

**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:	February 20th, 2017 - May 22nd, 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	---	---
		CLASS D	Baa3/BBB/BBB+	Aa2 / A / A+
		CLASS E	Ba1/BB-/BB+	A1 / BBB+ / BBB+
		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 ESO338058033	13.001	Nominal per Bond	100.000,00€	0,00	
		Total Nominal	1.300.100.000,00€	0,00	0,00 %
CLASS A2 ESO338058011	13.650	Nominal per Bond	100.000,00€	0,00 €	
		Total Nominal	1.365.000.000,00€	0,00 €	0,00%
CLASS B ESO338058029	841	Nominal per Bond	100.000,00€	0,00 €	
		Total Nominal	84.100.000,00€	0,00 €	0,00%
CLASS C ESO338058037	623	Nominal per Bond	100.000,00€	0,00 €	
		Total Nominal	62.300.000,00€	0,00 €	0,00%
CLASS D ESO338058045	595	Nominal per Bond	100.000,00€	94.078,41€	
		Total Nominal	59.500.000,00€	55.975.463,95€	94,08%
CLASS E ESO338058052	290	Nominal per Bond	100.000,00€	100.000,00€	
		Total Nominal	29.000.000,00€	29.000.000,00€	100,00 %
CLASS F ESO338058060	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 May 22nd, 2017			Next Payment Date August 21st, 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	315,44 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS D	5.923,59 €	56,12 €	0,219%	52,08 €	42,18 €
CLASS E	0,00 €	447,92 €	1,769%	447,16 €	362,20 €
CLASS F	0,00 €	0,00 €	0,169%	42,72 €	34,60 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

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

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Nombre of CR's	14.742	713
CR's Outstanding to be amortised	2.900.000,027,24	84.975.466,01€
CR's Outstanding per Loan to be amortised	196.716,87	119.180,18€
Interest Rate	4,06 %	0,65%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	22,54%
Average Monthly Single Rate	9,61%
Constant Prepayment Rate from Constitution	9,52%

## F.T.A.: SANTANDER EMPRESAS 2

### QUARTERLY BONDS PAYOUT REPORT

May 22nd, 2017

BONDS. PRINCIPAL	
Previous Balance	142.396.519,12 €
Principal Amortised	3.721.055,17 €
Outstanding Balance	138.675.463,95 €
% of Initial Balance	4,69%
Principal accrued and unpaid	0,00 €

DATA	
Pool Cut-off Date	May 12th, 2017
Payment Date	May 22nd, 2017
Last Payment Date	February 20th, 2017
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,331%
Next Payment Date	August 21st, 2017

INTEREST PAID	
CLASS A1	0,00 €
CLASS A2	0,00 €
CLASS B	0,00 €
CLASS C	0,00 €
CLASS D	33.391,40 €
CLASS E	129.896,80 €
CLASS F	0,00 €
Interest accrued and unpaid	4.110.485,59 €

RESIDUAL LIFE (YEARS)		
	INITIAL	May 22nd, 2017
CLASS A1	0,87	0,00
CLASS A2	3,88	0,00
CLASS B	7,68	0,00
CLASS C	7,68	0,00
CLASS D	7,68	1,85
CLASS E	7,68	8,39
CLASS F	4,93	29,02

## F.T.A.: SANTANDER EMPRESAS 2

### QUARTERLY COLLATERAL REPORT

May 22nd, 2017

PRINCIPAL	
Previous Balance	88.696.521,93 €
Principal Amortised	3.721.055,92 €
Outstanding Balance	84.975.466,01 €
Number of Credit Rights	713
Outstanding Balance of the Mortgages Loans	76.589.672,57 €
LTV	63,30%

INTEREST	
Interest received during relevant period	162.437,87 €
Interest accrued during relevant period	199.307,84 €

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	121.780,99 €	6.437,35 €	14.456,05 €	0,00 €	0,00 €
Interest accrued on Credit Rights in Arrears	1.491,16 €	215,74 €	1.999,24 €	0,00 €	0,00 €
Outstanding Balance	9.878.223,52 €	214.837,60 €	846.246,10 €	177.959,77 €	156.591,77 €
Number of Credit Rights	22	6	7	2	2
% of Outstanding Balance	11,62%	0,25%	1,00%	0,21%	0,18%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	8.916.752,64 €
Difference in Actual Period	-434.305,30 €
Cumulative WRITE OFF up to date	8.482.447,34 €

**F.T.A.: SANTANDER EMPRESAS 2**

**QUARTERLY COLLATERAL REPORT**

**May 22nd, 2017**

<b>CONTENTIOUS / JUDICIAL</b>	
Last balance	64.033,21 €
Difference in Actual Period	270.518,33 €
Current balance	334.551,54 €

<b>TRANSITORY PROPERTIES</b>	
Last balance	8.809.703,82 €
Difference in Actual Period	-9.627,31 €
Current balance	8.800.076,51 €

<b>NET LOSSES</b>	
Last balance	20.667.875,71 €
Difference in Actual Period	-175.023,07 €
Current balance	20.492.852,64 €

## F.T.A.: SANTANDER EMPRESAS 2

### QUARTERLY REPORT - ALLOCATION OF CASH

May 22nd, 2017

TOTAL CASH RECEIVED END OF PERIOD	3.814.359,92 €
<b>CASH RECEIVED - PRINCIPAL</b>	
Amortisation of Credit Rights	3.722.065,86 €
<b>CASH RECEIVED - INTEREST</b>	
Interest received from Credit Rights	162.437,87 €
Interest received under GIC	-28.732,08 €
<b>CONTENTIOUS</b>	441.762,49 €
<b>INCOMES / EXPENSES OF TRANSITORY PROPERTIES</b>	-39.107,27 €
<b>RESERVE FUNDS</b>	-443.505,85 €
<b>OTHERS</b>	-561,10 €

TREASURY ACCOUNT STATEMENT	36.375.325,63 €
<b>PRINCIPAL RESERVE FUND</b>	
Previous Balance	35.931.819,77 €
Difference	443.505,86 €
Outstanding Balance	36.375.325,63 €

TOTAL CASH PAID END OF PERIOD	3.814.359,92 €
CURRENT EXPENSES	4.091,51 €
MANAGEMENT FEE	17.500,00 €
SWAP PAYMENT	161.636,33 €
SWAP COLLECTION	-253.211,29 €
CLASS A1 INTEREST	0,00 €
CLASS A2 INTEREST	0,00 €
CLASS B INTEREST	0,00 €
CLASS C INTEREST	0,00 €
CLASS D INTEREST	33.391,40 €
CLASS E INTEREST	129.896,80 €
CLASS A1 REDEMPTION	0,00 €
CLASS A2 REDEMPTION	0,00 €
CLASS B REDEMPTION	0,00 €
CLASS C REDEMPTION	196.519,12 €
CLASS D REDEMPTION	3.524.536,05 €
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 €

