

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

SANTANDER DE TITULIZACION, S.G.F.T, S.A.
CALLE JUAN IGNACIO LUCA DE TENA 9-11
28027 MADRID
santanderdetitulizacion@gruposantander.com

NAME OF THE FUND:	F.T.H.U.C.I. 12		
INFORMATION AT:	QUARTER/SEMESTER:	June 17th, 2019 - September 16th, 2019	YEAR: 2019
Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:		Signature:	
INAKI REYERO ARREGUI - GENERAL MANAGER			

I. DATA OF THE FUND

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

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A ES0338147004	8.672	Nominal per Bond	100.000,00	20.347,41	
		Total Nominal	867.200.000,00	176.452.739,52	20,35%
CLASS B ES0338147012	90	Nominal per Bond	100.000,00	100.000,00	
		Total Nominal	9.000.000,00	9.000.000,00	100,00 %
CLASS C ES0338147020	238	Nominal per Bond	100.000,00	100.000,00	
		Total Nominal	23.800.000,00	23.800.000,00	100,00 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period 16-Sep-2019			Next Payment Date 16-Dec-2019		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	629,05 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS B	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS C	0,00 €	71,28 €	0,167%	42,21 €	34,19 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	7.886	3.121
CR's Outstanding to be amortised	900.000.006,57 €	219.316.822,75 €
CR's Outstanding per Loan to be amortised	114.126,30 €	70.271,33 €
Interest Rate	3,93 %	2,01%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	3,72%
Average Monthly Single Rate	3,52%
Constant Prepayment Rate from Constitution	6,56%

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QUARTERLY BONDS PAYOUT REPORT

September 16th, 2019

BONDS. PRINCIPAL	
Previous Balance	214.707.861,12 €
Principal Amortised	5.455.121,60 €
Outstanding Balance	209.252.739,52 €
% of Initial Balance	23,25%
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	0,00 €
CLASS B	0,00 €
CLASS C	16.964,64 €
Interest accrued and unpaid	0,00 €

DATA	
Pool Cut-Off Date	2019/09/09
Payment Date	2019/09/16
Last Payment Date	2019/06/17
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,433%
Next Payment Date	2019/12/16

RESIDUAL LIFE (YEARS)		
	INITIAL	16-sep-19
CLASS A	4,80	4,05
CLASS B	8,04	6,50
CLASS C	8,04	6,50

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QUARTERLY COLLATERAL REPORT

September 16th, 2019

PRINCIPAL

Previous Balance	224.852.662,33 €
Principal Amortised	5.535.839,58 €
Outstanding Balance	219.316.822,75 €
Number of Credit Rights	3.121
LTV	40,58%

INTEREST

Interest received during relevant period	960.835,94 €
Interest accrued during relevant period	1.003.609,77 €

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	18.201,41 €	19.895,42 €	18.855,78 €	20.645,96 €	1.214.376,24 €
Interest accrued on Credit Rights in Arrears	7.996,88 €	7.618,81 €	7.528,22 €	8.669,44 €	681.398,51 €
Outstanding Balance	6.112.278,30 €	3.126.178,62 €	1.702.717,41 €	1.144.333,28 €	4.346.487,62 €
Number of Credit Rights	68	39	14	15	76
% of Outstanding Balance	2,79%	1,43%	0,78%	0,52%	1,98%

WRITE OFF

Cumulative WRITE OFF as of previous balance	10.144.806,20 €
Difference in Actual Period	-80.700,84 €
Cumulative WRITE OFF up to date	10.064.105,36 €

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QUARTERLY COLLATERAL REPORT

September 16th, 2019

TRANSITORY PROPERTIES	
Last balance	4.409.114,76 €
Difference in Actual Period	174.359,93 €
Current balance	4.583.474,69 €
Number of Transitory properties	94

NET LOSSES	
Last balance	8.336.560,46 €
Difference in Actual Period	184.222,29 €
Current balance	8.520.782,75 €

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QUARTERLY REPORT - ALLOCATION OF CASH

September 16th, 2019

TOTAL CASH RECEIVED END OF PERIOD	6.056.490,80 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	5.042.862,54 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	960.835,94 €
Interest received under GIC	0,00
INCOMES/EXPENSES OF TRANSITORY PROPERTIES	52.792,32 €
OTHERS	0,00 €

