 | 731.558.125,54 | <b>338.685.022,02</b> | 59,35% | 46,30% | 0,83% | 9,56%  | <b>0,05%</b>  | <b>0,56%</b>  | 434.213.943,49 |
| 28-feb.-13 | 729.469.813,95 | <b>337.592.709,88</b> | 59,02% | 46,28% | 0,83% | 9,46%  | <b>0,04%</b>  | <b>0,45%</b>  | 430.526.417,84 |
| 31-mar.-13 | 727.374.663,14 | <b>336.661.580,32</b> | 58,69% | 46,28% | 0,82% | 9,37%  | <b>-0,01%</b> | <b>-0,14%</b> | 426.862.696,15 |
| 30-abr.-13 | 725.272.650,71 | <b>334.732.793,17</b> | 58,35% | 46,15% | 0,81% | 9,31%  | <b>0,28%</b>  | <b>3,36%</b>  | 423.222.636,75 |
| 31-may.-13 | 723.163.754,19 | <b>333.439.234,72</b> | 58,02% | 46,11% | 0,80% | 9,22%  | <b>0,10%</b>  | <b>1,15%</b>  | 419.606.098,79 |
| 30-jun.-13 | 721.052.834,40 | <b>332.097.459,56</b> | 57,70% | 46,06% | 0,80% | 9,15%  | <b>0,11%</b>  | <b>1,32%</b>  | 416.015.759,71 |
| 31-jul.-13 | 718.935.001,34 | <b>330.388.322,56</b> | 57,37% | 45,96% | 0,79% | 9,08%  | <b>0,22%</b>  | <b>2,63%</b>  | 412.448.640,12 |
| 31-ago.-13 | 716.810.232,38 | <b>329.343.544,45</b> | 57,05% | 45,95% | 0,78% | 9,00%  | <b>0,02%</b>  | <b>0,25%</b>  | 408.904.601,73 |
| 30-sep.-13 | 714.678.504,80 | <b>328.221.731,31</b> | 56,72% | 45,93% | 0,78% | 8,92%  | <b>0,04%</b>  | <b>0,52%</b>  | 405.383.507,05 |
| 31-oct.-13 | 712.539.795,82 | <b>326.574.366,10</b> | 56,40% | 45,83% | 0,77% | 8,85%  | <b>0,20%</b>  | <b>2,41%</b>  | 401.885.219,41 |
| 30-nov.-13 | 710.394.082,56 | <b>324.772.662,75</b> | 56,08% | 45,72% | 0,76% | 8,80%  | <b>0,25%</b>  | <b>2,97%</b>  | 398.409.602,89 |
| 31-dic.-13 | 708.248.288,98 | <b>323.075.181,05</b> | 55,77% | 45,62% | 0,76% | 8,74%  | <b>0,22%</b>  | <b>2,62%</b>  | 394.960.396,37 |
| 31-ene.-14 | 706.095.467,93 | <b>321.726.709,52</b> | 55,45% | 45,56% | 0,75% | 8,67%  | <b>0,11%</b>  | <b>1,36%</b>  | 391.533.560,35 |
| 28-feb.-14 | 703.935.596,38 | <b>320.000.368,88</b> | 55,14% | 45,46% | 0,75% | 8,62%  | <b>0,23%</b>  | <b>2,38%</b>  | 388.128.961,45 |
| 31-mar.-14 | 701.768.651,26 | <b>318.111.923,24</b> | 54,83% | 45,33% | 0,74% | 8,57%  | <b>0,28%</b>  | <b>3,35%</b>  | 384.746.467,09 |
| 30-abr.-14 | 699.594.609,40 | <b>316.632.236,49</b> | 54,52% | 45,26% | 0,74% | 8,51%  | <b>0,16%</b>  | <b>1,85%</b>  | 381.385.945,45 |
| 31-may.-14 | 697.413.447,54 | <b>315.007.844,30</b> | 54,21% | 45,17% | 0,73% | 8,45%  | <b>0,20%</b>  | <b>2,40%</b>  | 378.047.265,47 |
| 30-jun.-14 | 695.238.923,74 | <b>313.592.274,11</b> | 53,90% | 45,11% | 0,73% | 8,39%  | <b>0,14%</b>  | <b>1,64%</b>  | 374.737.725,06 |
| 31-jul.-14 | 693.057.278,37 | <b>311.744.642,03</b> | 53,60% | 44,98% | 0,72% | 8,35%  | <b>0,28%</b>  | <b>3,27%</b>  | 371.449.706,65 |
| 31-ago.-14 | 690.868.488,11 | <b>310.421.098,90</b> | 53,29% | 44,93% | 0,72% | 8,29%  | <b>0,11%</b>  | <b>1,30%</b>  | 368.183.081,81 |
| 30-sep.-14 | 688.672.529,56 | <b>309.283.048,19</b> | 52,99% | 44,91% | 0,71% | 8,22%  | <b>0,05%</b>  | <b>0,59%</b>  | 364.937.722,86 |
