

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

**SANTANDER DE TITULIZACION, S.G.F.T, S.A.**  
**C/ JUAN IGNACIO LUCA DE TENA 9-11**  
**28033 MADRID**  
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NAME OF THE FUND: **F.T.A. U.C.I. 14**

INFORMATION AT: **QUARTER/SEMESTER:** March 20, 2020 - June 22, 2020 **YEAR:** 2020

Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:  
INAKI REYERO ARREGUI - GENERAL MANAGER

Signature:

#### I. DATA OF THE FUND

|                          |                                           |                    |                                   |             |
|--------------------------|-------------------------------------------|--------------------|-----------------------------------|-------------|
| Constitution Date        | November 28th, 2005                       | Paying Agent       | BANCO SANTANDER                   |             |
| Disbursement Date        | November 30th, 2005                       | Negotiation Market | AIAF                              |             |
| Final Date of Redemption | June 20th, 2043                           | Ratings Agencies   | FITCH RATINGS<br>STANDARD & POORS |             |
| Management Company       | SANTANDER DE TITULIZACION, S.G.F.T., S.A. | Rating             | Initial                           | Current     |
|                          | UNIÓN DE CRÉDITOS INMOBILIARIOS, S.       | CLASS A            | AAA/AAA                           | BBB+ / A    |
|                          |                                           | CLASS B            | A+/A-                             | BB+ / BBB - |
|                          |                                           | CLASS C            | BBB+/BBB                          | CCC / B -   |

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

| CLASS PRIORITY<br>ISIN CODE | NUM BONDS | NOMINAL          |                  |                |          |
|-----------------------------|-----------|------------------|------------------|----------------|----------|
|                             |           |                  | Initial          | Current        | %Act/In  |
| CLASS A<br>ES0338341003     | 13.775    | Nominal per Bond | 100.000,00       | 19.782,29      |          |
|                             |           | Total Nominal    | 1.377.500.000,00 | 272.501.044,75 | 19,78%   |
| CLASS B<br>ES0338341011     | 341       | Nominal per Bond | 100.000,00       | 100.000,00     |          |
|                             |           | Total Nominal    | 34.100.000,00    | 34.100.000,00  | 100,00 % |
| CLASS C<br>ES0338341029     | 384       | Nominal per Bond | 100.000,00       | 100.000,00     |          |
|                             |           | Total Nominal    | 38.400.000,00    | 38.400.000,00  | 100,00 % |

| REDEMPTION AND INTEREST OF THE BONDS               |                         |                |                                        |                            |                          |
|----------------------------------------------------|-------------------------|----------------|----------------------------------------|----------------------------|--------------------------|
| Current                                            |                         |                | Next                                   |                            |                          |
| Payment Date of the Current Period<br>22-June-2020 |                         |                | Next Payment Date<br>21-September-2020 |                            |                          |
|                                                    | Redemption of the Bonds | Gross Interest | Interest Rate                          | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A                                            | 483,36 €                | 0,00 €         | 0,000%                                 | 0,00 €                     | 0,00 €                   |
| CLASS B                                            | 0,00 €                  | 0,00 €         | 0,000%                                 | 0,00 €                     | 0,00 €                   |
| CLASS C                                            | 0,00 €                  | 44,91 €        | 0,191%                                 | 48,28 €                    | 39,11 €                  |
| Accrued amortisation due not paid                  | 0,00 €                  |                |                                        |                            |                          |
| Scheduled Amortisation                             | NO                      |                |                                        |                            |                          |

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

| CREDIT RIGHTS                             | ISSUE DATE         | CURRENT DATE     |
|-------------------------------------------|--------------------|------------------|
| Number of CR's                            | 16.742             | 6.907            |
| CR's Outstanding to be amortised          | 1.450.000.117,58 € | 381.807.424,58 € |
| CR's Outstanding per Loan to be amortised | 86.608,54 €        | 55.278,33 €      |
| Interest Rate                             | 4,08 %             | 2,10%            |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--------------------------------------------|-------------------|
| Monthly Single Rate                        | 2,79%             |
| Average Monthly Single Rate                | 3,64%             |
| Constant Prepayment Rate from Constitution | 6,52%             |

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**QUARTERLY BONDS PAYOUT REPORT**

June 22nd, 2020

| BONDS. PRINCIPAL             |                  |
|------------------------------|------------------|
| Previous Balance             | 351.659.328,75 € |
| Principal Amortised          | 6.658.284,00 €   |
| Outstanding Balance          | 345.001.044,75 € |
| % of Initial Balance         | 23,79%           |
| Principal accrued and unpaid | 0,00 €           |

| INTEREST PAID               |             |
|-----------------------------|-------------|
| CLASS A                     | 0,00 €      |
| CLASS B                     | 0,00 €      |
| CLASS C                     | 17.245,44 € |
| Interest accrued and unpaid | 0,00 €      |

| DATA                        |            |
|-----------------------------|------------|
| Pool Cut-Off Date           | 2020/06/15 |
| Payment Date                | 2020/06/22 |
| Last Payment Date           | 2020/03/20 |
| Number of Days (Act/360)    | 94         |
| Reference Interest Rate (%) | -0,389%    |
| Next Payment Date           | 2020/09/21 |

| RESIDUAL LIFE (YEARS) |         |              |
|-----------------------|---------|--------------|
|                       | INITIAL | 22 June 2020 |
| CLASS A               | 4,81    | 4,11         |
| CLASS B               | 8,13    | 7,00         |
| CLASS C               | 8,13    | 7,00         |

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**QUARTERLY COLLATERAL REPORT**

June 22nd, 2020

| PRINCIPAL               |                  |
|-------------------------|------------------|
| Previous Balance        | 388.006.422,39 € |
| Principal Amortised     | 6.198.997,81 €   |
| Outstanding Balance     | 381.807.424,58 € |
| Number of Credit Rights | 6.907            |
| LTV                     | 48,39%           |

| INTEREST                                 |                |
|------------------------------------------|----------------|
| Interest received during relevant period | 1.410.868,60 € |
| Interest accrued during relevant period  | 4.813.223,20 € |

| PRINCIPAL BALANCE IN ARREARS                 |                 |                |                |                |                    |
|----------------------------------------------|-----------------|----------------|----------------|----------------|--------------------|
|                                              | UP to 30 DAYS   | 30 to 60 DAYS  | 60 to 90 DAYS  | 90 to 180 DAYS | MORE THAN 180 DAYS |
| Principal Balance in Arrears                 | 32.597,52 €     | 50.822,22 €    | 30.275,19 €    | 100.086,24 €   | 4.148.066,52 €     |
| Interest accrued on Credit Rights in Arrears | 12.119,51 €     | 22.502,66 €    | 15.276,48 €    | 37.181,33 €    | 2.984.587,91 €     |
| Outstanding Balance                          | 10.519.111,47 € | 8.762.828,67 € | 3.317.466,97 € | 4.893.719,56 € | 11.225.519,05 €    |
| Number of Credit Rights                      | 141             | 123            | 47             | 65             | 91                 |
| % of Outstanding Balance                     | 2,76%           | 2,30%          | 0,87%          | 1,28%          | 2,94%              |

| WRITE OFF                                   |                 |
|---------------------------------------------|-----------------|
| Cumulative WRITE OFF as of previous balance | 36.347.121,47 € |
| Difference in Actual Period                 | 459.376,40 €    |
| Cumulative WRITE OFF up to date             | 36.806.497,87 € |

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**QUARTERLY COLLATERAL REPORT**

June 22nd, 2020

| TRANSITORY PROPERTIES             |                 |
|-----------------------------------|-----------------|
| Last balance                      | 14.795.365,77 € |
| Difference in Actual Period       | -473.549,09 €   |
| Current balance                   | 14.321.816,68 € |
| Transitory properties CR's number | 320             |

| NET LOSSES                  |                 |
|-----------------------------|-----------------|
| Last balance                | 50.179.148,07 € |
| Difference in Actual Period | 420.650,01 €    |
| Current balance             | 50.599.798,08 € |

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**QUARTERLY REPORT - ALLOCATION OF CASH**

June 22nd, 2020

| <b>TOTAL CASH RECEIVED END OF PERIOD</b>         | <b>8.023.558,97 €</b> |
|--------------------------------------------------|-----------------------|
| <b>CASH RECEIVED - PRINCIPAL</b>                 |                       |
| Amortisation of Credit Rights                    | 5.558.593,03 €        |
| <b>CASH RECEIVED - INTEREST</b>                  |                       |
| Interest received from Credit Rights             | 1.410.868,60 €        |
| Interest received under GIC                      | 0,00 €                |
| <b>INCOMES/EXPENSES OF TRANSITORY PROPERTIES</b> | 911.527,37 €          |
| <b>INCOMES/EXPENSES OF INSURED PROPERTIES</b>    | 143.080,00 €          |
| <b>OTHERS</b>                                    | -510,03 €             |

| <b>TREASURY ACCOUNT STATEMENT</b> | <b>11.603.275,52 €</b> |
|-----------------------------------|------------------------|
| <b>PRINCIPAL RESERVE FUND</b>     |                        |
| Previous Balance                  | 11.640.192,67 €        |
| Difference                        | 40.192,67 €            |
| Outstanding Balance               | 11.600.000,00 €        |
| <b>WITHHOLDING TAXES</b>          | 3.275,52 €             |

| <b>TOTAL CASH PAID END OF PERIOD</b>      | <b>8.023.558,97 €</b> |
|-------------------------------------------|-----------------------|
| <b>ORDINARY EXPENSES</b>                  | 18.627,95 €           |
| MANAGEMENT FEE                            | 17.207,22 €           |
| SWAP PAYMENT                              | 0,00 €                |
| SWAP COLLECTION                           | 0,00 €                |
| INTEREST ON CLASS A BONDS                 | 0,00 €                |
| INTEREST ON CLASS B BONDS                 | 0,00 €                |
| INTEREST ON CLASS C BONDS                 | 17.245,44 €           |
| REDEMPTION ON CLASS A BONDS               | 6.658.284,00 €        |
| INTEREST ON SUBORDINATED LOAN SANTANDER   | 3.374,66 €            |
| INTEREST ON SUBORDINATED LOAN UCB         | 3.374,66 €            |
| REDEMPTION ON SUBORDINATED LOAN SANTANDER | 20.096,34 €           |
| REDEMPTION ON SUBORDINATED LOAN UCB       | 20.096,34 €           |
| FEES IN FAVOUR OF UCI                     | 1.305.445,04 €        |
| RESERVE FUND                              | -40.192,67 €          |

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**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

