

F.T.A. UCI 15

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

NAME OF THE FUND: **F.T.A. UCI 15**

INFORMATION AT: **QUARTER/SEMESTER:** June 18, 2020 - September 18, 2020 **YEAR:** 2020

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	April 28th, 2006	Paying Agent	BANCO SANTANDER	
Disbursement Date	May 5th, 2006	Negotiation Market	AIAF	
Final Date of Redemption	December 18th, 2048	Ratings Agencies	FITCH RATINGS STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T., S.A.	Rating	Initial	Current
	UNIÓN DE CRÉDITOS INMOBILIARIOS, S.	CLASS A	AAA/AAA	BBB / A+
		CLASS B	A+/A-	BB+ / BBB
		CLASS C	BBB+/BBB	CCC / B-
		CLASS D	CCC-/No Rating	CCC / No Rating

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A ES0380957003	13.406	Nominal per Bond	100.000,00	24.005,89	
		Total Nominal	1.340.600.000,00	321.822.961,34	24.01%
CLASS B ES0380957011	329	Nominal per Bond	100.000,00	100.000,00	
		Total Nominal	32.900.000,00	32.900.000,00	100,00 %
CLASS C ES0380957029	565	Nominal per Bond	100.000,00	100.000,00	
		Total Nominal	56.500.000,00	56.500.000,00	100,00 %
CLASS D ES0380957037	216	Nominal per Bond	100.000,00	63.001,61	
		Total Nominal	21.600.000,00	13.608.347,76	63,00%

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 18, 2020			Next Payment Date December 18, 2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	563,49 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS B	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS C	0,00 €	40,38 €	0,043%	10,87 €	8,80 €
CLASS D	1.186,73 €	34,12 €	0,093%	14,81 €	12,00 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	13.817	6.709
CR's Outstanding to be amortised	1.430.000.010,21	453.611.592,33
CR's Outstanding per Loan to be amortised	103.495,69	67.612,40
Interest Rate	3,99 %	2,03%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	2,91%
Average Monthly Single Rate	3,54%
Constant Prepayment Rate from Constitution	5,63%

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QUARTERLY BONDS PAYOUT REPORT

September 18th, 2020

BONDS. PRINCIPAL	
Previous Balance	432.641.789,72 €
Principal Amortised	7.810.480,62 €
Outstanding Balance	424.831.309,10 €
% of Initial Balance	0,29 €
Principal accrued and unpaid	0,00 €

DATA	
Pool Cut-Off Date	9/11/2020
Payment Date	9/18/2020
Last Payment Date	6/18/2020
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,487%
Next Payment Date	12/18/2020

INTEREST PAID	
CLASS A	0,00 €
CLASS B	0,00 €
CLASS C	22.814,70 €
CLASS D	7.369,92 €
Interest accrued and unpaid	0,00 €

RESIDUAL LIFE (YEARS)		
	INITIAL	9/18/2020
CLASS A	3,71	4,71
CLASS B	6,30	8,75
CLASS C	6,30	8,75
CLASS D	6,34	7,52

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QUARTERLY COLLATERAL REPORT

September 18th, 2020

PRINCIPAL	
Previous Balance	462.156.020,06 €
Principal Amortised	8.544.427,73 €
Outstanding Balance	453.611.592,33 €
Number of Credit Rights	6.709
LTV	49,22%

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	37.007,35 €	25.550,28 €	24.834,60 €	57.764,79 €	4.861.658,63 €
Interest accrued on Credit Rights in Arrears	9.898,50 €	12.937,58 €	13.277,89 €	31.049,01 €	3.612.519,38 €
Outstanding Balance	10.934.717,74 €	5.085.599,74 €	2.907.779,06 €	4.088.712,03 €	9.770.016,36 €
Number of Credit Rights	111	64	39	44	99
% of Outstanding Balance	0,02 €	0,01 €	0,01 €	0,01 €	2,15%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	43.379.007,74 €
Difference in Actual Period	-990.294,54 €
Cumulative WRITE OFF up to date	42.388.713,20 €

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QUARTERLY COLLATERAL REPORT

September 18th, 2020

TRANSITORY PROPERTIES	
Last balance	16.065.845,24 €
Difference in Actual Period	-801.697,96 €
Current balance	15.264.147,28 €
Transitory properties CR's number	304

NET LOSSES	
Last balance	62.621.691,10 €
Difference in Actual Period	1.068.205,40 €
Current balance	63.689.896,50 €

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QUARTERLY REPORT - ALLOCATION OF CASH

September 18th, 2020

TOTAL CASH RECEIVED END OF PERIOD	10.323.236,78 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.121.153,12 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.861.062,07 €
Interest received under GIC	0,00 €
INCOMES/EXPENSES OF TRANSITORY PROPERTIES	1.341.022,94 €
INCOMES/EXPENSES OF INSURED PROPERTIES	0,00 €
OTHERS	-1,35 €

