

## **PYMES BANESTO 2**

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

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NAME OF THE FUND: **PYMES BANESTO 2**

INFORMATION AT: QUARTER/SEMESTER: December 16th, 2019 - March 16th, 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	November 17, 2006	Paying Agent	AIAF	
Disbursement Date	November 23, 2006	Negotiation Market	BANESTO	
Final Date of Redemption	December 31, 2031	Ratings Agencies	MOODY'S ESPAÑA FITCH RATINGS STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T., S.A.	Rating	Initial	Current
	BANESTO	CLASS A1	Aaa/AAA/AAA	Cancelled
		CLASS A2	Aaa/AAA/AAA	Cancelled
		CLASS B	A1/AA-/A	Cancelled
		CLASS C	Baa3/BBB/BBB	Ca / Withdrawn rating / Withdrawn rating

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

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A1 ES0372260002	4.000	Nominal per Bond	100.000,00	0,00	
		Total Nominal	400.000.000,00	0,00	0,00 %
CLASS A2 ES0372260010	5.417	Nominal per Bond	100.000,00	0,00	
		Total Nominal	541.700.000,00	0,00	0,00%
CLASS B ES0372260028	243	Nominal per Bond	100.000,00	0,00	
		Total Nominal	24.300.000,00	0,00	0,00%
CLASS C ES0372260036	340	Nominal per Bond	100.000,00	58.074,23	
		Total Nominal	34.000.000,00	19.745.238,20	58,07%

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period 15-June-2020			Next Payment Date 15-September-2020		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A1	---	---	---	---	---
CLASS A2	---	---	---	---	---
CLASS B	---	---	---	---	---
CLASS C	6.230,63 €	8,29 €	0,182%	27,01 €	21,88 €
Accrued amortisation due not payed Class C	24.380,42 €				
Scheduled Amortisation	NO				

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	10.836	414
CR's Outstanding to be amortised	1.000.000.015,00	11.455.895,76 €
CR's Outstanding per Loan to be amortised	92.284,98	27.671,25 €
Interest Rate	3,74 %	0,53%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	1,93%
Average Monthly Single Rate	9,09%
Constant Prepayment Rate from Constitution	9,09%

**PYMES BANESTO 2**

**QUARTERLY BONDS PAYOUT REPORT**

June 15th, 2020

<b>BONDS. PRINCIPAL</b>	
Previous Balance	21.863.652,40 €
Principal Amortised	2.118.414,20 €
Outstanding Balance	19.745.238,20 €
% of Initial Balance	0,02 %
Principal accrued and unpaid	8.289.342,44 €

<b>DATA</b>	
Pool cut-Off Date	2020/06/08
Payment Date	2020/06/15
Last Payment Date	2020/03/16
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,358%
Next Payment Date	2020/09/15

<b>INTEREST PAID</b>	
CLASS A1	0,00 €
CLASS A2	0,00 €
CLASS B	0,00 €
CLASS C	2.818,60 €
Interest accrued and unpaid	0,00 €

<b>RESIDUAL LIFE (YEARS)</b>		
	<b>INITIAL</b>	<b>15-June-2020</b>
CLASS A1	2,84	0,00
CLASS A2	5,20	0,00
CLASS B	5,55	0,00
CLASS C	5,55	3,38

**PYMES BANESTO 2**

**QUARTERLY COLLATERAL REPORT**

June 15th, 2020

<b>PRINCIPAL</b>	
Previous Balance	13.324.296,49 €
Principal Amortised	1.868.400,73 €
Outstanding Balance	11.455.895,76 €
Number of Credit Rights	414
LTV	15,16%

<b>PRINCIPAL BALANCE IN ARREARS</b>					
	<b>UP to 30 DAYS</b>	<b>30 to 60 DAYS</b>	<b>60 to 90 DAYS</b>	<b>90 to 180 DAYS</b>	<b>&gt; 180 DAYS</b>
Principal Balance in Arrears	14.063,29 €	6.284,85 €	10.691,71 €	13.666,93 €	19.990,92 €
Interest accrued on Credit Rights in Arrears	54,93 €	368,47 €	101,68 €	173,77 €	110,62 €
Outstanding Balance	572.059,62 €	146.534,67 €	228.135,20 €	53.531,74 €	151.494,66 €
Number of Credit Rights	16	5	5	3	3
% of Outstanding Balance	4,99%	1,28%	1,99%	0,47%	1,32%

<b>WRITE OFF</b>	
Cumulative WRITE OFF as of previous balance	3.467.680,76 €
Difference in Actual Period	25.959,40 €
Cumulative WRITE OFF up to date	3.493.640,16 €

**PYMES BANESTO 2**

**QUARTERLY COLLATERAL REPORT**

June 15th, 2020

<b>CONTENTIOUS / JUDICIAL</b>	
Last balance	220.440,21 €
Difference in Actual Period	-82.427,46 €
Current balance	138.012,75 €

<b>NET LOSSES</b>	
Last balance	18.639.822,83 €
Difference in Actual Period	-603.563,31 €
Current balance	18.036.259,52 €

<b>TRANSITORY PROPERTIES</b>	
Last balance	10.305.141,56 €
Difference in Actual Period	88.107,48 €
Current balance	10.393.249,04 €

