

F.T.A.: SANTANDER EMPRESAS 2

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

NAME OF THE FUND: **F.T.A.: SANTANDER EMPRESAS 2**

INFORMATION AT: QUARTER/SEMESTER: **May 21st, 2018 - August 20th, 2018** YEAR: **2018**

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	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/BB+	Aa1 / A / AAA
		CLASS E	Ba1/BB-/BB+	Aa1 / A / AA
		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€	62.981,81€	
		Total Nominal	59.500.000,00€	37.474.176,95€	62,98%
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 August 20th, 2018			Next Payment Date November 20th, 2018		
	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	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS D	4.055,48€	37,96 €	0,231%	37,18 €	30,12 €
CLASS E	0,00 €	448,43 €	1,781%	455,14 €	368,67 €
CLASS F	0,00 €	0,00 €	0,181%	46,26 €	37,47 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	NO				

III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Number of CR's	14.742	631
CR's Outstanding to be amortised	2.900.000,027,24	66.474.172,88€
CR's Outstanding per Loan to be amortised	196.716,87	105.347,34€
Interest Rate	4,06 %	0,57%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	---
Average Monthly Single Rate	9,10%
Constant Prepayment Rate from Constitution	8,91%

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QUARTERLY BONDS PAYOUT REPORT

August 20th, 2018

BONDS. PRINCIPAL	
Previous Balance	122.587.187,55 €
Principal Amortised	2.413.010,60 €
Outstanding Balance	120.174.176,95 €
% of Initial Balance	4,07%
Principal accrued and unpaid	0,00 €

DATA	
Pool Cut-off Date	August 10th, 2018
Payment Date	August 20th, 2018
Last Payment Date	May 21st, 2018
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,319%
Next Payment Date	November 20th, 2018

INTEREST PAID	
CLASS A1	0,00 €
CLASS A2	0,00 €
CLASS B	0,00 €
CLASS C	0,00 €
CLASS D	22.586,20 €
CLASS E	130.044,70 €
CLASS F	0,00 €
Interest accrued and unpaid	4.226.815,90 €

RESIDUAL LIFE (YEARS)		
	INITIAL	August 20th, 2018
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	1,67
CLASS E	7,68	7,89
CLASS F	4,93	28,02

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QUARTERLY COLLATERAL REPORT

August 20th, 2018

PRINCIPAL	
Previous Balance	68.887.189,30 €
Principal Amortised	2.413.016,42 €
Outstanding Balance	66.474.172,88 €
Number of Credit Rights	631
Outstanding Balance of the Mortgages Loans	60.332.462,23 €
LTV	59,39%

INTEREST	
Interest received during relevant period	101.066,31 €
Interest accrued during relevant period	102.947,82 €

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	117.258,37 €	3.889,50 €	0,00 €	15.348,32 €	0,00 €
Interest accrued on Credit Rights in Arrears	326,46 €	204,59 €	0,00 €	1.460,33 €	0,00 €
Outstanding Balance	7.528.626,01 €	396.772,13 €	0,00 €	396.166,47 €	0,00 €
Number of Credit Rights	16	6	0	3	0
% of Outstanding Balance	11,33%	0,60%	0,00%	0,60%	0,00%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	6.723.328,09 €
Difference in Actual Period	-984.385,38 €
Cumulative WRITE OFF up to date	5.738.942,71 €

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QUARTERLY COLLATERAL REPORT

August 20th, 2018

CONTENTIOUS / JUDICIAL	
Last balance	183.182,85 €
Difference in Actual Period	-183.182,85 €
Current balance	0,00 €

TRANSITORY PROPERTIES	
Last balance	9.197.187,74 €
Difference in Actual Period	-147.175,25 €
Current balance	9.050.012,49 €

NET LOSSES	
Last balance	21.096.609,11 €
Difference in Actual Period	1.068.539,65 €
Current balance	22.165.148,76 €

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QUARTERLY REPORT - ALLOCATION OF CASH

August 20th, 2018

TOTAL CASH RECEIVED END OF PERIOD	2.476.778,59 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	2.313.458,05 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	101.066,31 €
Interest received under GIC	-30.776,77 €
CONTENTIOUS	11.845,17 €
INCOMES / EXPENSES OF TRANSITORY PROPERTIES	100.336,94 €
RESERVE FUNDS	-19.066,62 €
OTHERS	-84,49 €

TREASURY ACCOUNT STATEMENT	37.953.042,44 €
PRINCIPAL RESERVE FUND	
Previous Balance	37.933.975,82 €
Difference	19.066,62 €
Outstanding Balance	37.953.042,44 €