TREASURY ACCOUNT STATEMENT	13.614.080,99 €
PRINCIPAL RESERVE FUND	
Previous Balance	13.864.681,44 €
Difference	-256.333,68 €
Outstanding Balance	13.608.347,76 €
WITHHOLDING TAXES	5.733,23 €

TOTAL CASH PAID END OF PERIOD	10.323.236,78 €
ORDINARY EXPENSES	14.892,86 €
MANAGEMENT FEE	21.809,89 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST ON CLASS A BONDS	0,00 €
INTEREST ON CLASS B BONDS	0,00 €
INTEREST ON CLASS C BONDS	22.814,70 €
REDEMPTION ON CLASS A BONDS	7.554.146,94 €
INTEREST ON CLASS D BONDS	7.369,92 €
REDEMPTION ON CLASS D BONDS	256.333,68 €
FIXED FEE	6.000,00 €
VARIABLE FEE	2.696.202,47 €
RESERVE FUND	-256.333,68 €

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CREDIT ENHANCEMENT AND SUBORDINATED LOAN

September 18th, 2020

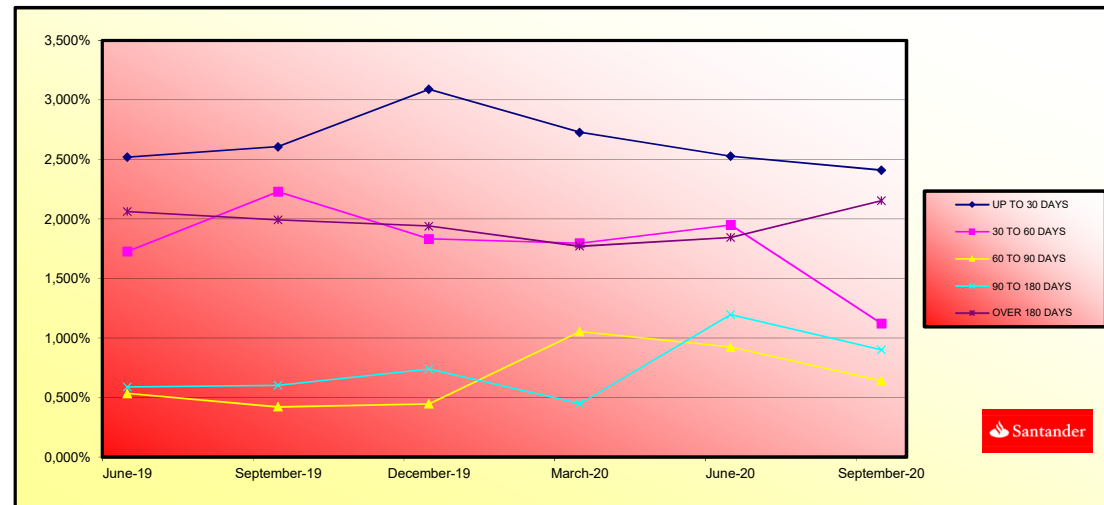
CREDIT ENHANCEMENT				
CONCEPTS	INITIAL		September 18th, 2020	
SUBORDINATED ISSUE	89.400.000,00 €	(6,25%)	89.400.000,00 €	(19,71%)
PRINCIPAL RESERVE FUND	21.600.000,00 €	1,51%	13.608.347,76 €	3,00%

SUBORDINATED LOANS		
CONCEPTS	INITIAL	September 18th, 2020
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	705.000,00 €	0,00 €
Interest Rate	3,490 %	---
SUBORDINATED LOAN UCB		
Total Outstanding Subordinated Loan	705.000,00 €	0,00 €
Interest Rate	3,490 %	---

**FONDO DE TITULIZACIÓN DE ACTIVOS
UCI 15**

**ARREARS PERFORMANCE
SEPTEMBER 18th, 2020**

ARREARS PERFORMANCE						
	June-19	September-19	December-19	March-20	June-20	September-20
UP TO 30 DAYS	2,521%	2,607%	3,091%	2,728%	2,527%	2,411%
30 TO 60 DAYS	1,726%	2,229%	1,833%	1,797%	1,950%	1,121%
60 TO 90 DAYS	0,534%	0,421%	0,446%	1,054%	0,924%	0,641%
90 TO 180 DAYS	0,590%	0,602%	0,741%	0,448%	1,196%	0,901%
OVER 180 DAYS	2,064%	1,992%	1,940%	1,771%	1,845%	2,154%



	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
Number of Loans	33	351	384
Outstanding Balance	2.744.928,81 €	28.266.886,89 €	31.011.815,70 €
% over Outstanding Balance	0,61%	6,23%	6,84%

Legal Moratorium: subject to RD 8/2020 and RD 11/2020. Consists of a 3 months total grace period (capital and interest) as well as an extension of the maturity date of the loan.
Voluntary - Sectorial Moratorium: Consists of a 6 or 12 months capital grace period, as well as the option of extending or not the maturity date of the loan.

