

F.T.A. SANTANDER HIPOTECARIO 2

SANTANDER DE TITULIZACION, S.G.F.T, S.A.
C/ JUAN IGNACIO LUCA DE TENA 13
28027 MADRID
santanderdetitulizacion@gruposantander.com

NAME OF THE FUND:

F.T.A. SANTANDER HIPOTECARIO 2

INFORMATION AT:

QUARTER/SEMESTER:

April 18, 2024 - July 18, 2024

YEAR:

2024

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	June 30th, 2006	Paying Agent	BANCO SANTANDER	
Disbursement Date	July 4th, 2006	Negotiation Market	AIAF	
Final Date of Redemption	January 18th, 2049	Ratings Agencies	Standard & Poor's España Moody's	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T., S.A.	Rating	Initial	Current
Credit Rights's Seller	BANCO SANTANDER	CLASS A	AAA/Aaa	AAA/Aa1
		CLASS B	AA-/Aa2	AAA/Aa1
		CLASS C	A-/A2	AA+/Aa1
		CLASS D	BBB/Baa2	AA/A1
		CLASS E	BB/Baa3	B+/B1
		CLASS F	CCC-/Caa2	D/C

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A ES0382042002	18.015	Nominal per Bond	100.000,00 €	4.649,34 €	
		Total Nominal	1.801.500.000,00 €	83.757.860,10 €	4,65%
CLASS B ES0382042010	518	Nominal per Bond	100.000,00 €	100.000,00 €	
		Total Nominal	51.800.000,00 €	51.800.000,00 €	100,00%
CLASS C ES0382042028	323	Nominal per Bond	100.000,00 €	100.000,00 €	
		Total Nominal	32.300.000,00 €	32.300.000,00 €	100,00%
CLASS D ES0382042036	498	Nominal per Bond	100.000,00 €	100.000,00 €	
		Total Nominal	49.800.000,00 €	49.800.000,00 €	100,00%
CLASS E ES0382042044	196	Nominal per Bond	100.000,00 €	100.000,00 €	
		Total Nominal	19.600.000,00 €	19.600.000,00 €	100,00%
CLASS F ES0382042051	176	Nominal per Bond	100.000,00 €	100.000,00 €	
		Total Nominal	17.600.000,00 €	17.600.000,00 €	100,00%

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period July 18, 2024			Next Payment Date October 18, 2024		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	559,01 €	53,37 €	3,824%	45,44 €	36,80 €
CLASS B	0,00 €	1.037,40 €	3,874%	990,02 €	801,92 €
CLASS C	0,00 €	1.062,68 €	3,974%	1.015,58 €	822,62 €
CLASS D	0,00 €	1.125,87 €	4,224%	1.079,47 €	874,37 €
CLASS E	0,00 €	1.517,68 €	5,774%	1.475,58 €	1.195,22 €
CLASS F	0,00 €	0,00 €	4,674%	1.194,47 €	967,52 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	13.384	4.324
CR's Outstanding to be amortised	1.955.014.333,48 €	237.257.846,47 €
CR's Outstanding per Loan to be amortised	146.071,01 €	54.869,99 €
Interest Rate	3,18%	4,57%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	6,32%
Average Monthly Single Rate	8,50%
Constant Prepayment Rate from Constitution	6,85%

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QUARTERLY BONDS PAYOUT REPORT

July 18, 2024

BONDS. PRINCIPAL	
Previous Balance	264.928.425,25 €
Principal Amortised	10.070.565,15 €
Outstanding Balance	254.857.860,10 €
% of Initial Balance	12,92%
Principal accrued and unpaid	0,00

INTEREST PAID	
CLASS A	961.460,55 €
CLASS B	537.373,20 €
CLASS C	343.245,64 €
CLASS D	560.683,26 €
CLASS E	297.465,28 €
CLASS F	0,00 €
Interest accrued and unpaid	5.891.496,28 €

DATA	
Pool Cut-off Date	11/07/2024
Payment Date	18/07/2024
Last Payment Date	18/04/2024
Number of Days (Act/360)	91
Reference Interest Rate (%)	3,674%
Next Payment Date	18/10/2024

RESIDUAL LIFE (YEARS)		
	INITIAL	18/07/2024
CLASS A	5,83	1,12
CLASS B	16,03	1,51
CLASS C	16,03	1,51
CLASS D	16,03	1,51
CLASS E	16,03	1,51
CLASS F	11,9	1,51

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QUARTERLY COLLATERAL REPORT

July 18, 2024

PRINCIPAL	
Previous Balance	247.328.261,47 €
Principal Amortised	10.070.415,00 €
Outstanding Balance	237.257.846,47 €
Number of Credit Rights	4.324
LTV	58,51%

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	OVER 180 DAYS
Principal Balance in Arrears	14.718,92 €	4.553,32 €	5.118,51 €	4.118,19 €	37.504,51 €
Interest accrued on Credit Rights in Arrears	7.424,63 €	3.405,26 €	3.888,91 €	2.926,30 €	12.374,97 €
Outstanding Balance	3.114.335,92 €	541.367,15 €	362.105,55 €	237.419,70 €	346.396,00 €
Number of Credit Rights	53	7	6	3	6
% of Outstanding Balance	1,31%	0,23%	0,15%	0,10%	0,15%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	5.052.930,23 €
Difference in Actual Period	333.679,79 €
Cumulative WRITE OFF up to date	5.386.610,02 €

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QUARTERLY COLLATERAL REPORT

July 18, 2024

CONTENTIOUS / JUDICIAL	
Last balance	212.446,27 €
Difference in Actual Period	-212.446,27 €
Current balance	0,00 €
Contentious CR's number	0

TRANSITORY PROPERTIES	
Last balance	3.366.315,94 €
Difference in Actual Period	-224.241,23 €
Current balance	3.142.074,71 €
Transitory properties CR's number	52

NET LOSS	
Last balance	24.943.014,14 €
Difference in Actual Period	-5.425,45 €
Current balance	24.937.588,69 €

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QUARTERLY REPORT - ALLOCATION OF CASH

