

F.T.A.: SANTANDER EMPRESAS 2

SANTANDER DE TITULIZACION, S.G.F.T, S.A.
GRAN VÍA DE HORTALEZA, 3
28033 MADRID

NAME OF THE FUND:	F.T.A.: SANTANDER EMPRESAS 2		
INFORMATION AT:	QUARTER/SEMESTER:	November 21st, 2016 - February 20th, 2017	YEAR: 2017
Acting on behalf of Santander de Titulización S.G.F.T., S.A. as General Manager:	Signature:		
IGNACIO ORTEGA GAVARA - GENERAL MANAGER			

I. DATA OF THE FUND

Constitution Date	December 14, 2006	Paying Agent	BANCO SANTANDER	
Disbursement Date	December 18, 2006	Negotiation Market	AIAF	
Final Date of Redemption	June 23, 2050	Ratings Agencies	MOODY'S ESPAÑA FITCH RATINGS STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T., S.A.	Rating	Initial	Current
	BANCO SANTANDER	CLASS A1	---	---
		CLASS A2	---	---
		CLASS B	---	---
		CLASS C	A2/A/A	Aa2 / AA+ / AA-
		CLASS D	Baa3/BBB/BBB+	Aa2 / BBB / BBB+
		CLASS E	Ba1/BB-/BB+	Ba1 / BB / B-
		CLASS F	Ca/CCC-/CCC	C / C / D

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A1 ES0338058033	13.001	Nominal per Bond	100.000,00€	0,00	
		Total Nominal	1.300.100.000,00€	0,00	0,00 %
CLASS A2 ES0338058011	13.650	Nominal per Bond	100.000,00€	0,00 €	
		Total Nominal	1.365.000.000,00€	0,00 €	0,00%
CLASS B ES0338058029	841	Nominal per Bond	100.000,00€	0,00 €	
		Total Nominal	84.100.000,00€	0,00 €	0,00%
CLASS C ES0338058037	623	Nominal per Bond	100.000,00€	315,44€	
		Total Nominal	62.300.000,00€	196.519,12€	0,32%
CLASS D ES0338058045	595	Nominal per Bond	100.000,00€	100.000,00€	
		Total Nominal	59.500.000,00€	59.500.000,00€	100,00 %
CLASS E ES0338058052	290	Nominal per Bond	100.000,00€	100.000,00€	
		Total Nominal	29.000.000,00€	29.000.000,00€	100,00 %
CLASS F ES0338058060	537	Nominal per Bond	100.000,00€	100.000,00€	
		Total Nominal	53.700.000,00€	53.700.000,00€	100,00 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period February 20th, 2017			Next Payment Date May 22nd, 2017		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A1	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS A2	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS B	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS C	7.339,22 €	0,15 €	0,000%	0,00 €	0,00 €
CLASS D	0,00 €	60,16 €	0,222%	56,12 €	45,45 €
CLASS E	0,00 €	451,97 €	1,772%	447,92 €	362,82 €
CLASS F	0,00 €	0,00 €	0,172%	43,48 €	35,22 €
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	14.742	723
CR's Outstanding to be amortised	2.900.000,027,24	88.696.521,93€
CR's Outstanding per Loan to be amortised	196.716,87	122.678,45€
Interest Rate	4,06 %	0,68%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	10,85%
Average Monthly Single Rate	9,54%
Constant Prepayment Rate from Constitution	9,71%

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QUARTERLY BONDS PAYOUT REPORT

February 20th, 2017

BONDS. PRINCIPAL	
Previous Balance	146.968.853,18 €
Principal Amortised	4.572.334,06 €
Outstanding Balance	142.396.519,12 €
% of Initial Balance	4,82%
Principal accrued and unpaid	0,00 €

DATA	
Pool Cut-off Date	February 13th, 2017
Payment Date	February 20th, 2017
Last Payment Date	November 21st, 2016
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,328%
Next Payment Date	May 22nd, 2017

INTEREST PAID	
CLASS A1	0,00 €
CLASS A2	0,00 €
CLASS B	0,00 €
CLASS C	93,45 €
CLASS D	35.795,20 €
CLASS E	131.071,30 €
CLASS F	0,00 €
Interest accrued and unpaid	4.087.136,83 €

RESIDUAL LIFE (YEARS)		
	INITIAL	February 20th, 2017
CLASS A1	0,87	0,00
CLASS A2	3,88	0,00
CLASS B	7,68	0,00
CLASS C	7,68	0,24
CLASS D	7,68	1,89
CLASS E	7,68	8,48
CLASS F	4,93	29,26

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QUARTERLY COLLATERAL REPORT

February 20th, 2017

PRINCIPAL	
Previous Balance	93.268.853,35 €
Principal Amortised	4.572.331,42 €
Outstanding Balance	88.696.521,93 €
Number of Credit Rights	723
Outstanding Balance of the Mortgages Loans	79.285.683,66 €
LTV	64,26%

INTEREST	
Interest received during relevant period	168.894,43 €
Interest accrued during relevant period	184.417,43 €

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	> 180 DAYS
Principal Balance in Arrears	94.796,55 €	12.021,06 €	16.427,73 €	2.442,70 €	0,00 €
Interest accrued on Credit Rights in Arrears	511,87 €	913,23 €	2.631,73 €	299,51 €	0,00 €
Outstanding Balance	9.933.969,68 €	793.602,30 €	1.095.427,07 €	667.579,74 €	64.033,21 €
Number of Credit Rights	20	8	9	7	1
% of Outstanding Balance	11,20%	0,89%	1,24%	0,75%	0,07%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	9.012.821,58 €
Difference in Actual Period	-96.068,94 €
Cumulative WRITE OFF up to date	8.916.752,64 €

F.T.A.: SANTANDER EMPRESAS 2

QUARTERLY COLLATERAL REPORT

February 20th, 2017

CONTENTIOUS / JUDICIAL	
Last balance	64.033,21 €
Difference in Actual Period	0,00 €
Current balance	64.033,21 €

TRANSITORY PROPERTIES	
Last balance	9.324.398,72 €
Difference in Actual Period	-514.694,90 €
Current balance	8.809.703,82 €

NET LOSSES	
Last balance	20.920.459,51 €
Difference in Actual Period	-252.583,80 €
Current balance	20.667.875,71 €

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QUARTERLY REPORT - ALLOCATION OF CASH

February 20th, 2017

TOTAL CASH RECEIVED END OF PERIOD	4.687.326,00 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	4.662.855,43 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	168.894,43 €
Interest received under GIC	-29.465,74 €
CONTENTIOUS	4.614,50 €
INCOMES / EXPENSES OF TRANSITORY PROPERTIES	74.167,70 €
RESERVE FUNDS	-192.940,32 €
OTHERS	-800,00 €

TREASURY ACCOUNT STATEMENT	35.931.819,77 €
PRINCIPAL RESERVE FUND	
Previous Balance	35.738.879,45 €
Difference	192.940,32 €
Outstanding Balance	35.931.819,77 €

TOTAL CASH PAID END OF PERIOD	4.687.326,00 €
CURRENT EXPENSES	28.180,90 €
MANAGEMENT FEE	17.500,00 €
SWAP PAYMENT	169.950,31 €
SWAP COLLECTION	-267.599,22 €
CLASS A1 INTEREST	0,00 €
CLASS A2 INTEREST	0,00 €
CLASS B INTEREST	0,00 €
CLASS C INTEREST	93,45 €
CLASS D INTEREST	35.795,20 €
CLASS E INTEREST	131.071,30 €
CLASS A1 REDEMPTION	0,00 €
CLASS A2 REDEMPTION	0,00 €
CLASS B REDEMPTION	0,00 €
CLASS C REDEMPTION	4.572.334,06 €
CLASS D REDEMPTION	0,00 €
CLASS E REDEMPTION	0,00 €
CLASS F REDEMPTION	0,00 €
CLASS B DEFERRAL INTEREST	0,00 €
CLASS C DEFERRAL INTEREST	0,00 €
CLASS D DEFERRAL INTEREST	0,00 €
CLASS E DEFERRAL INTEREST	0,00 €
CLASS F INTEREST	0,00 €
WIND UP SWAP PAYMENT	0,00 €
SUBORDINATED LOAN INTEREST	0,00 €
SUBORDINATED LOAN REDEMPTION	0,00 €
ADMINISTRATION FEE	0,00 €
VARIABLE FEE/EXT. INT. CLASS F	0,00 €
	0,00 €