TOTAL CASH PAID END OF PERIOD	2.476.778,59 €
CURRENT EXPENSES	424,60 €
MANAGEMENT FEE	17.500,00 €
SWAP PAYMENT	100.929,40 €
SWAP COLLECTION	-207.716,91 €
CLASS A1 INTEREST	0,00 €
CLASS A2 INTEREST	0,00 €
CLASS B INTEREST	0,00 €
CLASS C INTEREST	0,00 €
CLASS D INTEREST	22.586,20 €
CLASS E INTEREST	130.044,70 €
CLASS A1 REDEMPTION	0,00 €
CLASS A2 REDEMPTION	0,00 €
CLASS B REDEMPTION	0,00 €
CLASS C REDEMPTION	0,00 €
CLASS D REDEMPTION	2.413.010,60 €
CLASS E REDEMPTION	0,00 €
CLASS F REDEMPTION	0,00 €
CLASS B DEFERRAL INTEREST	0,00 €
CLASS C DEFERRAL INTEREST	0,00 €
CLASS D DEFERRAL INTEREST	0,00 €
CLASS E DEFERRAL INTEREST	0,00 €
CLASS F INTEREST	0,00 €
WIND UP SWAP PAYMENT	0,00 €
SUBORDINATED LOAN INTEREST	0,00 €
SUBORDINATED LOAN REDEMPTION	0,00 €
ADMINISTRATION FEE	0,00 €
VARIABLE FEE/EXT. INT. CLASS F	0,00 €
	0,00 €

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CREDIT ENHANCEMENT AND SUBORDINATED LOAN

August 20th, 2018

CREDIT ENHANCEMENT		
CONCEPTS	INITIAL	August 20th, 2018
SUBORDINATED ISSUE	8,10 %	43,63%
PRINCIPAL RESERVE FUND	53.700.000,00 € (1,82 %)	37.953.042,44 € 57,09%

SUBORDINATED LOANS		
CONCEPTS	INITIAL	August 20th, 2018
SUBORDINATED LOAN		
Total Outstanding Subordinated Loan	2.800.000,00 €	325.804,96 €
Interest Rate	4,264 %	0,181%

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TRIGGERS OF THE MODEL

August 20th, 2018

RESERVE FUND's TRIGGERS	
1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
1.a) CREDIT RIGHTS IN ARREARS OVER 90 DAYS	396.166,47 €
1.b) 1% CREDIT RIGHTS OUTSTANDING BALANCE	664.741,73 €
2. IF 2.a) IS HIGHER THAN 2.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
2.a) FAILED LOANS	27.904.091,47 €
2.b) 1% CREDIT RIGHTS INITIAL BALANCE	29.000.000,27 €

THE RESERVE FUND SHALL NOT BE REDEEMED AS IT DOES NOT MEET THE MINIMUM REQUIRED LEVEL

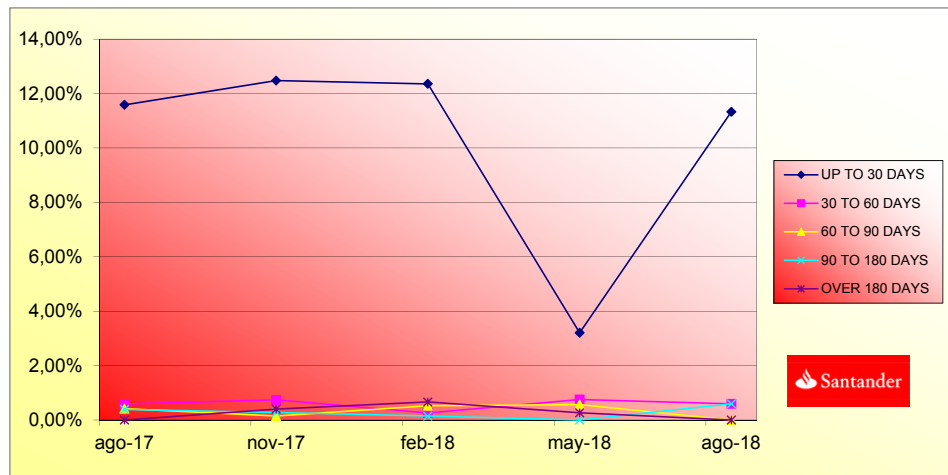
CUMULATIVE FAILED LOANS	54.150.023,45 €
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CLASS E DEFERRAL INTEREST TRIGGERS	
CLASS E INTEREST DEFERRAL (112th PLACE) IF CUMULATIVE FAILED LOANS > 123.250.001,16 EUR	NO

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

Report date: August 20th, 2018

ARREARS PERFORMANCE					
	12/08/2017	13/11/2017	13/02/2018	11/05/2018	10/08/2018
UP TO 30 DAYS	11,583%	12,474%	12,355%	3,204%	11,326%
30 TO 60 DAYS	0,592%	0,739%	0,258%	0,756%	0,597%
60 TO 90 DAYS	0,421%	0,146%	0,526%	0,565%	0,000%
90 TO 180 DAYS	0,388%	0,279%	0,145%	0,000%	0,596%
OVER 180 DAYS	0,000%	0,402%	0,663%	0,266%	0,000%



AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING
TREASURY ACCOUNT	BANCO SANTANDER	MOODY'S FITCH S&P	P-1 s/t F-1 s/t A l/t A-1 s/t	A2 l/t P-1 s/t A- l/t F-2 s/t A l/t A-1 s/t
SWAP	BANCO SANTANDER	MOODY'S FITCH S&P	A2 l/t P-1 s/t A l/t F-1 s/t A l/t	A2 l/t P-1 s/t A- l/t F-2 s/t A l/t A-1 s/t
PAYMENT AGENT	BANCO SANTANDER	MOODY'S FITCH S&P	P-1 s/t F-1 s/t A l/t A-1 s/t	A2 l/t P-1 s/t A- l/t F-2 s/t A l/t A-1 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 TITULIZACIÓN DE ACTIVOS
SANTANDER EMPRESAS 2**

Report date: August 20th, 2018

COLLATERAL DESCRIPTION

INDUSTRY DISTRIBUTION		
INDUSTRY	BALANCE	% BALANCE
Agriculture, stockbreeding and hunting	1.832.563,02	2,54%
Forestry	80.528,21	0,11%
Fishing	182.071,78	0,25%
Mineral extraction	76.014,31	0,11%
Other mineral extraction	-	0,00%
Food Industry	221.901,76	0,31%
Beverage Industry	98.018,76	0,14%
Textile Industry	-	0,00%
Clothing industry	117.064,53	0,16%
Preparation of the leather	48.343,24	0,07%
Timber and cork Industry.	438.395,08	0,61%
Paper Industry	-	0,00%
Printing and picture reproduction	24.989,17	0,03%
Oil and fuel industry	-	0,00%
Pharmaceutical Products	-	0,00%
Rubber manufacturing	-	0,00%
Other Mineral products manufacturing	246.782,29	0,34%
Metallurgy	76.248,42	0,11%
Metallic products manufacturing	-	0,00%
Construction of machinery and equipment	-	0,00%
Office and computer machinery manufacturing	-	0,00%
Equipment and electric material manufacturing	161.409,92	0,22%
Vehicle and trailer manufacturing	-	0,00%
Other transport material manufacturing	-	0,00%
Manufacture of furniture	155.920,15	0,22%
Other material manufacturing	-	0,00%
Machinery Repair	-	0,00%
Production and distribution of electrical energy and gas	68.594,74	0,09%
Water distribution	-	0,00%
Harnessing, distribution and purification of water	51.379,54	0,07%
Residual treatments	152.274,16	0,21%
Construction	3.280.118,02	4,54%
Civil Engineering	157.830,75	0,22%
Specialized Construction Activities	2.003.251,96	2,77%
Sale, maintenance and reparation of vehicles	682.032,16	0,94%
Wholesale trade	2.191.592,99	3,03%
Retail trade	5.963.643,94	8,26%
Surface transport and plumbing	3.675.579,74	5,09%
Shipment	-	0,00%

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

INDUSTRY DISTRIBUTION		
INDUSTRY	OUTS. BALANCE	% OUTSTANDING
Aerospace transport	-	0,00%
Other aerospace transport	996.433,67	1,38%
Post and telecommunications	-	0,00%
Accommodation Services	2.600.774,00	3,60%
Beverages Services	3.018.920,46	4,18%
Edition	-	0,00%
Media Activities	-	0,00%
Telecommunications	111.675,97	0,15%
Consultancy	96.980,69	0,13%
Information Services	19.347,75	0,03%
Brokerage, except insurance	58.069,97	0,08%
Other Financial Services	233.437,53	0,32%
Real Estate office	13.497.821,88	18,69%
Law activities	3.792.871,01	5,25%
Consultancy	1.312.488,11	1,82%
Architecture services	447.013,77	0,62%
Research and development	-	0,00%
Market research	138.379,53	0,19%
Scientific activities	1.244.676,03	1,72%
Veterinary	225.979,52	0,31%
Renting	-	0,00%
Employment activities	-	0,00%
Tourism	-	0,00%
Security activities	-	0,00%
Gardening	52.036,62	0,07%
Other Administration publish	581.315,11	0,80%
Public administration	-	0,00%
Education	374.824,44	0,52%
Healthcare	2.287.145,94	3,17%
Associative activities	-	0,00%
Social Service	-	0,00%
Recreational, cultural and sport activities	1.085.964,14	1,50%
Library and Museum	-	0,00%
Games and hazard	164.464,25	0,23%
Sport	537.615,09	0,74%
Personal computer repair	273.951,07	0,38%
Other activities of personal service	1.379.020,17	1,91%
Household service	-	0,00%
Rest of loans	15.695.360,23	21,73%
Total	72.213.115,59	100,00%