June 22nd, 2020

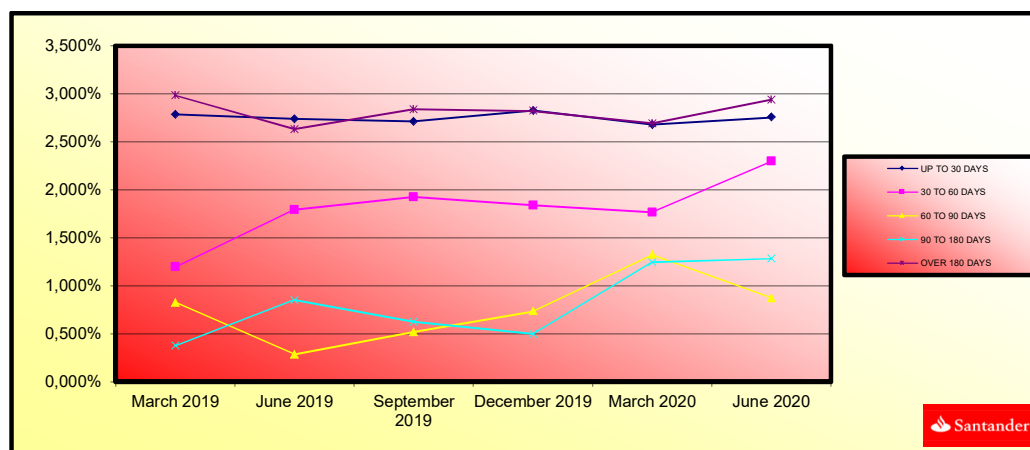
| CREDIT ENHANCEMENT     |                          |                          |
|------------------------|--------------------------|--------------------------|
| CONCEPTS               | INITIAL                  | June 22nd, 2020          |
| SUBORDINATED ISSUE     | 72.500.000,00 € (5,00%)  | 72.500.000,00 € (18,99%) |
| PRINCIPAL RESERVE FUND | 21.750.000,00 € (1,50 %) | 11.600.000,00 € 3,04%    |

| SUBORDINATED LOANS                  |                 |                 |
|-------------------------------------|-----------------|-----------------|
| CONCEPTS                            | INITIAL         | June 22nd, 2020 |
| SUBORDINATED LOAN SCH               |                 |                 |
| Total Outstanding Subordinated Loan | 11.460.000,00 € | 5.801.629,30 €  |
| Interest Rate                       | 3,132 %         | 0,241%          |
| SUBORDINATED LOAN UCB               |                 |                 |
| Total Outstanding Subordinated Loan | 11.460.000,00 € | 5.801.629,30 €  |
| Interest Rate                       | 3,132 %         | 0,241%          |

**FONDO DE TITULIZACION DE ACTIVOS  
UCI 14**

Report date: June 22nd, 2020

| ARREARS PERFORMANCE |            |           |                |               |            |           |
|---------------------|------------|-----------|----------------|---------------|------------|-----------|
|                     | March 2019 | June 2019 | September 2019 | December 2019 | March 2020 | June 2020 |
| UP TO 30 DAYS       | 2,784%     | 2,740%    | 2,710%         | 2,824%        | 2,679%     | 2,755%    |
| 30 TO 60 DAYS       | 1,195%     | 1,794%    | 1,922%         | 1,836%        | 1,767%     | 2,295%    |
| 60 TO 90 DAYS       | 0,825%     | 0,285%    | 0,518%         | 0,734%        | 1,322%     | 0,869%    |
| 90 TO 180 DAYS      | 0,374%     | 0,848%    | 0,623%         | 0,500%        | 1,246%     | 1,282%    |
| OVER 180 DAYS       | 2,983%     | 2,632%    | 2,840%         | 2,822%        | 2,690%     | 2,940%    |



|                            | LEGAL MORATORIUM | SECTORIAL      | TOTAL MORATORIUM |
|----------------------------|------------------|----------------|------------------|
| Number of Loans            | 412              | 39             | 451              |
| Outstanding Balance        | 31.853.467,97 €  | 3.897.952,76 € | 35.751.420,73 €  |
| % over Outstanding Balance | 8,34%            | 1,02%          | 9,36%            |

**Legal Moratorium:** subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.

**Voluntary - Sectorial Moratorium:** Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

|                                                          |
|----------------------------------------------------------|
| <b>FONDO DE TITULIZACION DE ACTIVOS</b><br><b>UCI 14</b> |
|----------------------------------------------------------|

TRIGGERS

Report date: June 22nd, 2020

| CLASS B AND CLASS C REDEMPTION                               |  |                 |
|--------------------------------------------------------------|--|-----------------|
| IF 1) IS HIGHER THAN 2) CLASS B AND CLASS C ARE NOT REDEEMED |  |                 |
| 1) DC'S IN ARREARS OVER 90 DAYS                              |  | 52.925.736,49 € |
| 2) 2% DC'S OUTSTANDING BALANCE                               |  | 7.636.148,49 €  |
| IF 3) IS HIGHER OR EQUAL THAN 4) CLASS B CAN BE REDEEMED     |  |                 |
| 3) CLASS B BALANCE                                           |  | 34.100.000,00 € |
| 4) 4,70%* ALL CLASSES BALANCE                                |  | 16.215.049,10 € |
| IF 5) IS HIGHER OR EQUAL THAN 6) CLASS C CAN BE REDEEMED     |  |                 |
| 5) CLASS C BALANCE                                           |  | 38.400.000,00 € |
| 6) 5,30%* ALL CLASSES BALANCE                                |  | 18.285.055,37 € |

| CURRENT ARREARS PERCENTAGE |
|----------------------------|
| 13,86%                     |

CLASSES B & C CANNOT BE REDEEMED

| RESERVE FUNDS TRIGGERS                                    |        |
|-----------------------------------------------------------|--------|
| IF 1) IS HIGHER THAN 2) RESERVE FUNDS WILL NOT BE REDUCED |        |
| 1) BONDS WEIGHTED AVERAGE RATE + 0,40%                    | 0,419% |
| 1) DC'S WEIGHTED AVERAGE RATE                             | 2,10%  |

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

| RESERVE FUND LEVELS                                |                                                                      |                 |
|----------------------------------------------------|----------------------------------------------------------------------|-----------------|
| CURRENT ARREARS PERCENTAGE < 0,75%                 | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,40% INITIAL OF THE BONDS | NA              |
| CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25% | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,70% INITIAL OF THE BONDS | NA              |
| CURRENT ARREARS PERCENTAGE > 1,25%                 | HIGHER OF<br>3% CR OUTSTANDING BALANCE<br>0,80% INITIAL OT THE BONDS | 11.600.000,00 € |

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

| INTEREST DEFERRAL FOR CLASS B AND C                                      |  |                  |
|--------------------------------------------------------------------------|--|------------------|
| IF 1) IS HIGHER THAN 2)+3) CLASS B INTERESTS ARE DEFERRED TO POSITION 7* |  |                  |
| 1) CLASS A OUTSTANDING BALANCE                                           |  | 279.159.328,75 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)                          |  | 340.345.008,15 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1* TO 4*                        |  | 19.627.916,47 €  |
| IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 8* |  |                  |
| 1) CLASS A AND CLASS B OUTSTANDING BALANCE                               |  | 313.259.328,75 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)                          |  | 340.345.008,15 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1* TO 5*                        |  | 19.610.671,03 €  |

CLASS B INTEREST ARE NOT DEFERRED

CLASS C INTEREST ARE NOT DEFERRED

| LIQUIDITY REMAINING |                |
|---------------------|----------------|
| Current Balance     | 1.357.787,99 € |

| IF 1.a) IS HIGHER THAN 9,699% CR OUTSTANDING BALANCE, INTEREST ON CLASS B or C SHALL BE DEFERRED   | NO              |
|----------------------------------------------------------------------------------------------------|-----------------|
| 1.a) ACCRUED DEFAULT BALANCE WILL BE THE SUM OF i) + ii)                                           | 41.847.954,08 € |
| i) CR OUTSTANDING BALANCE WITH ARREARS HIGHER THAN 18 MONTHS                                       | 41.462.416,43 € |
| ii) CR OUTSTANDING BALANCE IN PROCESS OF EXECUTION OF GUARANTEES WITH ARREARS LOWER THAN 18 MONTHS | 385.537,65 €    |
| RATIO                                                                                              | 2,89%           |

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

(\*) Rating Deposit

THE COUNTERPARTY MEETS THE MINIMUM RATING REQUIRED.

| LTV         |                     |               |              |             |
|-------------|---------------------|---------------|--------------|-------------|
|             | OUTSTANDING BALANCE | % OUTSTANDING | NUMBER LOANS | % NUM LOANS |
| 0,35-39,99  | 74.435.823,13 €     | 20,98%        | 1.246        | 28,12%      |
| 40,00-49,99 | 74.775.563,38 €     | 21,08%        | 937          | 21,15%      |
| 50,00-59,99 | 100.864.412,09 €    | 28,43%        | 1.217        | 27,47%      |
| 60,00-69,99 | 51.849.957,32 €     | 14,61%        | 537          | 12,12%      |
| 70,00-79,99 | 41.807.276,80 €     | 11,78%        | 402          | 9,07%       |
| 80,00-96,02 | 11.045.768,81 €     | 3,11%         | 92           | 2,08%       |
|             | 354.778.801,53 €    | 100,00%       | 4.431        | 100,00%     |