TOTAL CASH PAID END OF PERIOD	6.056.490,80 €
ORDINARY EXPENSES	12.472,68 €
MANAGEMENT FEE	12.044,23 €
INTEREST ON CLASS A BONDS	0,00 €
INTEREST ON CLASS B BONDS	0,00 €
INTEREST ON CLASS C BONDS	16.964,64 €
REDEMPTION ON CLASS A BONDS	5.455.121,60 €
INTEREST ON SUBORDINATED LOAN SANTANDER	3.034,85 €
INTEREST ON SUBORDINATED LOAN UCB	3.034,85 €
FIXED FEE	6.000,00 €
VARIABLE FEE	547.817,95 €

TREASURY ACCOUNT STATEMENT	10.353.222,52 €
PRINCIPAL RESERVE FUND	
Previous Balance	10.350.000,00 €
Difference	0,00 €
Outstanding Balance	10.350.000,00 €
WITHHOLDING TAXES	3.222,52 €

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CREDIT ENHANCEMENT AND SUBORDINATED LOAN

September 16th, 2019

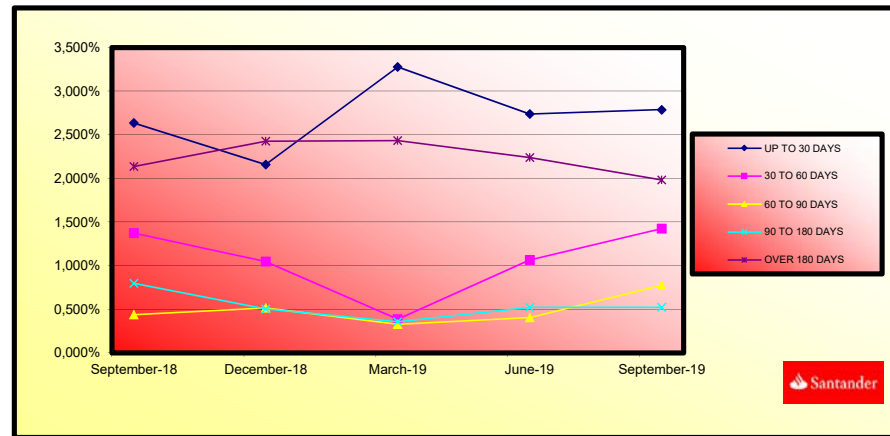
CREDIT ENHANCEMENT		
CONCEPTS	INITIAL	September 16th, 2019
SUBORDINATED ISSUE	32.800.000,00 € (3,64%)	32.800.000 € (14,96%)
PRINCIPAL RESERVE FUND	10.350.000,00 € (1,15 %)	10.350.000,00 € 4,72%

SUBORDINATED LOANS		
CONCEPTS	INITIAL	September 16th, 2019
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	5.612.500,00 €	5.175.003,25 €
Interest Rate	2,682 %	0,117%
SUBORDINATED LOAN UCB		
Total Outstanding Subordinated Loan	5.612.500,00 €	5.175.003,25 €
Interest Rate	2,682 %	0,117%

**FONDO DE TITULIZACION HIPOTECARIA
UCI 12**

Report date: September 16th, 2019

ARREARS PERFORMANCE					
	September-18	December-18	March-19	June-19	September-19
UP TO 30 DAYS	2,634%	2,159%	3,279%	2,736%	2,787%
30 TO 60 DAYS	1,374%	1,046%	0,385%	1,065%	1,425%
60 TO 90 DAYS	0,437%	0,514%	0,328%	0,405%	0,776%
90 TO 180 DAYS	0,798%	0,502%	0,356%	0,521%	0,522%
OVER 180 DAYS	2,135%	2,426%	2,432%	2,238%	1,982%



**FONDO DE TITULIZACION HIPOTECARIA
UCI 12**

TRIGGERS

Report date: September 16th, 2019

CLASS B AND CLASS C REDEMPTION	
IF 1) IS HIGHER THAN 2) CLASS B AND CLASS C ARE NOT REDEEMED	
1) CR'S IN ARREARS OVER 90 DAYS	15.554.926,26 €
2) 2% CR'S OUTSTANDING BALANCE	4.386.336,46 €

CURRENT ARREARS PERCENTAGE
7,09%

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%	0,28%
1) MP'S WEIGHTED AVERAGE RATE	2,01%