**F.T.A.: SANTANDER EMPRESAS 2**

**CREDIT ENHANCEMENT AND SUBORDINATED LOAN**

**May 22nd, 2017**

<b>CREDIT ENHANCEMENT</b>			
<b>CONCEPTS</b>	<b>INITIAL</b>		<b>May 22nd, 2017</b>
SUBORDINATED ISSUE	8,10 %		34,13%
PRINCIPAL RESERVE FUND	53.700.000,00 €	(1,82 %)	36.375.325,63 € 42,81%

<b>SUBORDINATED LOANS</b>		
<b>CONCEPTS</b>	<b>INITIAL</b>	<b>May 22nd, 2017</b>
SUBORDINATED LOAN		
Total Outstanding Subordinated Loan	2.800.000,00 €	325.804,96 €
Interest Rate	4,264 %	0,169%

**F.T.A.: SANTANDER EMPRESAS 2**

**TRIGGERS OF THE MODEL**

**May 22nd, 2017**

<b>RESERVE FUND's TRIGGERS</b>	
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	334.551,54 €
1.b) 1% CREDIT RIGHTS OUTSTANDING BALANCE	849.754,66 €
2. IF 2.a) IS HIGHER THAN 2.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
2.a) FAILED LOANS	28.975.299,98 €
2.b) 1% CREDIT RIGHTS INITIAL BALANCE	29.000.000,27 €

THE RESERVE FUND SHALL NOT BE REDEEMED BECAUSE, IT DOES NOT MEET THE MINIMUM REQUIRED LEVEL.

<b>CUMULATIVE FAILED LOANS</b>	53.683.518,87 €
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<b>CLASS E DEFERRAL INTEREST TRIGGERS</b>	
CLASS E INTEREST DEFERRAL (112th PLACE) IF CUMULATIVE FAILED LOANS > 123.250.001,16 EUR	NO



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### DEFINITIONS

May 22nd, 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.

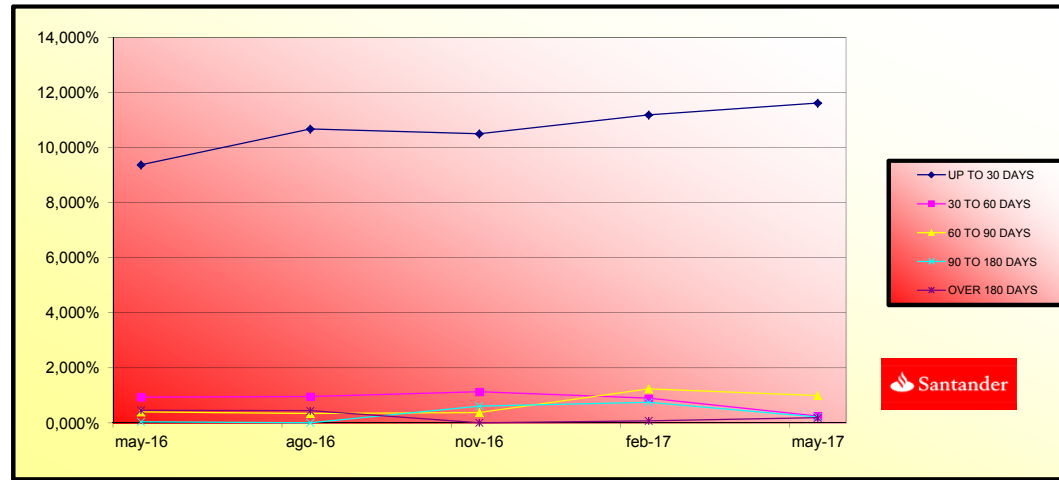
**CONTENTIOUS / JUDICIAL** Loans in which the Originator will take legal actions. This amount is included in the bucket > 180 days in arrears.

**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: May 22nd, 2017

ARREARS PERFORMANCE					
	12/05/2016	12/08/2016	14/11/2016	13/02/2017	12/05/2017
<b>UP TO 30 DAYS</b>	9,385%	10,684%	10,511%	11,200%	11,625%
<b>30 TO 60 DAYS</b>	0,931%	0,955%	1,136%	0,895%	0,253%
<b>60 TO 90 DAYS</b>	0,398%	0,337%	0,374%	1,235%	0,996%
<b>90 TO 180 DAYS</b>	0,035%	0,000%	0,605%	0,753%	0,209%
<b>OVER 180 DAYS</b>	0,459%	0,440%	0,000%	0,072%	0,184%



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: May 22nd, 2017

**COLLATERAL DESCRIPTION**

INDUSTRY DISTRIBUTION		
INDUSTRY	BALANCE	% BALANCE
Agriculture, stockbreeding and hunting	2.716.328,43	2,91%
Forestry	86.637,68	0,09%
Fishing	201.193,03	0,22%
Mineral extraction	82.860,81	0,09%
Other mineral extraction	-	0,00%
Food Industry	341.093,89	0,36%
Beverage Industry	106.171,10	0,11%
Textile Industry	-	0,00%
Clothing Industry	126.345,45	0,14%
Preparation of the leather	60.592,68	0,06%
Timber and cork Industry.	483.808,04	0,52%
Paper Industry	-	0,00%
Printing and picture reproduction	40.014,54	0,04%
Oil and fuel industry	-	0,00%
Pharmaceutical Products	24.029,28	0,03%
Rubber manufacturing	63.253,66	0,07%
Other Mineral products manufacturing	331.292,27	0,35%
Metallurgy	83.016,08	0,09%
Metallic products manufacturing	73.349,36	0,08%
Construction of machinery and equipment	-	0,00%
Office and computer machinery manufacturing	-	0,00%
Equipment and electric material manufacturing	172.204,47	0,18%
Vehicle and trailer manufacturing	24.839,45	0,03%
Other transport material manufacturing	-	0,00%
Manufacture of furniture	174.755,07	0,19%
Other material manufacturing	-	0,00%
Machinery Repair	-	0,00%
Production and distribution of electrical energy and gas	-	0,00%
Water distribution	-	0,00%
Harnessing, distribution and purification of water	-	0,00%
Residual treatments	247.583,79	0,26%
Construction	5.963.518,18	6,38%
Civil Engineering	172.425,71	0,18%
Specialized Construction Activities	2.486.596,57	2,66%
Sale, maintenance and reparation of vehicles	1.491.362,02	1,60%
Wholesale trade	2.987.790,95	3,20%
Retail trade	6.930.688,73	7,42%
Surface transport and plumbing	4.337.035,23	4,64%
Shipment	-	0,00%