FONDO DE TITULIZACIÓN DE ACTIVOS
UCI 15

TRIGGERS
SEPTEMBER 18th, 2020

TRIGGERS BONDS	
1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF CLASS B AND CLASS C:	
1.a) CR'S IN ARREARS OVER 90 DAYS	56.247.441,59 €
1.b) 2% CR'S OUTSTANDING BALANCE	9.072.231,85 €

THE AMORTISATION TRIGGER HAS BEEN REACHED, SO NEITHER CLASS B NOR CLASS C SHALL BE REDEEMED.

TRIGGERS RESERVE FUND	
1. IF 1.a) IS LOWER THAN 1.b) THERE IS NO REDEMPTION OF RESERVE FUND:	
1.a) CR'S OUTSTANDING BALANCE	453.611.592,33 €
1.b) 10% CR'S INITIAL OUTSTANDING BALANCE	143.000.001,02 €
2. IF 2.a) IS LOWER THAN 2.b) THERE IS NO REDEMPTION OF RESERVE FUND:	
2.a) CR'S INTEREST RATE	2,03%
2.b) WEIGHTED AVERAGE RATE BONDS A B, C y D + 0,40%	0,43%

THE TRIGGERS HAVE NOT BEEN REACHED.

RESERVE FUND LEVELS		
CURRENT ARREARS PERCENTAGE < 0,75%	HIGHER OF 3% CR OUTSTANDING BALANCE 0,40% INITIAL CR BALANCE	N/A
CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25%	HIGHER OF 3% CR OUTSTANDING BALANCE 0,70% INITIAL CR BALANCE	N/A
CURRENT ARREARS PERCENTAGE > 1,25%	HIGHER OF 3% CR OUTSTANDING BALANCE 0,80% INITIAL CR BALANCE	13.608.347,76 €

INTEREST DEFERRAL FOR CLASS B AND C	
IF 1) IS HIGHER THAN 2)+3) CLASS B INTERESTS ARE DEFERRED TO POSITION 7 ^o	
1) CLASS A OUTSTANDING BALANCE	329.377.108,28 €
2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)	408.205.154,15 €
3) REMAINING FUNDS AFTER PAYMENTS POINTS 1 ^o TO 4 ^o	24.151.215,47 €
IF 1) IS HIGHER THAN 2)+3) CLASS C INTERESTS ARE DEFERRED TO POSITION 8 ^o	
1) CLASS A AND CLASS B OUTSTANDING BALANCE	362.277.108,28 €
2) CR OUTSTANDING BALANCE (EXCLUDING WRITE OFF)	408.205.154,15 €
3) REMAINING FUNDS AFTER PAYMENTS POINTS 1 ^o TO 5 ^o	24.128.400,77 €

CLASS B INTEREST ARE NOT DEFERRED

CLASS C INTEREST ARE NOT DEFERRED

LIQUIDITY REMAINING	
Current Balance	1.801.544,62 €

IF 1.a) IS HIGHER THAN 9,60% CR OUTSTANDING BALANCE, INTEREST ON CLASS B or C SHALL BE DEFERRED		NO
1.a) ACCRUED DEFAULT BALANCE WILL BE THE SUM OF i) + ii)		45.592.639,76 €
i) CR OUTSTANDING BALANCE WITH ARREARS HIGHER THAN 18 MONTHS		45.406.438,18 €
ii) CR OUTSTANDING BALANCE IN PROCESS OF EXECUTION OF GUARANTEES WITH ARREARS LOWER THAN 18 MONTHS		186.201,58 €
RATIO		3,19%

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

(*) Rating Deposit

THE COUNTERPARTY MEETS THE MINIMUM RATING REQUIRED.

LTV				
	OUTSTANDING BALANCE (M EUR)	% OUTSTANDING BALANCE	NUMBER OF LOANS	% NUM LOANS
0,20 - 39,99	81.436.778,00 €	19,03%	1.325	28,22%
40,00 - 49,99	76.870.643,97 €	17,96%	779	16,59%
50,00 - 59,99	111.836.121,01 €	26,13%	1.219	25,96%
60,00 - 69,99	84.692.101,30 €	19,79%	789	16,80%
70,00 - 79,99	56.126.230,64 €	13,11%	452	9,63%
> 80,00	16.994.674,63 €	3,97%	132	2,81%
	427.956.549,55 €	100,00%	4.696	100,00%