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

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

INTEREST DEFERRAL FOR CLASS B AND C		
IF 1) IS HIGHER THAN 2)+3) CLASS B INTERESTS ARE DEFERRED TO POSITION 6		
1) CLASS A OUTSTANDING BALANCE		181.907.861,12 €
2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)		207.477.427,55 €
3) REMAINING FUNDS AFTER PAYMENTS OF POINT 1º TO 3º		16.381.973,89 €
IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 7		
1) CLASS A AND CLASS B OUTSTANDING BALANCE		190.907.861,12 €
2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)		207.477.427,55 €
3) REMAINING FUNDS AFTER PAYMENTS OF POINT 1º TO 4º		16.365.009,25 €

CLASS B INTEREST ARE NOT DEFERRED

CLASS C INTEREST ARE NOT DEFERRED

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

COUNTERPARTY HAS THE MINIMUM RATING REQUIRED.

LTV				
INTERVAL	OUTSTANDING	% OUTSTANDING	NUM.OF LOANS	% NUM. OF LOANS
0,17 - 39,99	70.457.659,25 €	32,13%	1.336	44,43%
40,00 - 49,99	59.024.075,29 €	26,91%	753	25,04%
50,00 - 59,99	53.471.617,17 €	24,38%	596	19,82%
60,00 - 69,99	24.326.037,98 €	11,09%	225	7,48%
70,00 - 79,95	12.037.433,06 €	5,49%	97	3,23%

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DEFINITIONS

September 16th, 2019

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

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

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

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

Fecha	Saldo antes de Pago	Saldo Real	Vector de Prepago	Permanencia final de mes	Mortalidad Mensual	CPR	Mortalidad Mensual	CPR
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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%					3,52%
	900.000.006,57		100,00%	100,00%				
01-07-05	898.420.072,18	862.418.638,74	99,44%	95,99%	4,01%	38,78%	4,01%	38,78%
01-08-05	896.834.963,50	842.920.105,66	98,88%	93,99%	3,05%	31,06%	2,09%	22,37%
01-09-05	895.244.663,59	830.590.005,35	98,32%	92,78%	2,47%	25,91%	1,29%	14,40%
01-10-05	893.649.155,45	815.668.621,72	97,76%	91,27%	2,26%	23,96%	1,62%	17,81%
01-11-05	892.048.422,02	800.443.136,60	97,21%	89,73%	2,14%	22,90%	1,69%	18,50%
01-12-05	890.442.446,19	780.802.538,17	96,67%	87,69%	2,17%	23,11%	2,28%	24,16%
01-01-06	888.831.210,78	766.417.710,00	96,12%	86,23%	2,09%	22,43%	1,66%	18,24%
01-02-06	887.214.698,58	748.930.811,56	95,58%	84,41%	2,10%	22,44%	2,10%	22,52%
01-03-06	885.592.892,31	732.611.319,81	95,04%	82,73%	2,09%	22,34%	2,00%	21,53%