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CREDIT ENHANCEMENT AND SUBORDINATED LOAN

February 20th, 2017

CREDIT ENHANCEMENT		
CONCEPTS	INITIAL	February 20th, 2017
SUBORDINATED ISSUE	8,10 %	99,78%
PRINCIPAL RESERVE FUND	53.700.000,00 € (1,82 %)	35.931.819,77 € 40,51%

SUBORDINATED LOANS		
CONCEPTS	INITIAL	February 20th, 2017
SUBORDINATED LOAN		
Total Outstanding Subordinated Loan	2.800.000,00 €	325.804,96 €
Interest Rate	4,264 %	0,172%

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TRIGGERS OF THE MODEL

February 20th, 2017

RESERVE FUND's TRIGGERS	
1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
1.a) CREDIT RIGHTS IN ARREARS OVER 90 DAYS	731.612,95 €
1.b) 1% CREDIT RIGHTS OUTSTANDING BALANCE	886.965,22 €
2. IF 2.a) IS HIGHER THAN 2.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
2.a) FAILED LOANS	29.584.628,35 €
2.b) 1% CREDIT RIGHTS INITIAL BALANCE	29.000.000,27 €

RESERVE FUND REQUIRED LEVEL IS NOT REDUCED

CUMULATIVE FAILED LOANS	53.683.518,87 €
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CLASSES D and E DEFERRAL INTEREST TRIGGERS	
CLASS D INTEREST DEFERRAL (11th PLACE) IF CUMULATIVE FAILED LOANS > 145.000.001,36 EUR	NO
CLASS E INTEREST DEFERRAL (112th PLACE) IF CUMULATIVE FAILED LOANS > 123.250.001,16 EUR	NO

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DEFINITIONS

February 20th, 2017

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

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

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

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

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

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

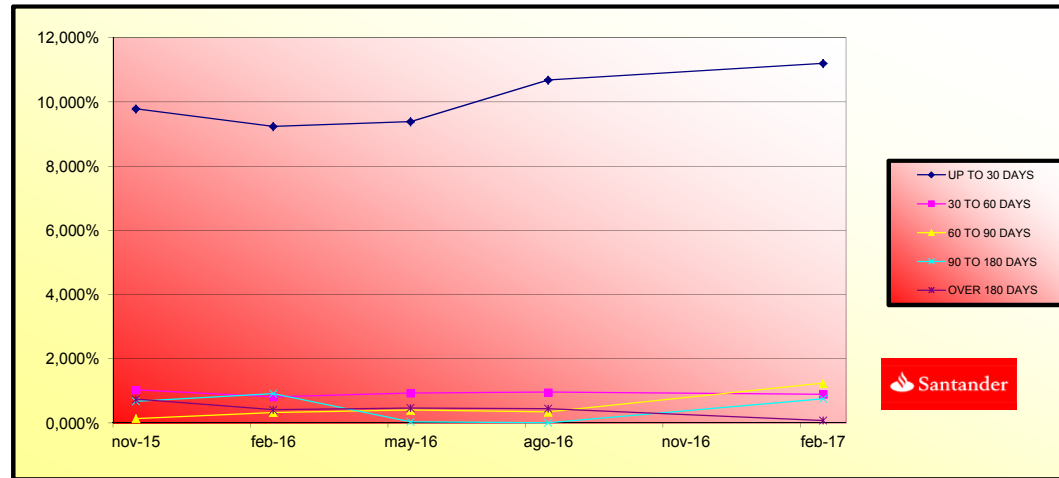
CONTENTIOUS / JUDICIAL Loans in which the Originator will take legal actions. This amount is included in the bucket > 180 days in arrears.

RESIDUAL LIVES Calculations made without the clean-up call at 10% of the outstanding balance of the CR's.

**FONDO DE TITULIZACION DE ACTIVOS
SANTANDER EMPRESAS 2**

Report date: February 20th, 2017

ARREARS PERFORMANCE					
	13/11/2015	15/02/2016	12/05/2016	12/08/2016	13/02/2017
UP TO 30 DAYS	9,786%	9,237%	9,385%	10,684%	11,200%
30 TO 60 DAYS	1,028%	0,812%	0,931%	0,955%	0,895%
60 TO 90 DAYS	0,135%	0,320%	0,398%	0,337%	1,235%
90 TO 180 DAYS	0,673%	0,915%	0,035%	0,000%	0,753%
OVER 180 DAYS	0,736%	0,406%	0,459%	0,440%	0,072%



**FONDO DE TITULIZACIÓN DE ACTIVOS
SANTANDER EMPRESAS 2**

TRIGGERS

Report date: February 20th, 2017

RESERVE FUND TRIGGERS	
1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
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1.b) 1% CREDIT RIGHTS OUTSTANDING BALANCE	886.965,22 €
2. IF 2.a) IS HIGHER THAN 2.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
2.a) WRITE OFF	29.584.628,35 €
2.b) 1% CREDIT RIGHTS INITIAL BALANCE	29.000.000,27 €

RESERVE FUND IS NOT REDEEMED

CUMULATIVE FAILED LOANS	
	64.118.758,52 €

CLASSES D y E DEFERRAL INTEREST TRIGGERS	
CLASS D INTEREST DEFERRAL (11th PLACE) IF CUMULATIVE FAILED LOANS > 145.000.000,00 EUR	NO
CLASS E INTEREST DEFERRAL (112th PLACE) IF CUMULATIVE FAILED LOANS > 123.250.000,00 EUR	NO

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING
TREASURY ACCOUNT	BANCO SANTANDER	MOODYS FITCH S&P	P-1 s/t F-1 s/t A l/t A-1 s/t	A3 l/t P-2 s/t A- l/t F-2 s/t A- l/t A-2 s/t
SWAP	BANCO SANTANDER	MOODYS FITCH S&P	A2 l/t P-1 s/t A l/t F-1 s/t A l/t	A3 l/t P-2 s/t A- l/t F-2 s/t A- l/t A-2 s/t
PAYMENT AGENT	BANCO SANTANDER	MOODYS FITCH S&P	P-1 s/t F-1 s/t A l/t A-1 s/t	A3 l/t P-2 s/t A- l/t F-2 s/t A- l/t A-2 s/t

COUNTERPARTY DOES NOT HAVE THE MINIMUM RATING REQUIRED. TREASURY ACCOUNT HAS BEEN TRANSFERRED TO A COUNTERPARTY WITH THE MINIMUM RATING REQUIRED.
SWAP DEPOSIT HAS BEEN DEPOSITED IN TREASURY ACCOUNT.