**PYMES BANESTO 2**

**QUARTERLY REPORT - ALLOCATION OF CASH**

June 15th, 2020

<b>TOTAL CASH RECEIVED END OF PERIOD</b>	<b>2.146.114,54 €</b>
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	1.700.438,37 €
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	15.834,81 €
Interest received under GIC	0,00 €
<b>INCOME / EXPENSES FROM TRANSITORY PROPERTIES</b>	<b>102.098,02 €</b>
<b>CONTENTIOUS</b>	<b>332.131,03 €</b>
<b>OTHERS</b>	<b>-4.387,69 €</b>

<b>TREASURY ACCOUNT STATEMENT</b>	<b>537,20 €</b>
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	0,00 €
Difference	0,00 €
Outstanding Balance	0,00 €
<b>WITHHOLDING TAXES</b>	<b>537,20 €</b>

<b>TOTAL CASH PAID END OF PERIOD</b>	<b>2.146.114,54 €</b>
ORDINARY EXPENSES	11.384,35 €
MANAGEMENT FEE	1.090,19 €
SWAP PAYMENT	15.731,23 €
SWAP COLLECTION	-3.325,62 €
INTEREST ON CLASS A 1 BONDS	0,00 €
INTEREST ON CLASS A 2 BONDS	0,00 €
INTEREST ON CLASS B BONDS	0,00 €
INTEREST ON CLASS C BONDS	2.818,60 €
REDEMPTION ON CLASS C BONDS	2.118.414,20 €
INTEREST ON SUBORDINATED LOAN	0,00 €
REDEMPTION ON SUBORDINATED LOAN	0,00 €
EXCESS	1,59 €
REPLENISHMENT OF RESERVE FUND	0,00 €

**PYMES BANESTO 2**

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

June 15th, 2020

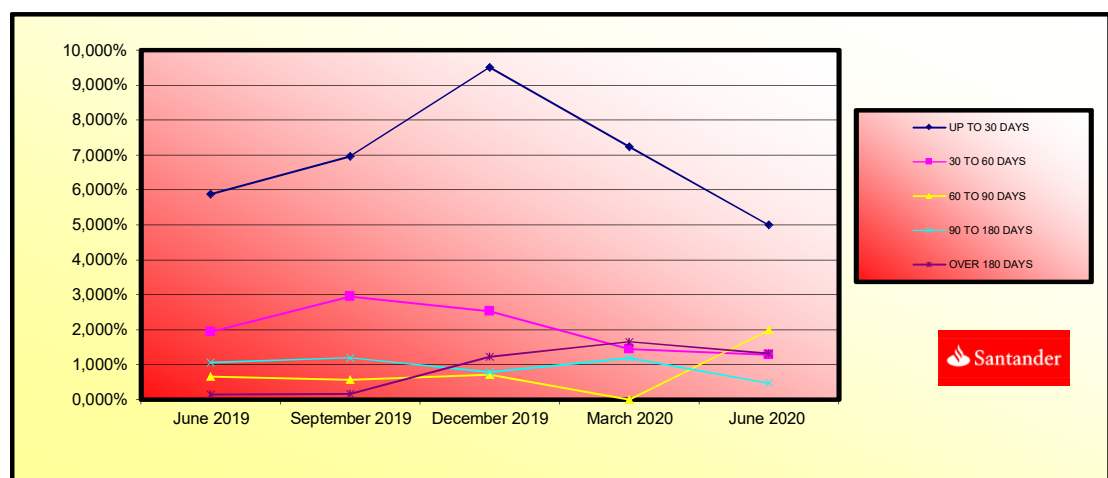
<b>CREDIT ENHANCEMENT</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15th, 2020</b>
SUBORDINATED ISSUE	58.300.000,00 € (5.83%)	0,00 € (0,00%)
PRINCIPAL RESERVE FUND	25.000.000,00 € (2,50 %)	0,00 € (0,00%)

<b>SUBORDINATED LOANS</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>June 15th, 2020</b>
<b>SUBORDINATED LOAN FONDO RESERVA</b>		
Total Outstanding Subordinated Loan	25.000.000,00 €	25.000.000,00 €
Interest Rate	5,431 %	1,442%
<b>SUBORDINATED LOAN GASTOS CONSTITUCIÓN</b>		
Total Outstanding Subordinated Loan	1.750.000,00 €	570.027,35 €
Interest Rate	4,631 %	0,642%

**FONDO DE TITULIZACIÓN DE ACTIVOS  
PYMES BANESTO 2**

**ARREARS PERFORMANCE**

ARREARS PERFORMANCE					
	June 2019	September 2019	December 2019	March 2020	June 2020
<b>UP TO 30 DAYS</b>	5,877%	6,960%	9,507%	7,230%	4,994%
<b>30 TO 60 DAYS</b>	1,942%	2,943%	2,523%	1,448%	1,279%
<b>60 TO 90 DAYS</b>	0,654%	0,565%	0,717%	0,000%	1,991%
<b>90 TO 180 DAYS</b>	1,059%	1,198%	0,789%	1,193%	0,467%
<b>OVER 180 DAYS</b>	0,140%	0,170%	1,234%	1,654%	1,322%