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

<b>INDUSTRY DISTRIBUTION</b>		
INDUSTRY	OUTS, BALANCE	% OUTSTANDING
Aerospace transport	-	0,00%
Other aerospace transport	1.141.170,83	1,22%
Post and telecommunications	-	0,00%
Accommodation Services	3.151.550,10	3,37%
Beverages Services	3.426.050,30	3,67%
Edition	-	0,00%
Media Activities	-	0,00%
Telecommunications	142.701,72	0,15%
Consultancy	108.935,96	0,12%
Information Services	33.902,12	0,04%
Brokerage, except insurance	180.187,69	0,19%
Other Financial Services	233.722,72	0,25%
Real Estate office	20.690.667,19	22,14%
Law activities	4.134.884,55	4,42%
Consultancy	1.456.655,07	1,56%
Architecture services	402.080,77	0,43%
Research and development	200.179,09	0,21%
Market research	287.292,20	0,31%
Scientific activities	1.690.869,10	1,81%
Veterinary	241.940,36	0,26%
Renting	-	0,00%
Employment activities	-	0,00%
Tourism	137.865,72	0,15%
Security activities	-	0,00%
Gardening	-	0,00%
Other Administration publish	681.023,64	0,73%
Public administration	-	0,00%
Education	611.218,86	0,65%
Healthcare	2.565.148,61	2,74%
Associative activities	-	0,00%
Social Service	-	0,00%
Recreational, cultural and sport activities	1.162.681,93	1,24%
Library and Museum	-	0,00%
Games and hazard	237.043,85	0,25%
Sport	441.745,22	0,47%
Personal computer repair	305.300,41	0,33%
Other activities of personal service	1.855.600,95	1,99%
Household service	-	0,00%
Rest of loans	18.128.707,92	19,40%
<b>Total</b>	<b>93.457.913,35</b>	<b>100,00%</b>

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

Report date: May 22nd, 2017

**COLLATERAL DESCRIPTION**

BIGGEST BORROWERS		
BORROWER	OUTS, BALANCE	% OUTSTANDING
1	8.294.542,81	9,40%
2	2.843.135,62	3,09%
3	2.502.000,06	2,84%
4	1.839.777,03	2,16%
5	1.835.008,48	2,03%
6	1.240.711,20	1,46%
7	1.156.641,16	1,36%
8	977.431,62	1,14%
9	889.794,99	1,04%
10	852.527,78	1,00%
11	848.582,60	1,00%
12	809.712,70	0,90%
13	738.232,28	0,86%
14	660.411,67	0,77%
15	581.526,43	0,67%
16	521.992,84	0,59%
17	517.589,30	0,58%
18	500.945,90	0,55%
19	459.358,07	0,53%
20	457.468,01	0,45%

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

Report date: May 22nd, 2017

LTV				
	OUTS. BALANCE	% OUTSTANDING	NUMBER LOANS	% NUM LOANS
<b>0-9,99</b>	361.126,19	0,47%	24	3,56%
<b>10-19,99</b>	5.431.640,94	7,09%	43	6,37%
<b>20-29,99</b>	2.858.807,85	3,73%	45	6,67%
<b>30-39,99</b>	3.399.264,55	4,44%	51	7,56%
<b>40-49,99</b>	8.721.616,29	11,39%	67	9,93%
<b>50-59,99</b>	7.802.297,21	10,19%	78	11,56%
<b>60-69,99</b>	7.151.656,12	9,34%	67	9,93%
<b>70-79,99</b>	7.736.403,97	10,10%	76	11,26%
<b>&gt;80</b>	33.126.859,45	43,25%	224	33,19%