| Fecha      | Saldo antes de Pago           | Saldo Real       | Vector de Prepago | Permanencia final de mes          | Mortalidad Mensual               | CPR    | Mortalidad Mensual               | CPR    |
|------------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|--------|----------------------------------|--------|
| Date       | Outstanding before prepayment | Real outstanding | Prepayment vector | Remaining at the end of the month | Average single monthly mortality | CPR    | Monthly single monthly mortality | CPR    |
|            |                               |                  | 0,56%             |                                   |                                  |        |                                  | 3,64%  |
|            | 1.450.000.117,58              |                  | 100,00%           | 100,00%                           |                                  |        |                                  |        |
| 13-dic.-05 | 1.447.679.095,27              | 1.412.859.697,57 | 99,44%            | 97,59%                            | 2,41%                            | 25,33% | 2,41%                            | 25,33% |
| 13-ene.-06 | 1.445.351.001,85              | 1.383.703.472,04 | 98,88%            | 95,73%                            | 2,16%                            | 23,01% | 1,91%                            | 20,62% |
| 13-feb.-06 | 1.443.014.992,90              | 1.358.330.558,42 | 98,33%            | 94,13%                            | 2,00%                            | 21,49% | 1,67%                            | 18,35% |
| 13-mar.-06 | 1.440.671.041,53              | 1.335.918.168,88 | 97,78%            | 92,73%                            | 1,87%                            | 20,27% | 1,49%                            | 16,48% |
| 13-abr.-06 | 1.438.319.120,72              | 1.304.871.180,18 | 97,23%            | 90,72%                            | 1,93%                            | 20,84% | 2,16%                            | 23,09% |
| 13-may.-06 | 1.435.959.203,38              | 1.277.085.439,49 | 96,69%            | 88,94%                            | 1,94%                            | 20,90% | 1,97%                            | 21,23% |
| 13-jun.-06 | 1.433.591.262,32              | 1.249.875.785,04 | 96,14%            | 87,18%                            | 1,94%                            | 20,95% | 1,97%                            | 21,23% |
| 13-jul.-06 | 1.431.217.099,17              | 1.226.356.145,95 | 95,61%            | 85,69%                            | 1,91%                            | 20,68% | 1,72%                            | 18,79% |
| 13-ago.-06 | 1.428.834.863,87              | 1.200.300.098,88 | 95,07%            | 84,01%                            | 1,92%                            | 20,74% | 1,96%                            | 21,16% |
| 13-sep.-06 | 1.426.444.528,96              | 1.186.433.304,60 | 94,54%            | 83,17%                            | 1,83%                            | 19,83% | 0,99%                            | 11,25% |
| 13-oct.-06 | 1.424.046.066,92              | 1.169.720.299,10 | 94,01%            | 82,14%                            | 1,77%                            | 19,32% | 1,24%                            | 13,93% |
| 13-nov.-06 | 1.421.639.450,10              | 1.154.361.390,51 | 93,48%            | 81,20%                            | 1,72%                            | 18,80% | 1,15%                            | 12,92% |
| 13-dic.-06 | 1.419.224.650,79              | 1.131.478.048,20 | 92,96%            | 79,73%                            | 1,73%                            | 18,87% | 1,82%                            | 19,74% |
| 13-ene.-07 | 1.416.803.527,62              | 1.110.445.302,06 | 92,44%            | 78,38%                            | 1,73%                            | 18,85% | 1,69%                            | 18,51% |
| 13-feb.-07 | 1.414.374.172,62              | 1.093.184.364,90 | 91,92%            | 77,29%                            | 1,70%                            | 18,62% | 1,39%                            | 15,41% |
| 13-mar.-07 | 1.411.936.557,82              | 1.071.351.008,79 | 91,40%            | 75,88%                            | 1,71%                            | 18,70% | 1,83%                            | 19,86% |
| 13-abr.-07 | 1.409.490.655,12              | 1.049.481.349,87 | 90,89%            | 74,46%                            | 1,72%                            | 18,79% | 1,87%                            | 20,28% |
| 13-may.-07 | 1.407.036.436,36              | 1.029.860.540,83 | 90,38%            | 73,19%                            | 1,72%                            | 18,78% | 1,70%                            | 18,58% |
| 13-jun.-07 | 1.404.573.873,25              | 1.008.315.091,23 | 89,88%            | 71,79%                            | 1,73%                            | 18,89% | 1,92%                            | 20,76% |
| 13-jul.-07 | 1.402.107.406,90              | 990.389.234,38   | 89,37%            | 70,64%                            | 1,72%                            | 18,83% | 1,61%                            | 17,65% |
| 13-ago.-07 | 1.399.632.554,56              | 971.835.886,48   | 88,87%            | 69,44%                            | 1,72%                            | 18,82% | 1,70%                            | 18,59% |
| 13-sep.-07 | 1.397.149.287,72              | 959.370.265,65   | 88,37%            | 68,67%                            | 1,69%                            | 18,54% | 1,11%                            | 12,51% |
| 13-oct.-07 | 1.394.657.577,77              | 948.456.114,74   | 87,88%            | 68,01%                            | 1,66%                            | 18,22% | 0,96%                            | 10,94% |
| 13-nov.-07 | 1.392.157.396,01              | 938.102.552,29   | 87,39%            | 67,38%                            | 1,63%                            | 17,91% | 0,91%                            | 10,43% |
| 13-dic.-07 | 1.389.648.713,63              | 927.600.026,82   | 86,90%            | 66,75%                            | 1,60%                            | 17,64% | 0,94%                            | 10,73% |
| 13-ene.-08 | 1.387.137.192,96              | 918.183.429,37   | 86,41%            | 66,19%                            | 1,57%                            | 17,34% | 0,84%                            | 9,58%  |
| 13-feb.-08 | 1.384.617.133,13              | 909.019.361,00   | 85,93%            | 65,65%                            | 1,55%                            | 17,06% | 0,82%                            | 9,38%  |
| 13-mar.-08 | 1.382.088.505,09              | 899.984.988,08   | 85,44%            | 65,12%                            | 1,52%                            | 16,79% | 0,81%                            | 9,33%  |
| 13-abr.-08 | 1.379.551.279,72              | 889.941.870,48   | 84,97%            | 64,51%                            | 1,50%                            | 16,59% | 0,93%                            | 10,65% |
| 13-may.-08 | 1.377.005.427,78              | 883.416.847,95   | 84,49%            | 64,15%                            | 1,47%                            | 16,27% | 0,55%                            | 6,40%  |
| 13-jun.-08 | 1.374.450.919,94              | 874.610.003,26   | 84,02%            | 63,63%                            | 1,45%                            | 16,05% | 0,81%                            | 9,33%  |
| 13-jul.-08 | 1.371.895.084,42              | 866.773.579,99   | 83,55%            | 63,18%                            | 1,42%                            | 15,82% | 0,71%                            | 8,21%  |
| 13-ago.-08 | 1.369.330.559,06              | 861.898.915,20   | 83,08%            | 62,94%                            | 1,39%                            | 15,49% | 0,38%                            | 4,42%  |
| 13-sep.-08 | 1.366.757.314,32              | 860.348.893,55   | 82,61%            | 62,95%                            | 1,35%                            | 15,07% | -0,01%                           | -0,10% |
| 13-oct.-08 | 1.364.175.320,54              | 859.274.462,83   | 82,15%            | 62,99%                            | 1,31%                            | 14,66% | -0,06%                           | -0,77% |
| 13-nov.-08 | 1.361.584.547,98              | 848.467.920,19   | 81,69%            | 62,31%                            | 1,31%                            | 14,59% | 1,07%                            | 12,11% |
| 13-dic.-08 | 1.358.984.966,80              | 843.106.288,68   | 81,23%            | 62,04%                            | 1,28%                            | 14,34% | 0,44%                            | 5,18%  |
| 13-ene.-09 | 1.356.395.192,20              | 837.519.966,47   | 80,78%            | 61,75%                            | 1,26%                            | 14,12% | 0,47%                            | 5,53%  |
| 13-feb.-09 | 1.353.796.612,37              | 834.295.210,99   | 80,32%            | 61,63%                            | 1,23%                            | 13,84% | 0,19%                            | 2,30%  |
| 13-mar.-09 | 1.351.189.197,37              | 830.432.921,08   | 79,87%            | 61,46%                            | 1,21%                            | 13,59% | 0,27%                            | 3,20%  |
| 13-abr.-09 | 1.348.572.917,16              | 824.580.462,75   | 79,43%            | 61,14%                            | 1,19%                            | 13,41% | 0,51%                            | 5,98%  |
| 13-may.-09 | 1.345.947.741,59              | 819.388.205,71   | 78,98%            | 60,88%                            | 1,17%                            | 13,22% | 0,44%                            | 5,11%  |
| 13-jun.-09 | 1.343.313.640,43              | 813.239.573,93   | 78,54%            | 60,54%                            | 1,16%                            | 13,07% | 0,56%                            | 6,47%  |
| 13-jul.-09 | 1.340.685.983,63              | 806.370.015,99   | 78,10%            | 60,15%                            | 1,15%                            | 12,95% | 0,65%                            | 7,53%  |
| 13-ago.-09 | 1.338.049.392,79              | 799.943.040,24   | 77,66%            | 59,78%                            | 1,14%                            | 12,82% | 0,60%                            | 6,98%  |
| 13-sep.-09 | 1.335.403.837,54              | 794.298.258,77   | 77,23%            | 59,48%                            | 1,12%                            | 12,67% | 0,51%                            | 5,94%  |
| 13-oct.-09 | 1.332.749.287,41              | 788.665.224,64   | 76,79%            | 59,18%                            | 1,11%                            | 12,54% | 0,51%                            | 5,97%  |
| 13-nov.-09 | 1.330.085.711,81              | 781.862.986,76   | 76,36%            | 58,78%                            | 1,10%                            | 12,44% | 0,66%                            | 7,68%  |
| 13-dic.-09 | 1.327.413.080,05              | 777.733.784,68   | 75,94%            | 58,59%                            | 1,09%                            | 12,27% | 0,33%                            | 3,86%  |
| 13-ene.-10 | 1.324.735.607,16              | 772.765.049,70   | 75,51%            | 58,33%                            | 1,07%                            | 12,13% | 0,44%                            | 5,13%  |
| 13-feb.-10 | 1.322.049.030,87              | 766.527.247,34   | 75,09%            | 57,98%                            | 1,06%                            | 12,04% | 0,61%                            | 7,03%  |
| 13-mar.-10 | 1.319.353.320,21              | 760.578.549,33   | 74,67%            | 57,65%                            | 1,05%                            | 11,94% | 0,57%                            | 6,67%  |
| 13-abr.-10 | 1.316.648.444,14              | 753.507.029,24   | 74,25%            | 57,23%                            | 1,05%                            | 11,87% | 0,73%                            | 8,37%  |
| 13-may.-10 | 1.313.934.371,49              | 746.097.411,88   | 73,83%            | 56,78%                            | 1,04%                            | 11,82% | 0,78%                            | 8,96%  |
| 13-jun.-10 | 1.311.211.071,00              | 741.465.330,72   | 73,42%            | 56,55%                            | 1,03%                            | 11,70% | 0,41%                            | 4,86%  |
| 13-jul.-10 | 1.308.482.797,29              | 732.469.793,73   | 73,01%            | 55,98%                            | 1,03%                            | 11,69% | 1,01%                            | 11,44% |
| 13-ago.-10 | 1.305.745.247,45              | 725.003.588,79   | 72,60%            | 55,52%                            | 1,03%                            | 11,65% | 0,81%                            | 9,32%  |
| 13-sep.-10 | 1.302.998.389,95              | 722.192.567,12   | 72,19%            | 55,43%                            | 1,01%                            | 11,49% | 0,18%                            | 2,11%  |
| 13-oct.-10 | 1.300.242.193,12              | 715.076.816,00   | 71,79%            | 55,00%                            | 1,01%                            | 11,45% | 0,78%                            | 8,92%  |
| 13-nov.-10 | 1.297.476.625,23              | 710.127.040,95   | 71,39%            | 54,73%                            | 1,00%                            | 11,36% | 0,48%                            | 5,62%  |
| 13-dic.-10 | 1.294.701.654,41              | 705.548.183,05   | 70,99%            | 54,50%                            | 0,99%                            | 11,21% | 0,43%                            | 5,06%  |
| 13-ene.-11 | 1.291.918.822,88              | 698.797.512,36   | 70,59%            | 54,09%                            | 0,99%                            | 11,13% | 0,74%                            | 8,57%  |
| 13-feb.-11 | 1.289.126.529,73              | 693.841.621,90   | 70,19%            | 53,82%                            | 0,98%                            | 11,13% | 0,49%                            | 5,77%  |
| 13-mar.-11 | 1.286.324.742,78              | 689.284.335,73   | 69,80%            | 53,59%                            | 0,97%                            | 11,04% | 0,44%                            | 5,16%  |
| 13-abr.-11 | 1.283.513.429,76              | 684.215.424,26   | 69,41%            | 53,31%                            | 0,96%                            | 10,96% | 0,52%                            | 6,04%  |
| 13-may.-11 | 1.280.692.558,27              | 680.044.094,12   | 69,02%            | 53,10%                            | 0,95%                            | 10,87% | 0,39%                            | 4,59%  |
| 13-jun.-11 | 1.277.862.095,82              | 675.952.257,97   | 68,63%            | 52,90%                            | 0,95%                            | 10,78% | 0,38%                            | 4,48%  |
| 13-jul.-11 | 1.275.024.120,75              | 672.260.309,64   | 68,25%            | 52,73%                            | 0,94%                            | 10,68% | 0,32%                            | 3,83%  |
| 13-ago.-11 | 1.272.176.496,56              | 666.715.570,28   | 67,87%            | 52,41%                            | 0,93%                            | 10,63% | 0,60%                            | 7,00%  |
| 13-sep.-11 | 1.269.319.190,45              | 663.530.914,78   | 67,49%            | 52,27%                            | 0,92%                            | 10,52% | 0,25%                            | 3,00%  |
| 13-oct.-11 | 1.266.452.169,50              | 662.349.937,89   | 67,11%            | 52,30%                            | 0,91%                            | 10,38% | -0,05%                           | -0,58% |
| 13-nov.-11 | 1.263.575.400,68              | 656.761.324,95   | 66,73%            | 51,98%                            | 0,90%                            | 10,33% | 0,62%                            | 7,17%  |
| 13-dic.-11 | 1.260.688.850,84              | 651.462.798,48   | 66,36%            | 51,68%                            | 0,90%                            | 10,28% | 0,58%                            | 6,74%  |
| 13-ene.-12 | 1.257.794.568,09              | 649.080.351,95   | 65,99%            | 51,60%                            | 0,89%                            | 10,17% | 0,14%                            | 1,63%  |
| 13-feb.-12 | 1.254.890.444,78              | 645.482.519,21   | 65,62%            | 51,44%                            | 0,88%                            | 10,09% | 0,32%                            | 3,82%  |
| 13-mar.-12 | 1.251.976.447,45              | 640.811.165,94   | 65,25%            | 51,18%                            | 0,88%                            | 10,03% | 0,49%                            | 5,75%  |
| 13-abr.-12 | 1.249.052.542,53              | 639.444.675,11   | 64,88%            | 51,19%                            | 0,87%                            | 9,91%  | -0,02%                           | -0,24% |
| 13-may.-12 | 1.246.118.696,33              | 635.421.343,72   | 64,52%            | 50,99%                            | 0,86%                            | 9,84%  | 0,40%                            | 4,64%  |
| 13-jun.-12 | 1.243.174.875,05              | 631.525.490,52   | 64,16%            | 50,80%                            | 0,85%                            | 9,78%  | 0,38%                            | 4,44%  |
| 13-jul.-12 | 1.240.236.310,21              | 630.093.187,15   | 63,80%            | 50,80%                            | 0,84%                            | 9,66%  | -0,01%                           | -0,12% |
| 13-ago.-12 | 1.237.287.754,24              | 623.348.876,30   | 63,44%            | 50,38%                            | 0,84%                            | 9,66%  | 0,83%                            | 9,57%  |