**FONDO DE TITULIZACION DE ACTIVOS
SANTANDER EMPRESAS 2**

Report date: February 20th, 2017

COLLATERAL DESCRIPTION

INDUSTRY DISTRIBUTION		
INDUSTRY	BALANCE	% BALANCE
Agriculture, stockbreeding and hunting	2.783.219,33	2,85%
Forestry	87.842,56	0,09%
Fishing	204.298,34	0,21%
Mineral extraction	84.217,61	0,09%
Other mineral extraction	-	0,00%
Food Industry	450.863,94	0,46%
Beverage Industry	107.791,37	0,11%
Textile Industry	-	0,00%
Clothing Industry	128.159,37	0,13%
Preparation of the leather	63.035,49	0,06%
Timber and cork Industry.	492.250,47	0,50%
Paper Industry	-	0,00%
Printing and picture reproduction	42.963,33	0,04%
Oil and fuel industry	-	0,00%
Pharmaceutical Products	26.772,70	0,03%
Rubber manufacturing	84.217,10	0,09%
Other Mineral products manufacturing	332.924,09	0,34%
Metallurgy	84.328,22	0,09%
Metallic products manufacturing	78.058,30	0,08%
Construction of machinery and equipment	-	0,00%
Office and computer machinery manufacturing	-	0,00%
Equipment and electric material manufacturing	274.333,87	0,28%
Vehicle and trailer manufacturing	28.370,24	0,03%
Other transport material manufacturing	-	0,00%
Manufacture of furniture	178.480,11	0,18%
Other material manufacturing	-	0,00%
Machinery Repair	-	0,00%
Production and distribution of electrical energy and gas	23.850,00	0,02%
Water distribution	-	0,00%
Harnessing, distribution and purification of water	-	0,00%
Residual treatments	257.710,82	0,26%
Construction	6.162.456,24	6,31%
Civil Engineering	175.316,69	0,18%
Specialized Construction Activities	2.590.389,51	2,65%
Sale, maintenance and reparation of vehicles	1.604.401,62	1,64%
Wholesale trade	3.553.292,77	3,64%
Retail trade	7.126.342,83	7,30%
Surface transport and plumbing	4.579.267,35	4,69%
Shipment	-	0,00%

**FONDO DE TITULIZACION DE ACTIVOS
SANTANDER EMPRESAS 2**

INDUSTRY DISTRIBUTION		
INDUSTRY	OUTS, BALANCE	% OUTSTANDING
Aerospace transport	-	0,00%
Other aerospace transport	1.158.657,35	1,19%
Post and telecommunications	-	0,00%
Accommodation Services	3.299.343,34	3,38%
Beverages Services	3.516.087,72	3,60%
Edition	-	0,00%
Media Activities	-	0,00%
Telecommunications	144.922,13	0,15%
Consultancy	111.307,54	0,11%
Information Services	35.954,07	0,04%
Brokerage, except insurance	215.763,43	0,22%
Other Financial Services	247.757,82	0,25%
Real Estate office	21.951.678,51	22,49%
Law activities	4.222.252,19	4,33%
Consultancy	1.474.557,84	1,51%
Architecture services	412.545,95	0,42%
Research and development	202.675,95	0,21%
Market research	291.458,51	0,30%
Scientific activities	1.750.918,85	1,79%
Veterinary	245.095,61	0,25%
Renting	-	0,00%
Employment activities	-	0,00%
Tourism	-	0,00%
Security activities	-	0,00%
Gardening	-	0,00%
Other Administration publish	710.389,99	0,73%
Public administration	-	0,00%
Education	507.926,62	0,52%
Healthcare	2.686.112,21	2,75%
Associative activities	-	0,00%
Social Service	-	0,00%
Recreational, cultural and sport activities	1.177.860,54	1,21%
Library and Museum	-	0,00%
Games and hazard	269.414,81	0,28%
Sport	590.899,17	0,61%
Personal computer repair	311.491,04	0,32%
Other activities of personal service	1.882.507,30	1,93%
Household service	-	0,00%
Rest of loans	18.590.541,81	19,05%
Total	97.613.274,57	100,00%

**FONDO DE TITULIZACION DE ACTIVOS
SANTANDER EMPRESAS 2**

Report date: February 20th, 2017

COLLATERAL DESCRIPTION

BIGGEST BORROWERS		
BORROWER	OUTS, BALANCE	% OUTSTANDING
1	8.294.542,81	9,35%
2	2.843.135,62	3,21%
3	2.502.000,06	2,82%
4	1.839.777,03	2,07%
5	1.835.008,48	2,07%
6	1.240.711,20	1,40%
7	1.156.641,16	1,30%
8	977.431,62	1,10%
9	889.794,99	1,00%
10	852.527,78	0,96%
11	848.582,60	0,96%
12	809.712,70	0,91%
13	738.232,28	0,83%
14	660.411,67	0,74%
15	581.526,43	0,66%
16	521.992,84	0,59%
17	517.589,30	0,58%
18	500.945,90	0,56%
19	459.358,07	0,52%
20	457.468,01	0,52%

**FONDO DE TITULIZACION DE ACTIVOS
SANTANDER EMPRESAS 2**

Report date: February 20th, 2017

LTV				
	OUTS. BALANCE	% OUTSTANDING	NUMBER LOANS	% NUM LOANS
0-9,99	472.029,32	0,60%	24	3,51%
10-19,99	5.447.004,83	6,87%	41	6,00%
20-29,99	3.032.007,44	3,82%	45	6,59%
30-39,99	3.787.932,20	4,78%	49	7,17%
40-49,99	9.272.144,04	11,69%	70	10,25%
50-59,99	7.814.611,95	9,86%	80	11,71%
60-69,99	6.718.290,60	8,47%	65	9,52%
70-79,99	7.966.740,06	10,05%	76	11,13%
>80	34.774.923,22	43,86%	233	34,11%