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
			0.83%			9.61%		
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	99,17%	99,45%	0,55%	6,37%	0,55%	6,37%
15-02-07	2.750.994.327,13	2.714.772.114,71	98,35%	98,68%	0,66%	7,64%	0,77%	8,90%
15-03-07	2.718.553.212,00	2.677.832.372,11	97,53%	98,51%	0,50%	5,83%	0,18%	2,09%
15-04-07	2.645.928.228,11	2.597.008.443,85	96,72%	98,15%	0,47%	5,44%	0,36%	4,28%
15-05-07	2.591.533.491,91	2.534.002.134,72	95,92%	97,78%	0,45%	5,25%	0,38%	4,44%
15-06-07	2.487.096.704,25	2.454.476.893,49	95,12%	98,69%	0,22%	2,61%	-0,93%	-11,74%
15-07-07	2.405.507.650,71	2.352.503.236,83	94,33%	97,80%	0,32%	3,75%	0,90%	10,32%
15-08-07	2.334.307.053,56	2.265.671.167,51	93,55%	97,06%	0,37%	4,38%	0,75%	8,68%
15-09-07	2.268.693.256,79	2.224.131.921,84	92,77%	98,04%	0,22%	2,61%	-1,01%	-12,76%
15-10-07	2.222.493.209,82	2.175.828.759,58	92,00%	97,90%	0,21%	2,51%	0,14%	1,65%
15-11-07	2.196.944.632,24	2.149.226.073,27	91,23%	97,78%	0,20%	2,42%	0,12%	1,43%
15-12-07	2.100.776.538,25	2.070.838.243,48	90,48%	98,57%	0,12%	1,43%	-0,81%	-10,17%
15-01-08	2.045.839.081,33	2.025.434.200,04	89,72%	99,00%	0,08%	0,92%	-0,43%	-5,33%
15-02-08	2.008.549.826,27	1.992.143.302,89	88,98%	99,18%	0,06%	0,70%	-0,21%	-2,21%
15-03-08	1.953.799.617,45	1.932.575.998,74	88,24%	98,91%	0,07%	0,87%	0,27%	3,21%
15-04-08	1.903.759.617,45	1.865.772.923,68	87,51%	98,00%	0,13%	1,50%	0,92%	10,49%
15-05-08	1.850.309.595,10	1.813.366.641,75	86,78%	98,03%	0,12%	1,39%	-0,03%	-0,32%
15-06-08	1.766.447.718,24	1.707.518.654,79	86,06%	96,66%	0,19%	2,24%	1,39%	15,50%
15-07-08	1.720.748.951,80	1.659.679.291,85	85,34%	96,45%	0,19%	2,26%	0,22%	2,61%
15-08-08	1.673.821.915,41	1.597.726.262,55	84,64%	95,45%	0,23%	2,75%	1,03%	11,73%
15-09-08	1.626.089.196,25	1.554.387.316,52	83,93%	95,59%	0,21%	2,54%	-1,73%	-1,73%
15-10-08	1.593.012.108,07	1.507.267.895,86	83,24%	94,62%	0,25%	2,97%	1,02%	11,55%
15-11-08	1.548.847.140,54	1.456.790.964,15	82,54%	94,07%	0,27%	3,14%	0,58%	6,74%
15-12-08	1.526.924.716,78	1.388.418.968,16	81,86%	90,93%	0,40%	4,64%	3,34%	33,46%
15-01-09	1.479.412.003,94	1.343.186.151,39	81,18%	90,79%	0,39%	4,53%	0,15%	1,80%
15-02-09	1.439.589.809,62	1.305.415.838,46	80,50%	90,68%	0,38%	4,42%	1,42%	4,42%
15-03-09	1.412.056.817,40	1.249.920.410,74	79,84%	88,52%	0,45%	5,28%	2,38%	25,14%
15-04-09	1.387.321.940,93	1.217.386.775,08	79,17%	87,75%	0,47%	5,45%	0,87%	9,91%
15-05-09	1.349.396.786,81	1.196.402.851,87	78,52%	88,06%	0,41%	4,86%	-1,04%	-13,20%
15-06-09	1.323.036.002,02	1.142.597.375,06	77,86%	86,37%	0,49%	5,69%	2,59%	26,68%
15-07-09	1.292.876.549,23	1.111.951.256,17	77,22%	86,01%	0,49%	5,67%	0,42%	4,93%
15-08-09	1.261.176.216,88	1.063.729.235,17	76,57%	84,34%	0,53%	6,19%	1,93%	20,87%
15-09-09	1.229.685.899,60	1.042.288.780,47	75,94%	84,76%	0,50%	5,84%	-0,09%	-6,09%
15-10-09	1.210.358.122,36	981.679.646,08	75,31%	81,11%	0,61%	7,12%	4,31%	41,07%
15-11-09	1.179.130.312,79	959.172.261,81	74,68%	81,35%	0,59%	6,83%	0,29%	3,60%
15-12-09	1.157.440.047,69	917.323.426,69	74,06%	79,26%	0,67%	7,46%	2,57%	26,84%
15-01-10	1.125.805.625,03	884.305.352,17	73,45%	79,44%	0,62%	7,19%	-0,23%	-2,80%
15-02-10	1.098.840.371,77	863.171.384,20	72,84%	78,55%	0,63%	7,34%	1,11%	12,57%
15-03-10	1.076.842.692,03	821.342.987,98	72,23%	76,27%	0,69%	8,00%	2,90%	29,77%
15-04-10	1.058.381.496,86	800.820.891,64	71,63%	75,66%	0,69%	8,03%	0,80%	9,17%
15-05-10	1.028.436.360,16	775.897.477,61	71,04%	75,44%	0,68%	7,92%	0,29%	3,44%
15-06-10	1.007.069.186,78	750.599.711,21	70,45%	72,59%	0,72%	8,37%	3,79%	31,97%
15-07-10	981.044.034,81	711.045.743,62	69,86%	72,48%	0,75%	8,59%	1,15%	1,76%
15-08-10	957.341.329,80	699.529.916,29	69,28%	73,07%	0,71%	8,20%	-0,82%	-10,25%
15-09-10	930.408.125,20	686.793.195,01	68,71%	73,82%	0,67%	7,78%	-1,02%	-12,97%
15-10-10	914.910.258,28	666.963.684,64	68,14%	72,90%	0,68%	7,92%	1,24%	13,93%