July 18, 2024

TOTAL CASH RECEIVED END OF PERIOD	12.539.157,99 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	9.688.945,47 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	2.781.121,56 €
Interest received under GIC	957.734,87
CONTENTIOUS	-1.793,49 €
INCOMES/EXPENSES OF TRANSITORY PROPERTIES	322.197,38 €
RESERVE FUNDS	-1.212.145,20
OTHERS	3.097,40 €

TREASURY ACCOUNT STATEMENT	16.821.368,54
PRINCIPAL RESERVE FUND	
Previous Balance	15.609.223,34 €
Variation	-1.212.145,20
Outstanding Balance	16.821.368,54 €
WITHHOLDING TAXES	22,50 €
ISSUE EXPENSES WITHHELD	0,00 €
OTHERS	0,00 €

TOTAL CASH PAID END OF PERIOD	12.539.157,99 €
CURRENT EXPENSES	1.318,90 €
MANAGEMENT FEE	17.500,00 €
SWAP PAYMENT	2.785.607,75 €
SWAP COLLECTION	-3.036.061,74
CLASS A INTEREST	961.460,55 €
CLASS B INTEREST	537.373,20 €
CLASS C INTEREST	343.245,64 €
CLASS D INTEREST	560.683,26 €
CLASS E INTEREST	297.465,28 €
CLASS A REDEMPTION	10.070.565,15 €
CLASS B REDEMPTION	0,00 €
CLASS C REDEMPTION	0,00 €
CLASS D REDEMPTION	0,00 €
CLASS E REDEMPTION	0,00 €
CLASS F INTEREST	0,00 €
CLASS F REDEMPTION	0,00 €
SUBORDINATED LOAN INTEREST	0,00 €
SUBORDINATED LOAN REDEMPTION	0,00 €
ADMINISTRATION FEE	0,00 €
REDEMPTION ADJUSTMENT	0,00 €
VARIABLE FEE/EXT. INT. CLASS F	0,00 €

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CREDIT ENHANCEMENT AND SUBORDINATED LOAN

July 18, 2024

CREDIT ENHANCEMENT		
CONCEPTS	INITIAL	18-Jul-24
SUBORDINATED ISSUE	7,85 %	64,70%
PRINCIPAL RESERVE FUND	17.600.000,00 € (0,89 %)	16.821.368,54 € 7,09%

SUBORDINATED LOANS		
CONCEPTS	INITIAL	18-Jul-24
SUBORDINATED LOAN PRINCIPAL		
Total Outstanding Subordinated Loan	1.597.000,00 €	798.500,02 €
Interest Rate	4,056 %	4,674%

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TRIGGERS OF THE MODEL

July 18, 2024

RESERVE FUND's TRIGGERS	
IF 1) IS HIGHER THAN 2) RESERVE FUNDS WILL NOT BE REDUCED	
1) CREDIT RIGHTS IN ARREARS OVER 90 DAYS	583.815,70 €
2) 1,% CREDIT RIGHTS OUTSTANDING BALANCE	2.372.578,46 €

RESERVE FUND REQUIRED LEVEL CAN NOT BE REDUCED

CUMULATIVE FAILED LOANS	67.551.020,53 €
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CLASSES B, C, D, E DEFERRAL INTEREST TRIGGERS	
CLASS B INTEREST DEFERRAL (9th PLACE) IF CUMULATIVE FAILED LOANS > 332.352.436,69 EUR	NO
CLASS C INTEREST DEFERRAL (10th PLACE) IF CUMULATIVE FAILED LOANS > 244.376.791,69 EUR	NO
CLASS D INTEREST DEFERRAL (11th PLACE) IF CUMULATIVE FAILED LOANS > 195.501.433,35 EUR	NO
CLASS E INTEREST DEFERRAL (12th PLACE) IF CUMULATIVE FAILED LOANS > 136.851.003,34 EUR	NO

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING
TREASURY ACOOUNT	BANCO SANTANDER	MOODYS S&P	P-1 c/p A-1 c/p	P-1 c/p A-1 c/p
PAYMENT AGENT	BANCO SANTANDER	MOODYS S&P	P-1 c/p A-1 c/p	P-1 c/p A-1 c/p
SWAP	BANCO SANTANDER	MOODYS S&P	A1 l/p A-1 c/p	A2 l/p A-1 c/p

F.T.A SANTANDER HIPOTECARIO 2

DEFINITIONS

July 18, 2024

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).

FAILED LOANS Those loans which the Originator considers that will not recover, or those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months.

CUMULATIVE FAILED LOANS Accumulated outstanding balance of the failed loans without taking into account the recovered amount.

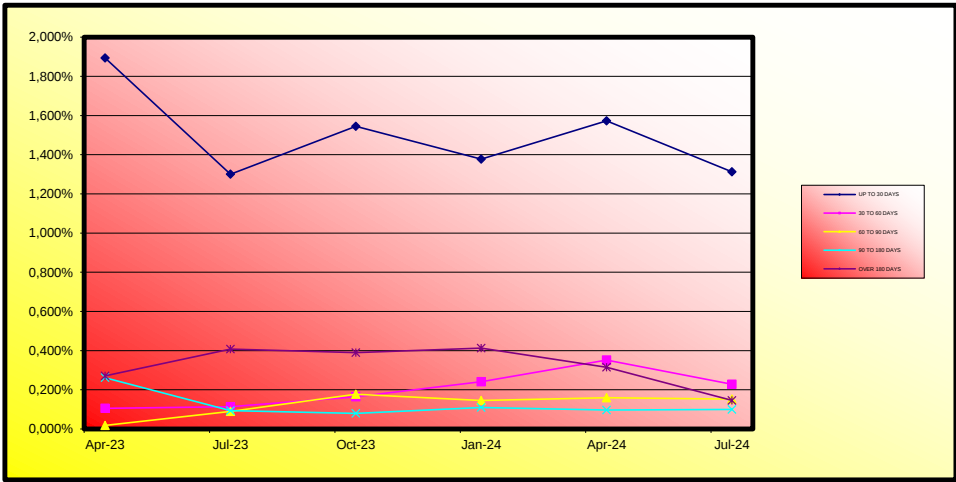
TRANSITORY PROPERTIES Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

CONTENTIOUS / JUDICIAL Loans in which the Originator will take legal actions. This amount is included in the arrears table

