

## **F.T.A. UCI 11**

SANTANDER DE TITULIZACION, S.G.F.T, S.A.  
JUAN IGNACIO LUCA DE TENA 11  
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|                                                                                  |                   |                                |            |
|----------------------------------------------------------------------------------|-------------------|--------------------------------|------------|
| NAME OF THE FUND:                                                                | F.T.A. UCI 11     |                                |            |
| INFORMATION AT:                                                                  | QUARTER/SEMESTER: | March 15, 2024 - June 17, 2024 | YEAR: 2024 |
| Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager: |                   | Signature:                     |            |
| JUAN CARLOS BERZAL VALERO - GENERAL MANAGER                                      |                   |                                |            |

**I. DATA OF THE FUND**

|                          |                                          |                    |                  |         |
|--------------------------|------------------------------------------|--------------------|------------------|---------|
| Constitution Date        | November 16th, 2004                      | Paying Agent       | BANCO SANTANDER  |         |
| Disbursement Date        | November 22nd, 2004                      | Negotiation Market | AIAF             |         |
| Final Date of Redemption | September 15th, 2041                     | 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              | AAA     |
|                          |                                          | CLASS B            | A                | AA      |
|                          |                                          | CLASS C            | BBB              | A+      |

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

| CLASS PRIORITY<br>ISIN CODE | NUM BONDS | NOMINAL          |                |               |         |
|-----------------------------|-----------|------------------|----------------|---------------|---------|
|                             |           |                  | Initial        | Current       | %Act/In |
| CLASS A<br>ES0338340005     | 8.211     | Nominal per Bond | 100.000,00     | 5.232.37      |         |
|                             |           | Total Nominal    | 821.100.000,00 | 42.962.990,07 | 5,23%   |
| CLASS B<br>ES0338340013     | 60        | Nominal per Bond | 100.000,00     | 100.000,00    |         |
|                             |           | Total Nominal    | 6.000.000,00   | 6.000.000,00  | 100,00% |
| CLASS C<br>ES0338340021     | 229       | Nominal per Bond | 100.000,00     | 100.000,00    |         |
|                             |           | Total Nominal    | 22.900.000,00  | 22.900.000,00 | 100,00% |

| REDEMPTION AND INTEREST OF THE BONDS                |                         |                |                                         |                            |                          |
|-----------------------------------------------------|-------------------------|----------------|-----------------------------------------|----------------------------|--------------------------|
| Current                                             |                         |                | Next                                    |                            |                          |
| Payment Date of the Current Period<br>June 17, 2024 |                         |                | Next Payment Date<br>September 16, 2024 |                            |                          |
|                                                     | Redemption of the Bonds | Gross Interest | Interest Rate                           | Gross Interest Next Coupon | Net Interest Next Coupon |
| CLASS A                                             | 367,39 €                | 59,66 €        | 3,859%                                  | 51,04 €                    | 41,34 €                  |
| CLASS B                                             | 0,00 €                  | 1.114,94 €     | 4,049%                                  | 1.023,50 €                 | 829,03 €                 |
| CLASS C                                             | 0,00 €                  | 1.224,61 €     | 4,469%                                  | 1.129,66 €                 | 915,03 €                 |
| Accrued amortisation due not paid                   | 0,00 €                  |                |                                         |                            |                          |
| Scheduled Amortisation                              | NO                      |                |                                         |                            |                          |

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

| CREDIT RIGHTS                             | ISSUE DATE       | CURRENT DATE    |
|-------------------------------------------|------------------|-----------------|
| Numbre of CR's                            | 11.356           | 2.467           |
| CR's Outstanding to be amortised          | 850.000.156,93 € | 74.643.167,31 € |
| CR's Outstanding per Loan to be amortised | 74.850,30 €      | 30.256,65 €     |
| Interest Rate                             | 4,23 %           | 4,69%           |

| PREPAYMENT RATE                            | CURRENT SITUATION |
|--------------------------------------------|-------------------|
| Monthly Single Rate                        | 9,07%             |
| Average Monthly Single Rate                | 9,59%             |
| Constant Prepayment Rate from Constitution | 7,74%             |

# F.T.A. UCI 11

## QUARTERLY BONDS PAYOUT REPORT

2024/06/17

### BONDS. PRINCIPAL

|                              |                 |
|------------------------------|-----------------|
| Previous Balance             | 74.879.629,36 € |
| Principal Amortised          | 3.016.639,29 €  |
| Outstanding Balance          | 71.862.990,07 € |
| % of Initial Balance         | 8,45%           |
| Principal accrued and unpaid | 0,00 €          |

### DATA

|                             |            |
|-----------------------------|------------|
| Pool Cut-off Date           | 2024/06/10 |
| Payment Date                | 2024/06/17 |
| Last Payment Date           | 2024/03/15 |
| Number of Days (Act/360)    | 94         |
| Reference Interest Rate (%) | 3,719%     |
| Next Payment Date           | 2024/09/16 |

### INTEREST PAID

|                             |              |
|-----------------------------|--------------|
| CLASS A                     | 489.868,26 € |
| CLASS B                     | 66.896,40 €  |
| CLASS C                     | 280.435,69 € |
| Interest accrued and unpaid | 0,00 €       |

### RESIDUAL LIFE (YEARS)

|         | INITIAL | 2024/06/17 |
|---------|---------|------------|
| CLASS A | 4,75    | 0,25       |
| CLASS B | 7,93    | 0,25       |
| CLASS C | 7,91    | 0,25       |

# F.T.A. UCI 11

## QUARTERLY COLLATERAL REPORT

2024/06/17

### PRINCIPAL

|                         |                 |
|-------------------------|-----------------|
| Previous Balance        | 77.870.819,20 € |
| Principal Amortised     | 3.227.651,89 €  |
| Outstanding Balance     | 74.643.167,31 € |
| Number of Credit Rights | 2.467           |
| LTV                     | 35,78%          |

### 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                 | 5.128,53 €    | 8.812,66 €    | 7.502,34 €    | 34.946,85 €    | 699.445,05 €       |
| Interest accrued on Credit Rights in Arrears | 2.165,51 €    | 4.570,36 €    | 4.222,51 €    | 14.546,03 €    | 230.854,25 €       |
| Outstanding Balance                          | 652.618,18 €  | 767.186,60 €  | 378.806,82 €  | 893.685,61 €   | 2.532.965,38 €     |
| Number of Credit Rights                      | 22            | 16            | 11            | 23             | 37                 |
| % of Outstanding Balance                     | 0,87%         | 1,03%         | 0,51%         | 1,20%          | 3,39%              |

### WRITE OFF

|                                             |                |
|---------------------------------------------|----------------|
| Cumulative WRITE OFF as of previous balance | 2.991.245,82 € |
| Difference in Actual Period                 | -211.001,83 €  |
| Cumulative WRITE OFF up to date             | 2.780.243,99 € |

## F.T.A. UCI 11

### QUARTERLY COLLATERAL REPORT

2024/06/17

#### TRANSITORY PROPERTIES

|                                 |        |
|---------------------------------|--------|
| Last balance                    | 0,00 € |
| Difference in Actual Period     | 0,00 € |
| Current balance                 | 0,00 € |
| Number of transitory properties | -      |

#### NET LOSSES

|                             |                |
|-----------------------------|----------------|
| Last balance                | 3.939.167,79 € |
| Difference in Actual Period | 517,49 €       |
| Current balance             | 3.939.685,28 € |

## F.T.A. UCI 11

### QUARTERLY REPORT - ALLOCATION OF CASH

2024/06/17

| TOTAL CASH RECEIVED END OF PERIOD         | 4.350.082,86 € |
|-------------------------------------------|----------------|
| CASH RECEIVED - PRINCIPAL                 |                |
| Amortisation of Credit Rights             | 3.066.540,80 € |
| CASH RECEIVED - INTEREST                  |                |
| Interest received from Credit Rights      | 878.523,65 €   |
| Interest received under GIC               | 145.948,28 €   |
| INCOMES/EXPENSES OF TRANSITORY PROPERTIES | 259.590,45 €   |
| INCOMES/EXPENSES OF INSURED PROPERTIES    | 0,00 €         |
| OTHERS                                    | -520,32 €      |

| TREASURY ACCOUNT STATEMENT | 12.750.000,00 € |
|----------------------------|-----------------|
| PRINCIPAL RESERVE FUND     |                 |
| Previous Balance           | 12.750.000,00 € |
| Period variation           | 0,00 €          |
| Outstanding Balance        | 12.750.000,00 € |

| TOTAL CASH PAID END OF PERIOD           | 4.350.082,86 € |
|-----------------------------------------|----------------|
| ORDINARY EXPENSES                       | 242,00 €       |
| MANAGEMENT FEE                          | 17.440,31 €    |
| SWAP PAYMENT                            | 0,00 €         |
| SWAP COLLECTION                         | 0,00 €         |
| INTEREST ON CLASS A BONDS               | 489.868,26 €   |
| INTEREST ON CLASS B BONDS               | 66.896,40 €    |
| INTEREST ON CLASS C BONDS               | 280.435,69 €   |
| REDEMPTION ON CLASS A BONDS             | 3.016.639,29 € |
| INTEREST ON SUBORDINATED LOAN SANTANDER | 75.576,66 €    |
| INTEREST ON SUBORDINATED LOAN UCB       | 75.576,66 €    |
| FIXED FEE                               | 6.000,00 €     |
| VARIABLE FEE                            | 321.407,59 €   |