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

Report date: August 20th, 2018

COLLATERAL DESCRIPTION

BIGGEST BORROWERS		
BORROWER	OUTS. BALANCE	% OUTSTANDING
1	6.255.887,20	9,41%
2	2.224.000,08	3,35%
3	1.835.008,48	2,76%
4	1.240.711,20	1,87%
5	6.255.887,20	9,41%
6	900.894,21	1,36%
7	857.735,01	1,29%
8	682.806,54	1,03%
9	560.295,19	0,84%
10	523.710,68	0,79%
11	519.520,79	0,78%
12	448.611,27	0,67%
13	427.731,56	0,64%
14	424.912,02	0,64%
15	424.329,49	0,64%
16	342.551,13	0,52%
17	331.994,13	0,50%
18	313.706,10	0,47%
19	305.226,81	0,46%
20	304.903,49	0,46%

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

Report date: August 20th, 2018

LTV				
	OUTS. BALANCE	% OUTSTANDING	NUMBER LOANS	% NUM LOANS
0-9,99	872.846,43	1,21%	28	4,24%
10-19,99	1.188.991,33	1,65%	41	6,21%
20-29,99	2.709.759,13	3,75%	46	6,97%
30-39,99	4.488.791,54	6,21%	61	9,24%
40-49,99	5.627.597,30	7,79%	64	9,70%
50-59,99	4.510.787,57	6,24%	56	8,48%
60-69,99	8.508.927,08	11,78%	87	13,18%
70-79,99	6.581.777,90	9,11%	68	10,30%
>80	25.842.983,95	35,77%	162	24,55%

F.T.A.: SANTANDER EMPRESAS 2

DEFINITIONS

August 20th, 2018

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.