15-11-10	899.639.760,97	636.486.181,17	67,57%	71,54%	0,71%	8,19%	1,86%	20,18%
15-12-10	872.149.458,18	617.705.449,28	67,01%	68,53%	0,73%	8,21%	4,21%	40,32%
15-01-11	844.792.083,86	583.136.254,38	66,45%	69,03%	0,75%	8,68%	-0,72%	-9,02%
15-02-11	815.354.826,55	559.179.374,75	65,90%	68,58%	0,75%	8,65%	0,65%	7,49%
15-03-11	797.699.912,53	529.440.449,38	65,35%	66,37%	0,80%	9,19%	3,22%	32,50%
15-04-11	783.614.362,59	506.926.420,08	64,81%	64,69%	0,83%	9,56%	2,53%	26,48%
15-05-11	761.045.092,21	490.675.953,38	64,27%	64,47%	0,82%	9,46%	0,34%	3,95%
15-06-11	746.595.340,81	473.568.420,65	63,74%	63,40%	0,84%	9,63%	1,67%	18,31%
15-07-11	729.750.891,29	452.627.149,26	63,21%	62,02%	0,86%	9,90%	2,08%	23,08%
15-08-11	714.569.004,54	449.378.223,33	62,68%	62,89%	0,82%	9,46%	-1,39%	-18,04%
15-09-11	701.850.077,79	443.841.841,35	62,16%	63,24%	0,80%	9,20%	-0,56%	-6,90%
15-10-11	692.522.885,12	432.813.139,42	61,65%	62,50%	0,81%	9,27%	1,17%	13,19%
15-11-11	671.777.030,08	424.485.373,09	61,13%	63,19%	0,78%	8,91%	-1,10%	-14,09%
15-12-11	651.924.747,74	413.273.142,39	60,63%	63,49%	0,76%	8,71%	-0,34%	-4,16%
15-01-12	630.765.818,41	404.525.329,67	60,12%	62,16%	0,78%	8,93%	1,96%	21,13%
15-02-12	637.024.757,11	395.856.640,29	59,62%	62,14%	0,76%	8,80%	0,03%	0,38%
15-03-12	624.607.025,29	388.325.531,65	59,13%	62,17%	0,75%	8,66%	-0,05%	-0,57%
15-04-12	615.715.101,75	376.423.801,17	58,64%	61,14%	0,77%	8,81%	1,66%	18,25%
15-05-12	599.546.028,12	367.863.483,43	58,15%	61,79%	0,74%	8,50%	-1,07%	-13,64%
15-06-12	589.482.241,95	354.079.317,47	57,67%	60,07%	0,77%	8,85%	2,79%	28,80%
15-07-12	579.420.237,39	347.844.004,83	57,19%	60,03%	0,76%	8,73%	0,65%	7,63%
15-08-12	567.423.374,46	339.772.827,16	56,71%	59,88%	0,75%	8,65%	0,26%	3,02%
15-09-12	556.493.489,18	332.357.137,11	56,24%	59,72%	0,74%	8,57%	0,09%	3,09%
15-10-12	549.083.646,97	324.396.511,50	55,77%	59,08%	0,75%	8,63%	1,08%	12,20%
15-11-12	533.121.257,57	319.879.651,81	55,31%	60,00%	0,72%	8,27%	-1,56%	-20,41%
15-12-12	524.695.457,29	313.504.735,87	54,85%	59,77%	0,71%	8,22%	0,79%	9,63%
15-01-13	516.057.446,65	303.648.453,65	54,40%	58,84%	0,72%	8,35%	1,55%	17,13%
15-02-13	504.604.533,11	297.705.536,27	53,94%	59,00%	0,71%	8,20%	-0,27%	-3,26%
15-03-13	494.998.368,21	293.592.744,18	53,50%	59,31%	0,69%	8,02%	-0,53%	-6,58%
15-04-13	488.048.748,54	286.866.887,98	53,05%	58,78%	0,70%	8,05%	10,28%	10,28%
15-05-13	477.498.539,72	277.254.673,59	52,61%	58,06%	0,70%	8,12%	1,22%	13,65%
15-06-13	470.246.726,57	270.594.245,99	52,17%	57,50%	0,71%	8,16%	0,97%	11,04%
15-07-13	462.258.597,03	259.253.205,54	51,74%	55,44%	0,74%	8,54%	3,59%	35,59%
15-08-13	453.870.803,08	252.519.128,37	51,31%	55,66%	0,73%	8,41%	-0,41%	-5,01%
15-09-13	446.154.813,10	247.886.721,01	50,89%	55,56%	0,72%	8,34%	0,18%	2,15%
15-10-13	440.785.756,12	244.878.846,04	50,46%	55,56%	0,71%	8,24%	0,01%	0,12%
15-11-13	434.045.403,27	239.584.613,21	50,04%	55,20%	0,71%	8,23%	0,14%	7,44%
15-12-13	428.718.185,46	236.208.442,87	49,63%	55,10%	0,71%	8,16%	0,18%	2,19%
15-01-14	423.235.951,81	233.296.873,02	49,22%	55,15%	0,70%	8,15%	-0,10%	-1,07%
15-02-14	416.828.729,02	229.463.192,13	48,81%	55,08%	0,69%	7,99%	0,13%	1,58%
15-03-14	410.827.061,23	226.653.722,72	48,40%	55,17%	0,68%	7,88%	-0,17%	-2,07%
15-04-14	405.961.676,02	224.011.632,65	48,00%	55,23%	0,67%	7,78%	-0,12%	-1,42%
15-05-14	399.001.801,29	219.074.553,21	47,60%	54,91%	0,67%	7,77%	0,60%	6,92%
15-06-14	393.833.239,00	216.130.647,94	47,21%	54,88%	0,66%	7,69%	0,05%	0,59%
15-07-14	388.075.954,86	213.194.992,61	46,81%	54,94%	0,66%	7,59%	-0,11%	-1,27%
15-08-14	382.172.449,44	193.900.028,62	46,42%	50,74%	0,73%	8,47%	7,65%	61,50%
15-09-14	377.319.671,33	191.493.042,99	46,04%	50,75%	0,73%	8,38%	-0,35%	-0,35%
15-10-14	372.813.940,87	189.649.920,20	45,66%	50,87%	0,72%	8,27%	-0,23%	-2,85%
15-11-14	366.941.315,79	186.865.123,99	45,28%	50,93%	0,71%	8,17%	-0,11%	-1,11%
15-12-14	362.129.873,97	174.752.342,21	44,90%	48,26%				