01-04-06	883.965.774,61	715.140.659,01	94,50%	80,90%	2,10%	22,46%	2,21%	23,48%
01-05-06	882.333.328,11	702.340.622,52	93,97%	79,60%	2,05%	22,03%	1,61%	17,68%
01-06-06	880.695.535,35	683.270.618,78	93,44%	77,58%	2,09%	22,42%	2,53%	26,51%
01-07-06	879.053.328,73	665.733.712,32	92,91%	75,73%	2,12%	22,63%	2,38%	25,15%
01-08-06	877.405.743,88	652.435.660,82	92,39%	74,36%	2,09%	22,43%	1,81%	19,72%
01-09-06	875.752.763,19	644.032.394,94	91,87%	73,54%	2,03%	21,80%	1,10%	12,45%
01-10-06	874.094.368,99	633.389.918,98	91,35%	72,46%	1,99%	21,46%	1,47%	16,24%
01-11-06	872.430.543,55	622.756.261,81	90,84%	71,38%	1,96%	21,18%	1,49%	16,50%
01-12-06	870.761.269,08	610.946.659,07	90,33%	70,16%	1,95%	21,04%	1,71%	18,68%
01-01-07	869.086.527,74	600.539.188,15	89,82%	69,10%	1,93%	20,82%	1,51%	16,73%
01-02-07	867.406.301,62	588.547.375,03	89,31%	67,85%	1,92%	20,76%	1,81%	19,65%
01-03-07	865.720.572,76	580.095.763,80	88,81%	67,01%	1,89%	20,45%	1,24%	13,95%
01-04-07	864.029.323,14	567.331.426,62	88,31%	65,66%	1,89%	20,50%	2,01%	21,61%
01-05-07	862.332.534,67	557.167.045,84	87,81%	64,61%	1,88%	20,38%	1,60%	17,58%
01-06-07	860.630.189,23	546.333.111,62	87,31%	63,48%	1,88%	20,33%	1,75%	19,10%
01-07-07	858.922.773,27	536.864.985,43	86,82%	62,50%	1,86%	20,19%	1,54%	16,97%
01-08-07	857.209.765,52	528.501.626,96	86,33%	61,65%	1,84%	20,01%	1,36%	15,16%
01-09-07	855.491.147,67	521.886.614,41	85,84%	61,00%	1,81%	19,72%	1,05%	11,93%
01-10-07	853.766.901,35	516.662.298,11	85,36%	60,52%	1,78%	19,37%	0,80%	9,20%
01-11-07	852.037.008,13	510.149.805,96	84,88%	59,87%	1,75%	19,12%	1,06%	12,00%
01-12-07	850.301.449,50	502.998.030,23	84,40%	59,16%	1,73%	18,94%	1,20%	13,49%
01-01-08	848.560.206,92	497.504.653,70	83,93%	58,63%	1,71%	18,67%	0,89%	10,16%
01-02-08	846.813.261,76	490.912.230,27	83,45%	57,97%	1,69%	18,49%	1,12%	12,66%
01-03-08	845.060.595,37	484.242.603,91	82,98%	57,30%	1,67%	18,33%	1,15%	13,00%
01-04-08	843.302.188,99	478.044.211,52	82,51%	56,69%	1,66%	18,15%	1,07%	12,16%
01-05-08	841.538.023,83	473.846.369,31	82,05%	56,31%	1,63%	17,87%	0,67%	7,75%
01-06-08	839.768.081,03	469.562.236,81	81,59%	55,92%	1,60%	17,62%	0,70%	8,03%
01-07-08	837.992.341,66	465.651.578,90	81,13%	55,57%	1,58%	17,35%	0,62%	7,22%
01-08-08	836.210.786,75	462.193.589,20	80,67%	55,27%	1,55%	17,07%	0,53%	6,19%
01-09-08	834.423.397,25	457.699.224,53	80,21%	54,85%	1,53%	16,87%	0,76%	8,75%
01-10-08	832.630.154,05	453.378.221,46	79,76%	54,45%	1,51%	16,67%	0,73%	8,42%