	LEGAL MORATORIUM	VOLUNTARY / SECTORIAL MORATORIUM	TOTAL MORATORIUM
<b>Number of Loans</b>	1	3	4
<b>Outstanding Balance</b>	54.573,51 €	32.230,02 €	86.803,53 €
<b>% over Outstanding Balance</b>	0,48%	0,28%	0,76%

**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.

**Cut-off date moratorium data:** 8 June 2020



**FONDO DE TITULIZACIÓN DE ACTIVOS  
PYMES BANESTO 2**

**TRIGGERS**

Report date: June 15th, 2020

RESERVE FUND TRIGGERS	
IF 1) IS HIGHER THAN 2) FUND RESERVE CANNOT BE REDEEMED	
1) CREDIT RIGHTS IN ARREARS > 90 DAYS	205.026,40 €
2) 1,00% * CR OUTSTANDING BALANCE	114.558,96 €

**REQUIRED RESERVE FUND CANNOT BE REDEEMED**

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING
<b>TREASURY ACCOUNT</b>	BANCO SANTANDER	FITCH S&P MOODYS	F-1 s/t A-1 s/t P-1 s/t	F-1 s/t (*) A l/t A-1 s/t A2 l/t P-1 s/t
<b>SWAP</b>	BANCO SANTANDER	FITCH S&P MOODYS	A l/t F-1 s/t A l/t A2 l/t P-1 s/t	A l/t F-1 s/t (**) A l/t A-1 s/t A2 l/t P-1 s/t
<b>PAYMENT AGENT</b>	BANCO SANTANDER	FITCH S&P MOODYS	F-1 s/t A-1 s/t P-1 s/t	F-1 s/t (*) A l/t A-1 s/t A2 l/t P-1 s/t

(\*) Rating Deposit

(\*\*) Derivative Counterparty Rating

**THE COUNTERPARTY MEETS THE MINIMUM RATING REQUIRED.**

## PYMES BANESTO 2

### DEFINITIONS

June 15th, 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.