F.T.A.: SANTANDER EMPRESAS 2

Fecha	Saldo antes de Pago	Saldo Real	Vector de Prepago	Permanencia final de mes	Mortalidad Mensual	CPR	Mortalidad Mensual	CPR
Date	Outstanding before prepayment	Real outstanding	Prepayment vector	Remaining at the end of the month	Average single monthly mortality	CPR	Monthly single mortality	CPR
			0,85%			9,54%		
18-12-06	2.900.000.027,24		100,00%	100,00%				
15-01-07	2.806.979.518,73	2.791.616.392,80	99,15%	99,45%	0,55%	6,37%	0,55%	6,37%
15-02-07	2.750.994.327,13	2.714.772.114,71	98,31%	98,68%	0,66%	7,64%	0,77%	8,90%
15-03-07	2.718.353.212,00	2.677.832.372,11	97,48%	98,51%	0,50%	5,83%	0,18%	2,09%
15-04-07	2.645.928.228,11	2.597.008.443,85	96,65%	98,15%	0,47%	5,44%	0,36%	4,28%
15-05-07	2.591.533.491,91	2.534.002.134,72	95,83%	97,78%	0,45%	5,25%	0,38%	4,44%
15-06-07	2.487.096.704,25	2.454.476.893,49	95,02%	96,69%	0,22%	2,61%	-0,93%	-11,74%
15-07-07	2.405.507.650,71	2.352.503.236,83	94,21%	97,80%	0,32%	3,75%	0,90%	10,32%
15-08-07	2.334.307.053,56	2.265.671.167,51	93,41%	97,06%	0,37%	4,38%	0,75%	8,68%
15-09-07	2.268.693.256,79	2.224.131.921,84	92,62%	98,04%	0,22%	2,61%	-1,01%	-12,76%
15-10-07	2.222.493.209,82	2.175.825.759,58	91,84%	97,90%	0,21%	2,51%	0,14%	1,65%
15-11-07	2.196.944.632,24	2.148.226.073,27	91,06%	97,78%	0,20%	2,42%	0,12%	1,43%
15-12-07	2.100.776.538,25	2.070.838.243,48	90,29%	98,57%	0,12%	1,43%	-0,81%	-10,17%
15-01-08	2.045.839.081,33	2.025.434.200,04	89,52%	99,00%	0,08%	0,92%	-0,43%	-5,33%
15-02-08	2.009.549.826,27	1.992.143.302,69	88,76%	99,18%	0,07%	0,70%	-0,18%	-2,21%
15-03-08	1.953.799.617,45	1.932.575.998,74	88,01%	98,91%	0,07%	0,87%	0,27%	3,21%
15-04-08	1.903.759.617,45	1.865.772.923,68	87,26%	98,00%	0,13%	1,50%	0,92%	10,49%
15-05-08	1.850.309.595,10	1.813.865.641,75	86,52%	98,03%	0,12%	1,39%	-0,03%	-0,32%
15-06-08	1.766.447.718,24	1.707.518.654,79	85,79%	96,66%	0,19%	2,24%	1,39%	15,50%
15-07-08	1.720.748.951,80	1.659.679.291,85	85,06%	96,45%	0,19%	2,26%	0,22%	2,61%
15-08-08	1.673.821.915,41	1.597.726.262,55	84,34%	95,45%	0,23%	2,75%	1,73%	11,73%
15-09-08	1.626.089.196,25	1.554.347.316,52	83,63%	95,59%	0,21%	2,54%	0,14%	-1,73%
15-10-08	1.583.012.108,07	1.507.267.895,86	82,92%	94,62%	0,25%	2,97%	1,02%	11,55%
15-11-08	1.548.647.140,54	1.456.790.964,15	82,21%	94,07%	0,27%	3,14%	0,58%	6,74%
15-12-08	1.526.924.716,78	1.388.418.968,16	81,52%	90,93%	0,40%	4,64%	3,34%	33,46%
15-01-09	1.479.412.003,94	1.343.186.151,39	80,83%	90,79%	0,39%	4,53%	1,80%	1,80%
15-02-09	1.439.589.809,62	1.305.415.838,46	80,14%	90,68%	0,38%	4,42%	0,12%	1,47%
15-03-09	1.412.056.817,40	1.249.920.410,74	79,46%	88,52%	0,45%	5,28%	2,38%	25,14%
15-04-09	1.397.549.940,83	1.217.396.775,06	78,79%	87,76%	0,47%	5,47%	0,87%	9,97%
15-05-09	1.349.396.786,81	1.192.402.851,87	78,12%	86,86%	0,41%	4,86%	-1,04%	-13,02%
15-06-09	1.323.036.002,92	1.142.697.375,06	77,46%	86,37%	0,49%	5,69%	2,59%	26,98%
15-07-09	1.292.876.549,23	1.111.951.256,17	76,80%	86,01%	0,49%	5,67%	0,42%	4,93%
15-08-09	1.261.176.216,88	1.063.729.235,17	76,15%	84,34%	0,53%	6,19%	1,93%	20,87%
15-09-09	1.229.685.899,60	1.042.288.780,47	75,50%	84,76%	0,50%	5,84%	-0,49%	-6,09%
15-10-09	1.210.358.122,36	1.029.678.646,08	74,86%	81,11%	0,61%	7,12%	4,31%	41,07%
15-11-09	1.179.130.312,79	959.172.261,81	74,23%	81,23%	0,59%	6,83%	-0,29%	-3,60%
15-12-09	1.157.440.047,14	917.323.426,60	73,60%	79,25%	0,64%	7,46%	0,27%	26,84%
15-01-10	1.125.805.625,03	894.305.352,17	72,98%	79,44%	0,62%	7,19%	-0,23%	-2,80%
15-02-10	1.098.840.371,77	863.171.384,20	72,36%	78,55%	0,63%	7,34%	1,11%	12,57%
15-03-10	1.076.842.692,03	821.342.987,98	71,74%	76,27%	0,69%	8,00%	2,97%	29,77%
15-04-10	1.058.381.496,86	800.820.891,64	71,13%	75,66%	0,69%	8,03%	0,80%	9,17%
15-05-10	1.028.436.360,16	775.897.477,61	70,53%	75,44%	0,68%	7,92%	0,29%	3,44%
15-06-10	1.007.069.186,78	750.969.711,21	69,93%	72,59%	0,76%	8,75%	3,79%	37,08%
15-07-10	981.043.036,81	711.045.743,81	69,34%	72,48%	0,75%	8,59%	1,76%	17,25%
15-08-10	957.341.329,80	699.529.916,29	68,75%	73,07%	0,71%	8,20%	-0,82%	-10,25%
15-09-10	930.408.125,20	686.793.195,01	68,17%	73,82%	0,67%	7,78%	-1,02%	-12,97%
15-10-10	914.910.258,28	666.963.684,64	67,59%	72,90%	0,68%	7,92%	1,24%	13,93%
15-11-10	889.639.760,97	636.486.181,17	67,02%	71,54%	0,71%	8,19%	1,86%	20,16%
15-12-10	872.149.458,74	597.705.449,28	66,45%	68,53%	0,78%	9,01%	4,32%	40,32%
15-01-11	844.792.083,86	563.136.254,58	65,89%	69,03%	0,75%	8,68%	-0,72%	-9,02%
15-02-11	815.354.826,55	529.440.449,38	64,77%	66,37%	0,75%	8,65%	0,65%	7,46%
15-03-11	797.699.912,53	529.440.449,38	64,77%	66,37%	0,80%	9,19%	3,22%	32,50%
15-04-11	783.614.362,59	506.926.420,08	64,23%	64,69%	0,83%	9,56%	2,53%	26,48%
15-05-11	761.045.092,21	490.675.953,98	63,68%	64,47%	0,82%	9,46%	0,34%	3,95%
15-06-11	746.995.340,81	473.568.420,65	63,14%	63,40%	0,84%	9,63%	1,67%	18,31%
15-07-11	729.750.891,29	452.627.149,26	62,61%	62,02%	0,86%	9,90%	2,16%	23,08%
15-08-11	714.569.004,54	449.376.223,33	62,07%	62,89%	0,82%	9,46%	-1,39%	-18,04%
15-09-11	701.850.077,13	437.841.841,35	61,59%	63,24%	0,80%	9,20%	-0,56%	-6,50%
15-10-11	692.522.685,12	432.813.139,42	61,03%	62,50%	0,81%	9,27%	1,17%	13,19%
15-11-11	671.777.030,08	424.485.373,09	60,51%	63,19%	0,78%	8,91%	-1,10%	-14,09%
15-12-11	661.278.947,74	419.273.142,39	60,00%	63,40%	0,76%	8,71%	-0,34%	-4,16%
15-01-12	650.765.818,41	404.525.329,67	59,49%	62,16%	0,78%	8,93%	1,96%	21,13%
15-02-12	637.024.757,11	395.856.640,29	58,98%	62,14%	0,76%	8,80%	0,38%	0,38%
15-03-12	624.807.025,29	388.325.513,65	58,48%	62,17%	0,75%	8,66%	-0,05%	-0,57%
15-04-12	615.175.101,17	376.423.801,17	57,94%	61,14%	0,77%	8,31%	1,66%	19,62%
15-05-12	599.546.028,12	370.463.863,43	57,50%	61,79%	0,74%	8,50%	-1,07%	-13,64%
15-06-12	589.482.241,95	354.079.317,47	57,01%	60,07%	0,77%	8,85%	2,79%	28,80%
15-07-12	579.420.237,39	347.844.004,83	56,52%	60,03%	0,76%	8,73%	0,66%	0,66%
15-08-12	567.423.374,46	339.772.827,16	56,05%	59,88%	0,75%	8,65%	0,26%	3,02%
15-09-12	556.493.489,18	332.357.137,11	55,57%	59,72%	0,74%	8,57%	0,26%	3,09%
15-10-12	549.083.646,97	324.396.511,50	55,10%	59,08%	0,75%	8,63%	1,08%	12,20%
15-11-12	533.121.257,57	313.604.818,81	54,59%	58,53%	0,72%	8,20%	0,29%	-20,14%
15-12-12	524.695.457,29	313.604.735,87	54,17%	59,77%	0,71%	8,22%	0,39%	4,55%
15-01-13	516.057.446,65	303.648.453,95	53,71%	58,84%	0,72%	8,35%	1,55%	17,13%
15-02-13	504.604.533,11	297.705.536,27	53,25%	59,00%	0,71%	8,20%	-0,27%	-3,26%
15-03-13	494.998.368,21	293.592.744,18	52,80%	59,31%	0,69%	8,02%	-0,53%	-6,58%
15-04-13	488.048.748,54	286.866.887,98	52,35%	58,78%	0,70%	8,05%	0,90%	10,28%
15-05-13	477.498.539,72	277.254.673,59	51,91%	58,06%	0,70%	8,12%	1,22%	13,65%
15-06-13	470.294.728,59	270.394.245,99	51,49%	57,50%	0,71%	8,17%	1,22%	13,65%
15-07-13	462.258.597,03	266.253.205,64	51,03%	55,44%	0,74%	8,57%	3,59%	35,53%
15-08-13	453.670.803,08	252.519.128,37	50,60%	55,66%	0,73%	8,41%	-0,41%	-5,01%
15-09-13	446.154.813,10	247.886.721,01	50,17%	55,56%	0,72%	8,34%	0,18%	2,15%
15-10-13	440.785.756,12	244.878.846,04	49,75%	55,56%	0,71%	8,24%	0,01%	0,12%
15-11-13	434.045.403,27	239.584.613,21	49,33%	55,20%	0,71%	8,23%	0,44%	7,44%
15-12-13	428.718.185,46	236.200.442,87	48,91%	55,10%	0,71%	8,16%	0,18%	2,19%
15-01-14	423.325.951,46	230.296.879,02	48,49%	54,49%	0,73%	8,47%	0,19%	-1,16%
15-02-14	416.628.729,02	229.463.192,13	48,08%	55,08%	0,69%	7,99%	0,13%	1,58%
15-03-14	410.827.061,23	226.653.722,72	47,67%	55,17%	0,68%	7,88%	-0,17%	-2,07%
15-04-14	405.561.676,02	224.011.632,65	47,27%	55,23%	0,67%	7,78%	-0,12%	-1,42%
15-05-14	399.001.801,29	219.074.553,21	46,87%	54,91%	0,67%	7,77%	0,60%	6,92%
15-06-14	393.833.239,00	216.130.647,94	46,47%	54,88%	0,66%	7,69%	0,59%	0,59%
15-07-14	388.075.954,86	213.194.992,61	46,08%	54,94%	0,66%	7,59%	-0,11%	-1,27%
15-08-14	382.172.449,44	193.900.028,62	45,69%	50,74%	0,73%	8,47%	7,65%	61,50%
15-09-14	377.319.671,33	191.493.042,99	45,30%	50,75%	0,73%	8,38%	-0,03%	-0,35%
15-10-14	372.813.940,87	189.649.920,20	44,92%	50,87%	0,72%	8,27%	-0,23%	-2,85%
15-11-14	366.941.315,79	186.865.123,99	44,53%	50,93%	0,71%	8,17%	-1,11%	-13,11%
15-12-14	362.129.873,97	174.752.342,21	44,16%	48,26%				