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DEFINITIONS

September 18th, 2020

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

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

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

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

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

Fecha	Saldo antes de Pago	Saldo Real	Vector de Preprego	Permanencia final de mes	Mortalidad Mensual	CPR	Mortalidad Mensual	CPR
Date	Outstanding before repayment	Real outstanding	Prepayment vector	Remaining at the end of the month	Average single monthly	CPR	Monthly single monthly	CPR
			0.48%					3.64%
01-06-00	1 430 000 000.00		100.00%	100.00%				
01-07-00	1 427 807 898.67	1 380 843 487.53	99.52%	96.05%	3.30%	33.50%	3.30%	33.50%
01-08-00	1 425 729 196.74	1 353 249 969.08	99.04%	94.92%	2.57%	26.85%	1.79%	19.53%
01-09-00	1 423 283 389.63	1 327 391 212.12	98.56%	93.24%	2.31%	24.41%	1.76%	19.22%
01-10-00	1 421 430 444.70	1 315 540 418.08	98.99%	92.55%	1.92%	20.73%	0.74%	8.66%
01-11-00	1 419 270 341.23	1 297 490 943.21	97.62%	91.23%	1.78%	19.37%	1.22%	13.72%
01-12-00	1 417 103 055.41	1 275 442 619.04	97.15%	90.00%	1.74%	18.99%	1.55%	17.06%
01-01-01	1 414 528 529.38	1 256 146 954.54	96.68%	89.52%	1.68%	18.24%	1.20%	15.53%
01-02-01	1 412 746 841.15	1 237 697 683.85	96.21%	87.61%	1.64%	18.00%	1.47%	16.32%
01-03-01	1 410 557 864.94	1 223 628 940.59	95.75%	86.75%	1.57%	17.27%	0.80%	11.16%
01-04-01	1 408 361 609.90	1 204 243 585.17	95.29%	85.51%	1.55%	17.13%	1.43%	15.88%
01-05-01	1 406 158 052.55	1 179 024 458.45	94.83%	83.85%	1.59%	17.48%	1.94%	20.86%
01-06-01	1 403 947 168.38	1 161 496 331.55	94.37%	82.73%	1.57%	17.27%	1.33%	14.86%
01-07-01	1 401 728 933.02	1 142 960 875.12	93.92%	81.54%	1.56%	17.17%	1.44%	15.98%
01-08-01	1 399 503 322.02	1 123 052 569.05	93.47%	80.25%	1.56%	17.19%	1.99%	17.45%
01-09-01	1 397 270 919.87	1 101 396 337.69	93.02%	78.82%	1.57%	17.33%	1.77%	16.31%
01-10-01	1 395 029 874.95	1 091 486 277.77	92.57%	78.24%	1.52%	16.81%	1.74%	8.53%
01-11-01	1 392 781 988.59	1 075 381 579.59	92.12%	77.21%	1.51%	16.69%	1.52%	14.72%
01-12-01	1 390 526 630.00	1 064 435 247.80	91.68%	76.55%	1.47%	16.32%	0.86%	9.60%
01-01-02	1 388 263 771.35	1 052 639 111.52	91.24%	76.82%	1.45%	16.04%	0.95%	10.79%
01-02-02	1 385 993 388.69	1 042 056 670.95	90.80%	75.18%	1.42%	15.73%	0.84%	9.66%
01-03-02	1 383 715 457.01	1 031 569 624.24	90.36%	74.55%	1.39%	15.45%	0.84%	9.66%
01-04-02	1 381 428 951.21	1 022 457 994.61	89.92%	74.01%	1.38%	15.14%	0.72%	8.30%
01-05-02	1 379 138 846.10	1 014 169 355.03	89.49%	73.54%	1.36%	14.85%	0.62%	7.25%
01-06-02	1 376 876 116.41	1 006 555 566.61	89.06%	73.11%	1.30%	14.50%	0.58%	6.80%
01-07-02	1 374 527 738.83	998 556 597.38	88.63%	72.65%	1.27%	14.22%	0.57%	6.25%