| Fecha      | Saldo antes de Pago           | Saldo Real       | vector de Prepago | Permanencia final de mes          | Mortandad Mensual                | CPR   | Mortandad Mensual                | CPR    |
|------------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|-------|----------------------------------|--------|
| Date       | Outstanding before prepayment | Real outstanding | Prepayment vector | Remaining at the end of the month | Average single monthly mortality | CPR   | Monthly single monthly mortality | CPR    |
|            |                               |                  | 0,56%             |                                   |                                  |       |                                  | 3,64%  |
| 13-sep.-12 | 1.234.329.173,18              | 623.311.880,45   | 63,09%            | 50,50%                            | 0,83%                            | 9,51% | -0,23%                           | -2,84% |
| 13-oct.-12 | 1.231.360.532,95              | 619.550.759,76   | 62,73%            | 50,31%                            | 0,82%                            | 9,45% | 0,36%                            | 4,28%  |
| 13-nov.-12 | 1.228.381.799,34              | 617.260.008,04   | 62,38%            | 50,25%                            | 0,82%                            | 9,36% | 0,13%                            | 1,53%  |
| 13-dic.-12 | 1.225.392.938,04              | 615.339.831,56   | 62,03%            | 50,22%                            | 0,81%                            | 9,27% | 0,07%                            | 0,81%  |
| 13-ene.-13 | 1.222.396.048,18              | 611.642.824,87   | 61,68%            | 50,04%                            | 0,80%                            | 9,21% | 0,36%                            | 4,20%  |
| 13-feb.-13 | 1.219.388.968,90              | 608.679.979,31   | 61,34%            | 49,92%                            | 0,80%                            | 9,14% | 0,24%                            | 2,83%  |
| 13-mar.-13 | 1.216.371.665,55              | 606.876.055,60   | 60,99%            | 49,89%                            | 0,79%                            | 9,05% | 0,05%                            | 0,59%  |
| 13-abr.-13 | 1.213.344.103,37              | 603.331.887,04   | 60,65%            | 49,72%                            | 0,78%                            | 8,99% | 0,34%                            | 3,96%  |
| 13-may.-13 | 1.210.306.247,47              | 599.803.885,31   | 60,31%            | 49,56%                            | 0,78%                            | 8,94% | 0,34%                            | 3,95%  |
| 13-jun.-13 | 1.207.258.062,87              | 597.260.037,12   | 59,98%            | 49,47%                            | 0,77%                            | 8,86% | 0,17%                            | 2,05%  |
| 13-jul.-13 | 1.204.214.068,30              | 593.734.619,59   | 59,64%            | 49,30%                            | 0,77%                            | 8,81% | 0,34%                            | 3,99%  |
| 13-ago.-13 | 1.201.159.724,16              | 591.361.531,48   | 59,31%            | 49,23%                            | 0,76%                            | 8,74% | 0,15%                            | 1,74%  |
| 13-sep.-13 | 1.198.094.995,24              | 589.233.972,70   | 58,97%            | 49,18%                            | 0,75%                            | 8,66% | 0,10%                            | 1,25%  |
| 13-oct.-13 | 1.195.019.846,24              | 585.349.405,35   | 58,64%            | 48,98%                            | 0,75%                            | 8,62% | 0,40%                            | 4,74%  |
| 13-nov.-13 | 1.191.934.241,74              | 581.815.147,75   | 58,31%            | 48,81%                            | 0,74%                            | 8,57% | 0,35%                            | 4,08%  |
| 13-dic.-13 | 1.188.838.146,18              | 579.161.273,38   | 57,99%            | 48,72%                            | 0,74%                            | 8,51% | 0,20%                            | 2,34%  |
| 13-ene.-14 | 1.185.752.699,45              | 574.503.853,19   | 57,66%            | 48,45%                            | 0,74%                            | 8,49% | 0,55%                            | 6,36%  |
| 13-feb.-14 | 1.182.656.762,19              | 571.868.995,66   | 57,34%            | 48,35%                            | 0,73%                            | 8,43% | 0,20%                            | 2,35%  |
| 13-mar.-14 | 1.179.550.298,75              | 569.025.672,89   | 57,02%            | 48,24%                            | 0,73%                            | 8,38% | 0,24%                            | 2,79%  |
| 13-abr.-14 | 1.176.433.273,33              | 563.383.630,51   | 56,70%            | 47,89%                            | 0,73%                            | 8,38% | 0,73%                            | 8,41%  |
| 13-may.-14 | 1.173.305.650,02              | 558.969.821,49   | 56,38%            | 47,64%                            | 0,72%                            | 8,35% | 0,52%                            | 6,05%  |
| 13-jun.-14 | 1.170.167.392,80              | 557.057.130,45   | 56,07%            | 47,60%                            | 0,72%                            | 8,28% | 0,07%                            | 0,90%  |
| 13-jul.-14 | 1.167.043.023,56              | 552.651.199,40   | 55,75%            | 47,35%                            | 0,72%                            | 8,26% | 0,53%                            | 6,12%  |
| 13-ago.-14 | 1.163.908.031,47              | 548.730.910,55   | 55,44%            | 47,15%                            | 0,71%                            | 8,23% | 0,44%                            | 5,18%  |
| 13-sep.-14 | 1.160.762.380,40              | 546.226.006,69   | 55,13%            | 47,06%                            | 0,71%                            | 8,18% | 0,19%                            | 2,22%  |
| 13-oct.-14 | 1.157.606.034,12              | 542.066.006,62   | 54,82%            | 46,83%                            | 0,71%                            | 8,16% | 0,49%                            | 5,74%  |
| 13-nov.-14 | 1.154.438.956,26              | 538.418.477,80   | 54,51%            | 46,64%                            | 0,70%                            | 8,13% | 0,40%                            | 4,70%  |
| 13-dic.-14 | 1.151.261.110,34              | 535.835.529,43   | 54,21%            | 46,54%                            | 0,70%                            | 8,07% | 0,21%                            | 2,43%  |
| 13-ene.-15 | 1.148.090.486,41              | 532.150.531,52   | 53,90%            | 46,35%                            | 0,70%                            | 8,05% | 0,41%                            | 4,85%  |
| 13-feb.-15 | 1.144.909.082,36              | 529.549.132,97   | 53,60%            | 46,25%                            | 0,69%                            | 8,00% | 0,21%                            | 2,52%  |