**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 arrears table.

F.T.A.: PYMES BANESTO 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 monthly mortality	CPR
				0,79%	100,00%			9,09%
01-01-09	898.630.831,02	895.142.710,25		99,21%	100,00%	0,39%	0,39%	4,56%
01-02-09	871.373.281,37	873.504.381,06		98,42%	100,24%	-0,12%	-1,48%	-0,64%
01-03-09	850.911.692,86	842.138.968,82		97,65%	98,97%	0,34%	4,06%	1,27%
01-04-09	830.353.894,77	805.337.304,89		96,87%	96,99%	0,76%	8,77%	2,00%
01-05-09	809.699.525,31	773.241.845,26		96,11%	95,50%	0,92%	10,47%	1,54%
01-06-09	788.948.100,52	753.490.155,81		95,35%	95,51%	0,76%	8,79%	-0,10%
01-07-09	771.726.755,55	732.869.738,61		94,69%	94,74%	0,74%	8,46%	0,57%
01-08-09	754.424.527,20	703.100.391,03		93,85%	93,20%	0,88%	10,03%	1,86%
01-09-09	737.040.975,23	683.553.670,67		93,11%	92,74%	0,83%	9,56%	0,49%
01-10-09	719.575.737,58	655.857.524,16		92,37%	91,15%	0,92%	10,53%	1,72%
01-11-09	702.028.430,42	637.458.032,97		91,64%	90,80%	0,87%	9,99%	0,38%
01-12-09	684.398.666,09	621.182.996,45		90,91%	90,76%	0,90%	9,24%	0,04%
01-01-10	668.895.295,49	598.499.000,41		90,20%	89,48%	0,85%	9,76%	1,42%
01-02-10	653.319.072,22	584.840.755,53		89,48%	89,52%	0,79%	9,05%	-0,57%
01-03-10	637.669.655,94	560.872.587,53		88,77%	87,96%	0,85%	9,76%	1,74%
01-04-10	621.946.702,73	539.370.940,95		88,07%	86,72%	0,89%	10,13%	1,40%
01-05-10	606.149.867,04	520.687.206,46		87,38%	85,90%	0,89%	10,17%	10,80%
01-06-10	590.278.801,68	506.119.855,95		86,69%	85,74%	0,85%	9,75%	0,18%
01-07-10	578.097.786,52	488.511.870,09		86,00%	84,50%	0,88%	10,09%	1,45%
01-08-10	565.859.532,51	479.350.112,39		85,32%	84,71%	0,83%	9,48%	-0,25%
01-09-10	553.563.770,29	464.563.496,29		84,65%	83,93%	0,83%	9,53%	10,53%
01-10-10	541.210.230,82	446.453.129,00		83,98%	82,49%	0,87%	9,97%	1,71%
01-11-10	528.798.641,42	438.411.608,32		83,31%	82,91%	0,81%	9,32%	-0,50%
01-12-10	516.328.729,69	426.183.769,05		82,65%	82,54%	0,80%	9,15%	0,44%
01-01-11	505.527.373,90	414.714.705,63		82,00%	82,04%	0,79%	9,07%	0,61%
01-02-11	494.875.292,30	404.947.232,30		81,33%	81,86%	0,77%	8,82%	0,23%
01-03-11	483.772.156,41	388.250.999,91		80,71%	80,25%	0,81%	9,31%	1,96%
01-04-11	472.817.816,59	375.253.779,26		80,07%	79,37%	0,82%	9,43%	1,11%
01-05-11	461.812.002,10	367.008.219,64		79,44%	79,47%	0,79%	9,07%	-0,13%
01-06-11	450.554.271,06	358.534.002,44		78,81%	78,83%	0,79%	9,08%	0,30%
01-07-11	443.118.241,43	345.903.135,60		78,19%	78,06%	0,80%	9,14%	0,97%
01-08-11	435.446.128,99	336.071.284,02		77,57%	77,18%	0,81%	9,26%	1,13%
01-09-11	427.737.965,14	328.587.720,42		76,96%	76,82%	0,80%	9,14%	0,46%
01-10-11	419.993.580,46	320.111.306,44		76,35%	76,22%	0,80%	9,14%	0,78%
01-11-11	412.218.604,76	311.808.821,55		75,74%	75,66%	0,79%	9,12%	0,58%
01-12-11	404.395.467,03	304.319.127,62		75,14%	75,25%	0,79%	9,04%	0,54%
01-01-12	397.463.610,30	297.277.413,39		74,55%	74,79%	0,78%	8,99%	0,61%
01-02-12	390.499.180,63	289.439.922,42		73,96%	74,12%	0,79%	9,02%	0,90%
01-03-12	383.238.966,15	282.564.016,02		73,35%	73,78%	0,78%	8,94%	0,49%
01-04-12	376.471.989,50	275.147.244,45		72,80%	73,09%	0,78%	8,98%	0,91%
01-05-12	369.408.919,76	268.156.068,36		72,22%	72,59%	0,78%	8,95%	0,68%
01-06-12	362.312.660,51	260.734.542,40		71,65%	71,96%	0,78%	8,97%	0,86%
01-07-12	356.294.619,32	254.965.439,15		71,08%	71,56%	0,78%	8,92%	0,56%
01-08-12	350.248.299,06	249.298.299,06		70,52%	70,52%	0,78%	8,93%	0,76%
01-09-12	344.173.567,35	244.131.798,97		69,96%	70,93%	0,76%	8,75%	0,55%
01-10-12	338.070.290,18	238.268.269,40		69,41%	70,48%	0,76%	8,72%	0,64%
01-11-12	331.938.333,58	232.131.616,48		68,86%	69,93%	0,76%	8,73%	0,78%
01-12-12	325.771.562,79	227.208.714,38		68,32%	69,24%	0,75%	8,61%	0,27%
01-01-13	320.030.532,50	221.616.235,31		67,78%	68,25%	0,75%	8,61%	0,71%
01-02-13	314.256.496,80	216.761.282,83		67,24%	68,98%	0,74%	8,53%	0,39%