**FONDO DE TITULIZACIÓN DE ACTIVOS
SANTANDER HIPOTECARIO 2**

July 18, 2024

ARREARS PERFORMANCE						
	11-Apr-23	11-Jul-23	10-Oct-23	11-Jan-24	11-Apr-24	11-Jul-24
UP TO 30 DAYS	1,894%	1,300%	1,544%	1,378%	1,573%	1,313%
30 TO 60 DAYS	0,105%	0,114%	0,165%	0,241%	0,352%	0,228%
60 TO 90 DAYS	0,018%	0,090%	0,177%	0,146%	0,160%	0,153%
90 TO 180 DAYS	0,262%	0,094%	0,080%	0,109%	0,097%	0,100%
OVER 180 DAYS	0,271%	0,408%	0,390%	0,413%	0,315%	0,146%



FONDO DE TITULIZACIÓN DE ACTIVOS SANTANDER HIPOTECARIO 2

LOAN TO VALUE
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July 18, 2024

LTV				
	OUTS, BALANCE	% OUTSTANDING	NUMBER LOANS	% NUM LOANS
0-9,99	1.735.876 €	0,68%	6.069	57,65%
10-19,99	6.513.720 €	2,55%	270	2,56%
20-29,99	17.271.529 €	6,76%	510	4,84%
30-39,99	30.553.542 €	11,96%	662	6,29%
40-49,99	52.874.386 €	20,70%	922	8,76%
50-59,99	47.962.412 €	18,78%	754	7,16%
60-69,99	32.201.441 €	12,61%	457	4,34%
70-79,99	16.299.199 €	6,38%	206	1,96%
>80	50.003.334 €	19,58%	678	6,44%

FTA SANTANDER HIPOTECARIO 2

Tasa mensual actual anualizada / Monthly Single Rate	6,32%
Tasa últimos 12 meses anualizada / Average 12 Month Single Rate	8,50%
Tasa anualizada desde Constitución / Prepayment Rate from Constitution	6,85%