| Fecha      | Saldo antes de Pago           | Saldo Real       | vector de Prepago | Permanencia final de mes          | Mortandau Mensual                | CPR   | Mortandau Mensual                | CPR    |
|------------|-------------------------------|------------------|-------------------|-----------------------------------|----------------------------------|-------|----------------------------------|--------|
| Date       | Outstanding before prepayment | Real outstanding | Prepayment vector | Remaining at the end of the month | Average single monthly mortality | CPR   | Monthly single monthly mortality | CPR    |
|            |                               |                  | 0,56%             |                                   |                                  |       |                                  | 3,64%  |
| 13-mar.-15 | 1.141.716.861,53              | 526.961.583,23   | 53,30%            | 46,16%                            | 0,69%                            | 7,95% | 0,21%                            | 2,50%  |
| 13-abr.-15 | 1.138.513.787,16              | 522.261.123,56   | 53,00%            | 45,87%                            | 0,69%                            | 7,94% | 0,61%                            | 7,11%  |
| 13-may.-15 | 1.135.299.822,33              | 519.347.154,12   | 52,71%            | 45,75%                            | 0,68%                            | 7,90% | 0,28%                            | 3,27%  |
| 13-jun.-15 | 1.132.074.930,02              | 515.313.347,32   | 52,41%            | 45,52%                            | 0,68%                            | 7,88% | 0,49%                            | 5,77%  |
| 13-jul.-15 | 1.128.884.701,01              | 514.358.496,31   | 52,12%            | 45,56%                            | 0,68%                            | 7,81% | -0,10%                           | -1,17% |
| 13-ago.-15 | 1.125.683.625,22              | 506.878.149,90   | 51,82%            | 45,03%                            | 0,68%                            | 7,86% | 1,17%                            | 13,21% |
| 13-sep.-15 | 1.122.471.665,78              | 503.922.513,55   | 51,53%            | 44,89%                            | 0,68%                            | 7,82% | 0,30%                            | 3,53%  |
| 13-oct.-15 | 1.119.248.785,67              | 500.742.089,23   | 51,25%            | 44,74%                            | 0,67%                            | 7,79% | 0,35%                            | 4,06%  |
| 13-nov.-15 | 1.116.014.947,77              | 497.732.459,56   | 50,96%            | 44,60%                            | 0,67%                            | 7,76% | 0,31%                            | 3,69%  |
| 13-dic.-15 | 1.112.770.114,82              | 495.037.185,61   | 50,67%            | 44,49%                            | 0,67%                            | 7,72% | 0,25%                            | 2,98%  |
| 13-ene.-16 | 1.109.514.249,44              | 491.224.419,03   | 50,39%            | 44,27%                            | 0,67%                            | 7,70% | 0,48%                            | 5,60%  |
| 13-feb.-16 | 1.106.247.314,11              | 487.794.387,92   | 50,11%            | 44,09%                            | 0,66%                            | 7,68% | 0,41%                            | 4,75%  |
| 13-mar.-16 | 1.102.969.271,21              | 484.755.204,09   | 49,83%            | 43,95%                            | 0,66%                            | 7,65% | 0,33%                            | 3,86%  |
| 13-abr.-16 | 1.099.680.082,96              | 480.925.247,68   | 49,55%            | 43,73%                            | 0,66%                            | 7,63% | 0,49%                            | 5,76%  |
| 13-may.-16 | 1.096.379.711,47              | 477.548.513,49   | 49,27%            | 43,56%                            | 0,66%                            | 7,61% | 0,40%                            | 4,73%  |
| 13-jun.-16 | 1.093.068.118,71              | 474.894.005,94   | 48,99%            | 43,45%                            | 0,65%                            | 7,57% | 0,25%                            | 3,01%  |
| 13-jul.-16 | 1.089.749.295,36              | 471.788.991,83   | 48,72%            | 43,29%                            | 0,65%                            | 7,55% | 0,35%                            | 4,13%  |
| 13-ago.-16 | 1.086.419.188,00              | 468.671.411,64   | 48,45%            | 43,14%                            | 0,65%                            | 7,52% | 0,36%                            | 4,19%  |
| 13-sep.-16 | 1.083.077.758,28              | 465.782.106,80   | 48,17%            | 43,01%                            | 0,65%                            | 7,49% | 0,31%                            | 3,66%  |
| 13-oct.-16 | 1.079.724.967,70              | 463.140.152,90   | 47,90%            | 42,89%                            | 0,64%                            | 7,46% | 0,26%                            | 3,06%  |
| 13-nov.-16 | 1.076.360.777,63              | 460.644.282,19   | 47,64%            | 42,80%                            | 0,64%                            | 7,43% | 0,23%                            | 2,70%  |
| 13-dic.-16 | 1.072.985.149,32              | 457.739.860,64   | 47,37%            | 42,66%                            | 0,64%                            | 7,40% | 0,32%                            | 3,75%  |
| 13-ene.-17 | 1.069.601.793,66              | 454.105.634,17   | 47,10%            | 42,46%                            | 0,64%                            | 7,39% | 0,48%                            | 5,61%  |
| 13-feb.-17 | 1.066.206.934,60              | 452.157.161,84   | 46,84%            | 42,41%                            | 0,63%                            | 7,34% | 0,11%                            | 1,34%  |
| 13-mar.-17 | 1.062.800.533,01              | 449.351.238,83   | 46,58%            | 42,28%                            | 0,63%                            | 7,31% | 0,30%                            | 3,56%  |
| 13-abr.-17 | 1.059.382.549,66              | 444.555.762,07   | 46,32%            | 41,96%                            | 0,63%                            | 7,32% | 0,75%                            | 8,62%  |
| 13-may.-17 | 1.055.952.945,16              | 442.516.292,45   | 46,06%            | 41,91%                            | 0,63%                            | 7,28% | 0,14%                            | 1,61%  |
| 13-jun.-17 | 1.052.511.680,01              | 439.877.293,01   | 45,80%            | 41,79%                            | 0,63%                            | 7,26% | 0,27%                            | 3,21%  |
| 13-jul.-17 | 1.049.084.810,77              | 437.481.965,40   | 45,54%            | 41,70%                            | 0,62%                            | 7,22% | 0,22%                            | 2,60%  |
| 13-ago.-17 | 1.045.646.290,17              | 435.219.556,42   | 45,29%            | 41,62%                            | 0,62%                            | 7,19% | 0,19%                            | 2,26%  |
| 13-sep.-17 | 1.042.196.078,60              | 432.319.010,84   | 45,03%            | 41,48%                            | 0,62%                            | 7,17% | 0,34%                            | 3,98%  |
| 13-oct.-17 | 1.038.734.136,30              | 429.524.736,56   | 44,78%            | 41,35%                            | 0,62%                            | 7,14% | 0,32%                            | 3,72%  |
| 13-nov.-17 | 1.035.260.423,41              | 426.807.010,33   | 44,53%            | 41,23%                            | 0,61%                            | 7,12% | 0,30%                            | 3,53%  |
| 13-dic.-17 | 1.031.774.899,89              | 424.679.497,28   | 44,28%            | 41,16%                            | 0,61%                            | 7,08% | 0,16%                            | 1,93%  |
| 13-ene.-18 | 1.028.278.693,95              | 421.789.127,94   | 44,03%            | 41,02%                            | 0,61%                            | 7,06% | 0,34%                            | 4,04%  |
| 13-feb.-18 | 1.024.770.600,91              | 419.699.776,34   | 43,79%            | 40,96%                            | 0,61%                            | 7,03% | 0,15%                            | 1,84%  |
| 13-mar.-18 | 1.021.250.580,35              | 417.250.175,52   | 43,54%            | 40,86%                            | 0,60%                            | 7,00% | 0,24%                            | 2,85%  |
| 13-abr.-18 | 1.017.718.591,73              | 413.909.773,09   | 43,30%            | 40,67%                            | 0,60%                            | 6,99% | 0,46%                            | 5,34%  |
| 13-may.-18 | 1.014.174.594,34              | 411.330.624,95   | 43,05%            | 40,56%                            | 0,60%                            | 6,97% | 0,28%                            | 3,26%  |
| 13-jun.-18 | 1.010.618.547,36              | 409.025.204,50   | 42,81%            | 40,47%                            | 0,60%                            | 6,94% | 0,21%                            | 2,50%  |
| 13-jul.-18 | 1.007.059.197,72              | 405.339.724,59   | 42,57%            | 40,25%                            | 0,60%                            | 6,93% | 0,55%                            | 6,41%  |
| 13-ago.-18 | 1.003.487.746,29              | 402.794.536,07   | 42,34%            | 40,14%                            | 0,59%                            | 6,91% | 0,27%                            | 3,24%  |
| 13-sep.-18 | 999.904.151,92                | 400.781.649,40   | 42,10%            | 40,08%                            | 0,59%                            | 6,88% | 0,14%                            | 1,70%  |
| 13-oct.-18 | 996.308.373,34                | 398.127.116,44   | 41,86%            | 39,96%                            | 0,59%                            | 6,86% | 0,30%                            | 3,59%  |
| 13-nov.-18 | 992.700.369,11                | 395.417.638,45   | 41,63%            | 39,83%                            | 0,59%                            | 6,84% | 0,32%                            | 3,77%  |
| 13-dic.-18 | 989.080.097,66                | 392.675.585,41   | 41,39%            | 39,70%                            | 0,59%                            | 6,82% | 0,33%                            | 3,89%  |
| 13-ene.-19 | 985.451.358,06                | 388.867.152,55   | 41,16%            | 39,46%                            | 0,59%                            | 6,82% | 0,61%                            | 7,03%  |
| 13-feb.-19 | 981.810.280,75                | 386.625.168,11   | 40,93%            | 39,38%                            | 0,58%                            | 6,79% | 0,21%                            | 2,47%  |
| 13-mar.-19 | 978.156.823,78                | 384.375.987,63   | 40,70%            | 39,30%                            | 0,58%                            | 6,77% | 0,21%                            | 2,50%  |
| 13-abr.-19 | 974.490.945,05                | 380.815.918,27   | 40,47%            | 39,08%                            | 0,58%                            | 6,76% | 0,55%                            | 6,44%  |
| 13-may.-19 | 970.812.602,34                | 377.806.967,31   | 40,25%            | 38,92%                            | 0,58%                            | 6,75% | 0,41%                            | 4,86%  |
| 13-jun.-19 | 967.121.753,26                | 375.572.547,21   | 40,02%            | 38,83%                            | 0,58%                            | 6,73% | 0,21%                            | 2,52%  |
| 13-jul.-19 | 963.434.593,01                | 372.964.944,41   | 39,80%            | 38,71%                            | 0,58%                            | 6,71% | 0,31%                            | 3,71%  |
| 13-ago.-19 | 959.734.896,41                | 370.597.149,64   | 39,58%            | 38,61%                            | 0,58%                            | 6,69% | 0,25%                            | 2,98%  |
| 13-sep.-19 | 956.022.620,84                | 368.782.750,58   | 39,35%            | 38,57%                            | 0,57%                            | 6,65% | 0,10%                            | 1,23%  |
| 13-oct.-19 | 952.297.723,53                | 365.342.939,63   | 39,13%            | 38,36%                            | 0,57%                            | 6,65% | 0,55%                            | 6,35%  |
| 13-nov.-19 | 948.560.161,58                | 363.103.177,29   | 38,91%            | 38,28%                            | 0,57%                            | 6,63% | 0,22%                            | 2,63%  |
| 13-dic.-19 | 944.809.891,91                | 360.845.702,73   | 38,70%            | 38,19%                            | 0,57%                            | 6,61% | 0,23%                            | 2,69%  |
| 13-ene.-20 | 941.062.148,16                | 358.420.741,00   | 38,48%            | 38,09%                            | 0,57%                            | 6,59% | 0,28%                            | 3,27%  |
| 13-feb.-20 | 937.301.662,07                | 354.277.021,55   | 38,26%            | 37,80%                            | 0,57%                            | 6,60% | 0,76%                            | 8,74%  |
| 13-mar.-20 | 933.528.390,34                | 351.659.300,92   | 38,05%            | 37,67%                            | 0,57%                            | 6,58% | 0,34%                            | 3,98%  |
| 13-abr.-20 | 929.742.289,48                | 349.407.262,25   | 37,84%            | 37,58%                            | 0,56%                            | 6,56% | 0,24%                            | 2,79%  |
| 13-may.-20 | 925.943.315,88                | 347.244.938,83   | 37,62%            | 37,50%                            | 0,56%                            | 6,54% | 0,21%                            | 2,50%  |
| 13-jun.-20 | 922.131.425,76                | 345.000.926,71   | 37,41%            | 37,41%                            | 0,56%                            | 6,52% | 0,24%                            | 2,79%  |