01-03-13	308.455.328,78	211.891.416,94		66,71%	68,69%	0,73%	8,46%	0,41%
01-04-13	302.626.900,95	205.082.347,96		66,18%	67,77%	0,75%	8,59%	1,35%
01-05-13	296.771.085,22	200.572.418,17		65,66%	67,56%	0,74%	8,60%	0,63%
01-06-13	290.887.752,88	196.165.089,62		65,14%	67,44%	0,73%	8,38%	0,23%
01-07-13	286.042.749,09	191.727.988,21		64,62%	67,03%	0,72%	8,36%	0,74%
01-08-13	281.174.978,52	186.783.091,64		64,11%	66,43%	0,73%	8,30%	0,89%
01-09-13	276.284.534,19	182.621.129,13		63,61%	65,61%	0,72%	8,34%	0,50%
01-10-13	271.370.708,62	178.185.277,43		63,10%	65,66%	0,72%	8,34%	0,66%
01-11-13	266.433.993,83	174.715.068,99		62,60%	65,58%	0,71%	8,22%	0,13%
01-12-13	261.474.081,30	170.758.860,11		62,11%	65,31%	0,71%	8,17%	0,41%
01-01-14	257.031.700,33	166.419.398,88		61,62%	64,75%	0,71%	8,20%	0,86%
01-02-14	252.568.444,51	162.258.186,73		61,13%	64,25%	0,71%	8,13%	0,20%
01-03-14	248.084.215,77	158.644.511,48		60,65%	63,95%	0,71%	8,16%	0,48%
01-04-14	243.578.915,53	153.105.074,62		60,17%	62,86%	0,72%	8,34%	1,71%
01-05-14	239.052.444,80	150.527.279,97		59,69%	62,97%	0,71%	8,18%	-0,18%
01-06-14	234.504.104,09	146.204.073,69		59,22%	62,22%	0,71%	8,22%	0,99%
01-07-14	230.327.577,93	143.252.879,58		58,75%	62,20%	0,71%	8,15%	0,24%
01-08-14	226.130.823,37	134.770.645,87		58,29%	59,60%	0,76%	8,73%	4,18%
01-09-14	221.914.348,17	130.989.088,79		57,83%	59,03%	0,76%	8,76%	0,96%
01-10-14	217.678.059,67	127.847.131,35		57,37%	58,73%	0,76%	8,72%	0,50%
01-11-14	213.421.864,76	123.273.130,45		56,90%	57,76%	0,77%	8,65%	0,66%
01-12-14	209.145.669,90	120.037.754,18		56,47%	57,39%	0,77%	8,84%	0,63%
01-01-15	205.234.987,43	117.173.874,93		56,02%	57,09%	0,76%	8,80%	0,53%
01-02-15	201.305.528,57	113.497.206,48		55,58%	56,38%	0,77%	8,87%	1,25%
01-03-15	197.358.406,99	110.260.451,95		55,14%	55,87%	0,77%	8,89%	0,81%
01-04-15	193.392.338,92	107.383.497,76		54,70%	55,63%	0,77%	8,87%	0,61%
01-05-15	189.407.628,20	104.002.235,78		54,27%	54,91%	0,78%	8,92%	1,11%
01-06-15	185.404.196,25	101.004.498,39		53,84%	54,48%	0,78%	8,92%	0,79%
01-07-15	181.720.508,08	97.941.165,47		53,41%	53,90%	0,78%	8,96%	1,07%
01-08-15	178.019.510,19	95.392.904,24		52,99%	53,59%	0,78%	8,96%	0,78%
01-09-15	174.301.121,23	92.423.909,20		52,57%	53,03%	0,78%	8,97%	1,05%
01-10-15	170.565.259,48	89.805.911,05		52,16%	52,65%	0,78%	8,96%	0,70%
01-11-15	166.811.842,84	87.210.195,18		51,75%	52,28%	0,78%	8,95%	0,71%
01-12-15	163.040.788,62	85.190.751,83		51,34%	52,25%	0,77%	8,86%	0,06%
01-01-16	159.626.797,75	82.610.573,17		50,93%	51,75%	0,77%	8,89%	0,95%
01-02-16	156.196.764,27	79.018.372,62		50,53%	50,59%	0,79%	9,07%	2,25%
01-03-16	152.750.612,99	77.937.022,52		50,13%	51,02%	0,77%	8,86%	-0,86%
01-04-16	149.288.268,17	74.894.623,27		49,73%	50,17%	0,78%	8,98%	1,67%
01-05-16	145.809.653,72	72.834.472,14		49,34%	49,94%	0,78%	9,14%	0,44%
01-06-16	142.314.693,19	70.885.475,48		48,95%	49,81%	0,77%	8,87%	0,28%
01-07-16	139.291.160,73	69.107.172,10		48,56%	49,61%	0,77%	8,83%	0,39%
01-08-16	136.253.420,62	67.011.240,22		48,18%	49,18%	0,77%	8,84%	0,87%
01-09-16	133.201.406,12	65.249.558,49		47,80%	48,99%	0,76%	8,80%	0,40%
01-10-16	130.135.050,13	63.628.709,13		47,42%	48,89%	0,76%	8,79%	0,19%
01-11-16	127.054.285,27	61.847.697,18		47,04%	48,68%	0,75%	8,69%	0,44%
01-12-16	123.959.043,83	59.612.808,97		46,67%	48,09%	0,76%	8,74%	1,21%
01-01-17	121.222.103,94	57.147.017,08		46,30%	47,14%	0,77%	8,88%	1,97%
01-02-17	118.472.303,11	55.796.125,69		45,92%	47,10%	0,76%	8,79%	0,11%
01-03-17	115.709.580,90	53.575.194,68		45,57%	46,30%	0,77%	8,91%	1,69%
01-04-17	112.933.876,61	53.815.842,29		45,21%	47,65%	0,74%	8,51%	-2,92%
01-05-17	110.145.129,23	50.273.963,16		44,86%	45,64%	0,77%	8,90%	4,22%
01-06-17	107.343.277,46	48.646.270,83		44,50%	45,32%	0,77%	8,89%	0,71%
01-07-17	10							