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

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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
18-12-06	2.900.000.027,24			100,00%				
15-01-07	2.806.979.516,73	2.791.616.392,80	99,23%	99,45%	0,55%	6,37%	0,55%	6,37%
15-02-07	2.750.994.327,13	2.714.772.114,71	98,46%	98,66%	0,66%	7,64%	0,77%	8,90%
15-03-07	2.718.353.212,00	2.677.832.372,11	97,69%	98,51%	0,50%	5,83%	0,16%	2,09%
15-04-07	2.645.928.228,11	2.597.008.443,85	96,94%	98,15%	0,47%	5,44%	0,36%	4,28%
15-05-07	2.591.533.491,91	2.534.002.134,72	96,19%	97,78%	0,45%	5,25%	0,38%	4,44%
15-06-07	2.497.096.704,25	2.454.476.893,49	95,44%	96,99%	0,22%	2,61%	-0,33%	-1,74%
15-07-07	2.406.507.650,71	2.352.503.236,83	94,70%	97,80%	0,32%	4,75%	0,90%	10,32%
15-08-07	2.334.307.053,56	2.265.671.167,51	93,97%	97,06%	0,37%	4,38%	0,75%	8,68%
15-09-07	2.268.693.256,79	2.224.131.921,84	93,24%	98,04%	0,22%	2,61%	-1,01%	-12,76%
15-10-07	2.222.493.209,82	2.175.825.759,58	92,52%	97,90%	0,21%	2,51%	0,14%	1,65%
15-11-07	2.196.944.632,24	2.148.226.073,27	91,80%	97,78%	0,20%	2,42%	0,12%	1,43%
15-12-07	2.100.776.538,25	2.070.838.243,48	91,09%	98,57%	0,12%	1,43%	-0,81%	-10,17%
15-01-08	2.045.839.081,33	2.025.434.200,04	90,39%	99,00%	0,08%	0,92%	-0,43%	-5,33%
15-02-08	2.008.549.826,27	1.952.143.302,89	89,69%	99,18%	0,06%	0,70%	-0,18%	-2,21%
15-03-08	1.953.799.617,45	1.932.575.098,74	88,99%	98,91%	0,07%	0,87%	0,27%	3,21%
15-04-08	1.903.759.617,45	1.865.772.923,68	88,30%	98,00%	0,13%	1,50%	0,92%	10,49%
15-05-08	1.850.309.595,10	1.813.865.641,75	87,62%	98,03%	0,12%	1,39%	-0,03%	-0,32%
15-06-08	1.786.447.718,24	1.707.518.054,79	86,94%	96,66%	0,19%	2,24%	1,39%	15,50%
15-07-08	1.692.748.951,80	1.659.929.181,89	86,27%	96,07%	0,19%	2,26%	0,28%	2,81%
15-08-08	1.673.821.915,41	1.597.726.262,55	85,60%	95,45%	0,23%	2,75%	1,03%	11,73%
15-09-08	1.626.089.196,25	1.554.387.316,52	84,94%	95,59%	0,21%	2,54%	-0,14%	-1,73%
15-10-08	1.593.012.108,07	1.507.267.895,86	84,28%	94,62%	0,25%	2,97%	1,02%	11,55%
15-11-08	1.548.647.140,54	1.456.790.941,28	83,80%	94,86%	0,27%	3,14%	0,59%	6,74%
15-12-08	1.526.924.716,78	1.388.418.968,16	82,98%	90,93%	0,40%	4,64%	3,34%	33,46%
15-01-09	1.479.412.003,94	1.343.186.151,39	82,34%	90,79%	0,39%	4,53%	0,15%	1,80%
15-02-09	1.439.589.809,62	1.305.415.838,46	81,70%	90,68%	0,38%	4,42%	0,12%	1,47%
15-03-09	1.412.059.310,40	1.249.920.410,74	81,50%	89,73%	0,45%	4,75%	2,36%	25,49%
15-04-09	1.387.321.940,93	1.217.386.775,08	80,44%	87,75%	0,47%	5,45%	0,87%	9,91%
15-05-09	1.349.396.786,81	1.196.402.851,87	79,82%	88,66%	0,41%	4,86%	-1,04%	-13,20%
15-06-09	1.323.036.002,92	1.142.697.375,06	79,20%	86,37%	0,49%	5,69%	2,59%	26,98%
15-07-09	1.292.676.549,25	1.111.599.529,17	78,58%	86,07%	0,49%	5,67%	1,29%	11,21%
15-08-09	1.261.176.216,88	1.063.729.235,17	77,98%	84,34%	0,53%	6,19%	1,93%	20,87%
15-09-09	1.229.685.899,60	1.042.288.780,47	77,37%	84,76%	0,50%	5,84%	-0,49%	-6,09%
15-10-09	1.210.358.122,36	981.679.646,08	76,77%	81,11%	0,61%	7,12%	4,31%	41,07%
15-11-09	1.179.130.212,79	959.172.261,87	76,18%	81,35%	0,59%	6,83%	0,29%	3,60%
15-12-09	1.157.440.047,14	917.323.426,60	75,59%	79,25%	0,64%	7,46%	2,57%	26,84%
15-01-10	1.125.805.625,03	894.305.352,17	75,00%	79,44%	0,62%	7,19%	-0,23%	-2,80%
15-02-10	1.098.840.371,77	863.171.384,20	74,42%	78,55%	0,63%	7,34%	1,11%	12,57%
15-03-10	1.076.842.692,03	821.342.987,98	73,85%	76,27%	0,69%	8,00%	2,80%	29,77%
15-04-10	1.054.391.499,86	780.820.851,64	73,27%	76,03%	0,69%	8,03%	0,03%	0,34%
15-05-10	1.028.436.360,16	775.897.477,61	72,71%	75,44%	0,68%	7,92%	0,29%	3,44%
15-06-10	1.007.069.186,78	730.989.711,21	72,14%	72,59%	0,76%	8,75%	3,79%	37,09%
15-07-10	981.044.034,61	711.045.743,62	71,58%	72,48%	0,75%	8,59%	1,15%	1,76%
15-08-10	957.341.329,80	690.529.816,02	71,03%	71,03%	0,75%	8,19%	-0,82%	-10,29%
15-09-10	930.408.125,20	686.793.195,01	70,48%	73,82%	0,67%	7,78%	-1,02%	-12,97%
15-10-10	914.910.258,28	666.963.684,64	69,93%	72,90%	0,68%	7,92%	1,24%	13,93%