0.00 0.00 0.24 1.89 8.48 29.26

20-feb-17

		0.00		0.00		0.24		1.89		8.48		29.26								
Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	Amortización Serie A2	Vida Media A2	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D	Amortización Serie E	Vida Media E	Amortización Serie F	Vida Media F
Date	Principal available	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F	Redemption Class A2	Average Life A2	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D	Redemption Class E	Average Life E	Redemption Class F	Average Life F
18-dic-06		1.300.100.000	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000												
20-ene-07	0	0.00	1.300.100.000	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-07	0	0.00	1.300.100.000	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-mar-07	0	0.00	1.300.100.000	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-abr-07	0	0.00	1.300.100.000	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-07	1	365.997.892.52	1.300.100.000	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jun-07	0	0.00	934.102.107	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jul-07	0	0.00	934.102.107	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-07	1	268.330.967.21	934.102.107	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-sep-07	0	0.00	665.771.140	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-oct-07	0	0.00	665.771.140	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-07	1	117.445.094.24	665.771.140	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-dic-07	0	0.00	548.326.046	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ene-08	0	0.00	548.326.046	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-08	1	156.082.770.38	548.326.046	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-mar-08	0	0.00	392.243.276	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-abr-08	0	0.00	392.243.276	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-08	1	178.277.661.14	392.243.276	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jun-08	0	0.00	213.965.615	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jul-08	0	0.00	213.965.615	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-08	1	216.139.379.20	213.965.615	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-sep-08	0	0.00	0	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-oct-08	0	0.00	0	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-08	1	140.935.298.40	0	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	143.109.063.09	-431.330.716.153	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-dic-08	0	0.00	1.221.890.937	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ene-09	0	0.00	1.221.890.937	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-09	1	151.375.125.69	0	1.221.890.937	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	151.375.125.69	-442.318.117.266	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-mar-09	0	0.00	0	1.070.515.811	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-abr-09	0	0.00	0	1.070.515.811	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-09	1	109.012.986.59	0	1.070.515.811	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	109.012.986.59	-308.833.791.009	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jun-09	0	0.00	0	961.502.825	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jul-09	0	0.00	0	961.502.825	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-09	1	132.673.616.70	0	961.502.825	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	132.673.616.70	-363.658.383.375	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-sep-09	0	0.00	0	828.829.208	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	828.829.208	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00
20-oct-09	0	0.00	0	828.829.208	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-09	1	104.556.973.36	0	828.829.208	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	104.556.973.36	-276.971.422.431	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-dic-09	0	0.00	0	724.272.235	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ene-10	0	0.00	0	724.272.235	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-10	1	96.000.877.61	0	724.272.235	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	96.000.877.61	-245.474.244.049	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-mar-10	0	0.00	0	628.271.357	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-abr-10	0	0.00	0	628.271.357	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-10	1	87.273.906.59	0	628.271.357	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	87.273.906.59	-215.392.001.464	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jun-10	0	0.00	0	540.997.450	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-jul-10	0	0.00	0	540.997.450	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-10	1	76.367.561.32	0	540.997.450	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	76.367.561.32	-181.449.325.696	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-sep-10	0	0.00	0	464.629.889	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-oct-10	0	0.00	0	464.629.889	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-10	1	63.043.735.12	0	464.629.889	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	63.043.735.12	-143.991.891.014	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-dic-10	0	0.00	0	401.586.154	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ene-11	0	0.00	0	401.586.154	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-11	1	77.306.806.42	0	401.586.154	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	77.306.806.42	-169.456.519.873	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-mar-11	0	0.00	0	324.279.348	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ab																				