Fecha / Date	Principal Pendiente / Ppal Outstanding		Vector Prepagos / Prepayment Vector	Fin de mes / Remaining end of month	Caída mensual media / Average Single Monthly	TACP / CPR	Caída mensual/ Single Monthly Mortality	TACP Mensual / Monthly CPR	Ppal Pte después Prepagos / Outstanding after Prenavment
	Fecha Constitución	Constitution Date							
4-jul.-06	1.955.014.480,42		100,00%	100,00%					1.955.014.480,42
31-jul.-06	1.951.114.337,23	1.921.024.375,84	99,41%	98,46%	1,54%	17,01%	1,54%	17,01%	1.939.602.940,57
31-ago.-06	1.947.204.260,14	1.904.530.122,38	98,82%	97,81%	1,10%	12,45%	0,66%	7,63%	1.924.295.385,11
30-sep.-06	1.943.283.821,35	1.888.843.139,58	98,24%	97,20%	0,94%	10,74%	0,62%	7,23%	1.909.090.761,13
31-oct.-06	1.939.352.993,39	1.867.543.791,65	97,66%	96,30%	0,94%	10,70%	0,93%	10,58%	1.893.988.420,15
30-nov.-06	1.935.411.748,74	1.845.646.605,03	97,08%	95,36%	0,95%	10,77%	0,97%	11,05%	1.878.987.717,63
31-dic.-06	1.931.460.059,79	1.823.567.119,22	96,51%	94,41%	0,95%	10,86%	0,99%	11,30%	1.864.088.012,98
31-ene.-07	1.927.497.898,86	1.803.020.363,48	95,94%	93,54%	0,95%	10,81%	0,92%	10,54%	1.849.288.669,52
28-feb.-07	1.923.525.238,21	1.780.220.847,74	95,38%	92,55%	0,96%	10,96%	1,06%	12,01%	1.834.589.054,45
31-mar.-07	1.919.542.050,01	1.758.347.009,14	94,81%	91,60%	0,97%	11,04%	1,02%	11,62%	1.819.988.538,85
30-abr.-07	1.915.548.306,36	1.740.230.741,52	94,25%	90,85%	0,96%	10,88%	0,82%	9,45%	1.805.486.497,64
31-may.-07	1.911.543.979,29	1.719.500.399,23	93,70%	89,95%	0,96%	10,91%	0,98%	11,19%	1.791.082.309,55
30-jun.-07	1.907.529.040,75	1.696.534.930,51	93,15%	88,94%	0,97%	11,06%	1,13%	12,73%	1.776.775.357,12
31-jul.-07	1.903.503.462,63	1.675.501.856,99	92,60%	88,02%	0,98%	11,11%	1,03%	11,69%	1.762.565.026,65
31-ago.-07	1.899.467.216,72	1.662.954.121,68	92,05%	87,55%	0,95%	10,77%	0,54%	6,27%	1.748.450.708,21
30-sep.-07	1.895.420.274,76	1.652.129.720,64	91,51%	87,16%	0,91%	10,41%	0,44%	5,14%	1.734.431.795,59
31-oct.-07	1.891.362.608,41	1.629.832.166,10	90,97%	86,17%	0,93%	10,56%	1,14%	12,83%	1.720.507.686,28
30-nov.-07	1.887.294.189,23	1.616.186.188,94	90,43%	85,64%	0,91%	10,37%	0,62%	7,23%	1.706.677.781,45
31-dic.-07	1.883.228.843,12	1.597.903.052,73	89,90%	84,85%	0,91%	10,37%	0,92%	10,47%	1.692.953.940,52
31-ene.-08	1.879.152.723,83	1.575.775.904,04	89,37%	83,86%	0,92%	10,52%	1,17%	13,18%	1.679.323.003,25
29-feb.-08	1.875.065.802,83	1.560.427.858,40	88,84%	83,22%	0,91%	10,44%	0,76%	8,73%	1.665.784.382,54
31-mar.-08	1.870.968.051,49	1.557.402.400,08	88,31%	83,24%	0,87%	9,95%	-0,02%	-0,30%	1.652.337.494,89
30-abr.-08	1.866.859.441,11	1.532.757.278,54	87,79%	82,10%	0,89%	10,20%	1,37%	15,21%	1.638.981.760,36
31-may.-08	1.862.739.942,91	1.521.274.942,18	87,28%	81,67%	0,88%	10,03%	0,53%	6,17%	1.625.716.602,57
30-jun.-08	1.858.609.528,05	1.517.329.794,33	86,76%	81,64%	0,84%	9,65%	0,04%	0,45%	1.612.541.448,67
31-jul.-08	1.854.468.167,58	1.504.704.603,93	86,25%	81,14%	0,83%	9,55%	0,61%	7,09%	1.599.455.729,28
31-ago.-08	1.850.315.832,50	1.497.506.024,31	85,74%	80,93%	0,81%	9,30%	0,26%	3,02%	1.586.458.878,55
30-sep.-08	1.846.152.493,74	1.486.985.888,41	85,23%	80,55%	0,80%	9,17%	0,48%	5,59%	1.573.550.334,07
31-oct.-08	1.841.978.122,13	1.468.310.008,30	84,73%	79,71%	0,81%	9,26%	1,03%	11,71%	1.560.729.536,87
30-nov.-08	1.837.792.688,44	1.362.820.621,14	84,23%	74,16%	1,03%	11,64%	6,97%	57,99%	1.547.995.931,41
31-dic.-08	1.833.596.163,34	1.359.677.016,08	83,73%	74,15%	0,99%	11,27%	0,00%	0,03%	1.535.348.965,56
31-ene.-09	1.829.388.517,46	1.352.157.243,83	83,24%	73,91%	0,97%	11,04%	0,32%	3,82%	1.522.788.090,54
28-feb.-09	1.825.169.721,31	1.342.731.814,66	82,75%	73,57%	0,95%	10,87%	0,47%	5,47%	1.510.312.760,96
31-mar.-09	1.820.939.745,36	1.320.468.463,02	82,26%	72,52%	0,97%	11,03%	1,43%	15,87%	1.497.922.434,76
30-abr.-09	1.816.698.559,96	1.317.111.163,28	81,78%	72,50%	0,94%	10,73%	0,02%	0,26%	1.485.616.573,21
31-may.-09	1.812.446.135,43	1.303.895.447,59	81,29%	71,94%	0,94%	10,68%	0,77%	8,87%	1.473.394.640,85
30-jun.-09	1.808.182.441,97	1.279.842.404,34	80,81%	70,78%	0,96%	10,88%	1,61%	17,73%	1.461.256.105,54
31-jul.-09	1.803.907.449,72	1.273.741.302,96	80,34%	70,61%	0,94%	10,67%	0,24%	2,85%	1.449.200.438,37
31-ago.-09	1.799.621.128,75	1.266.854.827,45	79,86%	70,40%	0,92%	10,49%	0,30%	3,58%	1.437.227.113,69
30-sep.-09	1.795.323.449,02	1.235.442.372,90	79,39%	68,81%	0,95%	10,86%	2,25%	23,86%	1.425.335.609,05
31-oct.-09	1.791.014.380,44	1.230.573.049,95	78,92%	68,71%	0,93%	10,65%	0,15%	1,84%	1.413.525.405,23
30-nov.-09	1.786.693.892,83	1.219.327.128,72	78,46%	68,24%	0,93%	10,58%	0,67%	7,80%	1.401.795.986,17
31-dic.-09	1.782.364.192,90	1.199.688.297,87	77,99%	67,31%	0,94%	10,69%	1,37%	15,27%	1.390.148.583,70
31-ene.-10	1.778.023.019,26	1.190.899.391,77	77,53%	66,98%	0,93%	10,58%	0,49%	5,73%	1.378.580.927,36
28-feb.-10	1.773.670.341,51	1.180.702.013,70	77,08%	66,57%	0,92%	10,50%	0,61%	7,11%	1.367.092.510,66
31-mar.-10	1.769.306.129,16	1.171.576.160,49	76,62%	66,22%	0,91%	10,41%	0,53%	6,16%	1.355.682.830,18
30-abr.-10	1.764.930.351,65	1.163.609.753,25	76,17%	65,93%	0,90%	10,30%	0,43%	5,08%	1.344.351.385,63
31-may.-10	1.760.542.978,33	1.152.441.599,44	75,72%	65,46%	0,90%	10,25%	0,71%	8,23%	1.333.097.679,75
30-jun.-10	1.756.143.978,48	1.143.355.132,84	75,27%	65,11%	0,89%	10,17%	0,54%	6,29%	1.321.921.218,35
31-jul.-10	1.751.733.321,27	1.133.889.088,11	74,83%	64,73%	0,88%	10,10%	0,58%	6,72%	1.310.821.510,27
31-ago.-10	1.747.310.975,82	1.127.485.835,99	74,39%	64,53%	0,87%	9,98%	0,31%	3,69%	1.299.798.067,37
30-sep.-10	1.742.876.911,15	1.124.681.564,12	73,95%	64,53%	0,86%	9,79%	-0,01%	-0,06%	1.288.850.404,48
31-oct.-10	1.738.431.096,22	1.117.356.213,89	73,51%	64,27%	0,85%	9,70%	0,40%	4,66%	1.277.978.039,43
30-nov.-10	1.733.973.499,87	1.109.965.318,24	73,08%	64,01%	0,84%	9,61%	0,41%	4,77%	1.267.180.493,00
31-dic.-10	1.729.507.334,36	1.100.767.552,76	72,65%	63,65%	0,83%	9,55%	0,57%	6,66%	1.256.459.645,25
31-ene.-11	1.725.029.333,51	1.094.799.335,67	72,22%	63,47%	0,82%	9,44%	0,28%	3,36%	1.245.812.644,91
28-feb.-11	1.720.539.465,96	1.088.676.197,05	71,79%	63,28%	0,81%	9,34%	0,30%	3,54%	1.235.239.021,67
31-mar.-11	1.716.037.700,26	1.081.481.813,29	71,37%	63,02%	0,81%	9,26%	0,40%	4,70%	1.224.738.308,13
30-abr.-11	1.711.524.004,88	1.075.272.739,35	70,95%	62,83%	0,80%	9,17%	0,31%	3,68%	1.214.310.039,77
31-may.-11	1.706.998.348,20	1.069.281.934,32	70,53%	62,64%	0,79%	9,08%	0,29%	3,47%	1.203.953.754,89
30-jun.-11	1.702.460.698,54	1.063.345.613,59	70,11%	62,46%	0,78%	8,98%	0,29%	3,43%	1.193.668.994,65
31-jul.-11	1.697.911.024,10	1.058.127.078,95	69,70%	62,32%	0,77%	8,88%	0,22%	2,66%	1.183.455.303,03
31-ago.-11	1.693.349.293,03	1.052.069.587,33	69,29%	62,13%	0,76%	8,80%	0,30%	3,59%	1.173.312.226,80
30-sep.-11	1.688.775.473,37	1.045.723.120,47	68,88%	61,92%	0,76%	8,73%	0,33%	3,94%	1.163.239.315,51
31-oct.-11	1.684.189.533,09	1.036.038.801,90	68,47%	61,52%	0,76%	8,71%	0,66%	7,60%	1.153.236.121,50
30-nov.-11	1.679.591.440,07	1.024.289.749,52	68,07%	60,98%	0,76%	8,73%	0,86%	9,88%	1.143.302.199,85
31-dic.-11	1.674.986.043,25	1.004.820.346,53	67,67%	59,99%	0,77%	8,87%	1,63%	17,91%	1.133.441.411,37
31-ene.-12	1.670.368.442,13	993.933.416,89	67,27%	59,50%	0,77%	8,88%	0,81%	9,30%	1.123.646.983,31
29-feb.-12	1.665.738.604,37	981.273.143,33	66,87%	58,91%	0,78%	8,92%	1,00%	11,35%	1.113.921.479,13
31-mar.-12	1.661.096.497,54	968.095.813,18	66,48%	58,28%	0,78%	8,96%	1,07%	12,08%	1.104.263.464,95
30-abr.-12	1.656.442.089,13	958.701.700,07	66,09%	57,88%	0,78%	8,95%	0,69%	8,00%	1.094.672.509,57
31-may.-12	1.651.775.346,53	945.834.540,36	65,70%	57,26%	0,78%	8,99%	1,06%	12,04%	1.085.148.184,44
30-jun.-12	1.647.097.302,46	936.423.026,91	65,31%	56,85%	0,78%	8,98%	0,71%	8,24%	1.075.690.759,45
31-jul.-12	1.642.406.861,57	927.828.096,64	64,92%	56,49%	0,78%	8,96%	0,63%	7,36%	1.066.299.109,12
31-ago.-12	1.637.703.991,02	921.788.606,28	64,54%	56,29%	0,77%	8,90%	0,37%	4,30%	1.056.972.812,82
30-sep.-12	1.632.988.657,85	912.407.273,54	64,16%	55,87%	0,77%	8,89%	0,73%	8,44%	1.047.711.452,49