15-11-10	889.639.780,97	636.486.181,17	69,39%	71,54%	0,71%	8,19%	1,86%	20,16%
15-12-10	872.149.449,74	607.705.449,28	69,80%	68,86%	0,74%	8,94%	1,19%	13,24%
15-01-11	844.792.083,86	583.192.254,38	68,32%	69,03%	0,75%	8,68%	-0,72%	-9,02%
15-02-11	815.354.826,55	559.179.374,75	67,79%	68,58%	0,75%	8,65%	0,65%	7,49%
15-03-11	797.699.912,53	529.440.449,38	67,27%	66,37%	0,80%	9,19%	3,22%	32,50%
15-04-11	783.614.362,59	506.328.420,65	66,75%	64,69%	0,83%	9,56%	2,09%	21,82%
15-05-11	761.045.092,21	490.675.953,98	66,23%	64,47%	0,82%	9,46%	0,34%	3,95%
15-06-11	746.995.340,81	473.588.420,65	65,72%	63,40%	0,84%	9,63%	1,67%	18,31%
15-07-11	729.750.891,29	452.627.149,26	65,21%	62,02%	0,86%	9,90%	2,16%	23,08%
15-08-11	714.569.044,54	449.378.223,33	64,70%	62,03%	0,86%	9,46%	-1,09%	-6,90%
15-09-11	701.850.077,79	443.841.941,35	64,20%	63,24%	0,80%	9,20%	-0,56%	-8,90%
15-10-11	692.522.885,12	432.813.139,42	63,71%	62,50%	0,81%	9,27%	1,17%	13,19%
15-11-11	671.777.030,08	424.485.373,09	63,21%	63,19%	0,78%	8,91%	-1,10%	-14,09%
15-12-11	661.278.947,74	419.273.142,39	62,72%	63,49%	0,76%	8,71%	-0,24%	-3,45%
15-01-12	650.765.818,41	404.525.329,67	62,24%	62,16%	0,78%	8,93%	1,96%	21,13%
15-02-12	637.024.757,11	395.856.640,29	61,76%	62,14%	0,76%	8,80%	0,03%	0,38%
15-03-12	624.607.025,29	388.325.531,65	61,28%	62,17%	0,75%	8,68%	-0,05%	-0,57%
15-04-12	615.157.101,75	376.423.801,17	60,80%	61,14%	0,76%	8,21%	1,60%	16,25%
15-05-12	599.546.028,12	370.463.863,43	60,33%	61,79%	0,74%	8,50%	-1,07%	-13,64%
15-06-12	589.482.241,95	354.079.317,47	59,86%	60,07%	0,77%	8,75%	2,79%	28,80%
15-07-12	579.420.237,39	347.844.004,83	59,40%	60,03%	0,76%	8,83%	0,06%	0,66%
15-08-12	567.423.374,46	338.943.227,16	58,94%	59,39%	0,76%	8,65%	0,75%	8,27%
15-09-12	556.493.489,18	332.357.137,11	58,48%	59,72%	0,74%	8,57%	0,26%	3,06%
15-10-12	549.083.646,97	324.396.511,50	58,03%	59,08%	0,75%	8,63%	1,08%	12,20%
15-11-12	533.121.257,57	319.879.651,81	57,58%	60,00%	0,72%	8,27%	-1,56%	-20,41%
15-12-12	524.695.457,29	313.604.735,87	57,14%	59,77%	0,71%	8,22%	0,39%	4,55%
15-01-13	516.057.446,65	303.948.453,95	56,80%	58,94%	0,72%	8,35%	1,44%	17,44%
15-02-13	504.604.533,11	297.705.536,27	56,25%	59,00%	0,71%	8,20%	-0,27%	-3,26%
15-03-13	494.998.368,21	293.592.744,18	55,82%	59,31%	0,69%	8,02%	-0,53%	-6,58%
15-04-13	488.048.748,54	286.866.887,98	55,39%	58,78%	0,70%	8,05%	0,90%	10,28%
15-05-13	477.498.639,72	279.254.673,59	54,96%	58,96%	0,70%	8,12%	0,93%	11,30%
15-06-13	470.246.728,57	270.934.245,99	54,53%	57,50%	0,71%	8,16%	0,97%	11,04%
15-07-13	462.258.597,03	256.253.205,54	54,11%	55,44%	0,74%	8,57%	3,59%	35,53%
15-08-13	453.670.803,08	252.519.128,37	53,69%	55,66%	0,73%	8,41%	-0,41%	-5,01%
15-09-13	446.154.913,10	247.886.721,37	53,29%	54,19%	0,72%	8,34%	0,23%	2,74%
15-10-13	440.785.756,12	244.878.846,04	52,86%	55,56%	0,71%	8,24%	0,01%	0,12%
15-11-13	434.045.403,27	239.584.613,21	52,45%	55,20%	0,71%	8,23%	0,64%	7,44%
15-12-13	428.718.185,46	236.208.442,87	52,05%	55,10%	0,71%	8,16%	0,18%	2,19%
15-01-14	423.025.951,76	231.296.870,02	51,64%	55,49%	0,70%	8,16%	0,17%	2,19%
15-02-14	416.628.729,02	229.463.192,13	51,24%	55,08%	0,69%	7,99%	0,13%	1,58%
15-03-14	410.827.061,23	226.653.722,72	50,85%	55,17%	0,68%	7,88%	-0,17%	-2,07%
15-04-14	405.561.676,02	224.011.632,65	50,45%	55,23%	0,67%	7,78%	-0,12%	-1,42%
15-05-14	399.001.801,23	219.024.553,21	50,05%	54,19%	0,67%	7,77%	0,67%	8,25%
15-06-14	393.833.239,00	216.130.647,94	49,68%	54,88%	0,66%	7,69%	0,05%	0,59%
15-07-14	388.075.954,86	213.194.992,61	49,29%	54,94%	0,66%	7,59%	-0,11%	-1,27%
15-08-14	382.172.449,44	193.900.028,62	48,91%	50,74%	0,73%	8,47%	7,65%	61,50%
15-09-14	377.319.671,33	191.493.942,96	48,53%	50,79%	0,73%	8,36%	4,03%	48,53%
15-10-14	372.813.940,87	189.640.920,20	48,15%	50,67%	0,72%	8,27%	-0,23%	-2,85%
15-11-14	366.941.315,79	186.865.123,99	47,78%	50,93%	0,71%	8,17%	-0,11%	-1,31%
15-12-14	362.129.873,97	174.752.342,21	47,41%	48,26%	0,76%	8,71%	5,24%	47,58%
15-01-15	357.253.							