| 31-oct.-14 | 686.469.379,25 | <b>307.789.395,30</b> | 52,69% | 44,84% | 0,71% | 8,17%  | <b>0,16%</b>  | <b>1,95%</b>  | 361.713.502,87 |
| 30-nov.-14 | 684.259.013,62 | <b>306.183.212,57</b> | 52,39% | 44,75% | 0,70% | 8,12%  | <b>0,20%</b>  | <b>2,38%</b>  | 358.510.295,62 |
| 31-dic.-14 | 682.080.167,33 | <b>304.099.561,11</b> | 52,10% | 44,58% | 0,70% | 8,08%  | <b>0,36%</b>  | <b>4,27%</b>  | 355.348.167,81 |
| 31-ene.-15 | 679.894.185,31 | <b>302.468.663,72</b> | 51,80% | 44,49% | 0,70% | 8,04%  | <b>0,22%</b>  | <b>2,57%</b>  | 352.206.639,95 |
| 28-feb.-15 | 677.701.044,21 | <b>301.282.256,52</b> | 51,51% | 44,46% | 0,69% | 7,98%  | <b>0,07%</b>  | <b>0,84%</b>  | 349.085.589,03 |
| 31-mar.-15 | 675.500.720,57 | <b>300.037.216,53</b> | 51,22% | 44,42% | 0,69% | 7,92%  | <b>0,09%</b>  | <b>1,06%</b>  | 345.984.892,77 |
| 30-abr.-15 | 673.293.190,87 | <b>298.300.877,19</b> | 50,93% | 44,30% | 0,68% | 7,88%  | <b>0,25%</b>  | <b>2,99%</b>  | 342.904.429,60 |
| 31-may.-15 | 671.078.431,51 | <b>296.889.324,00</b> | 50,64% | 44,24% | 0,68% | 7,83%  | <b>0,14%</b>  | <b>1,72%</b>  | 339.844.078,63 |
| 30-jun.-15 | 668.859.344,07 | <b>294.780.954,64</b> | 50,36% | 44,07% | 0,67% | 7,80%  | <b>0,38%</b>  | <b>4,72%</b>  | 336.805.192,71 |
| 31-jul.-15 | 666.632.989,12 | <b>292.914.638,84</b> | 50,07% | 43,94% | 0,67% | 7,77%  | <b>0,30%</b>  | <b>3,56%</b>  | 333.786.167,49 |
| 31-ago.-15 | 664.399.342,86 | <b>290.999.551,09</b> | 49,79% | 43,80% | 0,67% | 7,74%  | <b>0,32%</b>  | <b>3,77%</b>  | 330.786.884,24 |
| 30-sep.-15 | 662.158.381,40 | <b>289.171.414,49</b> | 49,51% | 43,67% | 0,67% | 7,70%  | <b>0,29%</b>  | <b>3,45%</b>  | 327.807.224,94 |
| 31-oct.-15 | 659.910.080,80 | <b>287.238.885,27</b> | 49,23% | 43,53% | 0,66% | 7,67%  | <b>0,33%</b>  | <b>3,89%</b>  | 324.847.072,25 |
| 30-nov.-15 | 657.654.417,01 | <b>285.255.155,43</b> | 48,95% | 43,37% | 0,66% | 7,65%  | <b>0,35%</b>  | <b>4,12%</b>  | 321.906.309,49 |
| 31-dic.-15 | 655.395.884,56 | <b>283.652.213,84</b> | 48,67% | 43,28% | 0,66% | 7,61%  | <b>0,22%</b>  | <b>2,60%</b>  | 318.986.922,60 |
| 31-ene.-16 | 653.129.554,75 | <b>281.782.417,97</b> | 48,40% | 43,14% | 0,65% | 7,58%  | <b>0,31%</b>  | <b>3,71%</b>  | 316.086.677,42 |
| 29-feb.-16 | 650.856.003,37 | <b>279.744.352,79</b> | 48,12% | 42,98% | 0,65% | 7,55%  | <b>0,38%</b>  | <b>4,43%</b>  | 313.205.459,39 |
| 31-mar.-16 | 648.575.006,10 | <b>278.051.660,77</b> | 47,85% | 42,87% | 0,65% | 7,52%  | <b>0,26%</b>  | <b>3,02%</b>  | 310.343.154,64 |
| 30-abr.-16 | 646.286.538,58 | <b>276.251.661,62</b> | 47,58% | 42,74% | 0,65% | 7,49%  | <b>0,30%</b>  | <b>3,49%</b>  | 307.499.649,95 |
| 31-may.-16 | 643.990.576,32 | <b>273.657.628,59</b> | 47,31% | 42,49% | 0,65% | 7,49%  | <b>0,59%</b>  | <b>6,81%</b>  | 304.674.832,74 |