01-11-08	830.831.037,97	450.213.991,37	79,31%	54,19%	1,48%	16,42%	0,48%	5,64%
01-12-08	829.026.029,80	448.819.444,57	78,87%	54,14%	1,45%	16,08%	0,09%	1,11%
01-01-09	827.216.517,07	446.923.168,73	78,42%	54,03%	1,42%	15,79%	0,20%	2,43%
01-02-09	825.401.078,18	444.555.988,38	77,98%	53,86%	1,40%	15,53%	0,31%	3,67%
01-03-09	823.579.693,74	442.146.115,24	77,54%	53,69%	1,37%	15,28%	0,32%	3,80%
01-04-09	821.752.344,26	438.713.142,06	77,10%	53,39%	1,36%	15,10%	0,56%	6,47%
01-05-09	819.919.010,21	434.939.492,06	76,67%	53,05%	1,34%	14,94%	0,64%	7,40%
01-06-09	818.079.671,99	432.253.929,96	76,24%	52,84%	1,32%	14,74%	0,39%	4,63%
01-07-09	816.236.838,22	428.612.444,35	75,81%	52,51%	1,31%	14,59%	0,62%	7,18%
01-08-09	814.387.969,17	425.464.329,77	75,38%	52,24%	1,29%	14,43%	0,51%	5,94%
01-09-09	812.533.045,07	422.749.203,24	74,95%	52,03%	1,27%	14,25%	0,41%	4,83%
01-10-09	810.672.046,10	420.081.553,57	74,53%	51,82%	1,26%	14,08%	0,40%	4,73%
01-11-09	808.804.952,35	415.995.137,78	74,11%	51,43%	1,25%	13,98%	0,74%	8,57%
01-12-09	806.931.743,87	413.076.769,02	73,69%	51,19%	1,23%	13,83%	0,47%	5,51%
01-01-10	805.054.414,17	410.772.614,91	73,28%	51,02%	1,22%	13,65%	0,33%	3,84%
01-02-10	803.170.936,21	408.262.064,12	72,86%	50,83%	1,20%	13,50%	0,38%	4,44%
01-03-10	801.281.289,87	406.425.253,97	72,45%	50,72%	1,18%	13,32%	0,22%	2,55%
01-04-10	799.385.454,93	404.231.139,63	72,05%	50,57%	1,17%	13,16%	0,30%	3,59%
01-05-10	797.483.411,13	400.994.622,38	71,64%	50,28%	1,16%	13,05%	0,56%	6,56%
01-06-10	795.575.138,14	398.334.972,04	71,24%	50,07%	1,15%	12,92%	0,42%	4,98%
01-07-10	793.661.819,21	394.358.952,15	70,83%	49,69%	1,14%	12,85%	0,76%	8,74%
01-08-10	791.742.234,17	390.698.493,21	70,43%	49,35%	1,13%	12,78%	0,69%	7,95%
01-09-10	789.816.362,48	388.203.648,97	70,04%	49,15%	1,12%	12,65%	0,40%	4,65%
01-10-10	787.884.183,57	386.880.993,17	69,64%	49,10%	1,11%	12,48%	0,10%	1,15%
01-11-10	785.945.676,77	385.034.637,31	69,25%	48,99%	1,09%	12,34%	0,23%	2,75%
01-12-10	784.000.821,36	380.486.480,83	68,86%	48,53%	1,09%	12,32%	0,94%	10,67%
01-01-11	782.053.911,56	377.880.118,35	68,47%	48,32%	1,08%	12,21%	0,44%	5,13%
01-02-11	780.100.625,64	376.513.421,11	68,09%	48,26%	1,07%	12,06%	0,11%	1,34%
01-03-11	778.140.942,70	373.504.344,27	67,70%	48,00%	1,06%	11,98%	0,55%	6,40%
01-04-11	776.174.841,80	371.856.632,62	67,32%	47,91%	1,05%	11,85%	0,19%	2,24%
01-05-11	774.202.301,92	370.848.716,84	66,94%	47,90%	1,03%	11,70%	0,02%	0,20%
01-06-11	772.223.301,97	368.174.693,44	66,56%	47,68%	1,02%	11,61%	0,47%	5,46%
01-07-11	770.241.975,35	366.303.866,58	66,19%	47,56%	1,01%	11,50%	0,25%	2,98%
01-08-11	768.254.159,88	366.470.234,97	65,82%	47,70%	1,00%	11,31%	-0,30%	-3,71%
01-09-11	766.259.834,31	363.149.058,21	65,44%	47,39%	0,99%	11,26%	0,65%	7,51%
01-10-11	764.258.977,32	362.076.703,25	65,08%	47,38%	0,98%	11,13%	0,03%	0,41%
01-11-11	762.251.567,53	360.089.858,32	64,71%	47,24%	0,97%	11,03%	0,29%	3,39%
01-12-11	760.237.583,48	358.200.157,06	64,34%	47,12%	0,96%	10,93%	0,26%	3,09%
01-01-12	758.226.394,26	356.670.279,41	63,98%	47,04%	0,95%	10,82%	0,16%	1,94%
01-02-12	756.208.618,39	355.475.304,40	63,62%	47,01%	0,94%	10,71%	0,07%	0,83%
01-03-12	754.184.234,31	353.366.817,10	63,26%	46,85%	0,93%	10,62%	0,33%	3,85%
01-04-12	752.153.220,37	352.843.094,46	62,91%	46,91%	0,92%	10,49%	-0,12%	-1,47%
01-05-12	750.115.554,86	350.960.157,35	62,55%	46,79%	0,91%	10,40%	0,26%	3,12%
01-06-12	748.071.215,99	349.309.051,11	62,20%	46,69%	0,90%	10,31%	0,20%	2,36%