31-oct.-12	1.628.260.829,06	906.457.786,03	63,78%	55,67%	0,77%	8,83%	0,36%	4,28%	1.038.514.612,64
30-nov.-12	1.623.520.471,52	897.001.935,68	63,40%	55,25%	0,77%	8,83%	0,75%	8,68%	1.029.381.880,35
31-dic.-12	1.618.768.173,42	888.122.345,89	63,03%	54,86%	0,77%	8,82%	0,70%	8,08%	1.020.313.236,91
31-ene.-13	1.614.003.281,74	876.301.290,38	62,66%	54,29%	0,77%	8,86%	1,04%	11,79%	1.011.307.879,19
28-feb.-13	1.609.225.763,09	872.235.441,45	62,29%	54,20%	0,76%	8,78%	0,17%	2,00%	1.002.365.401,88
31-mar.-13	1.604.435.584,02	864.956.276,67	61,92%	53,91%	0,76%	8,75%	0,54%	6,27%	993.485.402,15
30-abr.-13	1.599.632.710,98	858.156.530,36	61,56%	53,65%	0,76%	8,71%	0,49%	5,70%	984.667.479,65
31-may.-13	1.594.817.110,32	852.083.592,94	61,19%	53,43%	0,75%	8,66%	0,41%	4,79%	975.911.236,50
30-jun.-13	1.589.989.984,98	846.247.257,20	60,83%	53,22%	0,75%	8,62%	0,38%	4,51%	967.217.029,56
31-jul.-13	1.585.150.067,76	839.859.939,45	60,47%	52,98%	0,74%	8,58%	0,45%	5,29%	958.583.706,65
31-ago.-13	1.580.297.324,76	834.622.711,49	60,12%	52,81%	0,74%	8,52%	0,32%	3,75%	950.010.877,25
30-sep.-13	1.575.431.721,99	829.060.219,42	59,76%	52,62%	0,74%	8,47%	0,36%	4,23%	941.498.153,25
31-oct.-13	1.570.553.225,38	824.069.915,17	59,41%	52,47%	0,73%	8,42%	0,29%	3,46%	933.045.148,92
30-nov.-13	1.565.661.800,75	818.349.213,48	59,06%	52,27%	0,73%	8,38%	0,38%	4,51%	924.651.480,90
31-dic.-13	1.560.770.127,89	810.408.061,26	58,71%	51,92%	0,73%	8,37%	0,66%	7,64%	916.324.232,61
31-ene.-14	1.555.865.492,10	804.807.132,61	58,36%	51,73%	0,72%	8,33%	0,38%	4,44%	908.055.492,60
28-feb.-14	1.550.947.859,03	799.632.954,34	58,02%	51,56%	0,72%	8,28%	0,33%	3,86%	899.844.885,05
31-mar.-14	1.546.017.194,22	794.421.504,19	57,68%	51,39%	0,71%	8,23%	0,33%	3,95%	891.692.036,47
30-abr.-14	1.541.073.463,16	789.333.580,00	57,34%	51,22%	0,71%	8,19%	0,32%	3,79%	883.596.575,65
31-may.-14	1.536.116.631,21	784.160.607,46	57,00%	51,05%	0,71%	8,14%	0,33%	3,94%	875.558.133,70
30-jun.-14	1.531.154.782,62	778.178.699,12	56,66%	50,82%	0,70%	8,11%	0,44%	5,17%	867.580.944,32
31-jul.-14	1.526.179.785,13	773.175.494,03	56,33%	50,66%	0,70%	8,07%	0,32%	3,76%	859.660.000,63
31-ago.-14	1.521.191.603,89	767.674.280,29	56,00%	50,47%	0,70%	8,03%	0,39%	4,53%	851.794.940,80
30-sep.-14	1.516.190.203,98	762.606.477,35	55,66%	50,30%	0,69%	7,99%	0,33%	3,92%	843.985.405,24
31-oct.-14	1.511.175.550,35	757.959.012,98	55,34%	50,16%	0,69%	7,95%	0,28%	3,30%	836.231.036,58
30-nov.-14	1.506.147.607,90	752.308.569,99	55,01%	49,95%	0,68%	7,92%	0,41%	4,66%	828.531.479,65
31-dic.-14	1.501.117.201,43	745.615.517,73	54,69%	49,67%	0,68%	7,90%	0,56%	6,49%	820.892.320,32
31-ene.-15	1.496.073.464,38	740.455.629,35	54,36%	49,49%	0,68%	7,87%	0,36%	4,20%	813.307.214,52
28-feb.-15	1.491.016.361,43	735.906.615,80	54,04%	49,36%	0,68%	7,82%	0,28%	3,28%	805.775.814,00
31-mar.-15	1.485.945.857,16	730.998.477,17	53,72%	49,19%	0,67%	7,79%	0,33%	3,87%	798.297.772,66
30-abr.-15	1.480.861.916,05	726.575.384,84	53,41%	49,06%	0,67%	7,74%	0,26%	3,12%	790.872.746,55
31-may.-15	1.475.764.502,50	721.571.148,96	53,09%	48,89%	0,67%	7,71%	0,35%	4,07%	783.500.393,83
30-jun.-15	1.470.670.589,73	715.688.960,65	52,78%	48,66%	0,66%	7,69%	0,47%	5,52%	776.189.351,73
31-jul.-15	1.465.563.178,09	710.232.724,31	52,47%	48,46%	0,66%	7,67%	0,42%	4,89%	768.930.223,41
31-ago.-15	1.460.442.231,80	706.216.802,39	52,16%	48,36%	0,66%	7,62%	0,22%	2,57%	761.722.673,89
30-sep.-15	1.455.307.715,01	700.064.923,00	51,85%	48,10%	0,66%	7,61%	0,52%	6,08%	754.566.370,31
31-oct.-15	1.450.159.591,75	695.644.735,02	51,54%	47,97%	0,65%	7,57%	0,28%	3,29%	747.460.981,82
30-nov.-15	1.444.997.825,97	691.078.179,61	51,24%	47,83%	0,65%	7,53%	0,30%	3,56%	740.406.179,65
31-dic.-15	1.439.843.592,93	684.805.935,44	50,94%	47,56%	0,65%	7,52%	0,55%	6,44%	733.412.441,50
31-ene.-16	1.434.675.701,18	679.877.835,11	50,64%	47,39%	0,65%	7,50%	0,36%	4,26%	726.468.539,16
29-feb.-16	1.429.494.114,52	675.057.447,45	50,34%	47,22%	0,64%	7,47%	0,35%	4,11%	719.574.150,60
31-mar.-16	1.424.298.796,66	669.787.994,48	50,04%	47,03%	0,64%	7,45%	0,42%	4,91%	712.728.955,79
30-abr.-16	1.419.089.711,20	665.200.863,84	49,75%	46,88%	0,64%	7,42%	0,32%	3,78%	705.932.636,67