| 30-jun.-16 | 641.699.319,55 | <b>271.460.205,67</b> | 47,04% | 42,30% | 0,64% | 7,47%  | <b>0,45%</b>  | <b>5,25%</b>  | 301.874.341,99 |
| 31-jul.-16 | 639.400.558,91 | <b>269.920.488,18</b> | 46,78% | 42,21% | 0,64% | 7,43%  | <b>0,21%</b>  | <b>2,49%</b>  | 299.092.269,24 |
| 31-ago.-16 | 637.094.269,84 | <b>268.365.816,93</b> | 46,51% | 42,12% | 0,64% | 7,40%  | <b>0,22%</b>  | <b>2,56%</b>  | 296.328.504,16 |
| 30-sep.-16 | 634.780.427,67 | <b>267.144.589,44</b> | 46,25% | 42,08% | 0,63% | 7,35%  | <b>0,09%</b>  | <b>1,10%</b>  | 293.582.937,06 |
| 31-oct.-16 | 632.459.007,66 | <b>265.523.166,44</b> | 45,99% | 41,98% | 0,63% | 7,32%  | <b>0,24%</b>  | <b>2,87%</b>  | 290.855.458,87 |
| 30-nov.-16 | 630.129.985,01 | <b>264.046.687,13</b> | 45,73% | 41,90% | 0,63% | 7,28%  | <b>0,19%</b>  | <b>2,24%</b>  | 288.145.961,18 |
| 31-dic.-16 | 627.805.238,99 | <b>262.574.795,99</b> | 45,47% | 41,82% | 0,63% | 7,25%  | <b>0,19%</b>  | <b>2,25%</b>  | 285.459.748,97 |
| 31-ene.-17 | 625.472.879,44 | <b>261.139.966,29</b> | 45,21% | 41,75% | 0,62% | 7,21%  | <b>0,18%</b>  | <b>2,09%</b>  | 282.791.258,69 |
| 28-feb.-17 | 623.132.881,40 | <b>258.665.778,78</b> | 44,96% | 41,51% | 0,62% | 7,21%  | <b>0,58%</b>  | <b>6,69%</b>  | 280.140.384,09 |
| 31-mar.-17 | 620.785.219,87 | <b>257.909.144,78</b> | 44,70% | 41,55% | 0,62% | 7,15%  | <b>-0,08%</b> | <b>-1,02%</b> | 277.507.019,51 |
| 30-abr.-17 | 618.429.869,76 | <b>255.605.863,94</b> | 44,45% | 41,33% | 0,62% | 7,15%  | <b>0,52%</b>  | <b>6,01%</b>  | 274.891.059,88 |
| 31-may.-17 | 616.066.805,87 | <b>254.154.229,28</b> | 44,20% | 41,25% | 0,61% | 7,11%  | <b>0,19%</b>  | <b>2,22%</b>  | 272.292.400,78 |
| 30-jun.-17 | 613.704.885,27 | <b>252.653.573,35</b> | 43,95% | 41,17% | 0,61% | 7,08%  | <b>0,21%</b>  | <b>2,47%</b>  | 269.714.842,03 |
| 31-jul.-17 | 611.335.229,39 | <b>250.891.595,78</b> | 43,70% | 41,04% | 0,61% | 7,06%  | <b>0,31%</b>  | <b>3,69%</b>  | 267.154.345,31 |
| 31-ago.-17 | 608.957.812,88 | <b>249.331.898,54</b> | 43,45% | 40,94% | 0,61% | 7,03%  | <b>0,23%</b>  | <b>2,77%</b>  | 264.610.808,19 |
| 30-sep.-17 | 606.572.610,33 | <b>247.809.548,93</b> | 43,21% | 40,85% | 0,60% | 7,00%  | <b>0,22%</b>  | <b>2,61%</b>  | 262.084.128,82 |
| 31-oct.-17 | 604.179.596,25 | <b>245.975.377,42</b> | 42,96% | 40,71% | 0,60% | 6,98%  | <b>0,35%</b>  | <b>4,09%</b>  | 259.574.205,95 |
| 30-nov.-17 | 601.778.745,04 | <b>244.553.771,17</b> | 42,72% | 40,64% | 0,60% | 6,95%  | <b>0,18%</b>  | <b>2,15%</b>  | 257.080.938,92 |
| 31-dic.-17 | 599.378.962,27 | <b>242.886.784,75</b> | 42,48% | 40,52% | 0,60% | 6,93%  | <b>0,28%</b>  | <b>3,36%</b>  | 254.608.021,51 |
| 31-ene.-18 | 596.971.320,21 | <b>241.097.870,44</b> | 42,24% | 40,39% | 0,59% | 6,91%  | <b>0,34%</b>  | <b>3,96%</b>  | 252.151.529,81 |
| 28-feb.-18 | 594.555.793,12 | <b>239.425.603,95</b> | 42,00% | 40,27% | 0,59% | 6,89%  | <b>0,29%</b>  | <b>3,43%</b>  | 249.711.365,10 |