0.00 0.00 0.24 1.89 8.48 29.26

20-feb-17

										0.00	0.00		0.24		1.89		8.48		29.26	
Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	Amortización Serie A2	Vida Media A2	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D	Amortización Serie E	Vida Media E	Amortización Serie F	Vida Media F
Date	Principal available	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F	Redemption Class A2	Average Life A2	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D	Redemption Class E	Average Life E	Redemption Class F	Average Life F
20-oct-14	0	0	0	23.801.497	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-14	1	11.186.711,52	0	23.801.497	62.300.000	59.500.000	29.000.000	53.700.000	0	0	11.186.711,52	-9.206.663,585	0	0	0	0	0	0	0	0
20-dic-14	0	0	0	12.614.786	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-15	0	0	0	12.614.786	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-15	1	10.824.869,51	0	12.614.786	62.300.000	59.500.000	29.000.000	53.700.000	0	0	10.824.869,51	-7.912.833,406	0	0	0	0	0	0	0	0
20-mar-15	0	0	0	1.790.116	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-15	0	0	0	1.790.116	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-may-15	1	10.030.819,85	0	1.790.116	62.300.000	59.500.000	29.000.000	53.700.000	0	0	1.790.116,28	-1.149.254,652	8.240.703,57	-5.290.531,690	0	0	0	0	0	0
20-jun-15	0	0	0	54.059.296	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-15	0	0	0	54.059.296	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-15	1	9.582.171,40	0	54.059.296	59.500.000	29.000.000	53.700.000	0	0	0	0	9.582.171,40	-5.270.194,273	0	0	0	0	0	0	0
20-sep-15	0	0	0	44.477.125	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-15	0	0	0	44.477.125	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-15	1	8.507.697,38	0	44.477.125	59.500.000	29.000.000	53.700.000	0	0	0	0	8.507.697,38	-3.896.525,398	0	0	0	0	0	0	0
20-dic-15	0	0	0	35.969.428	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-16	0	0	0	35.969.428	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-16	1	8.240.339,77	0	35.969.428	59.500.000	29.000.000	53.700.000	0	0	0	0	8.240.339,77	-3.015.964,355	0	0	0	0	0	0	0
20-mar-16	0	0	0	27.729.088	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-16	0	0	0	27.729.088	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-may-16	1	7.739.287,00	0	27.729.088	59.500.000	29.000.000	53.700.000	0	0	0	0	7.739.287,00	-2.136.043,213	0	0	0	0	0	0	0
20-jun-16	0	0	0	19.989.801	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-16	0	0	0	19.989.801	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-16	1	7.327.552,82	0	19.989.801	59.500.000	29.000.000	53.700.000	0	0	0	0	7.327.552,82	-1.348.269,719	0	0	0	0	0	0	0
20-sep-16	0	0	0	12.662.248	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-16	0	0	0	12.662.248	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-16	1	6.313.441,87	0	12.662.248	59.500.000	29.000.000	53.700.000	0	0	0	0	6.313.441,87	-580.836,661	0	0	0	0	0	0	0
20-dic-16	0	0	0	6.348.806	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-17	0	0	0	6.348.806	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-17	1	6.152.311,41	0	6.348.806	59.500.000	29.000.000	53.700.000	0	0	0	0	6.152.311,41	0	0	0	0	0	0	0	0
20-mar-17	0	0	0	196.495	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-17	0	0	0	196.495	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
20-may-17	1	5.550.795,13	0	196.495	59.500.000	29.000.000	53.700.000	0	0	0	0	196.494,69	17.488,027	5.354.300,44	476.532,739	0	0	0	0	0
20-jun-17	0	0	0	54.145.700	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-17	0	0	0	54.145.700	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-17	1	5.342.257,03	0	54.145.700	29.000.000	53.700.000	0	0	0	0	0	5.342.257,03	966.948,525	0	0	0	0	0	0	0
20-sep-17	0	0	0	48.803.443	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-17	0	0	0	48.803.443	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-17	1	4.733.235,13	0	48.803.443	29.000.000	53.700.000	0	0	0	0	0	4.733.235,13	1.292.173,191	0	0	0	0	0	0	0
20-dic-17	0	0	0	44.070.207	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-18	0	0	0	44.070.207	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-18	1	4.632.086,47	0	44.070.207	29.000.000	53.700.000	0	0	0	0	0	4.632.086,47	1.690.711,562	0	0	0	0	0	0	0
20-mar-18	0	0	0	39.438.121	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-18	0	0	0	39.438.121	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-may-18	1	4.392.433,41	0	39.438.121	29.000.000	53.700.000	0	0	0	0	0	4.392.433,41	1.994.164,766	0	0	0	0	0	0	0
20-jun-18	0	0	0	35.045.688	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-18	0	0	0	35.045.688	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-18	1	4.119.872,73	0	35.045.688	29.000.000	53.700.000	0	0	0	0	0	4.119.872,73	2.249.450,509	0	0	0	0	0	0	0
20-sep-18	0	0	0	30.925.815	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-18	0	0	0	30.925.815	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-18	1	3.631.022,70	0	30.925.815	29.000.000	53.700.000	0	0	0	0	0	3.631.022,70	2.316.592,485	0	0	0	0	0	0	0
20-dic-18	0	0	0	27.294.792	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-19	0	0	0	27.294.792	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-19	1	3.431.580,32	0	27.294.792	29.000.000	53.700.000	0	0	0	0	0	3.431.580,32	2.505.053,632	0	0	0	0	0	0	0
20-mar-19	0	0	0	23.863.212	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-19	0	0	0	23.863.212	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-may-19	1	3.352.024,39	0	23.863.212	29.000.000	53.700.000	0	0	0	0	0	3.352.024,39	2.745.307,973	0	0	0	0	0	0	0
20-jun-19	0	0	0	20.511.187	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-19	0	0	0	20.511.187	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-19	1	3.149.607,88	0	20.511.187	29.000.000	53.700.000	0	0	0	0	0	3.149.607,88	2.869.292,775	0	0	0	0	0	0	0
20-sep-19	0	0	0	17.361.580	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-19	0	0	0	17.361.580	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-19	1	2.931.433,51	0	17.361.580	29.000.000	53.700.000	0	0	0	0	0	2.931.433,51	2.940.227,807	0	0	0	0	0	0	0
20-dic-19	0	0	0	14.430.146	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-20	0	0	0	14.430.146	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-20	1	2.718.868,50	0	14.430.146	29.000.000	53.700.000	0	0	0	0	0	2.718.868,50	2.977.161,016	0						

0.00 0.00 0.24 1.89 8.48 29.26

20-feb-17

										0.00	0.00		0.24		1.89		8.48		29.26	
Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	Amortización Serie A2	Vida Media A2	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D	Amortización Serie E	Vida Media E	Amortización Serie F	Vida Media F
Date	Principal available	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F	Redemption Class A2	Average Life A2	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D	Redemption Class E	Average Life E	Redemption Class F	Average Life F
20-sep-22	0.00						22.578.292	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-oct-22	0.00						22.578.292	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-nov-22	1.192.445,71						22.578.292	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.192.445,71	2.502.943.545	0.00	0.00	0.00
20-dic-22	0.00						21.385.846	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ene-23	0.00						21.385.846	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-feb-23	1.192.230,50						21.385.846	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.192.230,50	2.612.177.015	0.00	0.00	0.00
20-mar-23	0.00						20.193.616	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-abr-23	0.00						20.193.616	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-may-23	1.030.764,66						20.193.616	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.030.764,66	2.350.143.415	0.00	0.00	0.00
20-jun-23	0.00						19.162.851	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-jul-23	0.00						19.162.851	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ago-23	1.036.129,50						19.162.851	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.036.129,50	2.457.699.180	0.00	0.00	0.00
20-sep-23	0.00						18.126.722	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-oct-23	0.00						18.126.722	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-nov-23	953.884,58						18.126.722	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	953.884,58	2.350.371.598	0.00	0.00	0.00
20-dic-23	0.00						17.172.837	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ene-24	0.00						17.172.837	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-feb-24	955.863,09						17.172.837	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	955.863,09	2.442.674.852	0.00	0.00	0.00
20-mar-24	0.00						16.217.174	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-abr-24	0.00						16.217.174	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-may-24	881.604,12						16.217.174	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	881.604,12	2.332.724.503	0.00	0.00	0.00
20-jun-24	0.00						15.335.570	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-jul-24	0.00						15.335.570	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ago-24	889.302,06						15.335.570	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	889.302,06	2.434.909.033	0.00	0.00	0.00
20-sep-24	0.00						14.446.288	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-oct-24	0.00						14.446.288	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-nov-24	812.600,43						14.446.288	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	812.600,43	2.299.659.212	0.00	0.00	0.00
20-dic-24	0.00						13.633.667	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ene-25	0.00						13.633.667	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-feb-25	779.155,25						13.633.667	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	779.155,25	2.276.691.648	0.00	0.00	0.00
20-mar-25	0.00						12.854.512	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-abr-25	0.00						12.854.512	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-may-25	748.688,92						12.854.512	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	748.688,92	2.254.302.339	0.00	0.00	0.00
20-jun-25	0.00						12.105.823	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-jul-25	0.00						12.105.823	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ago-25	710.291,15						12.105.823	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	710.291,15	2.204.033.433	0.00	0.00	0.00
20-sep-25	0.00						11.395.532	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-oct-25	0.00						11.395.532	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-nov-25	671.568,93						11.395.532	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	671.568,93	2.145.662.736	0.00	0.00	0.00
20-dic-25	0.00						10.723.963	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ene-26	0.00						10.723.963	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-feb-26	636.953,58						10.723.963	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	636.953,58	2.093.666.426	0.00	0.00	0.00
20-mar-26	0.00						10.087.010	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-abr-26	0.00						10.087.010	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-may-26	599.075,71						10.087.010	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	599.075,71	2.022.479.596	0.00	0.00	0.00
20-jun-26	0.00						9.487.934	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-jul-26	0.00						9.487.934	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ago-26	559.206,42						9.487.934	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	559.206,42	1.939.327.887	0.00	0.00	0.00
20-sep-26	0.00						8.928.727	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-oct-26	0.00						8.928.727	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-nov-26	530.268,71						8.928.727	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	530.268,71	1.887.756.623	0.00	0.00	0.00
20-dic-26	0.00						8.398.459	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ene-27	0.00						8.398.459	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-feb-27	510.407,59						8.398.459	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	510.407,59	1.864.008.505	0.00	0.00	0.00
20-mar-27	0.00						7.888.051	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-abr-27	0.00						7.888.051	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-may-27	492.248,99						7.888.051	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	492.248,99	1.841.503.468	0.00	0.00	0.00
20-jun-27	0.00						7.395.802	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-jul-27	0.00						7.395.802	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-ago-27	473.479,15						7.395.802	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	473.479,15	1.814.845.584	0.00	0.00	0.00
20-sep-27	0.00						6.922.323	53.700.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20-oct-27	0.00						6.922.323	53.700.000	0.00	0.00	0.00									