31-may.-16	1.413.866.821,66	659.830.277,23	49,45%	46,67%	0,64%	7,40%	0,44%	5,16%	699.184.877,17
30-jun.-16	1.408.633.500,46	655.191.089,44	49,16%	46,51%	0,64%	7,37%	0,33%	3,94%	692.487.039,01
31-jul.-16	1.403.386.310,96	650.074.126,03	48,87%	46,32%	0,63%	7,35%	0,41%	4,81%	685.837.118,79
31-ago.-16	1.398.125.216,41	645.772.965,63	48,58%	46,19%	0,63%	7,32%	0,29%	3,40%	679.234.806,36
30-sep.-16	1.392.850.179,96	641.424.154,10	48,30%	46,05%	0,63%	7,29%	0,30%	3,51%	672.679.793,49
31-oct.-16	1.387.561.164,66	636.187.165,32	48,01%	45,85%	0,63%	7,27%	0,44%	5,14%	666.171.773,87
30-nov.-16	1.382.258.133,47	631.334.270,57	47,73%	45,67%	0,62%	7,25%	0,38%	4,49%	659.710.443,06
31-dic.-16	1.376.951.689,52	625.735.217,62	47,45%	45,44%	0,62%	7,24%	0,50%	5,89%	653.300.546,86
31-ene.-17	1.371.631.183,50	620.378.005,08	47,17%	45,23%	0,62%	7,22%	0,47%	5,51%	646.936.690,01
28-feb.-17	1.366.296.578,14	616.424.077,77	46,89%	45,12%	0,62%	7,19%	0,25%	2,95%	640.618.574,02
31-mar.-17	1.360.947.836,08	612.442.342,59	46,61%	45,00%	0,62%	7,16%	0,26%	3,02%	634.345.902,29
30-abr.-17	1.355.584.919,85	606.480.879,65	46,34%	44,74%	0,62%	7,16%	0,58%	6,76%	628.118.380,00
31-may.-17	1.350.207.791,89	601.583.636,54	46,06%	44,55%	0,62%	7,14%	0,41%	4,84%	629.154.714,21
30-jun.-17	1.344.822.839,28	596.419.576,49	45,79%	44,35%	0,61%	7,13%	0,46%	5,40%	615.800.555,68
31-jul.-17	1.339.423.616,54	592.164.539,32	45,52%	44,21%	0,61%	7,10%	0,31%	3,69%	609.709.646,18
31-ago.-17	1.334.010.085,87	588.666.327,20	45,25%	44,13%	0,61%	7,06%	0,19%	2,23%	603.662.698,36
30-sep.-17	1.328.582.209,34	583.357.338,50	44,98%	43,91%	0,61%	7,05%	0,50%	5,80%	597.659.426,63
31-oct.-17	1.323.139.948,93	578.315.587,40	44,72%	43,71%	0,61%	7,04%	0,46%	5,34%	591.699.547,20
30-nov.-17	1.317.683.266,54	572.794.485,47	44,46%	43,47%	0,61%	7,04%	0,54%	6,34%	585.782.778,00
31-dic.-17	1.312.237.555,25	565.764.507,18	44,19%	43,11%	0,61%	7,05%	0,82%	9,38%	579.920.077,66
31-ene.-18	1.306.777.412,83	561.118.441,32	43,93%	42,94%	0,61%	7,04%	0,41%	4,77%	574.098.825,70
28-feb.-18	1.301.302.801,02	556.050.605,52	43,67%	42,73%	0,61%	7,03%	0,49%	5,68%	568.321.745,99
31-mar.-18	1.295.813.681,50	551.087.130,72	43,42%	42,53%	0,60%	7,02%	0,47%	5,53%	562.585.564,16
30-abr.-18	1.290.310.015,81	546.843.160,69	43,16%	42,38%	0,60%	7,00%	0,35%	4,08%	556.891.007,51
31-may.-18	1.284.791.765,41	540.650.310,77	42,90%	42,08%	0,60%	7,01%	0,71%	8,17%	551.237.805,04
30-jun.-18	1.279.265.403,92	535.411.423,58	42,65%	41,85%	0,60%	7,00%	0,54%	6,30%	545.628.465,04
31-jul.-18	1.273.724.397,57	530.690.798,26	42,40%	41,66%	0,60%	6,99%	0,45%	5,27%	540.059.916,81
31-ago.-18	1.268.168.707,55	526.494.044,52	42,15%	41,52%	0,60%	6,97%	0,36%	4,19%	534.531.894,53
30-sep.-18	1.262.598.294,96	522.207.656,87	41,90%	41,36%	0,60%	6,95%	0,38%	4,43%	529.044.134,07
31-oct.-18	1.257.013.120,78	517.888.235,50	41,65%	41,20%	0,60%	6,94%	0,39%	4,54%	523.596.372,90
30-nov.-18	1.251.413.145,88	513.702.949,99	41,41%	41,05%	0,60%	6,92%	0,36%	4,28%	518.188.350,15
31-dic.-18	1.245.845.830,31	508.005.568,89	41,16%	40,78%	0,60%	6,93%	0,67%	7,72%	512.839.359,13
31-ene.-19	1.240.263.761,35	503.580.979,62	40,92%	40,60%	0,60%	6,91%	0,42%	4,98%	507.529.410,39
28-feb.-19	1.234.666.899,91	499.160.420,47	40,68%	40,43%	0,59%	6,90%	0,43%	5,02%	502.258.249,17
31-mar.-19	1.229.055.206,79	494.199.859,42	40,44%	40,21%	0,59%	6,90%	0,54%	6,31%	497.025.622,25
30-abr.-19	1.223.428.642,68	489.425.067,18	40,20%	40,00%	0,59%	6,89%	0,51%	5,96%	491.831.278,02
31-may.-19	1.217.787.168,17	484.307.564,02	39,96%	39,77%	0,59%	6,89%	0,59%	6,82%	486.674.966,39
30-jun.-19	1.212.189.012,32	480.308.322,99	39,73%	39,62%	0,59%	6,87%	0,37%	4,32%	481.579.587,87
31-jul.-19	1.206.576.021,35	476.244.090,45	39,49%	39,47%	0,59%	6,86%	0,38%	4,52%	476.521.534,31
31-ago.-19	1.200.948.155,96	472.254.951,34	39,26%	39,32%	0,59%	6,84%	0,37%	4,38%	471.500.561,79
30-sep.-19	1.195.305.376,73	468.190.468,77	39,03%	39,17%	0,59%	6,83%	0,39%	4,61%	466.516.427,90
31-oct.-19	1.189.647.644,12	463.770.433,88	38,80%	38,98%	0,59%	6,82%	0,47%	5,53%	461.568.891,73
30-nov.-19	1.183.974.918,53	459.315.349,64	38,57%	38,79%	0,59%	6,81%	0,49%		