Fecha	Principal Disponible	Amortización de principal	Serie A1	Serie A2	Serie B	Serie C	Amortización Serie C	Vida Media Serie C
Date	Principal available	Principal Redemption	Class A1	Class A2	Class B	Class C	Redemption Class C	Average Life Class C
08-01-09	924.781.111,43	0,00	400.000.000,00	541.700.000,00	24.300.000,00	34.000.000,00	0,00	0
08-02-09	891.525.872,54	0,00	400.000.000,00	541.700.000,00	24.300.000,00	34.000.000,00	0,00	0
08-03-09	857.848.854,95	0,00	400.000.000,00	541.700.000,00	24.300.000,00	34.000.000,00	0,00	0
08-04-09	830.887.806,63	99.005.395,43	400.000.000,00	541.700.000,00	24.300.000,00	34.000.000,00	0,00	0
08-05-09	804.403.169,19	0,00	332.946.320,00	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-06-09	776.192.546,87	0,00	332.946.320,00	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-07-09	752.253.565,15	77.697.731,95	332.946.320,00	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-08-09	730.015.403,53	0,00	255.248.588,05	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-09-09	708.005.923,42	0,00	255.248.588,05	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-10-09	686.223.143,70	68.876.227,99	255.248.588,05	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-11-09	664.665.101,03	0,00	186.372.360,06	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-12-09	643.329.848,18	0,00	186.372.360,06	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-01-10	622.215.453,83	66.688.975,29	186.372.360,06	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-02-10	603.312.627,93	0,00	119.883.384,77	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-03-10	584.924.625,25	0,00	119.883.384,77	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-04-10	566.089.759,11	58.165.882,57	119.883.384,77	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-05-10	547.766.354,88	0,00	61.517.502,19	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-06-10	529.632.752,81	0,00	61.517.502,19	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-07-10	511.987.306,49	56.302.477,23	61.517.502,19	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-08-10	497.165.975,85	0,00	5.215.025,00	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-09-10	482.793.446,09	0,00	5.215.025,00	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-10-10	468.588.430,46	44.101.128,74	5.215.025,00	450.892.553,86	24.300.000,00	34.000.000,00	0,00	0
08-11-10	454.489.622,72	0,00	0,00	412.006.450,12	24.300.000,00	34.000.000,00	0,00	0
08-12-10	440.555.847,09	0,00	0,00	412.006.450,12	24.300.000,00	34.000.000,00	0,00	0
08-01-11	426.765.758,15	42.677.869,00	0,00	412.006.450,12	24.300.000,00	34.000.000,00	0,00	0
08-02-11	414.534.412,36	0,00	0,00	369.328.581,12	24.300.000,00	34.000.000,00	0,00	0
08-03-11	402.423.419,36	0,00	0,00	369.328.581,12	24.300.000,00	34.000.000,00	0,00	0
08-04-11	390.448.967,08	36.747.945,51	0,00	369.328.581,12	24.300.000,00	34.000.000,00	0,00	0
08-05-11	378.588.706,36	0,00	0,00	332.580.635,62	24.300.000,00	34.000.000,00	0,00	0
08-06-11	366.852.660,84	0,00	0,00	332.580.635,62	24.300.000,00	34.000.000,00	0,00	0
08-07-11	355.231.771,80	32.932.720,48	0,00	332.580.635,62	24.300.000,00	34.000.000,00	0,00	0
08-08-11	346.458.610,51	0,00	0,00	299.647.915,14	24.300.000,00	34.000.000,00	0,00	0
08-09-11	337.768.232,55	0,00	0,00	299.647.915,14	24.300.000,00	34.000.000,00	0,00	0
08-10-11	329.165.873,21	25.667.602,00	0,00	299.647.915,14	24.300.000,00	34.000.000,00	0,00	0
08-11-11	320.650.773,91	0,00	0,00	273.980.313,14	24.300.000,00	34.000.000,00	0,00	0
08-12-11	312.222.182,11	0,00	0,00	273.980.313,14	24.300.000,00	34.000.000,00	0,00	0
08-01-12	303.879.352,20	24.818.344,09	0,00	273.980.313,14	24.300.000,00	34.000.000,00	0,00	0
08-02-12	296.309.054,46	0,00	0,00	249.161.969,05	24.300.000,00	34.000.000,00	0,00	0
08-03-12	288.815.377,61	0,00	0,00	249.161.969,05	24.300.000,00	34.000.000,00	0,00	0
08-04-12	281.391.681,47	21.785.377,42	0,00	249.161.969,05	24.300.000,00	34.000.000,00	0,00	0