## F.T.A. UCI 11

### CREDIT ENHANCEMENT AND SUBORDINATED LOAN

2024/06/17

| CREDIT ENHANCEMENT     |                 |       |                 |        |
|------------------------|-----------------|-------|-----------------|--------|
| CONCEPTS               | INITIAL         |       | 2024/06/17      |        |
| SUBORDINATED ISSUE     | 28.900.000,00 € | 3,40% | 28.900.000,00 € | 40,22% |
| PRINCIPAL RESERVE FUND | 12.750.000,00 € | 1,50% | 12.750.000,00 € | 17,74% |

| SUBORDINATED LOANS                  |                |                |
|-------------------------------------|----------------|----------------|
| CONCEPTS                            | INITIAL        | 2024/06/17     |
| SUBORDINATED LOAN SCH               |                |                |
| Total Outstanding Subordinated Loan | 6.812.500,00 € | 6.375.386,19 € |
| Interest Rate                       | 2,790 %        | 4,319%         |
| SUBORDINATED LOAN UCB               |                |                |
| Total Outstanding Subordinated Loan | 6.812.500,00 € | 6.375.386,19 € |
| Interest Rate                       | 2,790 %        | 4,319%         |

## F.T.A. UCI 11

### DEFINITIONS

**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 18 months (according to Prospectus) of arrears in due payments.

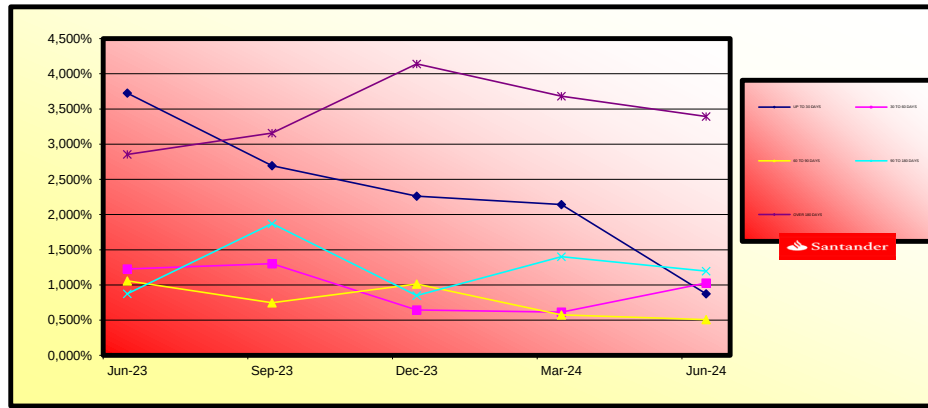
**NET LOSSES** Those loans which the Originator considers that will not recover (net of recoveries).

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



**FONDO DE TITULIZACIÓN DE ACTIVOS**  
**UCI 11**

| ARREARS PERFORMANCE |         |              |             |          |         |
|---------------------|---------|--------------|-------------|----------|---------|
|                     | June-23 | September-23 | December-23 | March-24 | June-24 |
| UP TO 30 DAYS       | 3,726%  | 2,695%       | 2,263%      | 2,142%   | 0,874%  |
| 30 TO 60 DAYS       | 1,226%  | 1,303%       | 0,646%      | 0,614%   | 1,028%  |
| 60 TO 90 DAYS       | 1,059%  | 0,747%       | 1,013%      | 0,575%   | 0,507%  |
| 90 TO 180 DAYS      | 0,875%  | 1,872%       | 0,850%      | 1,402%   | 1,197%  |
| OVER 180 DAYS       | 2,854%  | 3,157%       | 4,141%      | 3,683%   | 3,393%  |



**FONDO DE TITULIZACIÓN DE ACTIVOS  
UCI 11**

**TRIGGERS**

June-24

| CLASS B AND CLASS C REDEMPTION                               |                |
|--------------------------------------------------------------|----------------|
| IF 1) IS HIGHER THAN 2) CLASS B AND CLASS C ARE NOT REDEEMED |                |
| 1) CREDIT RIGHTS IN ARREARS OVER 90 DAYS                     | 6.206.894,98 € |
| 2) 2% CREDIT RIGHTS OUTSTANDING BALANCE                      | 1.492.863,35 € |

| CURRENT ARREARS > 90 DAYS PERCENTAGE |
|--------------------------------------|
| 8,32%                                |

**CLASSES B & C CANNOT BE REDEEMED**

| RESERVE FUNDS TRIGGERS:                                    |                |
|------------------------------------------------------------|----------------|
| IF 1) IS HIGHER THAN 2) RESERVE FUNDS WILL NOT BE REDEEMED |                |
| 1) CREDIT RIGHTS IN ARREARS OVER 90 DAYS                   | 6.206.894,98 € |
| 2) 1,25% CREDIT RIGHTS OUTSTANDING BALANCE                 | 933.039,59 €   |

**RESERVE FUND IS NOT REDEEMED**

| INTEREST DEFERRAL FOR CLASS B AND C                                      |                 |
|--------------------------------------------------------------------------|-----------------|
| IF 1) IS HIGHER THAN 2)+3) CLASS B INTERESTS ARE DEFERRED TO POSITION 7º |                 |
| 1) CLASS A OUTSTANDING BALANCE                                           | 45.979.629,36 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)                | 71.026.436,36 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1º TO 4º                        | 16.525.635,89 € |
| IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 8º |                 |
| 1) CLASS A AND CLASS B OUTSTANDING BALANCE                               | 51.979.629,36 € |
| 2) CR OUTSTANDING BALANCE (EXCLUDING ARREARS > 18 MONTHS)                | 71.026.436,36 € |
| 3) REMAINING FUNDS AFTER PAYMENTS POINTS 1º TO 5º                        | 16.245.200,20 € |

**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.

**FONDO DE TITULIZACIÓN DE ACTIVOS**  
**UCI 11**

| LTV                  |   |     |                     |                                |                            |                            |
|----------------------|---|-----|---------------------|--------------------------------|----------------------------|----------------------------|
| INTERVALO - INTERVAL |   |     | SALDO - OUTSTANDING | % SALDOS VIVOS - % OUTSTANDING | Nº PRÉSTAMOS- NUMBER LOANS | % Nº PRÉSTAMOS- % N. LOANS |
| 0%                   | - | 10% | 4.770.000,00        | 1,86%                          | 673                        | 4,41%                      |
| 10%                  | - | 20% | 7.386.510,81        | 9,90%                          | 256                        | 10,66%                     |
| 20%                  | - | 30% | 18.550.257,02       | 24,85%                         | 472                        | 19,66%                     |
| 30%                  | - | 40% | 30.966.081,37       | 41,49%                         | 781                        | 32,53%                     |
| 40%                  | - | 50% | 7.094.454,68        | 9,50%                          | 134                        | 5,58%                      |
| 50%                  | - | 60% | 2.828.128,88        | 3,79%                          | 45                         | 1,87%                      |
| 60%                  | - | 70% | 2.020.906,09        | 2,71%                          | 26                         | 1,08%                      |
| 70%                  | - | 80% | 1.001.879,62        | 1,34%                          | 11                         | 0,46%                      |
| >80%                 |   |     | 20.000,00           | 4,57%                          | 3                          | 23,74%                     |

# FONDO DE TITULIZACION DE ACTIVOS UCI 11

|                                                                        |       |
|------------------------------------------------------------------------|-------|
| Tasa mensual actual anualizada / Monthly Single Rate                   | 9,07% |
| Tasa últimos 12 meses anualizada / Average 12 Month Single Rate        | 9,59% |
| Tasa anualizada desde Constitución / Prepayment Rate from Constitution | 7,74% |