0.00 0.00 0.00 1.85 8.39 29.02

20-may-17

		0.00								0.00								0.00								1.85								8.39								29.02							
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	-444.067.422.768	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	-455.790.503.453	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	-318.535.946.816	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	-375.466.336.261	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	-286.276.993.080	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	-254.018.322.156	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	-223.159.379.151	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	-188.246.038.654	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	-149.602.783.440	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	-176.336.825.444	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 0.00 1.85 8.30 29.02

20-may-17

										0.00	0.00		0.00		1.85		8.30		29.02				
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	0.00	0	0	26.621.330	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	0		
20-nov-14	1	11.280.604,41	0	0	26.621.330	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	11.280.604,41	-10.287.911.220	0.00	0	0.00	0	0.00	0	0.00	0		
20-dic-14	0	0.00	0	0	15.340.725	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	0		
20-ene-15	0	0.00	0	0	15.340.725	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	0		
20-feb-15	1	10.924.168,86	0	0	15.340.725	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	10.924.168,86	-8.957.618.483	0.00	0	0.00	0	0.00	0	0.00	0		
20-mar-15	0	0.00	0	0	4.416.556	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	0		
20-abr-15	0	0.00	0	0	4.416.556	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	0		
20-may-15	1	10.127.695,70	0	0	4.416.556	62.300.000	59.500.000	29.000.000	53.700.000	0.00	0	4.416.556,43	-3.228.502.750	5.711.139,27	-4.174.842.806	0.00	0	0.00	0	0.00	0		
20-jun-15	0	0.00	0	0	56.588.861	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	0	0.00	0	
20-jul-15	0	0.00	0	0	56.588.861	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	0	0.00	0	
20-ago-15	1	9.681.474,96	0	0	56.588.861	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	9.681.474,96	-6.186.462.500	0.00	0	0.00	0	0.00	0	0.00	0	
20-sep-15	0	0.00	0	0	46.907.386	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	0	0.00	0	
20-oct-15	0	0.00	0	0	46.907.386	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	0	0.00	0	
20-nov-15	1	8.596.950,32	0	0	46.907.386	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	8.596.950,32	-4.702.531.826	0.00	0	0.00	0	0.00	0	0.00	0	
20-dic-15	0	0.00	0	0	38.310.435	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	0	0.00	0	
20-ene-16	0	0.00	0	0	38.310.435	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	0	0.00	0	
20-feb-16	1	8.333.443,81	0	0	38.310.435	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	8.333.443,81	-3.791.716.935	0.00	0	0.00	0	0.00	0	0.00	0	
20-mar-16	0	0.00	0	0	29.976.992	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	0	0.00	0	
20-abr-16	0	0.00	0	0	29.976.992	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	0	0.00	0	
20-may-16	1	7.831.177,78	0	0	29.976.992	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	7.831.177,78	-2.858.379.888	0.00	0	0.00	0	0.00	0	0.00	0	
20-jun-16	0	0.00	0	0	22.145.814	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	0	0.00	0	
20-jul-16	0	0.00	0	0	22.145.814	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	0	0.00	0	
20-ago-16	1	7.419.258,71	0	0	22.145.814	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	7.419.258,71	-2.025.457.627	0.00	0	0.00	0	0.00	0	0.00	0	
20-sep-16	0	0.00	0	0	14.726.555	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	0	0.00	0	
20-oct-16	0	0.00	0	0	14.726.555	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	0	0.00	0	
20-nov-16	1	6.391.697,53	0	0	14.726.555	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	6.391.697,53	-1.156.897.258	0.00	0	0.00	0	0.00	0	0.00	0	
20-dic-16	0	0.00	0	0	8.334.858	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	0	0.00	0	
20-ene-17	0	0.00	0	0	8.334.858	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	0	0.00	0	
20-feb-17	1	6.233.815,39	0	0	8.334.858	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	6.233.815,39	-554.809.570	0.00	0	0.00	0	0.00	0	0.00	0	
20-mar-17	0	0.00	0	0	2.101.042	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	0	0.00	0	
20-abr-17	0	0.00	0	0	2.101.042	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	0	0.00	0	
20-may-17	1	5.625.603,46	0	0	2.101.042	59.500.000	29.000.000	53.700.000	0.00	0	0.00	0	2.101.042,23	3.524.561,23	0.00	0	0.00	0	0.00	0	0.00	0	
20-jun-17	0	0.00	0	0	55.975.439	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-jul-17	0	0.00	0	0	55.975.439	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-ago-17	1	5.418.269,02	0	0	55.975.439	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	5.418.269,02	498.480.750	0.00	0	0.00	0	0.00	0	0.00	0
20-sep-17	0	0.00	0	0	50.557.170	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-oct-17	0	0.00	0	0	50.557.170	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-nov-17	1	4.800.880,03	0	0	50.557.170	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	4.800.880,03	883.361.925	0.00	0	0.00	0	0.00	0	0.00	0
20-dic-17	0	0.00	0	0	45.756.290	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-ene-18	0	0.00	0	0	45.756.290	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-feb-18	1	4.702.382,55	0	0	45.756.290	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	4.702.382,55	1.297.857.585	0.00	0	0.00	0	0.00	0	0.00	0
20-mar-18	0	0.00	0	0	41.053.907	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-abr-18	0	0.00	0	0	41.053.907	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-may-18	1	4.461.878,22	0	0	41.053.907	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	4.461.878,22	1.628.585.550	0.00	0	0.00	0	0.00	0	0.00	0
20-jun-18	0	0.00	0	0	36.592.029	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-jul-18	0	0.00	0	0	36.592.029	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-ago-18	1	4.187.273,23	0	0	36.592.029	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	4.187.273,23	1.913.583.865	0.00	0	0.00	0	0.00	0	0.00	0
20-sep-18	0	0.00	0	0	32.404.756	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-oct-18	0	0.00	0	0	32.404.756	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-nov-18	1	3.690.491,00	0	0	32.404.756	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	3.690.491,00	2.026.079.560	0.00	0	0.00	0	0.00	0	0.00	0
20-dic-18	0	0.00	0	0	28.714.265	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-ene-19	0	0.00	0	0	28.714.265	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0
20-feb-19	1	3.489.786,63	0	0	28.714.265	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	3.489.786,63	2.236.953.227	0.00	0	0.00	0	0.00	0	0.00	0
20-mar-19	0	0.00	0	0	25.224.478	29.000.000	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00</							