08-05-12	274.055.251,22	0,00	0,00	227.376.591,63	24.300.000,00	34.000.000,00	0,00	0
08-06-12	266.787.497,41	0,00	0,00	227.376.591,63	24.300.000,00	34.000.000,00	0,00	0
08-07-12	259.593.755,92	21.052.463,25	0,00	227.376.591,63	24.300.000,00	34.000.000,00	0,00	0
08-08-12	253.283.616,63	0,00	0,00	201.245.128,37	24.300.000,00	34.000.000,00	0,00	0
08-09-12	246.997.205,62	0,00	0,00	201.245.128,37	24.300.000,00	34.000.000,00	0,00	0
08-10-12	240.794.273,61	20.328.575,13	0,00	201.245.128,37	24.300.000,00	34.000.000,00	0,00	0
08-11-12	234.654.174,22	0,00	0,00	185.995.553,24	24.300.000,00	34.000.000,00	0,00	0
08-12-12	228.570.365,91	0,00	0,00	185.995.553,24	24.300.000,00	34.000.000,00	0,00	0
08-01-13	222.560.311,60	19.903.456,11	0,00	185.995.553,24	24.300.000,00	34.000.000,00	0,00	0
08-02-13	216.905.518,47	0,00	0,00	166.092.097,14	24.300.000,00	34.000.000,00	0,00	0
08-03-13	211.308.072,53	0,00	0,00	166.092.097,14	24.300.000,00	34.000.000,00	0,00	0
08-04-13	205.767.479,36	16.916.837,30	0,00	166.092.097,14	24.300.000,00	34.000.000,00	0,00	0
08-05-13	200.283.248,64	0,00	0,00	149.175.259,84	24.300.000,00	34.000.000,00	0,00	0
08-06-13	194.854.893,95	0,00	0,00	149.175.259,84	24.300.000,00	34.000.000,00	0,00	0
08-07-13	189.481.932,92	14.631.749,96	0,00	149.175.259,84	24.300.000,00	34.000.000,00	0,00	0
08-08-13	184.852.784,28	0,00	0,00	134.543.509,87	24.300.000,00	34.000.000,00	0,00	0
08-09-13	180.270.354,68	0,00	0,00	134.543.509,87	24.300.000,00	34.000.000,00	0,00	0
08-10-13	175.734.301,45	12.397.882,84	0,00	134.543.509,87	24.300.000,00	34.000.000,00	0,00	0
08-11-13	171.244.205,23	0,00	0,00	122.145.627,03	24.300.000,00	34.000.000,00	0,00	0
08-12-13	166.789.669,92	0,00	0,00	122.145.627,03	24.300.000,00	34.000.000,00	0,00	0
08-01-14	162.400.302,84	10.880.787,40	0,00	122.145.627,03	24.300.000,00	34.000.000,00	0,00	0
08-02-14	158.378.969,96	0,00	0,00	111.264.839,63	24.300.000,00	34.000.000,00	0,00	0
08-03-14	154.398.133,07	0,00	0,00	111.264.839,63	24.300.000,00	34.000.000,00	0,00	0
08-04-14	150.457.991,54	9.832.438,91	0,00	111.264.839,63	24.300.000,00	34.000.000,00	0,00	0
08-05-14	146.557.627,83	0,00	0,00	101.432.400,72	24.300.000,00	34.000.000,00	0,00	0
08-06-14	142.696.907,23	0,00	0,00	101.432.400,72	24.300.000,00	34.000.000,00	0,00	0
08-07-14	138.875.477,84	10.187.113,50	0,00	101.432.400,72	24.300.000,00	34.000.000,00	0,00	0
08-08-14	135.323.301,40	0,00	0,00	91.245.287,22	24.300.000,00	34.000.000,00	0,00	0
08-09-14	131.801.472,68	0,00	0,00	91.245.287,22	24.300.000,00	34.000.000,00	0,00	0
08-10-14	128.326.780,82	3.831.447,40	0,00	91.245.287,22	24.300.000,00	34.000.000,00	0,00	0
08-11-14	124.881.817,52	0,00	0,00	87.413.839,82	24.300.000,00	34.000.000,00	0,00	0
08-12-14	121.471.977,01	0,00	0,00	87.413.839,82	24.300.000,00	34.000.000,00	0,00	0
08-01-15	118.089.960,00	11.061.887,71	0,00	87.413.839,82	24.300.000,00	34.000.000,00	0,00	0
08-02-15	114.972.470,03	0,00	0,00	76.351.952,11	24.300.000,00	34.000.000,00	0,00	0
08-03-15	111.879.795,64	0,00	0,00	76.351.952,11	24.300.000,00	34.000.000,00	0,00	0
08-04-15	108.818.658,23	8.842.972,93	0,00	76.351.952,11	24.300.000,00	34.000.000,00	0,00	0
08-05-15	105.788.215,43	0,00	0,00	67.508.979,18	24.300.000,00	34.000.000,00	0,00	0
08-06-15	102.789.907,28	0,00	0,00	67.508.979,18	24.300.000,00	34.000.000,00	0,00	0
08-07-15	99.821.755,74	9.176.395,09	0,00	67.508.979,18	24.300.000,00	34.000.000,00	0,00	0
08-08-15	97.064.902,78	0,00	0,00	58.332.584,09	24.300.000,00	34.000.000,00	0,00	0
08-09-15	94.536.230,73	0,00	0,00	58.332.584,09	24.300.000,00	34.000.000,00	0,00	0
08-10-15	91.635.496,07	8.297.309,38	0,00	58.332.584,09	24.300.000,00	34.000.000,00	0,00	0
08-11-15	88.962.457,26	0,00	0,00	50.035.274,71	24.300.000,00	34.000.000,00	0,00	0
08-12-15	86.316.874,75	0,00	0,00	50.035.274,71	24.300.000,00	34.000.000,00	0,00	0
08-01-16	83.899.890,61	8.582.555,39	0,00	50.035.274,71	24.300.000,00	34.000.000,00	0,00	0
08-02-16	81.298.007,50	0,00	0,00	41.452.719,32	24.300.000,00	34.000.000,00	0,00	0
08-03-16	78.922.124,90	0,0						