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

### DEFINITIONS

June 22nd, 2020

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

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

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

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

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

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

| Fecha     | Principal disponible<br>antes prepagó    | Principal<br>Disponible | Amortización de<br>principal | Serie A          | Serie B       | Serie C       | Amortización<br>Serie A | Vida Media Serie A      | Amortización<br>Serie B | Vida Media Serie B      | Amortización<br>Serie C | Vida Media Serie C      |
|-----------|------------------------------------------|-------------------------|------------------------------|------------------|---------------|---------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
|           |                                          |                         |                              |                  |               |               |                         | 4.11                    |                         | 7.00                    |                         | 7.00                    |
| Date      | Principal Available<br>before prepayment | Principal<br>Available  | Principal<br>Redemption      | Class A          | Class B       | Class C       | Redemption<br>Class A   | Average Life Class<br>A | Redemption<br>Class B   | Average Life Class<br>B | Redemption<br>Class C   | Average Life Class<br>C |
|           | 1.450.000.117,58                         |                         |                              |                  |               |               |                         |                         |                         |                         |                         |                         |
| 13-dic-05 | 1.447.679.095,27                         |                         |                              | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ene-06 | 1.445.351.001,85                         | 0,00                    | 0,00                         | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-feb-06 | 1.443.014.992,90                         | 0,00                    | 0,00                         | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-mar-06 | 1.440.671.041,53                         | 1.408.657.636,00        | 41.342.481,58                | 1.377.500.000,00 | 34.100.000,00 | 38.400.000,00 | 41.342.481,58           | -21522895909180,00%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-abr-06 | 1.438.319.120,72                         | 0,00                    | 0,00                         | 1.336.157.518,42 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-may-06 | 1.435.959.203,36                         | 0,00                    | 0,00                         | 1.336.157.518,42 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jun-06 | 1.433.591.262,35                         | 1.378.308.526,75        | 30.349.109,26                | 1.336.157.518,42 | 34.100.000,00 | 38.400.000,00 | 30.349.109,26           | -15520534473692,00%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jul-06 | 1.431.217.099,17                         | 0,00                    | 0,00                         | 1.305.808.409,17 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ago-06 | 1.428.834.863,87                         | 0,00                    | 0,00                         | 1.305.808.409,17 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-sep-06 | 1.426.444.528,96                         | 1.348.517.092,67        | 29.791.434,08                | 1.305.808.409,17 | 34.100.000,00 | 38.400.000,00 | 29.791.434,08           | -14961258195046,20%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-oct-06 | 1.424.046.066,92                         | 0,00                    | 0,00                         | 1.276.016.975,05 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-nov-06 | 1.421.639.450,10                         | 0,00                    | 0,00                         | 1.276.016.975,05 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-dic-06 | 1.419.224.650,79                         | 1.319.268.473,40        | 29.248.619,27                | 1.276.016.975,05 | 34.100.000,00 | 38.400.000,00 | 29.248.619,27           | -14422494160614,00%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ene-07 | 1.416.803.527,62                         | 0,00                    | 0,00                         | 1.246.768.355,82 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-feb-07 | 1.414.374.172,62                         | 0,00                    | 0,00                         | 1.246.768.355,82 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-mar-07 | 1.411.936.557,82                         | 1.290.558.488,86        | 28.709.984,54                | 1.246.768.355,82 | 34.100.000,00 | 38.400.000,00 | 28.709.984,54           | -13989503514204,70%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-abr-07 | 1.409.490.655,12                         | 0,00                    | 0,00                         | 1.218.058.371,26 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-may-07 | 1.407.036.436,36                         | 0,00                    | 0,00                         | 1.218.058.371,26 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jun-07 | 1.404.573.873,25                         | 1.262.372.615,40        | 28.185.873,46                | 1.218.058.371,26 | 34.100.000,00 | 38.400.000,00 | 28.185.873,46           | -13385471307016,80%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jul-07 | 1.402.107.406,90                         | 0,00                    | 0,00                         | 1.189.872.497,82 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ago-07 | 1.399.632.554,56                         | 0,00                    | 0,00                         | 1.189.872.497,82 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-sep-07 | 1.397.149.287,72                         | 1.234.713.689,09        | 27.658.926,31                | 1.189.872.497,82 | 34.100.000,00 | 38.400.000,00 | 27.658.926,31           | -12880761982105,70%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-oct-07 | 1.394.657.577,77                         | 0,00                    | 0,00                         | 1.162.213.571,51 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-nov-07 | 1.392.157.396,01                         | 0,00                    | 0,00                         | 1.162.213.571,51 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-dic-07 | 1.389.648.713,63                         | 1.207.560.641,84        | 27.153.047,25                | 1.162.213.571,51 | 34.100.000,00 | 38.400.000,00 | 27.153.047,25           | -12398081374131,80%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ene-08 | 1.387.137.192,96                         | 0,00                    | 0,00                         | 1.135.060.524,26 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-feb-08 | 1.384.617.133,13                         | 0,00                    | 0,00                         | 1.135.060.524,26 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-mar-08 | 1.382.088.505,06                         | 1.180.919.367,23        | 26.641.274,61                | 1.135.060.524,26 | 34.100.000,00 | 38.400.000,00 | 26.641.274,61           | -11921970387602,50%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-abr-08 | 1.379.551.127,92                         | 0,00                    | 0,00                         | 1.108.419.249,65 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-may-08 | 1.377.005.427,76                         | 0,00                    | 0,00                         | 1.108.419.249,65 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jun-08 | 1.374.450.919,94                         | 1.154.766.288,53        | 26.153.078,70                | 1.108.419.249,65 | 34.100.000,00 | 38.400.000,00 | 26.153.078,70           | -11462894394398,10%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jul-08 | 1.371.895.084,42                         | 0,00                    | 0,00                         | 1.082.266.170,95 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ago-08 | 1.369.330.559,06                         | 0,00                    | 0,00                         | 1.082.266.170,95 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-sep-08 | 1.366.757.314,32                         | 1.129.111.258,19        | 25.655.030,34                | 1.082.266.170,95 | 34.100.000,00 | 38.400.000,00 | 25.655.030,34           | -11008573520601,80%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-oct-08 | 1.364.175.320,54                         | 0,00                    | 0,00                         | 1.056.611.140,61 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-nov-08 | 1.361.584.547,96                         | 0,00                    | 0,00                         | 1.056.611.140,61 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-dic-08 | 1.358.984.966,80                         | 1.103.927.250,13        | 25.184.008,06                | 1.056.611.140,61 | 34.100.000,00 | 38.400.000,00 | 25.184.008,06           | -10577283384651,30%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ene-09 | 1.356.395.192,20                         | 0,00                    | 0,00                         | 1.031.427.132,55 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-feb-09 | 1.353.796.612,37                         | 0,00                    | 0,00                         | 1.031.427.132,55 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-mar-09 | 1.351.189.197,37                         | 1.079.250.941,44        | 24.676.308,69                | 1.031.427.132,55 | 34.100.000,00 | 38.400.000,00 | 24.676.308,69           | -10141962873037,10%     | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-abr-09 | 1.348.572.917,16                         | 0,00                    | 0,00                         | 1.008.750.823,86 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-may-09 | 1.345.947.741,55                         | 0,00                    | 0,00                         | 1.008.750.823,86 | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jun-09 | 1.343.313.640,43                         | 1.055.028.439,87        | 24.222.501,57                | 1.008.750.823,86 | 34.100.000,00 | 38.400.000,00 | 24.222.501,57           | -9732601131215,00%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jul-09 | 1.340.685.983,83                         | 0,00                    | 0,00                         | 982.528.322,29   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ago-09 | 1.338.049.392,79                         | 0,00                    | 0,00                         | 982.528.322,29   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-sep-09 | 1.335.403.837,54                         | 1.031.287.686,70        | 23.740.753,16                | 982.528.322,29   | 34.100.000,00 | 38.400.000,00 | 23.740.753,16           | -9320619691829,60%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-oct-09 | 1.332.749.287,41                         | 0,00                    | 0,00                         | 958.787.569,12   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-nov-09 | 1.330.085.711,81                         | 0,00                    | 0,00                         | 958.787.569,12   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-dic-09 | 1.327.413.080,05                         | 1.007.984.318,33        | 23.303.368,38                | 958.787.569,12   | 34.100.000,00 | 38.400.000,00 | 23.303.368,38           | -8936841771815,56%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ene-10 | 1.324.735.607,16                         | 0,00                    | 0,00                         | 935.484.200,75   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-feb-10 | 1.322.049.030,87                         | 0,00                    | 0,00                         | 935.484.200,75   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-mar-10 | 1.319.353.320,21                         | 985.120.297,90          | 22.864.020,43                | 935.484.200,75   | 34.100.000,00 | 38.400.000,00 | 22.864.020,43           | -8562575649775,62%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-abr-10 | 1.316.645.444,14                         | 0,00                    | 0,00                         | 912.620.180,32   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-may-10 | 1.313.934.371,45                         | 0,00                    | 0,00                         | 912.620.180,32   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jun-10 | 1.311.211.071,00                         | 962.678.408,03          | 22.441.889,88                | 912.620.180,32   | 34.100.000,00 | 38.400.000,00 | 22.441.889,88           | -8198022371937,10%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jul-10 | 1.308.482.797,25                         | 0,00                    | 0,00                         | 890.178.290,45   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ago-10 | 1.305.745.247,45                         | 0,00                    | 0,00                         | 890.178.290,45   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-sep-10 | 1.302.998.389,96                         | 940.660.641,82          | 22.017.766,21                | 890.178.290,45   | 34.100.000,00 | 38.400.000,00 | 22.017.766,21           | -7840526547234,39%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-oct-10 | 1.300.242.193,15                         | 0,00                    | 0,00                         | 868.160.524,24   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-nov-10 | 1.297.476.625,23                         | 0,00                    | 0,00                         | 868.160.524,24   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-dic-10 | 1.294.701.654,41                         | 919.050.270,79          | 21.610.371,02                | 868.160.524,24   | 34.100.000,00 | 38.400.000,00 | 21.610.371,02           | -7498798745423,12%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-ene-11 | 1.291.918.822,88                         | 0,00                    | 0,00                         | 846.550.153,21   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-feb-11 | 1.289.126.529,73                         | 0,00                    | 0,00                         | 846.550.153,21   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-mar-11 | 1.286.324.742,76                         | 897.843.531,76          | 21.206.739,03                | 846.550.153,21   | 34.100.000,00 | 38.400.000,00 | 21.206.739,03           | -7167877792133,06%      | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-abr-11 | 1.283.513.429,76                         | 0,00                    | 0,00                         | 825.343.414,18   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-may-11 | 1.280.692.558,27                         | 0,00                    | 0,00                         | 825.343.414,18   | 34.100.000,00 | 38.400.000,00 | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   | 0,00                    | 0,00%                   |
| 13-jun-11 | 1.277.862.095,82                         |                         |                              |                  |               |               |                         |                         |                         |                         |                         |                         |