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20-may-17

0,00										0,00										0,00										1,85										8,30										29,02									
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						23.329.710	53.700.000	0,00	0,00																																																	
20-oct-22	0,00						23.329.710	53.700.000	0,00	0,00																																																	
20-nov-22	1.220.583,55						23.329.710	53.700.000	0,00	0,00							1.220.583,55	2.453.372,927	0,00	0,00																																							
20-dic-22	0,00						22.109.127	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ene-23	0,00						22.109.127	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-feb-23	1.221.642,97						22.109.127	53.700.000	0,00	0,00							1.221.642,97	2.567.893,522	0,00	0,00																																							
20-mar-23	0,00						20.887.484	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-abr-23	0,00						20.887.484	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-may-23	1.055.824,58						20.887.484	53.700.000	0,00	0,00							1.055.824,58	2.313.311,656	0,00	0,00																																							
20-jun-23	0,00						19.831.659	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-jul-23	0,00						19.831.659	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ago-23	1.062.488,74						19.831.659	53.700.000	0,00	0,00							1.062.488,74	2.425.661,798	0,00	0,00																																							
20-sep-23	0,00						18.769.171	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-oct-23	0,00						18.769.171	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-nov-23	1.062.488,74						18.769.171	53.700.000	0,00	0,00							1.062.488,74	2.425.661,798	0,00	0,00																																							
20-dic-23	0,00						17.790.770	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ene-24	0,00						17.790.770	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-feb-24	981.271,38						17.790.770	53.700.000	0,00	0,00							981.271,38	2.420.796,933	0,00	0,00																																							
20-mar-24	0,00						16.809.499	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-abr-24	0,00						16.809.499	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-may-24	905.497,75						16.809.499	53.700.000	0,00	0,00							905.497,75	2.315.557,738	0,00	0,00																																							
20-jun-24	0,00						15.904.001	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-jul-24	0,00						15.904.001	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ago-24	914.436,14						15.904.001	53.700.000	0,00	0,00							914.436,14	2.422.341,327	0,00	0,00																																							
20-sep-24	0,00						14.989.565	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-oct-24	0,00						14.989.565	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-nov-24	835.768,36						14.989.565	53.700.000	0,00	0,00							835.768,36	2.290.841,082	0,00	0,00																																							
20-dic-24	0,00						14.153.797	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ene-25	0,00						14.153.797	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-feb-25	801.906,68						14.153.797	53.700.000	0,00	0,00							801.906,68	2.271.801,615	0,00	0,00																																							
20-mar-25	0,00						13.351.890	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-abr-25	0,00						13.351.890	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-may-25	771.086,94						13.351.890	53.700.000	0,00	0,00							771.086,94	2.253.116,034	0,00	0,00																																							
20-jun-25	0,00						12.580.803	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-jul-25	0,00						12.580.803	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ago-25	1.062.488,74						12.580.803	53.700.000	0,00	0,00							1.062.488,74	2.206.161,451	0,00	0,00																																							
20-sep-25	0,00						11.848.832	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-oct-25	0,00						11.848.832	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-nov-25	692.456,15						11.848.832	53.700.000	0,00	0,00							692.456,15	2.150.768,797	0,00	0,00																																							
20-dic-25	0,00						11.156.376	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ene-26	0,00						11.156.376	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-feb-26	657.153,16						11.156.376	53.700.000	0,00	0,00							657.153,16	2.101.575,810	0,00	0,00																																							
20-mar-26	0,00						10.498.222	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-abr-26	0,00						10.498.222	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-may-26	618.396,64						10.498.222	53.700.000	0,00	0,00							618.396,64	2.032.669,748	0,00	0,00																																							
20-jun-26	0,00						9.880.826	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-jul-26	0,00						9.880.826	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ago-26	577.503,85						9.880.826	53.700.000	0,00	0,00							577.503,85	1.951.385,517	0,00	0,00																																							
20-sep-26	0,00						9.303.322	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-oct-26	0,00						9.303.322	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-nov-26	547.942,61						9.303.322	53.700.000	0,00	0,00							547.942,61	1.901.908,790	0,00	0,00																																							
20-dic-26	0,00						8.755.379	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ene-27	0,00						8.755.379	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-feb-27	527.801,81						8.755.379	53.700.000	0,00	0,00							527.801,81	1.880.557,836	0,00	0,00																																							
20-mar-27	0,00						8.227.578	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-abr-27	0,00						8.227.578	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-may-27	509.405,72						8.227.578	53.700.000	0,00	0,00							509.405,72	1.860.349,695	0,00	0,00																																							
20-jun-27	0,00						7.718.172	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-jul-27	0,00						7.718.172	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ago-27	490.342,15						7.718.172	53.700.000	0,00	0,00							490.342,15	1.835.840,995	0,00	0,00																																							
20-sep-27	0,00						7.227.830	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-oct-27	0,00						7.227.830	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-nov-27	469.447,08						7.227.830	53.700.000	0,00	0,00							469.447,08	1.800.798,997	0,00	0,00																																							
20-dic-27	0,00						6.758.383	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ene-28	0,00						6.758.383	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-feb-28	449.650,41						6.758.383	53.700.000	0,00	0,00							449.650,41	1.766.226,820	0,00	0,00																																							
20-mar-28	0,00						6.308.732	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-abr-28	0,00						6.308.732	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-may-28	432.884,28						6.308.732	53.700.000	0,00	0,00							432.884,28	1.739.329,025	0,00	0,00																																							
20-jun-28	0,00						5.875.848	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-jul-28	0,00						5.875.848	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-ago-28	417.529,80						5.875.848	53.700.000	0,00	0,00							417.529,80	1.716.047,495	0,00	0,00																																							
20-sep-28	0,00						5.458.318	53.700.000	0,00	0,00							0,00	0,00	0,00	0,00																																							
20-oct-28	0,00																																																										

0.00 0.00 0.00 1.85 8.30 29.02

20-may-17

										0.00	0.00		0.00		1.85		8.30		29.02	
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	281.837,88	0	0	0	0	3.042.230	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	281.837,88	1.364.095.336	0,00	0,00
20-sep-30	0	0,00	0	0	0	0	2.760.401	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	2.760.401	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	264.639,98	0	0	0	0	2.760.401	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	264.639,98	1.305.204.373	0,00	0,00
20-dic-30	0	0,00	0	0	0	0	2.495.761	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	2.495.761	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	250.912,87	0	0	0	0	2.495.761	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	250.912,87	1.260.586.244	0,00	0,00
20-mar-31	0	0,00	0	0	0	0	2.244.848	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	2.244.848	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	234.095,17	0	0	0	0	2.244.848	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	234.095,17	1.196.928.618	0,00	0,00
20-jun-31	0	0,00	0	0	0	0	2.010.753	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	2.010.753	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	169.768,35	0	0	0	0	2.010.753	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	169.768,35	883.644.253	0,00	0,00
20-sep-31	0	0,00	0	0	0	0	1.840.985	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	1.840.985	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	156.935,38	0	0	0	0	1.840.985	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	156.935,38	831.286.709	0,00	0,00
20-dic-31	0	0,00	0	0	0	0	1.684.049	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	1.684.049	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	149.521,82	0	0	0	0	1.684.049	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	149.521,82	805.773.080	0,00	0,00
20-mar-32	0	0,00	0	0	0	0	1.534.527	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	1.534.527	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	142.888,86	0	0	0	0	1.534.527	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	142.888,86	782.888.086	0,00	0,00
20-jun-32	0	0,00	0	0	0	0	1.391.639	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	1.391.639	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	137.524,53	0	0	0	0	1.391.639	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	137.524,53	766.149.129	0,00	0,00
20-sep-32	0	0,00	0	0	0	0	1.254.114	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	1.254.114	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	129.478,65	0	0	0	0	1.254.114	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	129.478,65	733.237.605	0,00	0,00
20-dic-32	0	0,00	0	0	0	0	1.124.635	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	1.124.635	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	124.298,34	0	0	0	0	1.124.635	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	124.298,34	715.336.953	0,00	0,00
20-mar-33	0	0,00	0	0	0	0	1.000.337	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	1.000.337	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	117.903,92	0	0	0	0	1.000.337	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	117.903,92	689.030.502	0,00	0,00
20-jun-33	0	0,00	0	0	0	0	882.433	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	882.433	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	113.088,42	0	0	0	0	882.433	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	113.088,42	671.292.840	0,00	0,00
20-sep-33	0	0,00	0	0	0	0	769.345	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	769.345	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	105.236,48	0	0	0	0	769.345	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	105.236,48	634.365.495	0,00	0,00
20-dic-33	0	0,00	0	0	0	0	664.108	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	664.108	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	98.200,12	0	0	0	0	664.108	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	98.200,12	600.984.713	0,00	0,00
20-mar-34	0	0,00	0	0	0	0	565.908	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	565.908	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	91.285,97	0	0	0	0	565.908	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	91.285,97	566.794.591	0,00	0,00
20-jun-34	0	0,00	0	0	0	0	474.622	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	474.622	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	83.568,46	0	0	0	0	474.622	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	83.568,46	526.564.891	0,00	0,00
20-sep-34	0	0,00	0	0	0	0	391.054	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	391.054	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	72.529,72	0	0	0	0	391.054	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	72.529,72	463.682.471	0,00	0,00
20-dic-34	0	0,00	0	0	0	0	318.524	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	318.524	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	66.307,92	0	0	0	0	318.524	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	66.307,92	430.006.863	0,00	0,00
20-mar-35	0	0,00	0	0	0	0	252.216	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	252.216	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	60.557,35	0	0	0	0	252.216	53.700.000	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	60.557,35	398.103.987	0,00	0,00
20-jun-35	0	0,00	0	0	0	0	191.659	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																		