| 31-mar.-18 | 592.132.355,18 | <b>237.791.290,34</b> | 41,76% | 40,16% | 0,59% | 6,86%  | <b>0,28%</b>  | <b>3,26%</b>  | 247.287.429,21 |
| 30-abr.-18 | 589.700.980,48 | <b>236.045.918,22</b> | 41,53% | 40,03% | 0,59% | 6,84%  | <b>0,32%</b>  | <b>3,83%</b>  | 244.879.624,55 |
| 31-may.-18 | 587.261.643,03 | <b>234.299.315,00</b> | 41,29% | 39,90% | 0,59% | 6,82%  | <b>0,33%</b>  | <b>3,86%</b>  | 24             |

|            |                |                       |        |        |       |       |              |               |                |
|------------|----------------|-----------------------|--------|--------|-------|-------|--------------|---------------|----------------|
| 31-mar.-19 | 562.609.284,17 | <b>217.814.665,32</b> | 39,02% | 38,72% | 0,57% | 6,63% | <b>0,32%</b> | <b>3,77%</b>  | 219.503.163,93 |
| 30-abr.-19 | 560.108.671,83 | <b>216.400.974,03</b> | 38,79% | 38,64% | 0,57% | 6,61% | <b>0,21%</b> | <b>2,44%</b>  | 217.292.001,44 |
| 31-may.-19 | 557.599.869,98 | <b>214.707.856,13</b> | 38,58% | 38,51% | 0,57% | 6,59% | <b>0,34%</b> | <b>3,96%</b>  | 215.095.666,54 |
| 30-jun.-19 | 555.125.573,81 | <b>212.835.460,69</b> | 38,36% | 38,34% | 0,57% | 6,58% | <b>0,43%</b> | <b>5,04%</b>  | 212.930.456,76 |
| 31-jul.-19 | 552.643.174,33 | <b>210.864.471,32</b> | 38,14% | 38,16% | 0,57% | 6,58% | <b>0,48%</b> | <b>5,62%</b>  | 210.779.764,34 |
| 31-ago.-19 | 550.152.644,98 | <b>209.252.717,39</b> | 37,92% | 38,04% | 0,56% | 6,56% | <b>0,32%</b> | <b>3,72%</b>  | 208.643.501,72 |
| 30-sep.-19 | 547.653.959,15 | <b>207.690.094,08</b> | 37,71% | 37,92% | 0,56% | 6,54% | <b>0,29%</b> | <b>3,47%</b>  | 206.521.581,89 |
| 31-oct.-19 | 545.147.090,13 | <b>206.027.764,49</b> | 37,50% | 37,79% | 0,56% | 6,53% | <b>0,34%</b> | <b>4,05%</b>  | 204.413.918,32 |
| 30-nov.-19 | 542.632.011,11 | <b>204.710.605,30</b> | 37,29% | 37,73% | 0,56% | 6,50% | <b>0,18%</b> | <b>2,12%</b>  | 202.320.424,99 |
| 31-dic.-19 | 540.191.263,75 | <b>203.209.911,42</b> | 37,07% | 37,62% | 0,56% | 6,48% | <b>0,28%</b> | <b>3,36%</b>  | 200.271.628,01 |
| 31-ene.-20 | 537.742.522,95 | <b>201.272.884,50</b> | 36,86% | 37,43% | 0,56% | 6,48% | <b>0,50%</b> | <b>5,86%</b>  | 198.236.584,26 |
| 29-feb.-20 | 535.285.762,52 | <b>199.203.190,85</b> | 36,66% | 37,21% | 0,56% | 6,48% | <b>0,57%</b> | <b>6,68%</b>  | 196.215.210,78 |
| 31-mar.-20 | 532.820.956,19 | <b>197.981.586,88</b> | 36,45% | 37,16% | 0,55% | 6,46% | <b>0,15%</b> | <b>1,83%</b>  | 194.207.425,09 |
| 30-abr.-20 | 530.348.077,63 | <b>196.621.113,76</b> | 36,24% | 37,07% | 0,55% | 6,44% | <b>0,22%</b> | <b>2,66%</b>  | 192.213.145,19 |
| 31-may.-20 | 527.867.100,39 | <b>195.066.329,61</b> | 36,04% | 36,95% | 0,55% | 6,42% | <b>0,32%</b> | <b>3,82%</b>  | 190.232.289,55 |