31-jul.-21	1.069.661.461,36	375.407.100,53	34,26%	35,10%	0,58%	6,71%	0,80%	9,18%	366.519.358,32
31-ago.-21	1.063.843.406,34	371.527.997,12	34,06%	34,92%	0,58%	6,70%	0,49%	5,75%	362.375.133,54
30-sep.-21	1.058.009.933,47	367.867.207,37	33,86%	34,77%	0,58%	6,69%	0,44%	5,15%	358.261.830,95
31-oct.-21	1.052.161.001,89	364.335.612,32	33,66%	34,63%	0,57%	6,68%	0,41%	4,80%	354.179.246,97
30-nov.-21	1.046.296.570,65	360.559.311,62	33,46%	34,46%	0,57%	6,68%	0,48%	5,63%	350.127.179,29
31-dic.-21	1.040.432.039,92	356.246.937,82	33,27%	34,24%	0,57%	6,68%	0,64%	7,41%	346.110.563,59
31-ene.-22	1.034.551.968,18	354.350.274,78	33,07%	34,25%	0,57%	6,64%	-0,03%	-0,40%	342.124.016,29
28-feb.-22	1.028.656.314,26	350.946.431,76	32,87%	34,12%	0,57%	6,63%	0,39%	4,61%	338.167.339,19
31-mar.-22	1.022.745.036,85	346.772.463,17	32,68%	33,91%	0,57%	6,64%	0,62%	7,17%	334.240.335,32
30-abr.-22	1.016.818.094,55	342.789.392,49	32,49%	33,71%	0,57%	6,64%	0,57%	6,66%	330.342.808,95
31-may.-22	1.010.875.445,86	338.368.789,47	32,30%	33,47%	0,57%	6,64%	0,71%	8,19%	326.474.565,57
30-jun.-22	1.004.926.362,51	334.726.414,18	32,11%	33,31%	0,57%	6,64%	0,49%	5,73%	322.638.401,98
31-jul.-22	998.961.514,10	330.578.401,61	31,92%	33,09%	0,57%	6,64%	0,65%	7,52%	318.831.108,57
31-ago.-22	992.980.858,84	326.064.647,87	31,73%	32,84%	0,57%	6,66%	0,77%	8,87%	315.052.494,65
30-sep.-22	986.984.354,84	322.193.232,76	31,54%	32,64%	0,57%	6,66%	0,59%	6,82%	311.302.370,70
31-oct.-22	980.971.960,10	317.790.720,36	31,35%	32,40%	0,57%	6,67%	0,76%	8,77%	307.580.548,41
30-nov.-22	974.943.632,52	313.572.136,47	31,17%	32,16%	0,57%	6,68%	0,72%	8,28%	303.886.840,62
31-dic.-22	968.913.245,71	308.979.682,67	30,99%	31,89%	0,58%	6,69%	0,85%	9,75%	300.225.373,30
31-ene.-23	962.866.878,38	305.208.354,06	30,80%	31,70%	0,58%	6,69%	0,60%	6,97%	296.591.610,17
28-feb.-23	956.804.488,17	299.764.593,77	30,62%	31,33%	0,58%	6,73%	1,16%	13,08%	292.985.367,86
31-mar.-23	950.726.032,63	294.837.966,39	30,44%	31,01%	0,58%	6,75%	1,01%	11,52%	289.406.464,13
30-abr.-23	944.631.469,19	291.666.894,87	30,26%	30,88%	0,58%	6,74%	0,44%	5,12%	285.854.717,90
31-may.-23	938.520.755,15	287.485.506,04	30,08%	30,63%	0,58%	6,75%	0,79%	9,10%	282.329.949,21
30-jun.-23	932.427.777,69	283.966.121,79	29,90%	30,45%	0,58%	6,75%	0,58%	6,73%	278.842.125,97
31-jul.-23	926.318.653,84	280.315.274,95	29,73%	30,26%	0,58%	6,76%	0,63%	7,36%	275.380.830,72
31-ago.-23	920.193.340,82	276.518.428,31	29,55%	30,05%	0,58%	6,76%	0,70%	8,06%	271.945.887,52
30-sep.-23	914.051.795,72	273.048.281,96	29,38%	29,87%	0,58%	6,76%	0,59%	6,87%	268.537.121,54
31-oct.-23	907.893.975,52	269.004.223,66	29,21%	29,63%	0,58%	6,78%	0,81%	9,33%	265.154.359,01
30-nov.-23	901.719.837,10	264.426.053,36	29,03%	29,32%	0,59%	6,80%	1,03%	11,67%	261.797.427,28
31-dic.-23	895.627.818,77	259.112.323,61	28,86%	28,93%	0,59%	6,84%	1,34%	14,98%	258.494.578,37
31-ene.-24	889.519.656,60	255.389.697,14	28,69%	28,71%	0,59%	6,85%	0,76%	8,75%	255.216.957,66
29-feb.-24	883.395.307,80	251.769.502,65	28,52%	28,50%	0,59%	6,86%	0,73%	8,46%	251.964.397,56
31-mar.-24	877.254.729,47	249.166.022,55	28,35%	28,40%	0,59%	6,85%	0,34%	4,02%	248.736.731,54
30-abr.-24	871.097.878,61	245.574.805,54	28,19%	28,19%	0,59%	6,85%	0,74%	8,58%	245.533.794,08
31-may.-24	864.924.712,10	242.240.778,23	28,02%	28,01%	0,59%	6,86%	0,65%	7,57%	242.355.420,73
30-jun.-24	858.870.450,70	239.239.125,97	27,86%	27,86%	0,59%	6,85%	0,54%	6,32%	239.239.125,97