| Fecha /<br>Date | Principal Pendiente / Ppal Outstanding |                   | Vector<br>Prepagos /<br>Prepayment<br>Vector | Fin de mes /<br>Remaining<br>end of month | Caída mensual<br>media /<br>Average Single<br>Monthly<br>Mortality | TACP /<br>CPR | Caída mensual/<br>Single Monthly<br>Mortality | TACP<br>Mensual /<br>Monthly<br>CPR | Ppal Pte después<br>Prepagos /<br>Outstanding after<br>Prepayment |
|-----------------|----------------------------------------|-------------------|----------------------------------------------|-------------------------------------------|--------------------------------------------------------------------|---------------|-----------------------------------------------|-------------------------------------|-------------------------------------------------------------------|
|                 | Fecha<br>Constitución                  | Constitution Date |                                              |                                           |                                                                    |               |                                               |                                     |                                                                   |
| 17-nov.-04      | 850.000.000,00                         |                   | 100,00%                                      | 100,00%                                   |                                                                    |               |                                               |                                     | 850.000.000,00                                                    |
| 30-nov.-04      | 848.447.342,89                         | 833.517.603,20    | 99,33%                                       | 98,24%                                    | 1,76%                                                              | 19,19%        | 1,76%                                         | 19,19%                              | 842.769.795,09                                                    |
| 31-dic.-04      | 846.889.973,92                         | 816.392.876,79    | 98,67%                                       | 96,40%                                    | 1,82%                                                              | 19,75%        | 1,87%                                         | 20,31%                              | 835.593.643,85                                                    |
| 31-ene.-05      | 845.328.036,68                         | 802.341.378,75    | 98,01%                                       | 94,91%                                    | 1,72%                                                              | 18,84%        | 1,54%                                         | 16,99%                              | 828.471.318,44                                                    |
| 28-feb.-05      | 843.761.517,75                         | 786.900.260,82    | 97,35%                                       | 93,26%                                    | 1,73%                                                              | 18,89%        | 1,74%                                         | 19,02%                              | 821.402.436,74                                                    |
| 31-mar.-05      | 842.190.403,70                         | 768.001.629,57    | 96,70%                                       | 91,19%                                    | 1,83%                                                              | 19,85%        | 2,22%                                         | 23,61%                              | 814.386.619,28                                                    |
| 30-abr.-05      | 840.614.681,05                         | 751.784.924,91    | 96,05%                                       | 89,43%                                    | 1,84%                                                              | 20,02%        | 1,93%                                         | 20,83%                              | 807.423.489,19                                                    |
| 31-may.-05      | 839.034.336,28                         | 732.993.980,46    | 95,41%                                       | 87,36%                                    | 1,91%                                                              | 20,68%        | 2,32%                                         | 24,51%                              | 800.512.672,23                                                    |
| 30-jun.-05      | 837.449.355,83                         | 713.527.819,67    | 94,77%                                       | 85,20%                                    | 1,98%                                                              | 21,35%        | 2,47%                                         | 25,94%                              | 793.653.796,72                                                    |
| 31-jul.-05      | 835.859.726,10                         | 695.561.749,15    | 94,14%                                       | 83,22%                                    | 2,02%                                                              | 21,73%        | 2,33%                                         | 24,66%                              | 786.846.493,58                                                    |
| 31-ago.-05      | 834.265.433,46                         | 682.206.195,00    | 93,51%                                       | 81,77%                                    | 1,99%                                                              | 21,45%        | 1,73%                                         | 18,92%                              | 780.090.396,25                                                    |
| 30-sep.-05      | 832.666.464,23                         | 670.301.480,81    | 92,88%                                       | 80,50%                                    | 1,95%                                                              | 21,07%        | 1,56%                                         | 17,16%                              | 773.385.140,72                                                    |
| 31-oct.-05      | 831.062.804,69                         | 654.364.086,82    | 92,26%                                       | 78,74%                                    | 1,97%                                                              | 21,26%        | 2,19%                                         | 23,33%                              | 766.730.365,51                                                    |
| 30-nov.-05      | 829.454.441,08                         | 633.873.172,63    | 91,64%                                       | 76,42%                                    | 2,05%                                                              | 21,98%        | 2,94%                                         | 30,13%                              | 760.125.711,60                                                    |
| 31-dic.-05      | 827.841.359,61                         | 619.627.389,01    | 91,03%                                       | 74,85%                                    | 2,05%                                                              | 21,99%        | 2,06%                                         | 22,07%                              | 753.570.822,49                                                    |
| 31-ene.-06      | 826.223.546,43                         | 601.383.750,24    | 90,42%                                       | 72,79%                                    | 2,10%                                                              | 22,44%        | 2,75%                                         | 28,48%                              | 747.065.344,13                                                    |
| 28-feb.-06      | 824.600.987,66                         | 584.239.740,88    | 89,81%                                       | 70,85%                                    | 2,13%                                                              | 22,77%        | 2,66%                                         | 27,64%                              | 740.608.924,92                                                    |
| 31-mar.-06      | 822.973.669,39                         | 566.483.863,76    | 89,21%                                       | 68,83%                                    | 2,17%                                                              | 23,17%        | 2,85%                                         | 29,29%                              | 734.201.215,70                                                    |
| 30-abr.-06      | 821.341.577,65                         | 551.680.941,47    | 88,62%                                       | 67,17%                                    | 2,19%                                                              | 23,30%        | 2,42%                                         | 25,47%                              | 727.841.869,70                                                    |
| 31-may.-06      | 819.704.698,44                         | 536.851.732,28    | 88,02%                                       | 65,49%                                    | 2,20%                                                              | 23,46%        | 2,49%                                         | 26,14%                              | 721.530.542,58                                                    |
| 30-jun.-06      | 818.063.017,72                         | 518.335.537,79    | 87,43%                                       | 63,36%                                    | 2,26%                                                              | 23,95%        | 3,26%                                         | 32,78%                              | 715.266.892,36                                                    |
| 31-jul.-06      | 816.416.521,41                         | 505.514.356,78    | 86,85%                                       | 61,92%                                    | 2,26%                                                              | 23,96%        | 2,28%                                         | 24,15%                              | 709.050.579,45                                                    |
| 31-ago.-06      | 814.765.195,37                         | 497.832.455,51    | 86,27%                                       | 61,10%                                    | 2,21%                                                              | 23,56%        | 1,32%                                         | 14,74%                              | 702.881.266,58                                                    |
| 30-sep.-06      | 813.109.025,44                         | 489.785.181,54    | 85,69%                                       | 60,24%                                    | 2,18%                                                              | 23,24%        | 1,42%                                         | 15,73%                              | 696.758.618,84                                                    |
| 31-oct.-06      | 811.447.997,41                         | 480.954.788,91    | 85,12%                                       | 59,27%                                    | 2,16%                                                              | 23,01%        | 1,60%                                         | 17,62%                              | 690.682.303,62                                                    |
| 30-nov.-06      | 809.782.097,03                         | 470.277.417,04    | 84,55%                                       | 58,07%                                    | 2,15%                                                              | 22,96%        | 2,02%                                         | 21,71%                              | 684.651.990,63                                                    |
| 31-dic.-06      | 808.111.707,58                         | 460.043.992,15    | 83,98%                                       | 56,93%                                    | 2,14%                                                              | 22,90%        | 1,97%                                         | 21,28%                              | 678.667.685,74                                                    |
| 31-ene.-07      | 806.436.418,33                         | 450.559.931,77    | 83,42%                                       | 55,87%                                    | 2,13%                                                              | 22,80%        | 1,86%                                         | 20,15%                              | 672.728.725,82                                                    |
| 28-feb.-07      | 804.756.214,89                         | 440.907.144,06    | 82,86%                                       | 54,79%                                    | 2,13%                                                              | 22,73%        | 1,94%                                         | 20,93%                              | 666.834.787,43                                                    |
| 31-mar.-07      | 803.071.082,85                         | 431.073.415,47    | 82,31%                                       | 53,68%                                    | 2,12%                                                              | 22,70%        | 2,03%                                         | 21,77%                              | 660.985.549,33                                                    |
| 30-abr.-07      | 801.381.007,76                         | 421.968.045,26    | 81,76%                                       | 52,66%                                    | 2,12%                                                              | 22,63%        | 1,91%                                         | 20,62%                              | 655.180.692,55                                                    |
| 31-may.-07      | 799.685.975,11                         | 412.121.707,46    | 81,21%                                       | 51,54%                                    | 2,12%                                                              | 22,63%        | 2,13%                                         | 22,73%                              | 649.419.900,29                                                    |
| 30-jun.-07      | 797.986.907,49                         | 404.454.167,85    | 80,67%                                       | 50,68%                                    | 2,10%                                                              | 22,50%        | 1,65%                                         | 18,11%                              | 643.703.613,90                                                    |
| 31-jul.-07      | 796.282.855,93                         | 396.791.374,83    | 80,13%                                       | 49,83%                                    | 2,09%                                                              | 22,38%        | 1,68%                                         | 18,44%                              | 638.030.757,13                                                    |
| 31-ago.-07      | 794.573.805,82                         | 391.376.030,13    | 79,59%                                       | 49,26%                                    | 2,06%                                                              | 22,11%        | 1,15%                                         | 12,99%                              | 632.401.019,79                                                    |