| Date      |   | Principal Available before prepayment | Principal Available | Principal Redemption | Class A        | Class B       | Class C       | Redemption Class A | 4.11<br>Average Life Class A | Redemption Class B | 7.00<br>Average Life Class B | Redemption Class C | 7.00<br>Average Life Class C |
|-----------|---|---------------------------------------|---------------------|----------------------|----------------|---------------|---------------|--------------------|------------------------------|--------------------|------------------------------|--------------------|------------------------------|
| 13-nov-13 | 0 | 1.191.934.241,74                      | 0,00                | 0,00                 | 634.054.912,54 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-dic-13 | 1 | 1.188.838.146,18                      | 689.378.827,08      | 17.176.203,04        | 634.054.912,54 | 34.100.000,00 | 38.400.000,00 | 17.176.203,04      | -4077630601207,42%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ene-14 | 0 | 1.185.752.699,46                      | 0,00                | 0,00                 | 616.878.709,50 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-feb-14 | 0 | 1.182.656.762,16                      | 0,00                | 0,00                 | 616.878.709,50 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-mar-14 | 1 | 1.179.550.298,75                      | 672.561.718,76      | 16.817.108,33        | 616.878.709,50 | 34.100.000,00 | 38.400.000,00 | 16.817.108,33      | -3841027541509,95%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-abr-14 | 0 | 1.176.433.273,33                      | 0,00                | 0,00                 | 600.061.601,18 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-may-14 | 0 | 1.173.305.650,02                      | 0,00                | 0,00                 | 600.061.601,18 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jun-14 | 1 | 1.170.167.392,80                      | 656.060.879,58      | 16.500.839,20        | 600.061.601,18 | 34.100.000,00 | 38.400.000,00 | 16.500.839,20      | -3616983952885,93%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jul-14 | 1 | 1.167.043.023,56                      | 0,00                | 0,00                 | 583.560.781,98 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ago-14 | 0 | 1.163.908.031,47                      | 0,00                | 0,00                 | 583.560.781,98 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-sep-14 | 1 | 1.160.762.380,40                      | 639.911.543,44      | 16.149.336,12        | 583.560.781,98 | 34.100.000,00 | 38.400.000,00 | 16.149.336,12      | -3391360584253,34%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-oct-14 | 0 | 1.157.606.034,12                      | 0,00                | 0,00                 | 567.411.425,86 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-nov-14 | 0 | 1.154.438.956,26                      | 0,00                | 0,00                 | 567.411.425,86 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-dic-14 | 1 | 1.151.261.110,34                      | 624.066.578,59      | 15.844.964,86        | 567.411.425,86 | 34.100.000,00 | 38.400.000,00 | 15.844.964,86      | -3183253439536,19%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ene-15 | 0 | 1.148.090.486,41                      | 0,00                | 0,00                 | 551.566.461,01 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-feb-15 | 0 | 1.144.909.082,36                      | 0,00                | 0,00                 | 551.566.461,01 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-mar-15 | 1 | 1.141.716.861,53                      | 608.549.592,39      | 15.516.986,20        | 551.566.461,01 | 34.100.000,00 | 38.400.000,00 | 15.516.986,20      | -2977709651476,14%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-abr-15 | 0 | 1.138.513.787,16                      | 0,00                | 0,00                 | 536.049.474,81 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-may-15 | 0 | 1.135.299.822,33                      | 0,00                | 0,00                 | 536.049.474,81 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jun-15 | 1 | 1.132.074.930,02                      | 593.325.760,02      | 15.223.832,37        | 536.049.474,81 | 34.100.000,00 | 38.400.000,00 | 15.223.832,37      | -2781394173787,46%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jul-15 | 0 | 1.128.884.701,01                      | 0,00                | 0,00                 | 520.825.642,44 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ago-15 | 0 | 1.125.683.625,22                      | 0,00                | 0,00                 | 520.825.642,44 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-sep-15 | 1 | 1.122.471.665,78                      | 578.460.739,78      | 14.865.020,23        | 520.825.642,44 | 34.100.000,00 | 38.400.000,00 | 14.865.020,23      | -2579081010726,71%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-oct-15 | 0 | 1.119.248.785,67                      | 0,00                | 0,00                 | 505.960.622,20 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-nov-15 | 0 | 1.116.014.947,77                      | 0,00                | 0,00                 | 505.960.622,20 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-dic-15 | 1 | 1.112.770.14,82                       | 563.877.058,40      | 14.583.681,38        | 505.960.622,20 | 34.100.000,00 | 38.400.000,00 | 14.583.681,38      | -2397557219656,04%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ene-16 | 1 | 1.109.514.249,44                      | 0,00                | 0,00                 | 491.376.940,82 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-feb-16 | 1 | 1.106.247.314,11                      | 0,00                | 0,00                 | 491.376.940,82 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-mar-16 | 1 | 1.102.969.271,21                      | 549.569.795,17      | 14.307.263,23        | 491.376.940,82 | 34.100.000,00 | 38.400.000,00 | 14.307.263,23      | -2221917979314,02%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-abr-16 | 1 | 1.099.680.082,96                      | 0,00                | 0,00                 | 477.069.677,59 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-may-16 | 1 | 1.096.379.711,47                      | 0,00                | 0,00                 | 477.069.677,59 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jun-16 | 1 | 1.093.088.113,10                      | 535.534.113,10      | 14.035.682,07        | 477.069.677,59 | 34.100.000,00 | 38.400.000,00 | 14.035.682,07      | -2050613150759,81%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jul-16 | 1 | 1.089.749.295,36                      | 0,00                | 0,00                 | 463.033.995,52 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ago-16 | 1 | 1.086.419.188,00                      | 0,00                | 0,00                 | 463.033.995,52 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-sep-16 | 1 | 1.083.077.758,28                      | 521.771.099,91      | 13.763.013,19        | 463.033.995,52 | 34.100.000,00 | 38.400.000,00 | 13.763.013,19      | -1884156505684,06%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-oct-16 | 1 | 1.079.724.967,70                      | 0,00                | 0,00                 | 449.270.982,33 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-nov-16 | 1 | 1.076.360.777,63                      | 0,00                | 0,00                 | 449.270.982,33 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-dic-16 | 1 | 1.072.985.149,35                      | 508.270.102,85      | 13.500.997,06        | 449.270.982,33 | 34.100.000,00 | 38.400.000,00 | 13.500.997,06      | -1725427423924,98%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ene-17 | 1 | 1.069.601.793,66                      | 0,00                | 0,00                 | 435.769.985,27 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-feb-17 | 1 | 1.066.206.934,60                      | 0,00                | 0,00                 | 435.769.985,27 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-mar-17 | 1 | 1.062.800.533,01                      | 495.031.787,77      | 13.238.315,09        | 435.769.985,27 | 34.100.000,00 | 38.400.000,00 | 13.238.315,09      | -1572711832194,04%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-abr-17 | 1 | 1.059.382.549,66                      | 0,00                | 0,00                 | 422.531.670,19 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-may-17 | 1 | 1.055.952.945,16                      | 0,00                | 0,00                 | 422.531.670,19 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jun-17 | 1 | 1.052.511.680,01                      | 482.046.260,66      | 12.985.511,11        | 422.531.670,19 | 34.100.000,00 | 38.400.000,00 | 12.985.511,11      | -1423213770782,65%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jul-17 | 1 | 1.049.084.810,77                      | 0,00                | 0,00                 | 409.546.143,08 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ago-17 | 1 | 1.045.646.290,17                      | 0,00                | 0,00                 | 409.546.143,08 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-sep-17 | 1 | 1.042.196.078,62                      | 469.344.463,72      | 12.701.796,94        | 409.546.143,08 | 34.100.000,00 | 38.400.000,00 | 12.701.796,94      | -1275260412891,10%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-oct-17 | 1 | 1.038.734.136,30                      | 0,00                | 0,00                 | 396.844.346,14 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-nov-17 | 1 | 1.035.290.423,41                      | 0,00                | 0,00                 | 396.844.346,14 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-dic-17 | 1 | 1.031.774.899,86                      | 456.885.834,86      | 12.458.628,83        | 396.844.346,14 | 34.100.000,00 | 38.400.000,00 | 12.458.628,83      | -1137472812400,01%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ene-18 | 1 | 1.028.278.693,95                      | 0,00                | 0,00                 | 384.385.717,31 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-feb-18 | 1 | 1.024.770.600,91                      | 0,00                | 0,00                 | 384.385.717,31 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-mar-18 | 1 | 1.021.250.580,35                      | 444.667.636,17      | 12.218.198,71        | 384.385.717,31 | 34.100.000,00 | 38.400.000,00 | 12.218.198,71      | -1005557754133,36%           | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-abr-18 | 1 | 1.017.718.591,73                      | 0,00                | 0,00                 | 372.187.518,59 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-may-18 | 1 | 1.014.174.594,34                      | 0,00                | 0,00                 | 372.187.518,59 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jun-18 | 1 | 1.010.618.547,36                      | 432.684.103,82      | 11.983.532,35        | 372.187.518,59 | 34.100.000,00 | 38.400.000,00 | 11.983.532,35      | -875996215020,97%            | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-jul-18 | 1 | 1.007.059.197,72                      | 0,00                | 0,00                 | 360.183.986,24 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ago-18 | 1 | 1.003.487.746,29                      | 0,00                | 0,00                 | 360.183.986,24 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-sep-18 | 1 | 999.904.151,92                        | 420.942.249,79      | 11.741.854,03        | 360.183.986,24 | 34.100.000,00 | 38.400.000,00 | 11.741.854,03      | -750304472368,08%            | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-oct-18 | 1 | 996.308.373,34                        | 0,00                | 0,00                 | 348.442.132,21 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-nov-18 | 1 | 992.700.369,11                        | 0,00                | 0,00                 | 348.442.132,21 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-dic-18 | 1 | 989.080.097,66                        | 409.426.623,30      | 11.515.626,49        | 348.442.132,21 | 34.100.000,00 | 38.400.000,00 | 11.515.626,49      | -631056331806,11%            | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-ene-19 | 1 | 985.451.358,06                        | 0,00                | 0,00                 | 336.926.505,72 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-feb-19 | 1 | 981.810.280,75                        | 0,00                | 0,00                 | 336.926.505,72 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-mar-19 | 1 | 978.156.823,78                        | 398.137.949,97      | 11.288.673,33        | 336.926.505,72 | 34.100.000,00 | 38.400.000,00 | 11.288.673,33      | -517021238707,16%            | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-abr-19 | 1 | 974.490.945,05                        | 0,00                | 0,00                 | 325.637.832,39 | 34.100.000,00 | 38.400.000,00 | 0,00               | 0,00%                        | 0,00               | 0,00%                        | 0,00               | 0,00%                        |
| 13-may-19 | 1 | 970.812.602,34                        | 0,00                | 0,00                 | 325.637.83     |               |               |                    |                              |                    |                              |                    |                              |