01-08-02	1 372 211 681.82	990 175 042.13	88.20%	72.16%	1.25%	13.96%	0.71%	7.80%
01-09-02	1 369 887 925.97	983 543 547.82	87.78%	71.80%	1.22%	13.69%	0.50%	5.85%
01-10-02	1 367 556 443.82	985 241 022.52	87.35%	71 045%	1.19%	13.41%	0.40%	4.20%
01-11-02	1 365 219 208.10	980 988 583.26	86.94%	71.86%	1.13%	12.78%	0.28%	3.09%
01-12-02	1 362 870 196.62	967 051 291.16	86.52%	70.98%	1.14%	12.62%	1.25%	14.02%
01-01-03	1 360 515 536.75	916 604 024.78	83.24%	70 860%	1.11%	12.60%	0.42%	6.34%
01-02-03	1 358 153 338.83	954 925 810.28	85.99%	70 31%	1.09%	12 03%	0.50%	5.81%
01-03-03	1 355 783 433.58	959 299 268.59	85.27%	70 08%	1.07%	12 1%	0.33%	2.91%
01-04-03	1 353 405 688.37	944 260 166.47	84.66%	69 77%	1.05%	11 93%	0.44%	5.15%
01-05-03	1 351 019 987.09	936 820 043.34	84.45%	69 34%	1.04%	11 80%	0.61%	7.11%
01-06-03	1 348 626 373.42	931 491 274.54	84.03%	69 07%	1.02%	11 60%	0.35%	4.61%
01-07-03	1 346 224 800.98	920 020 233.76	83.64%	68 71%	1.01%	11 46%	0.52%	6.04%
01-08-03	1 343 815 536.75	916 604 024.78	83.24%	68 22%	1.00%	11 38%	0.76%	9.34%
01-09-03	1 341 398 261.71	908 456 628.22	82.84%	67 60%	0.99%	11 27%	0.61%	7.03%
01-10-03	1 338 972 945.24	904 644 124.40	82.44%	67 59%	0.98%	11 10%	0.35%	4.16%
01-11-03	1 336 538 572.96	898 264 885.17	82.04%	67 21%	0.98%	10 98%	0.52%	6.28%
01-12-03	1 334 098 104.99	890 862 284.38	81.65%	66 78%	0.96%	10 90%	0.64%	7.44%
01-01-04	1 331 648 519.50	884 534 551.82	81.26%	66 42%	0.95%	10 79%	0.53%	6.16%
01-02-04	1 329 191 054.09	877 748 970.70	80.88%	65 94%	0.94%	10 70%	0.56%	6.34%
01-03-04	1 326 725 417.62	869 514 857.72	80.48%	65 54%	0.93%	10 66%	0.75%	8.68%
01-04-04	1 324 251 592.80	863 787 994.68	80.09%	65 23%	0.92%	10 55%	0.47%	5.23%
01-05-04	1 321 769 522.69	857 025 226.48	79.70%	64 84%	0.92%	10 47%	0.60%	6.93%
01-06-04	1 319 279 206.62	851 593 316.58	79.32%	64 55%	0.91%	10 37%	0.45%	5.23%
01-07-04	1 316 780 616.26	845 787 863.41	78.94%	64 23%	0.91%	10 28%	0.35%	4.91%
01-08-04	1 314 274 959.22	838 928 310.84	78.56%	63 88%	0.90%	10 20%	0.86%	9.81%
01-09-04	1 311 760 870.88	832 048 732.05	78.18%	63 13%	0.90%	10 26%	0.87%	9.97%
01-10-04	1 309 239 823.52	822 803 112.58	77.80%	62 85%	0.89%	10 18%	0.85%	9.18%
01-11-04	1 306 707 898.38	815 621 494.23	77.43%	62 42%	0.89%	10 12%	0.68%	7.87%
01-12-04	1 304 168 742.50	809 499 397.96	77.06%	62 07%	0.88%	10 07%	0.86%	9.25%
01-01-05	1 301 621 148.98	802 308 652.86	76.68%	61 64%	0.88%	10 02%	0.69%	8.02%
01-02-05	1 299 071 461.15	797 750 452.49	76.31%	61 41%	0.87%	9 92%	0.37%	4.39%
01-03-05	1 296 513 225.81	791 491 492.28	75.94%	61 07%	0.86%	9 86%	0.35%	4.16%
01-04-05	1 293 946 624.19	787 459 136.58	75.58%	60 86%	0.85%	9 77%	0.35%	4.16%
01-05-05	1 291 371 418.54	783 078 148.09	75.22%	60 55%	0.85%	9 70%	0.35%	4.16%
01-06-05	1 288 787 650.35	777 549 645.46	74.85%	60 33%	0.84%	9 61%	0.37%	4.32%