Fecha		Principal Disponible	Amortización de principal	Serie A1	Serie A2	Serie B	Serie C	Amortización Serie C	Vida Media Serie C
08-05-22	1	2.771.382,52	0,00	0,00	0,00	0,00	10.839.331,94	0,00	0
08-06-22	0	2.550.738,86	723.547,45	0,00	0,00	0,00	10.839.331,94	723.547,45	528.189,64
08-07-22	0	2.409.926,19	0,00	0,00	0,00	0,00	10.115.784,49	0,00	0
08-08-22	1	2.270.598,51	0,00	0,00	0,00	0,00	10.115.784,49	0,00	0
08-09-22	0	2.132.762,65	451.994,75	0,00	0,00	0,00	10.115.784,49	451.994,75	371.539,688
08-10-22	0	1.998.495,54	0,00	0,00	0,00	0,00	9.663.789,73	0,00	0
08-11-22	1	1.861.514,25	0,00	0,00	0,00	0,00	9.663.789,73	0,00	0
08-12-22	0	1.728.075,90	437.602,73	0,00	0,00	0,00	9.663.789,73	437.602,73	399.531,297
08-01-23	0	1.658.023,65	0,00	0,00	0,00	0,00	9.226.187,00	0,00	0
08-02-23	1	1.585.738,22	0,00	0,00	0,00	0,00	9.226.187,00	0,00	0
08-03-23	0	1.520.123,19	224.866,96	0,00	0,00	0,00	9.226.187,00	224.866,96	225.541,557
08-04-23	0	1.452.262,20	0,00	0,00	0,00	0,00	9.001.320,04	0,00	0
08-05-23	1	1.385.118,92	0,00	0,00	0,00	0,00	9.001.320,04	0,00	0
08-06-23	0	1.318.671,11	217.820,28	0,00	0,00	0,00	9.001.320,04	217.820,28	238.513,205
08-07-23	0	1.263.828,71	0,00	0,00	0,00	0,00	8.783.499,76	0,00	0
08-08-23	1	1.209.548,20	0,00	0,00	0,00	0,00	8.783.499,76	0,00	0
08-09-23	0	1.155.840,56	176.092,00	0,00	0,00	0,00	8.783.499,76	176.092,00	209.021,202
08-10-23	0	1.102.700,78	0,00	0,00	0,00	0,00	8.607.407,77	0,00	0
08-11-23	1	1.050.123,91	0,00	0,00	0,00	0,00	8.607.407,77	0,00	0
08-12-23	0	998.105,03	170.565,25	0,00	0,00	0,00	8.607.407,77	170.565,25	217.982,395
08-01-24	0	952.587,49	0,00	0,00	0,00	0,00	8.436.842,51	0,00	0
08-02-24	1	907.551,91	0,00	0,00	0,00	0,00	8.436.842,51	0,00	0
08-03-24	0	860.994,08	146.100,47	0,00	0,00	0,00	8.436.842,51	146.100,47	200.011,539
08-04-24	0	818.909,83	0,00	0,00	0,00	0,00	8.290.742,04	0,00	0
08-05-24	1	775.295,03	0,00	0,00	0,00	0,00	8.290.742,04	0,00	0
08-06-24	0	732.145,57	141.491,33	0,00	0,00	0,00	8.290.742,04	141.491,33	206.718,827
08-07-24	0	692.773,70	0,00	0,00	0,00	0,00	8.149.250,72	0,00	0
08-08-24	1	653.822,08	0,00	0,00	0,00	0,00	8.149.250,72	0,00	0
08-09-24	0	615.287,03	126.363,46	0,00	0,00	0,00	8.149.250,72	126.363,46	196.242,452
08-10-24	0	577.164,92	0,00	0,00	0,00	0,00	8.022.887,26	0,00	0
08-11-24	1	539.452,12	0,00	0,00	0,00	0,00	8.022.887,26	0,00	0
08-12-24	0	502.145,06	122.344,60	0,00	0,00	0,00	8.022.887,26	122.344,60	201.134,529
08-01-25	0	468.308,57	0,00	0,00	0,00	0,00	7.900.542,66	0,00	0
08-02-25	1	434.836,51	0,00	0,00	0,00	0,00	7.900.542,66	0,00	0
08-03-25	0	401.725,68	108.587,18	0,00	0,00	0,00	7.900.542,66	108.587,18	188.290,167
08-04-25	0	368.972,92	0,00	0,00	0,00	0,00	7.791.955,48	0,00	0
08-05-25	1	336.575,08	0,00	0,00	0,00	0,00	7.791.955,48	0,00	0
08-06-25	0	304.529,04	105.102,32	0,00	0,00	0,00	7.791.955,48	105.102,32	191.916,843
08-07-25	0	277.878,51	0,00	0,00	0,00	0,00	7.686.853,15	0,00	0
08-08-25	1	251.517,35	0,00	0,00	0,00	0,00	7.686.853,15	0,00	0
08-09-25	0	225.443,01	65.518,65	0,00	0,00	0,00	7.686.853,15	65.518,65	164.024,768
08-10-25	0	199.652,97	0,00	0,00	0,00	0,00	7.601.334,51	0,00	0
08-11-25	1	174.144,74	0,00	0,00	0,00	0,00	7.601.334,51	0,00	0
08-12-25	0	148.915,82	82.751,67	0,00	0,00	0,00	7.601.334,51	82.751,67	166.248,113
08-01-26	0	133.831,10	0,00	0,00	0,00	0,00	7.518.582,83	0,00	0
08-02-26	1	118.910,77	0,00	0,00	0,00	0,00	7.518.582,83	0,00	0
08-03-26	0	104.153,38	48.403,28	0,00	0,00	0,00	7.518.582,83	48.403,28	101.598,490
08-04-26	0	89.557,50	0,00	0,00	0,00	0,00	7.470.179,55	0,00	0
08-05-26	1	75.121,71	0,00	0,00	0,00	0,00	7.470.179,55	0,00	0
08-06-26	0	60.844,59	46.831,39	0,00	0,00	0,00	7.470.179,55	46.831,39	102.607,586
08-07-26	0	51.533,78	0,00	0,00	0,00	0,00	7.423.348,15	0,00	0
08-08-26	1	42.225,22	0,00	0,00	0,00	0,00	7.423.348,15	0,00	0
08-09-26	0	33.218,03	29.873,62	0,00	0,00	0,00	7.423.348,15	29.873,62	68.201,474
08-10-26	0	24.211,31	0,00	0,00	0,00	0,00	7.393.474,53	0,00	0
08-11-26	1	15.304,17	0,00	0,00	0,00	0,00	7.393.474,53	0,00	0
08-12-26	0	6.495,73	32.388,25	0,00	0,00	0,00	7.393.474,53	32.388,25	17.552.108,546