| 30-sep.-07      | 792.859.742,50                         | 386.989.073,29    | 79,06%                                       | 48,81%                                    | 2,03%                                                              | 21,80%        | 0,91%                                         | 10,36%                              | 626.814.093,86                                                    |
| 31-oct.-07      | 791.140.651,25                         | 381.540.150,55    | 78,53%                                       | 48,23%                                    | 2,01%                                                              | 21,58%        | 1,19%                                         | 13,42%                              | 621.269.673,44                                                    |
| 30-nov.-07      | 789.416.517,34                         | 374.085.117,49    | 78,00%                                       | 47,39%                                    | 2,00%                                                              | 21,51%        | 1,74%                                         | 18,99%                              | 615.767.454,75                                                    |
| 31-dic.-07      | 787.694.525,33                         | 368.864.560,67    | 77,48%                                       | 46,83%                                    | 1,98%                                                              | 21,30%        | 1,18%                                         | 13,28%                              | 610.312.714,26                                                    |
| 31-ene.-08      | 785.967.482,14                         | 365.347.329,01    | 76,96%                                       | 46,48%                                    | 1,95%                                                              | 21,00%        | 0,74%                                         | 8,48%                               | 604.899.515,85                                                    |
| 29-feb.-08      | 784.235.372,95                         | 361.954.516,26    | 76,45%                                       | 46,15%                                    | 1,91%                                                              | 20,70%        | 0,71%                                         | 8,19%                               | 599.527.562,49                                                    |
| 31-mar.-08      | 782.498.182,91                         | 356.988.908,13    | 75,94%                                       | 45,62%                                    | 1,90%                                                              | 20,52%        | 1,15%                                         | 12,99%                              | 594.196.559,22                                                    |
| 30-abr.-08      | 780.755.897,12                         | 351.895.556,23    | 75,43%                                       | 45,07%                                    | 1,88%                                                              | 20,36%        | 1,21%                                         | 13,56%                              | 588.906.213,11                                                    |
| 31-may.-08      | 779.008.500,62                         | 348.169.826,92    | 74,92%                                       | 44,69%                                    | 1,86%                                                              | 20,13%        | 0,84%                                         | 9,59%                               | 583.656.233,26                                                    |
| 30-jun.-08      | 777.259.527,22                         | 347.228.513,39    | 74,42%                                       | 44,67%                                    | 1,81%                                                              | 19,73%        | 0,05%                                         | 0,55%                               | 578.448.971,88                                                    |
| 31-jul.-08      | 775.505.423,51                         | 346.077.498,92    | 73,92%                                       | 44,63%                                    | 1,78%                                                              | 19,36%        | 0,11%                                         | 1,27%                               | 573.281.473,37                                                    |
| 31-ago.-08      | 773.746.174,42                         | 341.634.083,80    | 73,43%                                       | 44,15%                                    | 1,76%                                                              | 19,21%        | 1,06%                                         | 12,00%                              | 568.153.453,07                                                    |
| 30-sep.-08      | 771.981.764,88                         | 338.356.595,89    | 72,94%                                       | 43,83%                                    | 1,74%                                                              | 18,99%        | 0,73%                                         | 8,45%                               | 563.064.628,29                                                    |
| 31-oct.-08      | 770.212.179,73                         | 335.395.338,94    | 72,45%                                       | 43,55%                                    | 1,72%                                                              | 18,77%        | 0,65%                                         | 7,50%                               | 558.014.718,32                                                    |
| 30-nov.-08      | 768.437.403,79                         | 333.970.278,42    | 71,96%                                       | 43,46%                                    | 1,69%                                                              | 18,46%        | 0,19%                                         | 2,31%                               | 553.003.444,37                                                    |
| 31-dic.-08      | 766.659.103,76                         | 331.962.327,38    | 71,48%                                       | 43,30%                                    | 1,66%                                                              | 18,20%        | 0,37%                                         | 4,36%                               | 548.031.731,89                                                    |
| 31-ene.-09      | 764.875.587,37                         | 329.978.849,13    | 71,00%                                       | 43,14%                                    | 1,63%                                                              | 17,95%        | 0,37%                                         | 4,30%                               | 543.098.091,09                                                    |
| 28-feb.-09      | 763.086.839,34                         | 328.476.806,46    | 70,53%                                       | 43,05%                                    | 1,61%                                                              | 17,68%        | 0,22%                                         | 2,63%                               | 538.202.249,06                                                    |
| 31-mar.-09      | 761.292.844,32                         | 326.273.336,82    | 70,06%                                       | 42,86%                                    | 1,59%                                                              | 17,46%        | 0,44%                                         | 5,12%                               | 533.343.934,80                                                    |
| 30-abr.-09      | 759.493.586,90                         | 323.503.228,38    | 69,59%                                       | 42,59%                                    | 1,57%                                                              | 17,28%        | 0,61%                                         | 7,13%                               | 528.522.879,17                                                    |
| 31-may.-09      | 757.689.051,67                         | 321.386.971,51    | 69,12%                                       | 42,42%                                    | 1,55%                                                              | 17,07%        | 0,42%                                         | 4,90%                               | 523.738.814,90                                                    |
| 30-jun.-09      | 755.881.308,93                         | 319.112.570,09    | 68,66%                                       | 42,22%                                    | 1,53%                                                              | 16,87%        | 0,47%                                         | 5,50%                               | 518.992.908,72                                                    |
| 31-jul.-09      | 754.068.263,48                         | 317.841.095,04    | 68,20%                                       | 42,15%                                    | 1,50%                                                              | 16,63%        | 0,16%                                         | 1,89%                               | 514.283.449,94                                                    |
| 31-ago.-09      | 752.249.899,76                         | 314.354.974,81    | 67,74%                                       | 41,79%                                    | 1,49%                                                              | 16,52%        | 0,86%                                         | 9,82%                               | 509.610.176,96                                                    |
| 30-sep.-09      | 750.426.202,17                         | 312.492.643,31    | 67,29%                                       | 41,64%                                    | 1,47%                                                              | 16,32%        | 0,35%                                         | 4,13%                               | 504.972.829,98                                                    |
| 31-oct.-09      | 748.597.155,07                         | 309.793.127,81    | 66,84%                                       | 41,38%                                    | 1,46%                                                              | 16,18%        | 0,62%                                         | 7,21%                               | 500.371.151,02                                                    |
| 30-nov.-09      | 746.762.742,76                         | 307.081.055,36    | 66,39%                                       | 41,12%                                    | 1,45%                                                              | 16,04%        | 0,63%                                         | 7,33%                               | 495.804.883,87                                                    |
| 31-dic.-09      | 744.925.018,92                         | 304.171.922,35    | 65,95%                                       | 40,83%                                    | 1,43%                                                              | 15,92%        | 0,70%                                         | 8,12%                               | 491.275.138,90                                                    |
| 31-ene.-10      | 743.081.904,42                         | 302.891.409,39    | 65,51%                                       | 40,76%                                    | 1,41%                                                              | 15,71%        | 0,17%                                         | 2,07%                               | 486.780.284,39                                                    |
| 28-feb.-10      | 741.233.383,45                         | 300.122.393,54    | 65,07%                                       | 40,49%                                    | 1,40%                                                              | 15,59%        | 0,67%                                         | 7,72%                               | 482.320.069,57                                                    |
| 31-mar.-10      | 739.379.440,15                         | 297.807.053,26    | 64,63%                                       | 40,28%                                    | 1,39%                                                              | 15,45%        | 0,52%                                         | 6,09%                               | 477.894.245,42                                                    |
| 30-abr.-10      | 737.520.058,62                         | 295.608.835,47    | 64,20%                                       | 40,08%                                    | 1,38%                                                              | 15,31%        | 0,49%                                         | 5,70%                               | 473.502.564,63                                                    |
| 31-may.-10      | 735.655.222,91                         | 293.760.620,91    | 63,77%                                       | 39,93%                                    | 1,36%                                                              | 15,16%        | 0,37%                                         | 4,39%                               | 469.144.781,63                                                    |
| 30-jun.-10      | 733.787.447,69                         | 291.341.154,99    | 63,35%                                       | 39,70%                                    | 1,35%                                                              | 15,04%        | 0,57%                                         | 6,64%                               | 464.822.255,60                                                    |
| 31-jul.-10      | 731.914.193,66                         | 289.072.708,07    | 62,92%                                       | 39,50%                                    | 1,34%                                                              | 14,92%        | 0,52%                                         | 6,12%                               | 460.533.124,53                                                    |
| 31-ago.-10      | 730.035.444,76                         | 287.255.851,54    | 62,50%                                       | 39,35%                                    | 1,32%                                                              | 14,78%        | 0,37%                                         | 4,38%                               | 456.277.148,06                                                    |
| 30-sep.-10      | 728.151.184,86                         | 286.099.404,91    | 62,08%                                       | 39,29%                                    | 1,31%                                                              | 14,61%        | 0,14%                                         | 1,72%                               | 452.054.087,49                                                    |
| 31-oct.-10      | 726.261.397,79                         | 284.751.082,83    | 61,67%                                       | 39,21%                                    | 1,29%                                                              | 14,45%        | 0,21%                                         | 2,52%                               | 447.863.705,81                                                    |