FLUJOS POR CADA BONO SIN RETENCIÓN PARA EL TOMADOR (Euros)
FLows FOR EVERY BOND WITHOUT WITHHOLDING FOR THE HOLDER (Euros)
TACP / CPR: 6,85%

Bonos Serie A / Series A Bonds			Bonos Serie B / Series B Bonds			Bonos Serie C / Series C Bonds			Bonos Serie D / Series D Bonds			Bonos Serie E / Series E Bonds			Bonos Serie F / Series F Bonds			
Fecha de Pago / Payment Date	Principal Amortizado/ Principal Repayment	Intereses Brutos / Gross Interest	Flujo Total / Total Flow	Principal Amortizado/ Principal Repayment	Intereses Brutos / Gross Interest	Flujo Total / Total Flow	Principal Amortizado/ Principal Repayment	Intereses Brutos / Gross Interest	Flujo Total / Total Flow	Principal Amortizado/ Principal Repayment	Intereses Brutos / Gross Interest	Flujo Total / Total Flow	Principal Amortizado/ Principal Repayment	Intereses Brutos / Gross Interest	Flujo Total / Total Flow	Principal Amortizado/ Principal Repayment	Intereses Brutos / Gross Interest	Flujo Total / Total Flow
TOTAL:	4.649,34	53,55	4.702,89	100.000,00	1.285,39	101.285,39	100.000,00	1.436,08	101.436,08	100.000,00	1.812,79	101.812,79	100.000,00	2.640,09	102.640,09	100.000,00	2.490,87	102.490,87
18/07/2024																		
18/10/2024	472,96	47,51	520,47	0,00	1.034,43	1.034,43	0,00	1.059,64	1.059,64	0,00	1.122,65	1.122,65	0,00	1.513,34	1.513,34	0,00	1.236,08	1.236,08
20/01/2025	495,80	1,61	497,41	0,00	51,51	51,51	0,00	77,26	77,26	0,00	141,64	141,64	0,00	231,26	231,26	0,00	257,53	257,53
18/04/2025	482,71	1,33	484,05	0,00	48,22	48,22	0,00	72,33	72,33	0,00	132,60	132,60	0,00	216,49	216,49	0,00	241,10	241,10
18/07/2025	467,93	1,20	469,13	0,00	49,96	49,96	0,00	74,79	74,79	0,00	137,12	137,12	0,00	223,87	223,87	0,00	249,32	249,32
20/10/2025	455,33	1,05	456,39	0,00	51,51	51,51	0,00	77,26	77,26	0,00	141,64	141,64	0,00	231,26	231,26	0,00	257,53	257,53
19/01/2026	2.274,60	0,85	2.275,45	100.000,00	49,86	100.049,86	100.000,00	74,79	100.074,79	100.000,00	137,12	100.137,12	100.000,00	223,87	100.223,87	100.000,00	249,32	100.249,32