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

01-10-16	634.780.427,67	267.144.589,44	46,36%	42,08%	0,63%	7,35%	0,09%	1,10%
01-11-16	632.459.007,66	265.523.166,44	46,10%	41,98%	0,63%	7,32%	0,24%	2,87%
01-12-16	630.129.985,01	264.046.687,13	45,84%	41,90%	0,63%	7,28%	0,19%	2,24%
01-01-17	627.805.238,99	262.574.795,99	45,58%	41,82%	0,63%	7,25%	0,19%	2,25%
01-02-17	625.472.879,44	261.139.966,29	45,32%	41,75%	0,62%	7,21%	0,18%	2,09%
01-03-17	623.132.881,40	258.665.778,78	45,06%	41,51%	0,62%	7,21%	0,58%	6,69%
01-04-17	620.785.219,87	257.909.144,78	44,81%	41,55%	0,62%	7,15%	-0,08%	-1,02%
01-05-17	618.429.869,76	255.605.863,94	44,56%	41,33%	0,62%	7,15%	0,52%	6,01%
01-06-17	616.066.805,87	254.154.229,28	44,31%	41,25%	0,61%	7,11%	0,19%	2,22%
01-07-17	613.704.885,27	252.653.573,35	44,06%	41,17%	0,61%	7,08%	0,21%	2,47%
01-08-17	611.335.229,39	250.891.595,78	43,81%	41,04%	0,61%	7,06%	0,31%	3,69%
01-09-17	608.957.812,88	249.331.898,54	43,56%	40,94%	0,61%	7,03%	0,23%	2,77%
01-10-17	606.572.610,33	247.809.548,93	43,32%	40,85%	0,60%	7,00%	0,22%	2,61%
01-11-17	604.179.596,25	245.975.377,42	43,07%	40,71%	0,60%	6,98%	0,35%	4,09%
01-12-17	601.778.745,04	244.553.771,17	42,83%	40,64%	0,60%	6,95%	0,18%	2,15%
01-01-18	599.378.962,27	242.886.784,75	42,59%	40,52%	0,60%	6,93%	0,28%	3,36%
01-02-18	596.971.320,21	241.097.870,44	42,35%	40,39%	0,59%	6,91%	0,34%	3,96%
01-03-18	594.555.793,12	239.425.603,95	42,11%	40,27%	0,59%	6,89%	0,29%	3,43%
01-04-18	592.132.355,18	237.791.290,34	41,87%	40,16%	0,59%	6,86%	0,28%	3,26%
01-05-18	589.700.980,48	236.045.918,22	41,64%	40,03%	0,59%	6,84%	0,32%	3,83%
01-06-18	587.261.643,03	234.299.315,00	41,40%	39,90%	0,59%	6,82%	0,33%	3,86%
01-07-18	584.826.456,53	232.453.526,34	41,17%	39,75%	0,59%	6,81%	0,37%	4,40%
01-08-18	582.383.294,80	230.188.533,56	40,94%	39,53%	0,59%	6,81%	0,56%	6,51%
01-09-18	579.932.131,71	228.645.492,97	40,71%	39,43%	0,58%	6,78%	0,25%	2,97%
01-10-18	577.472.941,06	227.316.412,36	40,48%	39,36%	0,58%	6,75%	0,16%	1,88%
01-11-18	575.005.696,57	225.947.763,06	40,25%	39,29%	0,58%	6,73%	0,18%	2,09%
01-12-18	572.530.371,85	224.212.424,31	40,02%	39,16%	0,58%	6,71%	0,34%	3,99%
01-01-19	570.062.251,06	222.540.841,72	39,79%	39,04%	0,58%	6,69%	0,32%	3,72%
01-02-19	567.586.047,19	220.950.512,02	39,57%	38,93%	0,57%	6,67%	0,28%	3,33%
01-03-19	565.101.733,74	219.481.032,78	39,35%	38,84%	0,57%	6,65%	0,23%	2,71%
01-04-19	562.609.284,17	217.814.665,32	39,13%	38,72%	0,57%	6,63%	0,32%	3,77%
01-05-19	560.108.671,83	216.400.974,03	38,91%	38,64%	0,57%	6,61%	0,21%	2,44%
01-06-19	557.599.869,98	214.707.856,13	38,69%	38,51%	0,57%	6,59%	0,34%	3,96%
01-07-19	555.125.573,81	212.835.460,69	38,47%	38,34%	0,57%	6,58%	0,43%	5,04%
01-08-19	552.643.174,33	210.864.471,32	38,25%	38,16%	0,57%	6,58%	0,48%	5,62%
01-09-19	550.152.644,98	209.252.717,39	38,04%	38,04%	0,56%	6,56%	0,32%	3,72%