|            |                |                       |        |        |       |        |               |               |                |
|------------|----------------|-----------------------|--------|--------|-------|--------|---------------|---------------|----------------|
| 30-nov.-10 | 724.366.067,35 | <b>281.674.551,27</b> | 61,25% | 38,89% | 1,29% | 14,38% | <b>0,82%</b>  | <b>9,43%</b>  | 443.705.767,65 |
| 31-dic.-10 | 722.468.266,09 | <b>278.838.334,02</b> | 60,84% | 38,60% | 1,28% | 14,31% | <b>0,75%</b>  | <b>8,60%</b>  | 439.581.918,64 |
| 31-ene.-11 | 720.564.897,95 | <b>277.785.066,79</b> | 60,44% | 38,55% | 1,26% | 14,14% | <b>0,11%</b>  | <b>1,37%</b>  | 435.490.027,61 |
| 28-feb.-11 | 718.655.946,59 | <b>275.983.701,22</b> | 60,03% | 38,40% | 1,25% | 14,02% | <b>0,38%</b>  | <b>4,52%</b>  | 431.429.864,25 |
| 31-mar.-11 | 716.741.395,64 | <b>274.448.612,53</b> | 59,63% | 38,29% | 1,24% | 13,90% | <b>0,29%</b>  | <b>3,43%</b>  | 427.401.199,82 |
| 30-abr.-11 | 714.821.228,68 | <b>273.778.936,22</b> | 59,23% | 38,30% | 1,22% | 13,73% | <b>-0,02%</b> | <b>-0,29%</b> | 423.403.807,17 |
| 31-may.-11 | 712.895.429,22 | <b>271.621.942,31</b> | 58,84% | 38,10% | 1,21% | 13,63% | <b>0,52%</b>  | <b>6,06%</b>  | 419.437.460,76 |
| 30-jun.-11 | 710.965.191,30 | <b>270.217.689,41</b> | 58,44% | 38,01% | 1,20% | 13,51% | <b>0,25%</b>  | <b>2,92%</b>  | 415.502.644,06 |
| 31-jul.-11 | 709.029.291,35 | <b>269.318.086,88</b> | 58,05% | 37,98% | 1,19% | 13,36% | <b>0,06%</b>  | <b>0,73%</b>  | 411.598.419,78 |
| 31-ago.-11 | 707.087.712,76 | <b>268.147.150,38</b> | 57,66% | 37,92% | 1,18% | 13,23% | <b>0,16%</b>  | <b>1,92%</b>  | 407.724.567,10 |
| 30-sep.-11 | 705.140.438,88 | <b>267.183.876,05</b> | 57,28% | 37,89% | 1,16% | 13,09% | <b>0,08%</b>  | <b>1,00%</b>  | 403.880.866,74 |
| 31-oct.-11 | 703.187.452,99 | <b>265.696.089,52</b> | 56,89% | 37,78% | 1,15% | 12,98% | <b>0,28%</b>  | <b>3,32%</b>  | 400.067.100,95 |
| 30-nov.-11 | 701.228.738,34 | <b>264.288.500,39</b> | 56,51% | 37,69% | 1,14% | 12,87% | <b>0,25%</b>  | <b>2,98%</b>  | 396.283.053,51 |
| 31-dic.-11 | 699.269.967,10 | <b>263.261.093,09</b> | 56,13% | 37,65% | 1,13% | 12,74% | <b>0,11%</b>  | <b>1,31%</b>  | 392.531.703,15 |
| 31-ene.-12 | 697.305.450,14 | <b>261.893.291,79</b> | 55,76% | 37,56% | 1,12% | 12,63% | <b>0,24%</b>  | <b>2,83%</b>  | 388.809.609,75 |
| 29-feb.-12 | 695.335.170,59 | <b>260.588.400,21</b> | 55,39% | 37,48% | 1,11% | 12,53% | <b>0,22%</b>  | <b>2,57%</b>  | 385.116.561,82 |
| 31-mar.-12 | 693.359.111,56 | <b>258.867.875,32</b> | 55,02% | 37,34% | 1,10% | 12,44% | <b>0,38%</b>  | <b>4,43%</b>  | 381.452.349,37 |
| 30-abr.-12 | 691.377.256,08 | <b>258.896.709,85</b> | 54,65% | 37,45% | 1,09% | 12,28% | <b>-0,30%</b> | <b>-3,63%</b> | 377.816.763,88 |
| 31-may.-12 | 689.389.587,16 | <b>257.436.239,31</b> | 54,28% | 37,34% | 1,08% | 12,18% | <b>0,28%</b>  | <b>3,28%</b>  | 374.209.598,24 |
| 30-jun.-12 | 687.399.418,55 | <b>256.481.587,36</b> | 53,92% | 37,31% | 1,07% | 12,07% | <b>0,08%</b>  | <b>0,98%</b>  | 370.632.442,74 |
| 31-jul.-12 | 685.403.412,10 | <b>254.970.529,27</b> | 53,56% | 37,20% | 1,06% | 11,98% | <b>0,30%</b>  | <b>3,54%</b>  | 367.083.278,47 |
| 31-ago.-12 | 683.401.550,70 | <b>254.189.633,03</b> | 53,20% | 37,19% | 1,05% | 11,86% | <b>0,01%</b>  | <b>0,17%</b>  | 363.561.902,81 |
| 30-sep.-12 | 681.393.817,18 | <b>253.392.724,66</b> | 52,84% | 37,19% | 1,04% | 11,75% | <b>0,02%</b>  | <b>0,24%</b>  | 360.068.114,53 |
| 31-oct.-12 | 679.380.194,30 | <b>252.365.440,68</b> | 52,49% | 37,15% | 1,03% | 11,64% | <b>0,11%</b>  | <b>1,31%</b>  | 356.601.713,85 |
| 30-nov.-12 | 677.360.664,80 | <b>251.163.845,27</b> | 52,14% | 37,08% | 1,02% | 11,55% | <b>0,18%</b>  | <b>2,13%</b>  | 353.162.502,33 |
| 31-dic.-12 | 675.341.971,78 | <b>249.665.572,52</b> | 51,79% | 36,97% | 1,01% | 11,47% | <b>0,30%</b>  | <b>3,53%</b>  | 349.753.784,14 |
| 31-ene.-13 | 673.317.357,26 | <b>248.481.194,60</b> | 51,44% | 36,90% | 1,00% | 11,38% | <b>0,18%</b>  | <b>2,08%</b>  | 346.371.825,78 |
| 28-feb.-13 | 671.286.803,87 | <b>247.478.924,29</b> | 51,10% | 36,87% | 0,99% | 11,29% | <b>0,10%</b>  | <b>1,22%</b>  | 343.016.433,28 |
| 31-mar.-13 | 669.250.294,19 | <b>246.515.375,54</b> | 50,76% | 36,83% | 0,98% | 11,19% | <b>0,09%</b>  | <b>1,03%</b>  | 339.687.413,98 |
| 30-abr.-13 | 667.207.810,75 | <b>245.328.736,88</b> | 50,42% | 36,77% | 0,98% | 11,10% | <b>0,18%</b>  | <b>2,10%</b>  | 336.384.576,61 |
| 31-may.-13 | 665.159.336,02 | <b>243.923.229,33</b> | 50,08% | 36,67% | 0,97% | 11,03% | <b>0,27%</b>  | <b>3,15%</b>  | 333.107.731,20 |
| 30-jun.-13 | 663.111.616,14 | <b>242.816.536,85</b> | 49,74% | 36,62% | 0,96% | 10,95% | <b>0,15%</b>  | <b>1,74%</b>  | 329.860.053,68 |
| 31-jul.-13 | 661.057.889,62 | <b>241.563.340,00</b> | 49,41% | 36,54% | 0,95% | 10,87% | <b>0,21%</b>  | <b>2,46%</b>  | 326.637.956,97 |
| 31-ago.-13 | 658.998.138,83 | <b>240.513.483,02</b> | 49,08% | 36,50% | 0,95% | 10,78% | <b>0,12%</b>  | <b>1,47%</b>  | 323.441.255,34 |
| 30-sep.-13 | 656.932.346,11 | <b>239.510.480,13</b> | 48,75% | 36,46% | 0,94% | 10,70% | <b>0,10%</b>  | <b>1,24%</b>  | 320.269.764,38 |
| 31-oct.-13 | 654.860.493,73 | <b>238.293.492,12</b> | 48,43% | 36,39% | 0,93% | 10,62% | <b>0,19%</b>  | <b>2,30%</b>  | 317.123.300,94 |
| 30-nov.-13 | 652.782.563,92 | <b>236.956.654,81</b> | 48,10% | 36,30% | 0,93% | 10,56% | <b>0,24%</b>  | <b>2,89%</b>  | 314.001.683,19 |
| 31-dic.-13 | 650.703.792,43 | <b>235.767.057,78</b> | 47,78% | 36,23% | 0,92% | 10,48% | <b>0,18%</b>  | <b>2,19%</b>  | 310.907.240,71 |
| 31-ene.-14 | 648.618.923,21 | <b>234.640.850,19</b> | 47,46% | 36,18% | 0,91% | 10,41% | <b>0,16%</b>  | <b>1,88%</b>  | 307.837.257,74 |
| 28-feb.-14 | 646.527.938,38 | <b>233.088.807,16</b> | 47,14% | 36,05% | 0,91% | 10,35% | <b>0,34%</b>  | <b>4,01%</b>  | 304.791.556,41 |
| 31-mar.-14 | 644.430.819,99 | <b>231.810.963,21</b> | 46,83% | 35,97% | 0,90% | 10,29% | <b>0,22%</b>  | <b>2,66%</b>  | 301.769.960,12 |
| 30-abr.-14 | 642.327.550,05 | <b>230.695.545,90</b> | 46,51% | 35,92% | 0,89% | 10,22% | <b>0,16%</b>  | <b>1,85%</b>  | 298.772.293,51 |
| 31-may.-14 | 640.218.110,52 | <b>229.708.916,49</b> | 46,20% | 35,88% | 0,89% | 10,14% | <b>0,10%</b>  | <b>1,19%</b>  | 295.798.382,41 |