| 30-jun.-20 | 525.383.851,72 | <b>193.587.774,40</b> | 35,83% | 36,85% | 0,55% | 6,40% | <b>0,29%</b> | <b>3,41%</b>  | 188.266.874,77 |
| 31-jul.-20 | 522.892.470,42 | <b>192.134.265,84</b> | 35,63% | 36,74% | 0,55% | 6,39% | <b>0,28%</b> | <b>3,28%</b>  | 186.314.705,73 |
| 31-ago.-20 | 520.392.929,84 | <b>190.949.268,52</b> | 35,43% | 36,69% | 0,55% | 6,36% | <b>0,14%</b> | <b>1,66%</b>  | 184.375.702,43 |
| 30-sep.-20 | 517.885.203,27 | <b>189.434.448,91</b> | 35,23% | 36,58% | 0,55% | 6,35% | <b>0,31%</b> | <b>3,69%</b>  | 182.449.785,32 |
| 31-oct.-20 | 515.369.263,89 | <b>187.937.020,44</b> | 35,03% | 36,47% | 0,54% | 6,33% | <b>0,31%</b> | <b>3,61%</b>  | 180.536.875,33 |
| 30-nov.-20 | 512.845.084,81 | <b>186.736.413,74</b> | 34,83% | 36,41% | 0,54% | 6,31% | <b>0,15%</b> | <b>1,78%</b>  | 178.636.893,84 |
| 31-dic.-20 | 510.318.562,13 | <b>185.301.686,29</b> | 34,64% | 36,31% | 0,54% | 6,29% | <b>0,28%</b> | <b>3,27%</b>  | 176.751.814,17 |
| 31-ene.-21 | 507.783.765,09 | <b>180.847.969,11</b> | 34,44% | 35,62% | 0,55% | 6,38% | <b>1,92%</b> | <b>20,72%</b> | 174.879.490,61 |
| 28-feb.-21 | 505.240.666,59 | <b>177.741.301,18</b> | 34,25% | 35,18% | 0,55% | 6,42% | <b>1,22%</b> | <b>13,73%</b> | 173.019.846,01 |
| 31-mar.-21 | 502.689.239,44 | <b>175.532.114,87</b> | 34,05% | 34,92% | 0,55% | 6,43% | <b>0,74%</b> | <b>8,55%</b>  | 171.172.803,66 |
| 30-abr.-21 | 500.129.456,37 | <b>173.558.169,87</b> | 33,86% | 34,70% | 0,55% | 6,43% | <b>0,62%</b> | <b>7,17%</b>  | 169.338.287,30 |
| 31-may.-21 | 497.561.290,01 | <b>172.323.218,17</b> | 33,67% | 34,63% | 0,55% | 6,41% | <b>0,20%</b> | <b>2,36%</b>  | 167.516.221,11 |
| 30-jun.-21 | 494.988.445,55 | <b>170.351.749,85</b> | 33,48% | 34,42% | 0,55% | 6,42% | <b>0,63%</b> | <b>7,31%</b>  | 165.707.779,32 |
| 31-jul.-21 | 492.407.175,03 | <b>168.335.870,28</b> | 33,29% | 34,19% | 0,55% | 6,42% | <b>0,67%</b> | <b>7,70%</b>  | 163.911.627,33 |
| 31-ago.-21 | 489.817.450,84 | <b>167.219.819,78</b> | 33,10% | 34,14% | 0,55% | 6,40% | <b>0,14%</b> | <b>1,64%</b>  | 162.127.690,71 |
| 30-sep.-21 | 487.219.245,31 | <b>165.362.377,53</b> | 32,91% | 33,94% | 0,55% | 6,40% | <b>0,58%</b> | <b>6,78%</b>  | 160.355.895,45 |
| 31-oct.-21 | 484.612.530,65 | <b>164.025.339,19</b> | 32,73% | 33,85% | 0,55% | 6,39% | <b>0,28%</b> | <b>3,25%</b>  | 158.596.167,99 |
| 30-nov.-21 | 481.997.279,01 | <b>162.267.791,47</b> | 32,54% | 33,67% | 0,55% | 6,39% | <b>0,53%</b> | <b>6,23%</b>  | 156.848.435,17 |
| 31-dic.-21 | 479.385.410,22 | <b>160.574.438,50</b> | 32,36% | 33,50% | 0,55% | 6,38% | <b>0,50%</b> | <b>5,89%</b>  | 155.116.490,28 |
| 31-ene.-22 | 476.764.987,57 | <b>158.095.453,63</b> | 32,17% | 33,16% | 0,55% | 6,41% | <b>1,00%</b> | <b>11,39%</b> | 153.396.363,88 |
| 28-feb.-22 | 474.135.983,03 | <b>156.608.346,35</b> | 31,99% | 33,03% | 0,55% | 6,40% | <b>0,39%</b> | <b>4,60%</b>  | 151.687.984,31 |