01-07-05	1 286 195 291.14	773 708 735.99	74.49%	60 19%	0.83%	9 51%	0.29%	3.46%
01-08-05	1 283 596 651.63	769 246 717.01	74.13%	59 94%	0.83%	9 43%	0.35%	4.16%
01-09-05	1 280 987 300.21	761 747 749.82	73.78%	59 74%	0.82%	9 43%	0.79%	9.12%
01-10-05	1 278 370 310.13	760 413 358.28	73.42%	59 49%	0.81%	9 28%	0.03%	-0.30%
01-11-05	1 275 744 816.56	756 448 666.20	73.07%	59 29%	0.81%	9 15%	0.35%	4.16%
01-12-05	1 273 110 196.58	754 407 680.14	72.72%	59 20%	0.79%	9 08%	0.33%	3.85%
01-01-06	1 270 487 015.12	749 453 473.37	72.37%	59 09%	0.79%	9 02%	0.45%	4.79%
01-02-06	1 267 815 045.09	747 518 363.38	72.02%	58 96%	0.77%	8 90%	0.05%	-0.50%
01-03-06	1 265 145 257.26	744 179 051.10	71.67%	58 82%	0.77%	8 82%	0.24%	2.81%
01-04-06	1 262 464 622.32	739 194 434.59	71.30%	58 59%	0.76%	8 73%	0.46%	4.91%
01-05-06	1 259 806 110.84	737 587 615.18	70.98%	58 55%	0.75%	8 65%	0.01%	0.06%
01-06-06	1 257 148 693.30	734 949 257.75	70.64%	58 46%	0.74%	8 56%	0.14%	1.72%
01-07-06	1 254 422 340.11	730 750 161.83	70.30%	58 25%	0.74%	8 50%	0.21%	3.24%
01-08-06	1 251 718 239.23	728 537 502.40	69.96%	58 20%	0.73%	8 40%	0.09%	1.04%
01-09-06	1 249 005 147.21	722 727 126.46	69.63%	57 89%	0.73%	8 38%	0.58%	6.25%
01-10-06	1 246 283 034.17	717 655 309.96	69.29%	57 69%	0.71%	8 25%	-0.21%	-2.53%
01-11-06	1 243 551 870.10	719 397 008.24	68.96%	57 85%	0.71%	8 18%	0.23%	2.75%
01-12-06	1 240 811 824.90	716 897 587.68	68.62%	57 78%	0.70%	8 08%	0.13%	1.62%
01-01-07	1 238 062 288.40	715 024 387.15	68.29%	57 75%	0.69%	8 00%	0.04%	0.48%
01-02-07	1 235 313 458.17	710 548 918.99	67.93%	57 52%	0.69%	7 98%	0.40%	4.79%
01-03-07	1 232 555 510.14	708 028 493.50	67.64%	57 44%	0.68%	7 88%	0.13%	1.57%
01-04-07	1 229 788 390.94	705 176 537.85	67.31%	57 39%	0.68%	7 81%	0.10%	1.22%
01-05-07	1 227 021 071.07	701 313 631.74	66.96%	57 16%	0.67%	7 67%	0.40%	4.91%
01-06-07	1 224 252 519.93	698 775 192.19	66.67%	57 08%	0.67%	7 70%	0.14%	1.66%
01-07-07	1 221 481 706.83	696 754 375.50	66.34%	57 04%	0.66%	7 62%	0.08%	0.73%
01-08-07	1 218 627 810.35	692 997 724.83	66.02%	56 84%	0.65%	7 57%	0.09%	0.73%
01-09-07	1 215 814 870.83	690 830 156.58	65.71%	56 74%	0.65%	7 50%	0.08%	0.98%
01-10-07	1 212 992 017.51	687 831 161.50	65.38%	56 58%	0.64%	7 44%	0.13%	1.62%
01-11-07	1 210 160 059.07	684 142 259.43	65.08%	56 53%	0.64%	7 40%	0.30%	3.58%
01-12-07	1 207 318 684.35	681 407 343.26	64.76%	56 44%	0.63%	7 34%	0.17%	1.97%
01-01-08	1 204 467 862.02	678 389 038.07	64.45%	56 32%	0.63%	7 28%	0.21%	2.81%
01-02-08	1 201 609 817.79	672 727 092.66	64.14%	56 99%	0.63%	7 29%	0.60%	6.95%
01-03-08	1 198 742 260.49	669 741 168.38	63.83%	56 74%	0.62%	7 24%	0.21%	2.81%
01-04-08	1 195 865 173.58	666 204 382.96	63.52%	56 71%	0.62%	7 20%	0.29%	3.41%
01-05-08	1 192 978 526.38	660 791 682.01	63.22%	56 39%	0.62%			