0.00 0.00 0.00 1.67 7.89 28.02

20-may-18

		0.00								0.00								1.67								7.89								28.02							
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	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-oct-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-nov-08	1	140.935.298.40	213.965.615	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	143.109.063.09	-496.302.230.796	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	1.221.890.937	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	151.375.125.69	-511.042.424.329	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-mar-09	0	0.00	1.070.515.811	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-09	0	0.00	1.070.515.811	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-09	1	109.012.986.59	1.070.515.811	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	109.012.986.59	-358.325.686.921	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-jun-09	0	0.00	961.502.825	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-09	0	0.00	961.502.825	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-09	1	132.673.616.70	961.502.825	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	132.673.616.70	-423.892.205.357	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-sep-09	0	0.00	828.829.208	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-09	0	0.00	828.829.208	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-09	1	104.556.973.36	828.829.208	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	104.556.973.36	-324.440.288.336	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-dic-09	0	0.00	724.272.235	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-10	0	0.00	724.272.235	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-10	1	96.000.877.61	724.272.235	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	96.000.877.61	-289.058.642.484	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-mar-10	0	0.00	628.271.357	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-10	0	0.00	628.271.357	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-10	1	87.273.906.59	628.271.357	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	87.273.906.59	-255.014.355.056	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-jun-10	0	0.00	540.997.450	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-10	0	0.00	540.997.450	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-10	1	76.367.561.32	540.997.450	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	76.367.561.32	-216.120.198.536	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-sep-10	0	0.00	464.629.889	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-10	0	0.00	464.629.889	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-10	1	63.043.735.12	464.629.889	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	63.043.735.12	-172.613.746.759	0.00	0	0.00	0	0.00	0	0.00	0	0.00																					
20-dic-10	0	0.00	401.586.154	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-11	0	0.00	401.586.154	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-11	1	77.306.806.42	401.586.154	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	77.306.806.42	-20																														