| 30-jun.-14 | 638.109.627,99 | <b>228.113.352,62</b> | 45,89% | 35,75% | 0,88% | 10,09% | <b>0,37%</b>  | <b>4,31%</b>  | 292.851.332,87 |
| 31-jul.-14 | 635.994.960,57 | <b>226.673.132,50</b> | 45,59% | 35,64% | 0,88% | 10,04% | <b>0,30%</b>  | <b>3,55%</b>  | 289.927.659,86 |
| 31-ago.-14 | 633.874.090,14 | <b>225.192.852,10</b> | 45,28% | 35,53% | 0,87% | 9,99%  | <b>0,32%</b>  | <b>3,78%</b>  | 287.027.193,17 |
| 30-sep.-14 | 631.746.998,48 | <b>223.972.429,77</b> | 44,98% | 35,45% | 0,87% | 9,93%  | <b>0,21%</b>  | <b>2,46%</b>  | 284.149.763,73 |
| 31-oct.-14 | 629.613.667,35 | <b>222.674.737,24</b> | 44,68% | 35,37% | 0,86% | 9,87%  | <b>0,24%</b>  | <b>2,87%</b>  | 281.295.203,68 |
| 30-nov.-14 | 627.474.078,45 | <b>221.379.343,87</b> | 44,38% | 35,28% | 0,86% | 9,82%  | <b>0,24%</b>  | <b>2,87%</b>  | 278.463.346,33 |
| 31-dic.-14 | 625.339.624,04 | <b>219.758.096,05</b> | 44,08% | 35,14% | 0,85% | 9,77%  | <b>0,39%</b>  | <b>4,62%</b>  | 275.659.056,12 |
| 31-ene.-15 | 623.198.908,55 | <b>218.662.726,28</b> | 43,79% | 35,09% | 0,85% | 9,71%  | <b>0,16%</b>  | <b>1,86%</b>  | 272.877.086,07 |
| 28-feb.-15 | 621.051.913,64 | <b>217.271.524,92</b> | 43,49% | 34,98% | 0,84% | 9,66%  | <b>0,29%</b>  | <b>3,46%</b>  | 270.117.273,38 |
| 31-mar.-15 | 618.898.620,87 | <b>216.019.650,16</b> | 43,20% | 34,90% | 0,84% | 9,61%  | <b>0,23%</b>  | <b>2,73%</b>  | 267.379.456,40 |
| 30-abr.-15 | 616.739.011,78 | <b>214.967.591,23</b> | 42,91% | 34,86% | 0,83% | 9,55%  | <b>0,14%</b>  | <b>1,65%</b>  | 264.663.474,61 |
| 31-may.-15 | 614.573.067,83 | <b>213.837.232,73</b> | 42,63% | 34,79% | 0,83% | 9,49%  | <b>0,18%</b>  | <b>2,08%</b>  | 261.969.168,63 |
| 30-jun.-15 | 612.414.873,02 | <b>212.477.020,97</b> | 42,34% | 34,69% | 0,82% | 9,45%  | <b>0,29%</b>  | <b>3,38%</b>  | 259.302.351,34 |
| 31-jul.-15 | 610.250.347,50 | <b>211.117.313,01</b> | 42,06% | 34,60% | 0,82% | 9,40%  | <b>0,29%</b>  | <b>3,40%</b>  | 256.656.831,89 |
| 31-ago.-15 | 608.079.472,71 | <b>209.638.573,56</b> | 41,78% | 34,48% | 0,82% | 9,36%  | <b>0,35%</b>  | <b>4,07%</b>  | 254.032.454,73 |
| 30-sep.-15 | 605.902.230,02 | <b>208.547.215,68</b> | 41,50% | 34,42% | 0,81% | 9,31%  | <b>0,16%</b>  | <b>1,94%</b>  | 251.429.065,38 |
| 31-oct.-15 | 603.718.600,75 | <b>207.131.536,38</b> | 41,22% | 34,31% | 0,81% | 9,27%  | <b>0,32%</b>  | <b>3,77%</b>  | 248.846.510,45 |
| 30-nov.-15 | 601.528.566,17 | <b>206.054.562,90</b> | 40,94% | 34,26% | 0,80% | 9,21%  | <b>0,16%</b>  | <b>1,88%</b>  | 246.284.637,63 |
| 31-dic.-15 | 599.334.314,99 | <b>204.394.497,59</b> | 40,67% | 34,10% | 0,80% | 9,18%  | <b>0,44%</b>  | <b>5,18%</b>  | 243.744.193,45 |
| 31-ene.-16 | 597.133.627,33 | <b>202.992.543,14</b> | 40,40% | 33,99% | 0,80% | 9,15%  | <b>0,32%</b>  | <b>3,77%</b>  | 241.224.120,55 |
| 29-feb.-16 | 594.926.484,33 | <b>201.605.395,83</b> | 40,13% | 33,89% | 0,79% | 9,11%  | <b>0,31%</b>  | <b>3,71%</b>  | 238.724.269,88 |
| 31-mar.-16 | 592.712.867,04 | <b>200.324.578,04</b> | 39,86% | 33,80% | 0,79% | 9,06%  | <b>0,26%</b>  | <b>3,12%</b>  | 236.244.493,42 |
| 30-abr.-16 | 590.492.756,47 | <b>198.775.249,80</b> | 39,59% | 33,66% | 0,79% | 9,03%  | <b>0,40%</b>  | <b>4,70%</b>  | 233.784.644,21 |
| 31-may.-16 | 588.266.133,58 | <b>197.371.961,65</b> | 39,33% | 33,55% | 0,78% | 9,00%  | <b>0,33%</b>  | <b>3,89%</b>  | 231.344.576,30 |
| 30-jun.-16 | 586.040.157,64 | <b>195.911.020,00</b> | 39,06% | 33,43% | 0,78% | 8,96%  | <b>0,36%</b>  | <b>4,27%</b>  | 228.926.948,90 |
| 31-jul.-16 | 583.807.652,18 | <b>194.629.344,46</b> | 38,80% | 33,34% | 0,78% | 8,93%  | <b>0,27%</b>  | <b>3,24%</b>  | 226.528.784,63 |
| 31-ago.-16 | 581.568.598,03 | <b>193.258.870,10</b> | 38,54% | 33,23% | 0,77% | 8,89%  | <b>0,32%</b>  | <b>3,79%</b>  | 224.149.940,83 |
| 30-sep.-16 | 579.322.975,99 | <b>192.149.295,98</b> | 38,28% | 33,17% | 0,77% | 8,84%  | <b>0,19%</b>  | <b>2,24%</b>  | 221.790.275,87 |
| 31-oct.-16 | 577.070.766,80 | <b>190.838.799,89</b> | 38,03% | 33,07% | 0,77% | 8,81%  | <b>0,29%</b>  | <b>3,48%</b>  | 219.449.649,07 |
| 30-nov.-16 | 574.811.951,12 | <b>189.280.007,29</b> | 37,77% | 32,93% | 0,76% | 8,78%  | <b>0,43%</b>  | <b>5,01%</b>  | 217.127.920,78 |
| 31-dic.-16 | 572.555.085,34 | <b>187.291.480,89</b> | 37,52% | 32,71% | 0,76% | 8,78%  | <b>0,66%</b>  | <b>7,64%</b>  | 214.828.170,01 |
| 31-ene.-17 | 570.291.599,43 | <b>185.567.790,61</b> | 37,27% | 32,54% | 0,76% | 8,76%  | <b>0,53%</b>  | <b>6,14%</b>  | 212.547.007,65 |
| 28-feb.-17 | 568.021.473,95 | <b>184.049.194,44</b> | 37,02% | 32,40% | 0,76% | 8,73%  | <b>0,42%</b>  | <b>4,95%</b>  | 210.284.297,23 |
| 31-mar.-17 | 565.744.689,44 | <b>182.968.473,58</b> | 36,77% | 32,34% | 0,75% | 8,69%  | <b>0,19%</b>  | <b>2,22%</b>  | 208.039.903,24 |
| 30-abr.-17 | 563.461.226,37 | <b>181.846.871,10</b> | 36,53% | 32,27% | 0,75% | 8,65%  | <b>0,21%</b>  | <b>2,49%</b>  | 205.813.691,10 |
| 31-may.-17 | 561.171.065,13 | <b>180.657.660,89</b> | 36,28% | 32,19% | 0,75% | 8,61%  | <b>0,25%</b>  | <b>2,94%</b>  | 203.605.527,21 |
| 30-jun.-17 | 558.880.146,91 | <b>179.439.516,86</b> | 36,04% | 32,11% | 0,74% | 8,58%  | <b>0,27%</b>  | <b>3,16%</b>  | 201.417.427,13 |
| 31-jul.-17 | 556.582.508,66 | <b>177.941.488,25</b> | 35,80% | 31,97% | 0,74% | 8,56%  | <b>0,43%</b>  | <b>4,99%</b>  | 199.247.088,38 |
| 31-ago.-17 | 554.278.130,68 | <b>176.880.347,22</b> | 35,56% | 31,91% | 0,74% | 8,52%  | <b>0,18%</b>  | <b>2,17%</b>  | 197.094.380,32 |
| 30-sep.-17 | 551.966.993,18 | <b>175.333.448,43</b> | 35,32% | 31,77% | 0,74% | 8,50%  | <b>0,46%</b>  | <b>5,38%</b>  | 194.959.173,23 |
| 31-oct.-17 | 549.649.076,35 | <b>173.613.136,18</b> | 35,08% | 31,59% | 0,74% | 8,48%  | <b>0,56%</b>  | <b>6,56%</b>  | 192.841.338,31 |
| 30-nov.-17 | 547.324.360,30 | <b>172.149.903,26</b> | 34,85% | 31,45% | 0,73% | 8,46%  | <b>0,42%</b>  | <b>4,94%</b>  | 190.740.747,65 |
| 31-dic.-17 | 545.002.656,18 | <b>170.670.999,08</b> | 34,62% | 31,32% | 0,73% | 8,44%  | <b>0,44%</b>  | <b>5,12%</b>  | 188.660.677,43 |
| 31-ene.-18 | 542.674.141,74 | <b>169.828.283,59</b> | 34,38% | 31,29% | 0,73% | 8,39%  | <b>0,07%</b>  |               |                |