0.00 0.00 0.24 1.89 8.48 29.26

20-feb-17

										0.00	0.00		0.24		1.89		8.48		29.26	
Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	Amortización Serie A2	Vida Media A2	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D	Amortización Serie E	Vida Media E	Amortización Serie F	Vida Media F
Date	Principal available	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F	Redemption Class A2	Average Life A2	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D	Redemption Class E	Average Life E	Redemption Class F	Average Life F
20-ago-30	1	269.751,33	0	0	0	0	2.898.953	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	269.751,33	1.329.604.310	0,00	0,00
20-sep-30	0	0,00	0	0	0	0	2.627.201	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-oct-30	0	0,00	0	0	0	0	2.627.201	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-nov-30	1	253.110,85	0	0	0	0	2.627.201	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	253.110,85	1.270.869.568	0,00	0,00
20-dic-30	0	0,00	0	0	0	0	2.374.090	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ene-31	0	0,00	0	0	0	0	2.374.090	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-feb-31	1	239.796,08	0	0	0	0	2.374.090	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	239.796,08	1.226.077.363	0,00	0,00
20-mar-31	0	0,00	0	0	0	0	2.134.294	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-abr-31	0	0,00	0	0	0	0	2.134.294	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-may-31	1	223.565,12	0	0	0	0	2.134.294	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	223.565,12	1.162.985.777	0,00	0,00
20-jun-31	0	0,00	0	0	0	0	1.910.729	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-jul-31	0	0,00	0	0	0	0	1.910.729	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ago-31	1	162.237,14	0	0	0	0	1.910.729	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	162.237,14	858.883.403	0,00	0,00
20-sep-31	0	0,00	0	0	0	0	1.748.492	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-oct-31	0	0,00	0	0	0	0	1.748.492	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-nov-31	1	149.886,32	0	0	0	0	1.748.492	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	149.886,32	807.287.638	0,00	0,00
20-dic-31	0	0,00	0	0	0	0	1.598.606	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ene-32	0	0,00	0	0	0	0	1.598.606	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-feb-32	1	142.696,47	0	0	0	0	1.598.606	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	142.696,47	781.691.286	0,00	0,00
20-mar-32	0	0,00	0	0	0	0	1.455.909	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-abr-32	0	0,00	0	0	0	0	1.455.909	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-may-32	1	136.256,00	0	0	0	0	1.455.909	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	136.256,00	758.684.570	0,00	0,00
20-jun-32	0	0,00	0	0	0	0	1.319.651	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-jul-32	0	0,00	0	0	0	0	1.319.651	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ago-32	1	131.031,87	0	0	0	0	1.319.651	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	131.031,87	741.640.387	0,00	0,00
20-sep-32	0	0,00	0	0	0	0	1.188.619	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-oct-32	0	0,00	0	0	0	0	1.188.619	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-nov-32	1	123.273,64	0	0	0	0	1.188.619	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	123.273,64	709.070.002	0,00	0,00
20-dic-32	0	0,00	0	0	0	0	1.065.346	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ene-33	0	0,00	0	0	0	0	1.065.346	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-feb-33	1	118.240,55	0	0	0	0	1.065.346	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	118.240,55	690.997.751	0,00	0,00
20-mar-33	0	0,00	0	0	0	0	947.105	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-abr-33	0	0,00	0	0	0	0	947.105	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-may-33	1	112.066,33	0	0	0	0	947.105	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	112.066,33	664.889.525	0,00	0,00
20-jun-33	0	0,00	0	0	0	0	835.039	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-jul-33	0	0,00	0	0	0	0	835.039	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ago-33	1	107.395,03	0	0	0	0	835.039	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	107.395,03	647.055.045	0,00	0,00
20-sep-33	0	0,00	0	0	0	0	727.644	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-oct-33	0	0,00	0	0	0	0	727.644	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-nov-33	1	99.860,60	0	0	0	0	727.644	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	99.860,60	610.847.287	0,00	0,00
20-dic-33	0	0,00	0	0	0	0	627.783	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ene-34	0	0,00	0	0	0	0	627.783	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-feb-34	1	93.108,45	0	0	0	0	627.783	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	93.108,45	578.110.362	0,00	0,00
20-mar-34	0	0,00	0	0	0	0	534.675	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-abr-34	0	0,00	0	0	0	0	534.675	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-may-34	1	86.482,22	0	0	0	0	534.675	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	86.482,22	544.664.992	0,00	0,00
20-jun-34	0	0,00	0	0	0	0	448.193	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-jul-34	0	0,00	0	0	0	0	448.193	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ago-34	1	79.108,05	0	0	0	0	448.193	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	79.108,05	505.500.457	0,00	0,00
20-sep-34	0	0,00	0	0	0	0	369.084	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-oct-34	0	0,00	0	0	0	0	369.084	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-nov-34	1	68.612,34	0	0	0	0	369.084	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	68.612,34	444.745.202	0,00	0,00
20-dic-34	0	0,00	0	0	0	0	300.472	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-ene-35	0	0,00	0	0	0	0	300.472	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-feb-35	1	62.674,62	0	0	0	0	300.472	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	62.674,62	412.022.968	0,00	0,00
20-mar-35	0	0,00	0	0	0	0	237.797	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-abr-35	0	0,00	0	0	0	0	237.797	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-may-35	1	57.190,20	0	0	0	0	237.797	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	57.190,20	381.058.320	0,00	0,00
20-jun-35	0	0,00	0	0	0	0	180.607	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
20-jul-35	0	0,00	0	0</																