0.00 0.00 0.00 1.85 8.30 29.02

20-may-17

											0.00	0.00		0.00			1.85		8.30		29.02	
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	26.638	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-ago-38	1	744.30	0	0	0	0	0	26.638	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	744.30	5.777.236	0.00		
20-sep-38	0	0.00	0	0	0	0	0	25.894	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	25.894	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-nov-38	1	724.62	0	0	0	0	0	25.894	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	724.62	5.691.169	0.00		
20-dic-38	0	0.00	0	0	0	0	0	25.169	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	25.169	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-feb-39	1	705.45	0	0	0	0	0	25.169	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	705.45	5.605.496	0.00		
20-mar-39	0	0.00	0	0	0	0	0	24.464	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	24.464	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-may-39	1	686.77	0	0	0	0	0	24.464	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	686.77	5.518.195	0.00		
20-jun-39	0	0.00	0	0	0	0	0	23.777	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	23.777	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-ago-39	1	668.57	0	0	0	0	0	23.777	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	668.57	5.433.477	0.00		
20-sep-39	0	0.00	0	0	0	0	0	23.108	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	23.108	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-nov-39	1	650.94	0	0	0	0	0	23.108	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	650.94	5.349.262	0.00		
20-dic-39	0	0.00	0	0	0	0	0	22.458	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	22.458	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-feb-40	1	633.57	0	0	0	0	0	22.458	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	633.57	5.265.576	0.00		
20-mar-40	0	0.00	0	0	0	0	0	21.824	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	21.824	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-may-40	1	616.74	0	0	0	0	0	21.824	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	616.74	5.181.212	0.00		
20-jun-40	0	0.00	0	0	0	0	0	21.207	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	21.207	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-ago-40	1	600.34	0	0	0	0	0	21.207	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	600.34	5.098.704	0.00		
20-sep-40	0	0.00	0	0	0	0	0	20.607	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	20.607	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-nov-40	1	584.37	0	0	0	0	0	20.607	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	584.37	5.016.805	0.00		
20-dic-40	0	0.00	0	0	0	0	0	20.023	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	20.023	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-feb-41	1	568.81	0	0	0	0	0	20.023	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	568.81	4.935.539	0.00		
20-mar-41	0	0.00	0	0	0	0	0	19.454	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	19.454	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-may-41	1	553.65	0	0	0	0	0	19.454	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	553.65	4.853.275	0.00		
20-jun-41	0	0.00	0	0	0	0	0	18.900	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	18.900	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-ago-41	1	538.88	0	0	0	0	0	18.900	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	538.88	4.773.388	0.00		
20-sep-41	0	0.00	0	0	0	0	0	18.361	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	18.361	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-nov-41	1	524.49	0	0	0	0	0	18.361	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	524.49	4.694.198	0.00		
20-dic-41	0	0.00	0	0	0	0	0	17.837	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	17.837	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-feb-42	1	510.48	0	0	0	0	0	17.837	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	510.48	4.615.724	0.00		
20-mar-42	0	0.00	0	0	0	0	0	17.326	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	17.326	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-may-42	1	496.82	0	0	0	0	0	17.326	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	496.82	4.536.486	0.00		
20-jun-42	0	0.00	0	0	0	0	0	16.829	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	16.829	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-ago-42	1	483.52	0	0	0	0	0	16.829	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	483.52	4.459.522	0.00		
20-sep-42	0	0.00	0	0	0	0	0	16.346	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	16.346	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-nov-42	1	15.301,68	0	0	0	0	0	16.346	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	15.301,68	142.535,107	0.00		
20-dic-42	0	0.00	0	0	0	0	0	1.044	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	1.044	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-feb-43	1	91.44	0	0	0	0	0	1.044	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	91.44	860.298	0.00		
20-mar-43	0	0.00	0	0	0	0	0	953	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	953	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-may-43	1	88.21	0	0	0	0	0	953	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	88.21	837.606	0.00		
20-jun-43	0	0.00	0	0	0	0	0	865	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	865	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-ago-43	1	85.06	0	0	0	0	0	865	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	85.06	815.587	0.00		
20-sep-43	0	0.00	0	0	0	0	0	780	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	780	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		
20-nov-43	1	82.01	0	0	0	0	0	780	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	82.01	793.883	0.00		
20-dic-43	0	0.00	0	0	0	0	0	698	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	698	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00		

0,00	0,00	0,00	1,85	8,39	29,02
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20-may-17

Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	0,00		0,00		0,00		1,85		8,39		29,02		
									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	68,06	0	0	0	0	0	398	53.700.000	0,00	0	0,00	0	0,00	0	0,00	68,06	689.969	0	0,00	0
20-mar-45	0	0,00	0	0	0	0	0	330	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-abr-45	0	0,00	0	0	0	0	0	330	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-may-45	1	65,51	0	0	0	0	0	330	53.700.000	0,00	0	0,00	0	0,00	0	0,00	65,51	669.970	0	0,00	0
20-jun-45	0	0,00	0	0	0	0	0	265	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-jul-45	0	0,00	0	0	0	0	0	265	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-ago-45	1	63,04	0	0	0	0	0	265	53.700.000	0,00	0	0,00	0	0,00	0	0,00	63,04	650.488	0	0,00	0
20-sep-45	0	0,00	0	0	0	0	0	202	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-oct-45	0	0,00	0	0	0	0	0	202	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-nov-45	1	60,64	0	0	0	0	0	202	53.700.000	0,00	0	0,00	0	0,00	0	0,00	60,64	631.324	0	0,00	0
20-dic-45	0	0,00	0	0	0	0	0	141	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-ene-46	0	0,00	0	0	0	0	0	141	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-feb-46	1	58,31	0	0	0	0	0	141	53.700.000	0,00	0	0,00	0	0,00	0	0,00	58,31	612.473	0	0,00	0
20-mar-46	0	0,00	0	0	0	0	0	83	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-abr-46	0	0,00	0	0	0	0	0	83	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0	0,00	0
20-may-46	1	91,73	0	0	0	0	0	83	53.700.000	0,00	0	0,00	0	0,00	0	0,00	82,69	875.823	53.700.000,00	568.790.400,000	0