|            |                |                       |        |        |       |       |               |               |                |
|------------|----------------|-----------------------|--------|--------|-------|-------|---------------|---------------|----------------|
| 31-mar.-19 | 509.471.777,84 | <b>149.899.824,42</b> | 31,30% | 29,42% | 0,70% | 8,14% | <b>0,47%</b>  | <b>5,52%</b>  | 159.464.466,58 |
| 30-abr.-19 | 507.055.652,87 | <b>148.356.717,40</b> | 31,09% | 29,26% | 0,70% | 8,13% | <b>0,56%</b>  | <b>6,49%</b>  | 157.646.193,97 |
| 31-may.-19 | 504.632.440,60 | <b>147.217.656,49</b> | 30,88% | 29,17% | 0,70% | 8,10% | <b>0,29%</b>  | <b>3,44%</b>  | 155.842.926,66 |
| 30-jun.-19 | 502.221.183,66 | <b>145.863.453,12</b> | 30,68% | 29,04% | 0,70% | 8,08% | <b>0,44%</b>  | <b>5,20%</b>  | 154.060.401,36 |
| 31-jul.-19 | 499.802.853,70 | <b>144.712.036,52</b> | 30,47% | 28,95% | 0,70% | 8,06% | <b>0,31%</b>  | <b>3,65%</b>  | 152.292.598,64 |
| 31-ago.-19 | 497.377.429,98 | <b>143.485.698,60</b> | 30,27% | 28,85% | 0,70% | 8,04% | <b>0,36%</b>  | <b>4,28%</b>  | 150.539.409,43 |
| 30-sep.-19 | 494.944.891,68 | <b>142.203.193,85</b> | 30,06% | 28,73% | 0,69% | 8,02% | <b>0,41%</b>  | <b>4,77%</b>  | 148.800.725,42 |
| 31-oct.-19 | 492.505.217,93 | <b>140.931.593,70</b> | 29,86% | 28,62% | 0,69% | 8,00% | <b>0,40%</b>  | <b>4,73%</b>  | 147.076.439,06 |
| 30-nov.-19 | 490.058.387,81 | <b>139.871.804,63</b> | 29,66% | 28,54% | 0,69% | 7,98% | <b>0,26%</b>  | <b>3,03%</b>  | 145.366.443,58 |
| 31-dic.-19 | 487.648.819,99 | <b>138.870.914,29</b> | 29,46% | 28,48% | 0,69% | 7,95% | <b>0,22%</b>  | <b>2,67%</b>  | 143.683.726,91 |
| 31-ene.-20 | 485.232.184,09 | <b>137.418.082,42</b> | 29,27% | 28,32% | 0,69% | 7,94% | <b>0,55%</b>  | <b>6,44%</b>  | 142.014.952,72 |
| 29-feb.-20 | 482.808.459,40 | <b>136.170.748,08</b> | 29,07% | 28,20% | 0,69% | 7,92% | <b>0,41%</b>  | <b>4,81%</b>  | 140.360.017,56 |
| 31-mar.-20 | 480.377.625,12 | <b>135.176.701,57</b> | 28,88% | 28,14% | 0,68% | 7,90% | <b>0,23%</b>  | <b>2,70%</b>  | 138.718.818,75 |
| 30-abr.-20 | 477.939.660,39 | <b>134.276.113,44</b> | 28,68% | 28,09% | 0,68% | 7,86% | <b>0,16%</b>  | <b>1,90%</b>  | 137.091.254,31 |
| 31-may.-20 | 475.494.544,30 | <b>133.346.808,80</b> | 28,49% | 28,04% | 0,68% | 7,83% | <b>0,18%</b>  | <b>2,16%</b>  | 135.477.222,97 |
| 30-jun.-20 | 473.072.712,19 | <b>132.404.995,06</b> | 28,30% | 27,99% | 0,68% | 7,81% | <b>0,20%</b>  | <b>2,35%</b>  | 133.885.243,71 |
| 31-jul.-20 | 470.643.776,03 | <b>131.204.859,29</b> | 28,11% | 27,88% | 0,67% | 7,79% | <b>0,40%</b>  | <b>4,64%</b>  | 132.306.506,94 |
| 31-ago.-20 | 468.207.715,00 | <b>130.082.688,35</b> | 27,92% | 27,78% | 0,67% | 7,77% | <b>0,34%</b>  | <b>4,00%</b>  | 130.740.914,26 |
| 30-sep.-20 | 465.764.508,19 | <b>128.919.091,59</b> | 27,74% | 27,68% | 0,67% | 7,75% | <b>0,37%</b>  | <b>4,40%</b>  | 129.188.367,99 |
| 31-oct.-20 | 463.314.134,64 | <b>127.476.397,41</b> | 27,55% | 27,51% | 0,67% | 7,75% | <b>0,60%</b>  | <b>6,92%</b>  | 127.648.771,09 |
| 30-nov.-20 | 460.856.573,33 | <b>126.489.781,96</b> | 27,37% | 27,45% | 0,67% | 7,72% | <b>0,24%</b>  | <b>2,90%</b>  | 126.122.027,25 |
| 31-dic.-20 | 458.394.156,08 | <b>125.042.415,06</b> | 27,18% | 27,28% | 0,67% | 7,72% | <b>0,61%</b>  | <b>7,12%</b>  | 124.608.680,44 |
| 31-ene.-21 | 455.924.515,75 | <b>123.650.831,29</b> | 27,00% | 27,12% | 0,67% | 7,72% | <b>0,58%</b>  | <b>6,71%</b>  | 123.107.989,37 |
| 28-feb.-21 | 453.447.631,13 | <b>122.219.210,83</b> | 26,82% | 26,95% | 0,67% | 7,71% | <b>0,62%</b>  | <b>7,17%</b>  | 121.619.859,81 |
| 31-mar.-21 | 450.963.480,99 | <b>120.609.677,78</b> | 26,64% | 26,74% | 0,67% | 7,72% | <b>0,77%</b>  | <b>8,90%</b>  | 120.144.198,18 |
| 30-abr.-21 | 448.472.044,01 | <b>119.256.823,33</b> | 26,46% | 26,59% | 0,67% | 7,71% | <b>0,57%</b>  | <b>6,66%</b>  | 118.680.911,56 |
| 31-may.-21 | 445.973.298,81 | <b>118.132.841,63</b> | 26,29% | 26,49% | 0,67% | 7,70% | <b>0,39%</b>  | <b>4,55%</b>  | 117.229.907,71 |
| 30-jun.-21 | 443.470.820,37 | <b>117.204.327,29</b> | 26,11% | 26,43% | 0,66% | 7,67% | <b>0,23%</b>  | <b>2,68%</b>  | 115.792.034,05 |
| 31-jul.-21 | 440.961.001,33 | <b>115.305.883,27</b> | 25,94% | 26,15% | 0,67% | 7,70% | <b>1,06%</b>  | <b>12,00%</b> | 114.366.250,76 |
| 31-ago.-21 | 438.443.820,15 | <b>113.877.403,56</b> | 25,76% | 25,97% | 0,67% | 7,70% | <b>0,67%</b>  | <b>7,77%</b>  | 112.952.467,61 |
| 30-sep.-21 | 435.919.255,24 | <b>112.493.922,14</b> | 25,59% | 25,81% | 0,67% | 7,70% | <b>0,64%</b>  | <b>7,45%</b>  | 111.550.595,01 |
| 31-oct.-21 | 433.387.284,95 | <b>111.512.416,38</b> | 25,42% | 25,73% | 0,66% | 7,67% | <b>0,29%</b>  | <b>3,46%</b>  | 110.160.544,00 |
| 30-nov.-21 | 430.847.887,53 | <b>110.061.214,02</b> | 25,25% | 25,55% | 0,66% | 7,68% | <b>0,72%</b>  | <b>8,30%</b>  | 108.782.226,25 |
| 31-dic.-21 | 428.303.896,47 | <b>108.981.204,81</b> | 25,08% | 25,44% | 0,66% | 7,66% | <b>0,39%</b>  | <b>4,26%</b>  | 107.416.270,14 |
| 31-ene.-22 | 425.752.443,04 | <b>108.673.053,28</b> | 24,91% | 25,52% | 0,66% | 7,61% | <b>-0,31%</b> | <b>-3,84%</b> | 106.061.865,02 |
| 28-feb.-22 | 423.193.505,34 | <b>107.730.425,70</b> | 24,74% | 25,46% | 0,66% | 7,59% | <b>0,27%</b>  | <b>3,17%</b>  | 104.718.924,48 |
| 31-mar.-22 | 420.627.061,43 | <b>106.393.277,64</b> | 24,58% | 25,29% | 0,66% | 7,59% | <b>0,64%</b>  | <b>7,40%</b>  | 103.387.362,73 |
| 30-abr.-22 | 418.053.089,27 | <b>105.353.985,94</b> | 24,41% | 25,20% | 0,65% | 7,57% | <b>0,37%</b>  | <b>4,32%</b>  | 102.067.094,59 |
| 31-may.-22 | 415.471.566,81 | <b>104.007.040,95</b> | 24,25% | 25,03% | 0,65% | 7,57% | <b>0,67%</b>  | <b>7,70%</b>  | 100.758.035,49 |
| 30-jun.-22 | 412.891.381,82 | <b>102.948.078,09</b> | 24,09% | 24,93% | 0,65% | 7,56% | <b>0,40%</b>  | <b>4,69%</b>  | 99.462.247,78  |
| 31-jul.-22 | 410.303.628,30 | <b>101.667.858,40</b> | 23,93% | 24,78% | 0,65% | 7,56% | <b>0,62%</b>  | <b>7,20%</b>  | 98.177.479,28  |
| 31-ago.-22 | 407.708.284,03 | <b>100.267.857,01</b> | 23,77% | 24,59% | 0,65% | 7,56% | <b>0,75%</b>  | <b>8,63%</b>  | 96.903.647,37  |
| 30-sep.-22 | 405.105.326,76 | <b>98.925.451,26</b>  | 23,61% | 24,42% | 0,65% | 7,57% | <b>0,70%</b>  | <b>8,14%</b>  | 95.640.670,04  |
| 31-oct.-22 | 402.494.734,14 | <b>97.869.874,75</b>  | 23,45% | 24,32% | 0,65% | 7,56% | <b>0,43%</b>  | <b>4,99%</b>  | 94.388.465,84  |
| 30-nov.-22 | 399.876.483,78 | <b>96.153.944,54</b>  | 23,29% | 24,05% | 0,65% | 7,58% | <b>1,11%</b>  | <b>12,54%</b> | 93.146.953,91  |
| 31-dic.-22 | 397.268.174,43 | <b>94.952.449,40</b>  | 23,14% | 23,90% | 0,65% | 7,58% | <b>0,60%</b>  | <b>6,98%</b>  | 91.920.131,17  |
| 31-ene.-23 | 394.652.214,04 | <b>93.385.498,75</b>  | 22,98% | 23,66% | 0,66% | 7,59% | <b>1,00%</b>  | <b>11,34%</b> | 90.703.798,01  |
| 28-feb.-23 | 392.028.580,16 | <b>92.083.525,21</b>  | 22,83% | 23,49% | 0,66% | 7,60% | <b>0,73%</b>  | <b>8,46%</b>  | 89.497.875,62  |
| 31-mar.-23 | 389.397.250,30 | <b>91.013.013,50</b>  | 22,68% | 23,37% | 0,66% | 7,59% | <b>0,49%</b>  | <b>5,78%</b>  | 88.302.285,76  |
| 30-abr.-23 | 386.758.201,86 | <b>90.085.671,00</b>  | 22,52% | 23,29% | 0,65% | 7,57% | <b>0,34%</b>  | <b>4,05%</b>  | 87.116.950,73  |
| 31-may.-23 | 384.111.412,22 | <b>87.837.457,49</b>  | 22,37% | 22,87% | 0,66% | 7,63% | <b>1,82%</b>  | <b>19,82%</b> | 85.941.793,40  |
| 30-jun.-23 | 381.470.295,64 | <b>86.641.366,55</b>  | 22,22% | 22,71% | 0,66% | 7,63% | <b>0,68%</b>  | <b>7,85%</b>  | 84.779.723,47  |
| 31-jul.-23 | 378.821.431,78 | <b>85.588.200,78</b>  | 22,08% | 22,59% | 0,66% | 7,63% | <b>0,52%</b>  | <b>6,12%</b>  | 83.627.647,34  |
| 31-ago.-23 | 376.164.797,93 | <b>83.504.704,14</b>  | 21,93% | 22,20% | 0,66% | 7,68% | <b>1,75%</b>  | <b>19,05%</b> | 82.485.489,74  |
| 30-sep.-23 | 373.500.371,28 | <b>81.868.802,84</b>  | 21,78% | 21,92% | 0,67% | 7,71% | <b>1,26%</b>  | <b>14,11%</b> | 81.353.175,97  |
| 31-oct.-23 | 370.828.128,98 | <b>80.906.087,36</b>  | 21,64% | 21,82% | 0,67% | 7,70% | <b>0,46%</b>  | <b>5,43%</b>  | 80.230.631,83  |
| 30-nov.-23 | 368.148.048,10 | <b>79.213.732,77</b>  | 21,49% | 21,52% | 0,67% | 7,74% | <b>1,38%</b>  | <b>15,35%</b> | 79.117.783,66  |
| 31-dic.-23 | 365.479.331,16 | <b>78.094.865,41</b>  | 21,35% | 21,37% | 0,67% | 7,74% | <b>0,69%</b>  | <b>8,00%</b>  | 78.018.662,40  |
| 31-ene.-24 | 362.802.785,99 | <b>77.108.884,62</b>  | 21,20% | 21,25% | 0,67% | 7,73% | <b>0,53%</b>  | <b>6,22%</b>  | 76.929.048,40  |
| 29-feb.-24 | 360.118.389,61 | <b>75.411.226,53</b>  | 21,06% | 20,94% | 0,67% | 7,77% | <b>1,47%</b>  | <b>16,31%</b> | 75.848.869,91  |
| 31-mar.-24 | 357.426.119,01 | <b>74.574.823,19</b>  | 20,92% | 20,86% | 0,67% | 7,75% | <b>0,36%</b>  | <b>4,28%</b>  | 74.778.055,68  |
| 30-abr.-24 | 354.725.951,08 | <b>73.805.936,36</b>  | 20,78% | 20,81% | 0,67% | 7,74% | <b>0,28%</b>  | <b>3,28%</b>  | 73.716.534,99  |
| 31-may.-24 | 352.017.862,65 | <b>72.664.237,61</b>  | 20,64% | 20,64% | 0,67% | 7,74% | <b>0,79%</b>  | <b>9,07%</b>  | 72.664.237,61  |