0.00 0.00 0.24 1.89 8.48 29.26

20-feb-17

											0.00	0.00		0.24		1.89		8.48		29.26	
Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	Amortización Serie A2	Vida Media A2	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D	Amortización Serie E	Vida Media E	Amortización Serie F	Vida Media F	
Date	Principal available	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F	Redemption Class A2	Average Life A2	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D	Redemption Class E	Average Life E	Redemption Class F	Average Life F	
20-jul-38	0	0.00	0	0	0	0	0	24.944	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ago-38	1	709.68	0	0	0	0	0	24.944	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	709.68	5.571.703	0.00	
20-sep-38	0	0.00	0	0	0	0	0	24.234	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-oct-38	0	0.00	0	0	0	0	0	24.234	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-nov-38	1	690.54	0	0	0	0	0	24.234	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	690.54	5.484.949	0.00	
20-dic-38	0	0.00	0	0	0	0	0	23.544	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ene-39	0	0.00	0	0	0	0	0	23.544	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-feb-39	1	671.90	0	0	0	0	0	23.544	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	671.90	5.398.706	0.00	
20-mar-39	0	0.00	0	0	0	0	0	22.872	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-abr-39	0	0.00	0	0	0	0	0	22.872	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-may-39	1	653.75	0	0	0	0	0	22.872	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	653.75	5.311.047	0.00	
20-jun-39	0	0.00	0	0	0	0	0	22.218	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-jul-39	0	0.00	0	0	0	0	0	22.218	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ago-39	1	636.07	0	0	0	0	0	22.218	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	636.07	5.225.977	0.00	
20-sep-39	0	0.00	0	0	0	0	0	21.582	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-oct-39	0	0.00	0	0	0	0	0	21.582	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-nov-39	1	618.86	0	0	0	0	0	21.582	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	618.86	5.141.517	0.00	
20-dic-39	0	0.00	0	0	0	0	0	20.963	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ene-40	0	0.00	0	0	0	0	0	20.963	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-feb-40	1	602.11	0	0	0	0	0	20.963	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	602.11	5.057.687	0.00	
20-mar-40	0	0.00	0	0	0	0	0	20.361	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-abr-40	0	0.00	0	0	0	0	0	20.361	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-may-40	1	585.79	0	0	0	0	0	20.361	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	585.79	4.973.340	0.00	
20-jun-40	0	0.00	0	0	0	0	0	19.775	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-jul-40	0	0.00	0	0	0	0	0	19.775	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ago-40	1	569.90	0	0	0	0	0	19.775	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	569.90	4.890.886	0.00	
20-sep-40	0	0.00	0	0	0	0	0	19.205	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-oct-40	0	0.00	0	0	0	0	0	19.205	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-nov-40	1	554.43	0	0	0	0	0	19.205	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	554.43	4.809.122	0.00	
20-dic-40	0	0.00	0	0	0	0	0	18.651	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ene-41	0	0.00	0	0	0	0	0	18.651	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-feb-41	1	539.37	0	0	0	0	0	18.651	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	539.37	4.728.086	0.00	
20-mar-41	0	0.00	0	0	0	0	0	18.111	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-abr-41	0	0.00	0	0	0	0	0	18.111	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-may-41	1	524.70	0	0	0	0	0	18.111	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	524.70	4.646.224	0.00	
20-jun-41	0	0.00	0	0	0	0	0	17.587	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-jul-41	0	0.00	0	0	0	0	0	17.587	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ago-41	1	510.42	0	0	0	0	0	17.587	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	510.42	4.566.734	0.00	
20-sep-41	0	0.00	0	0	0	0	0	17.076	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-oct-41	0	0.00	0	0	0	0	0	17.076	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-nov-41	1	496.52	0	0	0	0	0	17.076	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	496.52	4.488.021	0.00	
20-dic-41	0	0.00	0	0	0	0	0	16.580	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ene-42	0	0.00	0	0	0	0	0	16.580	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-feb-42	1	482.98	0	0	0	0	0	16.580	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	482.98	4.410.100	0.00	
20-mar-42	0	0.00	0	0	0	0	0	16.097	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-abr-42	0	0.00	0	0	0	0	0	16.097	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-may-42	1	469.80	0	0	0	0	0	16.097	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	469.80	4.331.571	0.00	
20-jun-42	0	0.00	0	0	0	0	0	15.627	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-jul-42	0	0.00	0	0	0	0	0	15.627	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ago-42	1	456.97	0	0	0	0	0	15.627	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	456.97	4.255.303	0.00	
20-sep-42	0	0.00	0	0	0	0	0	15.170	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-oct-42	0	0.00	0	0	0	0	0	15.170	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-nov-42	1	14.203.18	0	0	0	0	0	15.170	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	14.203.18	133.566.729	0.00	
20-dic-42	0	0.00	0	0	0	0	0	967	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ene-43	0	0.00	0	0	0	0	0	967	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-feb-43	1	85.31	0	0	0	0	0	967	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	85.31	810.069	0.00	
20-mar-43	0	0.00	0	0	0	0	0	881	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-abr-43	0	0.00	0	0	0	0	0	881	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-may-43	1	82.22	0	0	0	0	0	881	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	82.22	788.053	0.00	
20-jun-43	0	0.00	0	0	0	0	0	799	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-jul-43	0	0.00	0	0	0	0	0	799	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ago-43	1	79.22	0	0	0	0	0	799	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	79.22	766.619	0.00	
20-sep-43	0	0.00	0	0	0	0	0	720	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-oct-43	0	0.00	0	0	0	0	0	720	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-nov-43	1	76.31	0	0	0	0	0	720	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	76.31	745.511	0.00	
20-dic-43	0	0.00	0	0	0	0	0	644	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20-ene-44	0	0.00	0	0	0	0	0	644	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	
20																					

0,00	0,00	0,24	1,80	8,48	29,26
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20-feb-17

Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	0,00		0,00		0,24		1,80		8,48		29,26		
									Amortización Serie A2	Vida Media A2	Amortización Serie B	Vida Media B	Amortización Serie C	Vida Media C	Amortización Serie D	Vida Media D	Amortización Serie E	Vida Media E	Amortización Serie F	Vida Media F	
Date	Principal available	Class A1	Class A2	Class B	Class C	Class D	Class E	Class F	Redemption Class A2	Average Life A2	Redemption Class B	Average Life B	Redemption Class C	Average Life C	Redemption Class D	Average Life D	Redemption Class E	Average Life E	Redemption Class F	Average Life F	
20-feb-45	1	63,05	0	0	0	0	0	366	53.700.000	0,00	0	0,00	0	0,00	0	0,00	63,05	644.769	0	0,00	0
20-mar-45	0	0,00	0	0	0	0	0	303	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-abr-45	0	0,00	0	0	0	0	0	303	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-may-45	1	60,63	0	0	0	0	0	303	53.700.000	0,00	0	0,00	0	0,00	0	0,00	60,63	625.446	0	0,00	0
20-jun-45	0	0,00	0	0	0	0	0	242	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-jul-45	0	0,00	0	0	0	0	0	242	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-ago-45	1	58,29	0	0	0	0	0	242	53.700.000	0,00	0	0,00	0	0,00	0	0,00	58,29	606.634	0	0,00	0
20-sep-45	0	0,00	0	0	0	0	0	184	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-oct-45	0	0,00	0	0	0	0	0	184	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-nov-45	1	56,01	0	0	0	0	0	184	53.700.000	0,00	0	0,00	0	0,00	0	0,00	56,01	588.148	0	0,00	0
20-dic-45	0	0,00	0	0	0	0	0	128	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-ene-46	0	0,00	0	0	0	0	0	128	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-feb-46	1	53,81	0	0	0	0	0	128	53.700.000	0,00	0	0,00	0	0,00	0	0,00	53,81	569.981	0	0,00	0
20-mar-46	0	0,00	0	0	0	0	0	74	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-abr-46	0	0,00	0	0	0	0	0	74	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0	0	0,00	0
20-may-46	1	84,52	0	0	0	0	0	74	53.700.000	0,00	0	0,00	0	0,00	0	0,00	74,05	790.911	53.700.000,00	573.569.700.000	0