| 31-mar.-22 | 471.498.368,51 | <b>154.271.004,77</b> | 31,81% | 32,72% | 0,55% | 6,42% | <b>0,94%</b> | <b>10,73%</b> | 149.991.280,30 |
| 30-abr.-22 | 468.852.115,79 | <b>152.985.021,09</b> | 31,63% | 32,63% | 0,55% | 6,41% | <b>0,27%</b> | <b>3,24%</b>  | 148.306.181,01 |
| 31-may.-22 | 466.197.196,60 | <b>150.257.262,49</b> | 31,45% | 32,23% | 0,55% | 6,44% | <b>1,22%</b> | <b>13,74%</b> | 146.632.615,99 |
| 30-jun.-22 | 463.541.037,85 | <b>147.966.710,51</b> | 31,28% | 31,92% | 0,56% | 6,47% | <b>0,96%</b> | <b>10,93%</b> | 144.972.846,87 |
| 31-jul.-22 | 460.876.180,18 | <b>145.939.642,25</b> | 31,10% | 31,67% | 0,56% | 6,48% | <b>0,80%</b> | <b>9,18%</b>  | 143.324.453,62 |
| 31-ago.-22 | 458.202.595,10 | <b>143.661.951,18</b> | 30,92% | 31,35% | 0,56% | 6,50% | <b>0,99%</b> | <b>11,21%</b> | 141.687.367,13 |
| 30-sep.-22 | 455.520.254,02 | <b>142.064.975,08</b> | 30,75% | 31,19% | 0,56% | 6,50% | <b>0,53%</b> | <b>6,17%</b>  | 140.061.518,73 |
| 31-oct.-22 | 452.829.128,29 | <b>140.288.340,26</b> | 30,57% | 30,98% | 0,56% | 6,51% | <b>0,66%</b> | <b>7,68%</b>  | 138.446.840,10 |
| 30-nov.-22 | 450.129.189,11 | <b>138.087.009,95</b> | 30,40% | 30,68% | 0,56% | 6,53% | <b>0,98%</b> | <b>11,13%</b> | 136.843.263,37 |
| 31-dic.-22 | 447.434.025,22 | <b>136.571.493,19</b> | 30,23% | 30,52% | 0,56% | 6,53% | <b>0,50%</b> | <b>5,86%</b>  | 135.254.837,49 |
| 31-ene.-23 | 444.730.034,68 | <b>134.197.367,21</b> | 30,06% | 30,18% | 0,56% | 6,56% | <b>1,14%</b> | <b>12,86%</b> | 133.677.345,76 |
| 28-feb.-23 | 442.017.188,56 | <b>132.110.721,66</b> | 29,89% | 29,89% | 0,57% | 6,58% | <b>0,95%</b> | <b>10,83%</b> | 132.110.721,66 |

**FLUJOS POR CADA BONO SIN RETENCIÓN PARA EL TOMADOR (Euros)  
 FLOWS FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (Euros)**

**TACP / CPR: 6,58%**

| Fecha de Pago /<br>Payment Date | Bonos Serie A / Series A Bonds |                    |                  | Bonos Serie B / Series B Bonds |                    |                   | Bonos Serie C / Series C Bonds |                    |                   |
|---------------------------------|--------------------------------|--------------------|------------------|--------------------------------|--------------------|-------------------|--------------------------------|--------------------|-------------------|
|                                 | Principal Amortizado/          | Intereses Brutos / | Flujo Total /    | Principal Amortizado/          | Intereses Brutos / | Flujo Total /     | Principal Amortizado/          | Intereses Brutos / | Flujo Total /     |
|                                 | Principal Repayment            | Gross Interest     | Total Flow       | Principal Repayment            | Gross Interest     | Total Flow        | Principal Repayment            | Gross Interest     | Total Flow        |