Fecha	Principal disponible	Amortización de principal	Serie A	Serie B	Serie C	Serie D	Suma de todas las clases	% Serie B	% Serie C	Amortización Serie A	Vida Media A	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D
Date	Principal Available	Principal Redemption	Class A	Class B	Class C	Class D	Sum of all classes	% Class B	% Class C	Redemption Class A	Average Life A	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D
	1,451,600,000.00	1,430,000,000.00									4,71		8,75		8,75		7,52
08-05-06	1,430,000,000.00	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,430,000,000.00			0.00	0	0.00	0	0.00	0	0.00	0
11-06-06	1,420,991,922.33	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,420,991,922.33			0.00	0	0.00	0	0.00	0	0.00	0
11-07-06	1,412,030,907.15	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,412,030,907.15			0.00	0	0.00	0	0.00	0	0.00	0
11-08-06	1,403,116,235.36	0.00	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,403,116,235.36			0.00	0	0.00	0	0.00	0	0.00	0
11-09-06	1,394,247,678.99	35,752,321.01	1,340,600,000.00	32,900,000.00	56,500,000.00	21,600,000.00	1,394,247,678.99	2.300699%	3.951049%	35,752,321.01	-182,837,369.631	0.00	0	0.00	0	0.00	0
11-10-06	1,385,425,011.17	0.00	1,304,847,678.99	32,900,000.00	56,500,000.00	21,600,000.00	1,385,425,011.17	2.359696%	4.052365%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-06	1,376,648,006.13	0.00	1,304,847,678.99	32,900,000.00	56,500,000.00	21,600,000.00	1,376,648,006.13	2.359696%	4.052365%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-06	1,367,916,439.18	26,331,239.81	1,304,847,678.99	32,900,000.00	56,500,000.00	21,600,000.00	1,367,916,439.18	2.359696%	4.052365%	26,331,239.81	-132,261,817,588	0.00	0	0.00	0	0.00	0
11-01-07	1,359,230,066.74	0.00	1,278,516,439.18	32,900,000.00	56,500,000.00	21,600,000.00	1,359,230,066.74	2.405118%	4.130369%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-07	1,350,588,726.31	0.00	1,278,516,439.18	32,900,000.00	56,500,000.00	21,600,000.00	1,350,588,726.31	2.405118%	4.130369%	0.00	0	0.00	0	0.00	0	0.00	0
11-03-07	1,341,992,136.45	25,924,302.73	1,278,516,439.18	32,900,000.00	56,500,000.00	21,600,000.00	1,341,992,136.45	2.405118%	4.130369%	25,924,302.73	-127,884,585,346	0.00	0	0.00	0	0.00	0
11-04-07	1,333,440,096.83	0.00	1,252,592,136.45	32,900,000.00	56,500,000.00	21,600,000.00	1,333,440,096.83	2.451579%	4.210159%	0.00	0	0.00	0	0.00	0	0.00	0
11-05-07	1,324,932,388.14	0.00	1,252,592,136.45	32,900,000.00	56,500,000.00	21,600,000.00	1,324,932,388.14	2.451579%	4.210159%	0.00	0	0.00	0	0.00	0	0.00	0
11-06-07	1,316,468,792.18	25,523,344.27	1,252,592,136.45	32,900,000.00	56,500,000.00	21,600,000.00	1,316,468,792.18	2.451579%	4.210159%	25,523,344.27	-123,558,509,635	0.00	0	0.00	0	0.00	0
11-07-07	1,308,049,991.77	0.00	1,227,068,792.18	32,900,000.00	56,500,000.00	21,600,000.00	1,308,049,991.77	2.499110%	4.291784%	0.00	0	0.00	0	0.00	0	0.00	0
11-08-07	1,299,673,070.82	0.00	1,227,068,792.18	32,900,000.00	56,500,000.00	21,600,000.00	1,299,673,070.82	2.499110%	4.291784%	0.00	0	0.00	0	0.00	0	0.00	0
11-09-07	1,291,340,295.88	25,128,277.93	1,227,068,792.18	32,900,000.00	56,500,000.00	21,600,000.00	1,291,340,295.88	2.547740%	4.375298%	25,128,277.93	-119,334,191,882	0.00	0	0.00	0	0.00	0
11-10-07	1,283,051,208.05	0.00	1,201,940,514.25	32,900,000.00	56,500,000.00	21,600,000.00	1,283,051,208.05	2.547740%	4.375298%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-07	1,274,804,939.23	0.00	1,201,940,514.25	32,900,000.00	56,500,000.00	21,600,000.00	1,274,804,939.23	2.547740%	4.375298%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-07	1,266,601,495.85	24,739,018.40	1,201,940,514.25	32,900,000.00	56,500,000.00	21,600,000.00	1,266,601,495.85	2.547740%	4.375298%	24,739,018.40	-115,234,347,703	0.00	0	0.00	0	0.00	0
11-01-08	1,258,440,666.98	0.00	1,177,201,495.85	32,900,000.00	56,500,000.00	21,600,000.00	1,258,440,666.98	2.597502%	4.460756%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-08	1,250,322,242.73	0.00	1,177,201,495.85	32,900,000.00	56,500,000.00	21,600,000.00	1,250,322,242.73	2.597502%	4.460756%	0.00	0	0.00	0	0.00	0	0.00	0