| Date      |   | Principal Available<br>before prepayment | Principal<br>Available | Principal<br>Redemption | Class A        | Class B       | Class C       | Redemption<br>Class A | 4.11                    | Redemption<br>Class B | 7.00                    | Redemption<br>Class C | 7.00                    |
|-----------|---|------------------------------------------|------------------------|-------------------------|----------------|---------------|---------------|-----------------------|-------------------------|-----------------------|-------------------------|-----------------------|-------------------------|
|           |   |                                          |                        |                         |                |               |               |                       | Average Life Class<br>A |                       | Average Life Class<br>B |                       | Average Life Class<br>C |
| 13-mar-22 | 1 | 841.679.369,08                           | 279.857.798,57         | 8.756.888,98            | 216.114.569,97 | 34.100.000,00 | 38.400.000,00 | 8.756.888,98          | 558689516992,93%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-abr-22 | 1 | 837.709.273,45                           | 0,00                   | 0,00                    | 207.357.680,99 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-may-22 | 1 | 833.725.679,56                           | 0,00                   | 0,00                    | 207.357.680,99 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jun-22 | 1 | 829.728.541,33                           | 271.273.412,87         | 8.584.385,69            | 207.357.680,99 | 34.100.000,00 | 38.400.000,00 | 8.584.385,69          | 626660155660,70%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jul-22 | 1 | 825.727.804,83                           | 0,00                   | 0,00                    | 198.773.295,29 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ago-22 | 1 | 821.713.465,82                           | 0,00                   | 0,00                    | 198.773.295,29 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-sep-22 | 1 | 817.685.478,05                           | 262.868.142,97         | 8.405.269,90            | 198.773.295,29 | 34.100.000,00 | 38.400.000,00 | 8.405.269,90          | 690913186024,54%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-oct-22 | 1 | 813.643.795,13                           | 0,00                   | 0,00                    | 190.368.025,39 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-nov-22 | 1 | 809.585.370,46                           | 0,00                   | 0,00                    | 190.368.025,39 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-dic-22 | 1 | 805.519.157,41                           | 254.629.088,97         | 8.239.054,00            | 190.368.025,39 | 34.100.000,00 | 38.400.000,00 | 8.239.054,00          | 752225630182,53%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ene-23 | 1 | 801.441.378,34                           | 0,00                   | 0,00                    | 182.128.971,39 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-feb-23 | 1 | 797.349.734,82                           | 0,00                   | 0,00                    | 182.128.971,39 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-mar-23 | 1 | 793.244.179,72                           | 246.558.232,03         | 8.070.856,94            | 182.128.971,39 | 34.100.000,00 | 38.400.000,00 | 8.070.856,94          | 809506950790,38%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-abr-23 | 1 | 789.124.665,72                           | 0,00                   | 0,00                    | 174.058.114,45 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-may-23 | 1 | 784.991.145,36                           | 0,00                   | 0,00                    | 174.058.114,45 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jun-23 | 1 | 780.843.571,06                           | 238.647.628,13         | 7.910.603,90            | 174.058.114,45 | 34.100.000,00 | 38.400.000,00 | 7.910.603,90          | 866211127313,25%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jul-23 | 1 | 776.702.343,83                           | 0,00                   | 0,00                    | 166.147.510,55 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ago-23 | 1 | 772.547.036,41                           | 0,00                   | 0,00                    | 166.147.510,55 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-sep-23 | 1 | 768.377.600,94                           | 230.912.928,94         | 7.734.699,19            | 166.147.510,55 | 34.100.000,00 | 38.400.000,00 | 7.734.699,19          | 918108794023,82%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-oct-23 | 1 | 764.193.989,39                           | 0,00                   | 0,00                    | 158.412.811,36 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-nov-23 | 1 | 759.996.153,57                           | 0,00                   | 0,00                    | 158.412.811,36 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-dic-23 | 1 | 755.784.045,10                           | 223.332.405,49         | 7.580.523,44            | 158.412.811,36 | 34.100.000,00 | 38.400.000,00 | 7.580.523,44          | 968790896149,82%        | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ene-24 | 1 | 751.566.751,31                           | 0,00                   | 0,00                    | 150.832.287,91 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-feb-24 | 1 | 747.335.118,73                           | 0,00                   | 0,00                    | 150.832.287,91 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-mar-24 | 1 | 743.089.098,56                           | 215.911.306,12         | 7.421.099,37            | 150.832.287,91 | 34.100.000,00 | 38.400.000,00 | 7.421.099,37          | 1015948504219,79%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-abr-24 | 1 | 738.628.641,96                           | 0,00                   | 0,00                    | 143.411.188,54 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-may-24 | 1 | 734.553.699,82                           | 0,00                   | 0,00                    | 143.411.188,54 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jun-24 | 1 | 730.264.222,86                           | 208.638.758,16         | 7.272.547,96            | 143.411.188,54 | 34.100.000,00 | 38.400.000,00 | 7.272.547,96          | 1062519256718,16%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jul-24 | 1 | 725.978.904,11                           | 0,00                   | 0,00                    | 136.138.640,58 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ago-24 | 1 | 721.679.015,27                           | 0,00                   | 0,00                    | 136.138.640,58 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-sep-24 | 1 | 717.364.506,82                           | 201.527.965,47         | 7.110.792,69            | 136.138.640,58 | 34.100.000,00 | 38.400.000,00 | 7.110.792,69          | 1104306104852,45%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-oct-24 | 1 | 713.035.329,03                           | 0,00                   | 0,00                    | 129.027.847,89 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-nov-24 | 1 | 708.691.432,04                           | 0,00                   | 0,00                    | 129.027.847,89 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-dic-24 | 1 | 704.332.765,80                           | 194.560.107,73         | 6.967.857,75            | 129.027.847,89 | 34.100.000,00 | 38.400.000,00 | 6.967.857,75          | 1145515813331,32%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ene-25 | 1 | 700.025.392,71                           | 0,00                   | 0,00                    | 122.059.990,15 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-feb-25 | 1 | 695.703.374,55                           | 0,00                   | 0,00                    | 122.059.990,15 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-mar-25 | 1 | 691.366.661,53                           | 187.786.691,14         | 6.773.416,59            | 122.059.990,15 | 34.100.000,00 | 38.400.000,00 | 6.773.416,59          | 1174510436895,69%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-abr-25 | 1 | 687.015.203,68                           | 0,00                   | 0,00                    | 115.286.573,56 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-may-25 | 1 | 682.648.950,88                           | 0,00                   | 0,00                    | 115.286.573,56 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jun-25 | 1 | 678.267.852,82                           | 181.149.892,30         | 6.636.798,84            | 115.286.573,56 | 34.100.000,00 | 38.400.000,00 | 6.636.798,84          | 1211879467839,27%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jul-25 | 1 | 674.103.446,20                           | 0,00                   | 0,00                    | 108.649.774,72 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ago-25 | 1 | 669.924.880,59                           | 0,00                   | 0,00                    | 108.649.774,72 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-sep-25 | 1 | 665.732.107,87                           | 174.830.347,19         | 6.319.545,10            | 108.649.774,72 | 34.100.000,00 | 38.400.000,00 | 6.319.545,10          | 1212088750786,18%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-oct-25 | 1 | 661.525.079,71                           | 0,00                   | 0,00                    | 102.330.229,61 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-nov-25 | 1 | 657.303.747,66                           | 0,00                   | 0,00                    | 102.330.229,61 | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-dic-25 | 1 | 653.068.063,08                           | 168.638.306,86         | 6.192.040,33            | 102.330.229,61 | 34.100.000,00 | 38.400.000,00 | 6.192.040,33          | 1243980902724,51%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ene-26 | 1 | 648.818.982,65                           | 0,00                   | 0,00                    | 96.138.189,28  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-feb-26 | 1 | 644.555.455,34                           | 0,00                   | 0,00                    | 96.138.189,28  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-mar-26 | 1 | 640.277.432,04                           | 162.572.263,33         | 6.066.043,53            | 96.138.189,28  | 34.100.000,00 | 38.400.000,00 | 6.066.043,53          | 1273262537538,11%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-abr-26 | 1 | 635.984.863,46                           | 0,00                   | 0,00                    | 90.072.145,75  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-may-26 | 1 | 631.677.700,15                           | 0,00                   | 0,00                    | 90.072.145,75  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jun-26 | 1 | 627.355.892,48                           | 156.629.192,68         | 5.943.070,65            | 90.072.145,75  | 34.100.000,00 | 38.400.000,00 | 5.943.070,65          | 1302126779278,07%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jul-26 | 1 | 623.025.996,55                           | 0,00                   | 0,00                    | 84.129.075,10  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ago-26 | 1 | 618.681.378,97                           | 0,00                   | 0,00                    | 84.129.075,10  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-sep-26 | 1 | 614.321.989,65                           | 150.811.777,80         | 5.817.414,88            | 84.129.075,10  | 34.100.000,00 | 38.400.000,00 | 5.817.414,88          | 1328115817414,68%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-oct-26 | 1 | 609.947.778,45                           | 0,00                   | 0,00                    | 78.311.660,22  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-nov-26 | 1 | 605.558.694,98                           | 0,00                   | 0,00                    | 78.311.660,22  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-dic-26 | 1 | 601.154.688,57                           | 145.112.861,92         | 5.698.915,88            | 78.311.660,22  | 34.100.000,00 | 38.400.000,00 | 5.698.915,88          | 1352922630326,75%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-ene-27 | 1 | 596.740.512,76                           | 0,00                   | 0,00                    | 72.612.744,34  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-feb-27 | 1 | 592.311.328,74                           | 0,00                   | 0,00                    | 72.612.744,34  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-mar-27 | 1 | 587.967.085,50                           | 139.533.755,72         | 5.579.106,20            | 72.612.744,34  | 34.100.000,00 | 38.400.000,00 | 5.579.106,20          | 1374691767231,65%       | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-abr-27 | 1 | 583.407.731,84                           | 0,00                   | 0,00                    | 67.033.638,14  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-may-27 | 1 | 578.933.216,37                           | 0,00                   | 0,00                    | 67.033.638,14  | 34.100.000,00 | 38.400.000,00 | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   | 0,00                  | 0,00%                   |
| 13-jun-27 | 1 | 574.443.487,55                           | 0,00                   | 139.533.755,72          | 67.033.638,14  | 34.100.000,00 | 38.400.000,00 | 67.033.638,14         | 17133797908231,00%      | 34.100.000,00         | 8715960000000,00%       | 38.400.000,00         | 9815040000000,00%       |