| <b>TOTAL:</b>                   | <b>11.451,89</b>               | <b>577,59</b>      | <b>12.029,48</b> | <b>100.000,00</b>              | <b>7.020,80</b>    | <b>107.020,80</b> | <b>100.000,00</b>              | <b>7.892,39</b>    | <b>107.892,39</b> |
| 15/03/2023                      |                                |                    |                  |                                |                    |                   |                                |                    |                   |
| 15/06/2023                      | 534,52                         | 63,39              | 597,90           | 0,00                           | 588,80             | 588,80            | 0,00                           | 661,90             | 661,90            |
| 15/09/2023                      | 522,87                         | 60,43              | 583,30           | 0,00                           | 588,80             | 588,80            | 0,00                           | 661,90             | 661,90            |
| 15/12/2023                      | 512,08                         | 56,91              | 568,99           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 15/03/2024                      | 499,34                         | 54,11              | 553,44           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 17/06/2024                      | 488,98                         | 53,07              | 542,05           | 0,00                           | 601,60             | 601,60            | 0,00                           | 676,28             | 676,28            |
| 16/09/2024                      | 469,47                         | 48,69              | 518,16           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 16/12/2024                      | 459,72                         | 46,12              | 505,84           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 17/03/2025                      | 432,02                         | 43,61              | 475,63           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 16/06/2025                      | 423,06                         | 41,24              | 464,30           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 15/09/2025                      | 414,01                         | 38,93              | 452,94           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 15/12/2025                      | 405,38                         | 36,66              | 442,04           | 0,00                           | 582,40             | 582,40            | 0,00                           | 654,70             | 654,70            |
| 16/03/2026                      | 6.290,45                       | 34,44              | 6.324,89         | 100.000,00                     | 582,40             | 100.582,40        | 100.000,00                     | 654,70             | 100.654,70        |