11-03-08	1,242,246,014.22	24,355,481.63	1,177,201,495.85	32,900,000.00	56,500,000.00	21,600,000.00	1,242,246,014.22	2.597502%	4.460756%	24,355,481.63	-111,231,484,597	0.00	0	0.00	0	0.00	0
11-04-08	1,234,211,773.58	0.00	1,152,846,014.22	32,900,000.00	56,500,000.00	21,600,000.00	1,234,211,773.58	2.648429%	4.548213%	0.00	0	0.00	0	0.00	0	0.00	0
11-05-08	1,226,219,313.94	0.00	1,152,846,014.22	32,900,000.00	56,500,000.00	21,600,000.00	1,226,219,313.94	2.648429%	4.548213%	0.00	0	0.00	0	0.00	0	0.00	0
11-06-08	1,218,268,429.45	23,977,584.77	1,152,846,014.22	32,900,000.00	56,500,000.00	21,600,000.00	1,218,268,429.45	2.648429%	4.548213%	23,977,584.77	-107,299,691,843	0.00	0	0.00	0	0.00	0
11-07-08	1,210,338,915.26	0.00	1,128,868,429.45	32,900,000.00	56,500,000.00	21,600,000.00	1,210,338,915.26	2.700554%	4.637730%	0.00	0	0.00	0	0.00	0	0.00	0
11-08-08	1,202,400,567.50	0.00	1,128,868,429.45	32,900,000.00	56,500,000.00	21,600,000.00	1,202,400,567.50	2.700554%	4.637730%	0.00	0	0.00	0	0.00	0	0.00	0
11-09-08	1,194,663,183.28	23,605,246.17	1,128,868,429.45	32,900,000.00	56,500,000.00	21,600,000.00	1,194,663,183.28	2.700554%	4.637730%	23,605,246.17	-103,461,793,955	0.00	0	0.00	0	0.00	0
11-10-08	1,186,876,560.73	0.00	1,105,263,183.28	32,900,000.00	56,500,000.00	21,600,000.00	1,186,876,560.73	2.753914%	4.729366%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-08	1,179,130,496.93	0.00	1,105,263,183.28	32,900,000.00	56,500,000.00	21,600,000.00	1,179,130,496.93	2.753914%	4.729366%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-08	1,171,424,797.94	23,238,385.35	1,105,263,183.28	32,900,000.00	56,500,000.00	21,600,000.00	1,171,424,797.94	2.753914%	4.729366%	23,238,385.35	-99,739,149,913	0.00	0	0.00	0	0.00	0
11-01-09	1,163,759,776.82	0.00	1,082,024,797.94	32,900,000.00	56,500,000.00	21,600,000.00	1,163,759,776.82	2.808546%	4.823186%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-09	1,156,134,716.26	0.00	1,082,024,797.94	32,900,000.00	56,500,000.00	21,600,000.00	1,156,134,716.26	2.808546%	4.823186%	0.00	0	0.00	0	0.00	0	0.00	0
11-03-09	1,148,549,819.24	22,875,378.69	1,082,024,797.94	32,900,000.00	56,500,000.00	21,600,000.00	1,148,549,819.24	2.808546%	4.823186%	22,875,378.69	-96,122,341,270	0.00	0	0.00	0	0.00	0
11-04-09	1,141,003,689.69	0.00	1,059,149,419.24	32,900,000.00	56,500,000.00	21,600,000.00	1,141,003,689.69	2.864483%	4.919248%	0.00	0	0.00	0	0.00	0	0.00	0
11-05-09	1,133,497,332.48	0.00	1,059,149,419.24	32,900,000.00	56,500,000.00	21,600,000.00	1,133,497,332.48	2.864483%	4.919248%	0.00	0	0.00	0	0.00	0	0.00	0
11-06-09	1,126,030,153.44	22,519,265.80	1,059,149,419.24	32,900,000.00	56,500,000.00	21,600,000.00	1,126,030,153.44	2.864483%	4.919248%	22,519,265.80	-92,554,182,428	0.00	0	0.00	0	0.00	0
11-07-09	1,118,602,153.44	0.00	1,036,630,153.44	32,900,000.00	56,500,000.00	21,600,000.00	1,118,602,153.44	2.921769%	5.017628%	0.00	0	0.00	0	0.00	0	0.00	0
11-08-09	1,111,213,044.88	0.00	1,036,630,153.44	32,900,000.00	56,500,000.00	21,600,000.00	1,111,213,044.88	2.921769%	5.017628%	0.00	0	0.00	0	0.00	0	0.00	0
11-09-09	1,103,862,485.91	22,167,667.54	1,036,630,153.44	32,900,000.00	56,500,000.00	21,600,000.00	1,103,862,485.91	2.921769%	5.017628%	22,167,667.54	-89,068,688,158	0.00	0	0.00	0	0.00	0
11-10-09	1,096,550,336.26	0.00	1,014,462,485.91	32,900,000.00	56,500,000.00	21,600,000.00	1,096,550,336.26	2.980444%	5.118391%	0.00	0	0.00	0	0.00	0	0.00	0
11-11-09	1,089,276,406.44	0.00	1,014,462,485.91	32,900,000.00	56,500,000.00	21,600,000.00	1,089,276,406.44	2.980444%	5.118391%	0.00	0	0.00	0	0.00	0	0.00	0
11-12-09	1,082,040,507.87	21,821,978.04	1,014,462,485.91	32,900,000.00	56,500,000.00	21,600,000.00	1,082,040,507.87	2.980444%	5.118391%	21,821,978.04	-85,694,907,775	0.00	0	0.00	0	0.00	0
11-01-10	1,074,842,667.13	0.00	992,640,507.87	32,900,000.00	56,500,000.00	21,600,000.00	1,074,842,667.13	3.040552%	5.221616%	0.00	0	0.00	0	0.00	0	0.00	0
11-02-10	1,067,682,481.87	0.00	992,640,507.87	32,900,000.00	56,500,000.00	21,600,000.00	1,067,682,481.87	3.040552%	5.221616%	0.00	0	0.00	0	0.00	0	0.0	