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

**TACP / CPR: 7,74%**

| YAP / CRI: 1,74%                |                                              |                                      |                             |                                              |                                      |                             |                                              |                                      |                             |  |  |
|---------------------------------|----------------------------------------------|--------------------------------------|-----------------------------|----------------------------------------------|--------------------------------------|-----------------------------|----------------------------------------------|--------------------------------------|-----------------------------|--|--|
| Bonos Serie A / Series A Bonds  |                                              |                                      |                             | Bonos Serie B / Series B Bonds               |                                      |                             |                                              | Bonos Serie C / Series C Bonds       |                             |  |  |
| Fecha de Pago /<br>Payment Date | Principal Amortizado/<br>Principal Repayment | Intereses Brutos /<br>Gross Interest | Flujo Total /<br>Total Flow | Principal Amortizado/<br>Principal Repayment | Intereses Brutos /<br>Gross Interest | Flujo Total /<br>Total Flow | Principal Amortizado/<br>Principal Repayment | Intereses Brutos /<br>Gross Interest | Flujo Total /<br>Total Flow |  |  |
| TOTAL:                          | 5.232,37                                     | 53,22                                | 5.285,59                    | 100.000,00                                   | 1.064,58                             | 101.064,58                  | 100.000,00                                   | 1.169,29                             | 101.169,29                  |  |  |
| 17/06/2024                      |                                              |                                      |                             |                                              |                                      |                             |                                              |                                      |                             |  |  |
| 16/09/2024                      | 5.232,37                                     | 53,22                                | 5.285,59                    | 100.000,00                                   | 1.064,58                             | 101.064,58                  | 100.000,00                                   | 1.169,29                             | 101.169,29                  |  |  |