									4,05		6,50		6,50
Date		Principal Available before prepayment	Principal Available	Principal Redemption	Class A	Class B	Class C	Redemption Class A	Average Life Class A	Redemption Class B	Average Life Class B	Redemption Class C	Average Life Class C
08-04-23	0	131.032.138,53	0,00	0,00	99.791.381	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-23	0	129.483.611,47	0,00	0,00	99.791.381	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-23	1	127.945.741,38	127.945.734,81	4.645.646,22	99.791.381	9.000.000	23.800.000	4.645.646,22	635988967337,29%	0,00	0,00%	0,00	0,00%
08-07-23	0	126.420.332,69	0,00	0,00	95.145.735	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-23	0	124.905.437,04	0,00	0,00	95.145.735	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-23	1	123.400.990,60	123.400.984,03	4.544.750,79	95.145.735	9.000.000	23.800.000	4.544.750,79	663988089739,46%	0,00	0,00%	0,00	0,00%
08-10-23	0	121.906.929,92	0,00	0,00	90.600.984	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-23	0	120.423.191,93	0,00	0,00	90.600.984	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-23	1	118.949.713,91	118.949.707,34	4.451.276,68	90.600.984	9.000.000	23.800.000	4.451.276,68	690838141244,36%	0,00	0,00%	0,00	0,00%
08-01-24	0	117.492.716,70	0,00	0,00	86.149.707	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-24	0	116.045.804,74	0,00	0,00	86.149.707	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-24	1	114.608.916,74	114.608.910,17	4.340.797,18	86.149.707	9.000.000	23.800.000	4.340.797,18	713192975855,62%	0,00	0,00%	0,00	0,00%
08-04-24	0	113.181.991,74	0,00	0,00	81.808.910	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-24	0	111.764.969,15	0,00	0,00	81.808.910	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-24	1	110.357.788,72	110.357.782,15	4.251.128,02	81.808.910	9.000.000	23.800.000	4.251.128,02	737570711554,05%	0,00	0,00%	0,00	0,00%
08-07-24	0	108.987.753,56	0,00	0,00	77.557.782	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-24	0	107.627.221,74	0,00	0,00	77.557.782	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-24	1	106.276.135,45	106.276.128,88	4.081.653,27	77.557.782	9.000.000	23.800.000	4.081.653,27	745718051980,76%	0,00	0,00%	0,00	0,00%
08-10-24	0	104.934.437,22	0,00	0,00	73.476.129	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-24	0	103.602.069,91	0,00	0,00	73.476.129	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-24	1	102.278.976,71	102.278.970,14	3.997.158,74	73.476.129	9.000.000	23.800.000	3.997.158,74	766655046430,30%	0,00	0,00%	0,00	0,00%
08-01-25	0	101.018.114,10	0,00	0,00	69.478.970	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-25	0	99.765.987,95	0,00	0,00	69.478.970	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-25	1	98.522.545,13	98.522.538,56	3.756.431,57	69.478.970	9.000.000	23.800.000	3.756.431,57	754291460223,72%	0,00	0,00%	0,00	0,00%
08-04-25	0	97.287.732,84	0,00	0,00	65.722.539	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-05-25	0	96.061.498,55	0,00	0,00	65.722.539	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-06-25	1	94.843.790,07	94.843.783,50	3.678.755,06	65.722.539	9.000.000	23.800.000	3.678.755,06	772538563401,13%	0,00	0,00%	0,00	0,00%
08-07-25	0	93.635.270,82	0,00	0,00	62.043.784	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-08-25	0	92.435.168,14	0,00	0,00	62.043.784	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-09-25	1	91.243.430,77	91.243.424,20	3.600.359,30	62.043.784	9.000.000	23.800.000	3.600.359,30	789198758530,41%	0,00	0,00%	0,00	0,00%
08-10-25	0	90.060.007,74	0,00	0,00	58.443.424	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-11-25	0	88.884.848,39	0,00	0,00	58.443.424	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-12-25	1	87.717.902,33	87.717.895,76	3.525.528,44	58.443.424	9.000.000	23.800.000	3.525.528,44	804878142722,39%	0,00	0,00%	0,00	0,00%
08-01-26	0	86.561.301,70	0,00	0,00	54.917.896	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-02-26	0	85.412.797,00	0,00	0,00	54.917.896	9.000.000	23.800.000	0,00	0,00%	0,00	0,00%	0,00	0,00%
08-03-26	1	84.272.338,85	-6,57	87.717.902,33	54.917.896	9.000.000	23.800.000	54.917.895,76	13032016664154,90%	9.000.000,00	2135700000000,00%	23.800.000,00	5647740000000,00%