0.00 0.00 0.00 1.67 7.89 28.02

20-may-18

0.00 0.00 0.00 1.67 7.89 28.02

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	0	36.115.317	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-14	1	11.586.462,90	0	36.115.317	62.300.000	59.500.000	29.000.000	53.700.000	0	0	11.586.462,90	-14.795.913.119	0	0	0	0	0	0	0	0
20-dic-14	0	0	0	24.528.854	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-15	0	0	0	24.528.854	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-15	1	11.249.840,10	0	24.528.854	62.300.000	59.500.000	29.000.000	53.700.000	0	0	11.249.840,10	-13.330.823.514	0	0	0	0	0	0	0	0
20-mar-15	0	0	0	13.279.214	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-15	0	0	0	13.279.214	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-may-15	1	10.445.042,09	0	13.279.214	62.300.000	59.500.000	29.000.000	53.700.000	0	0	10.445.042,09	-11.447.766.129	0	0	0	0	0	0	0	0
20-jun-15	0	0	0	2.834.172	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-15	0	0	0	2.834.172	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-15	1	10.007.751,25	0	2.834.172	62.300.000	59.500.000	29.000.000	53.700.000	0	0	2.834.172,07	-2.845.508.762	7.173.579,18	-7.202.273.494	0	0	0	0	0	0
20-sep-15	0	0	0	55.126.421	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-15	0	0	0	55.126.421	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-15	1	8.889.937,16	0	55.126.421	59.500.000	29.000.000	29.000.000	53.700.000	0	0	8.889.937,16	-8.107.622.693	0	0	0	0	0	0	0	0
20-dic-15	0	0	0	46.236.484	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-16	0	0	0	46.236.484	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-16	1	8.640.148,67	0	46.236.484	59.500.000	29.000.000	29.000.000	53.700.000	0	0	8.640.148,67	-7.084.921.910	0	0	0	0	0	0	0	0
20-mar-16	0	0	0	37.596.335	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-16	0	0	0	37.596.335	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-may-16	1	8.134.460,75	0	37.596.335	59.500.000	29.000.000	29.000.000	53.700.000	0	0	8.134.460,75	-5.938.156.346	0	0	0	0	0	0	0	0
20-jun-16	0	0	0	29.461.874	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-16	0	0	0	29.461.874	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-16	1	7.722.600,89	0	29.461.874	59.500.000	29.000.000	29.000.000	53.700.000	0	0	7.722.600,89	-4.927.019.367	0	0	0	0	0	0	0	0
20-sep-16	0	0	0	21.739.273	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-16	0	0	0	21.739.273	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-16	1	6.649.983,30	0	21.739.273	59.500.000	29.000.000	29.000.000	53.700.000	0	0	6.649.983,30	-3.630.890.886	0	0	0	0	0	0	0	0
20-dic-16	0	0	0	15.089.290	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-17	0	0	0	15.089.290	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-17	1	6.503.747,30	0	15.089.290	59.500.000	29.000.000	29.000.000	53.700.000	0	0	6.503.747,30	-2.952.701.275	0	0	0	0	0	0	0	0
20-mar-17	0	0	0	8.585.543	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-17	0	0	0	8.585.543	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-may-17	1	5.873.324,88	0	8.585.543	59.500.000	29.000.000	29.000.000	53.700.000	0	0	5.873.324,88	-2.143.763.580	0	0	0	0	0	0	0	0
20-jun-17	0	0	0	2.712.218	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-17	0	0	0	2.712.218	59.500.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-17	1	5.670.859,58	0	2.712.218	59.500.000	29.000.000	29.000.000	53.700.000	0	0	5.670.859,58	-2.712.217,88	2.712.217,88	-740.435.486	2.958.442,03	-807.654.666	0	0	0	0
20-sep-17	0	0	0	56.541.558	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-17	0	0	0	56.541.558	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-17	1	5.025.259,58	0	56.541.558	29.000.000	29.000.000	29.000.000	53.700.000	0	0	5.025.259,58	-909.571.983	0	0	0	0	0	0	0	0
20-dic-17	0	0	0	51.516.298	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-18	0	0	0	51.516.298	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-18	1	4.936.338,71	0	51.516.298	29.000.000	29.000.000	29.000.000	53.700.000	0	0	4.936.338,71	-439.334.145	0	0	0	0	0	0	0	0
20-mar-18	0	0	0	46.579.960	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-18	0	0	0	46.579.960	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-may-18	1	4.693.450,54	0	46.579.960	29.000.000	29.000.000	29.000.000	53.700.000	0	0	4.693.450,54	0	0	0	0	0	0	0	0	0
20-jun-18	0	0	0	41.886.509	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-18	0	0	0	41.886.509	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-18	1	4.412.363,54	0	41.886.509	29.000.000	29.000.000	29.000.000	53.700.000	0	0	4.412.363,54	405.937.445	0	0	0	0	0	0	0	0
20-sep-18	0	0	0	37.474.146	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-18	0	0	0	37.474.146	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-nov-18	1	3.888.872,09	0	37.474.146	29.000.000	29.000.000	29.000.000	53.700.000	0	0	3.888.872,09	715.552.464	0	0	0	0	0	0	0	0
20-dic-18	0	0	0	33.585.274	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ene-19	0	0	0	33.585.274	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-feb-19	1	3.684.282,81	0	33.585.274	29.000.000	29.000.000	29.000.000	53.700.000	0	0	3.684.282,81	1.016.862.055	0	0	0	0	0	0	0	0
20-mar-19	0	0	0	29.900.991	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-abr-19	0	0	0	29.900.991	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-may-19	1	3.612.146,05	0	29.900.991	29.000.000	29.000.000	29.000.000	53.700.000	0	0	3.612.146,05	1.318.433.309	0	0	0	0	0	0	0	0
20-jun-19	0	0	0	26.288.845	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-jul-19	0	0	0	26.288.845	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-ago-19	1	3.401.969,56	0	26.288.845	29.000.000	29.000.000	29.000.000	53.700.000	0	0	3.401.969,56	1.554.700.089	0	0	0	0	0	0	0	0
20-sep-19	0	0	0	22.886.875	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0	0	0	0	0	0	0	0	0	0
20-oct-19	0	0	0	22.886.875	29.000.000	29.000.000	29.000.000	53.700.000	0	0	0									

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20-may-18

										0.00	0.00		0.00		1.67		7.89		28.02	
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	32.988	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-38	1	866.95	0	0	0	0	0	32.988	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	6.412.798	0.00	0
20-sep-38	0	0.00	0	0	0	0	0	32.121	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	32.121	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-38	1	845.55	0	0	0	0	0	32.121	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	845.55	6.332.289	0.00
20-dic-38	0	0.00	0	0	0	0	0	31.276	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	31.276	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-39	1	824.66	0	0	0	0	0	31.276	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	824.66	6.251.723	0.00
20-mar-39	0	0.00	0	0	0	0	0	30.451	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	30.451	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-39	1	804.27	0	0	0	0	0	30.451	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	804.27	6.168.738	0.00
20-jun-39	0	0.00	0	0	0	0	0	29.647	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	29.647	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-39	1	784.37	0	0	0	0	0	29.647	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	784.37	6.088.265	0.00
20-sep-39	0	0.00	0	0	0	0	0	28.863	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	28.863	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-39	1	764.95	0	0	0	0	0	28.863	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	764.95	6.007.882	0.00
20-dic-39	0	0.00	0	0	0	0	0	28.098	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	28.098	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-40	1	745.99	0	0	0	0	0	28.098	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	745.99	5.927.623	0.00
20-mar-40	0	0.00	0	0	0	0	0	27.352	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	27.352	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-40	1	727.49	0	0	0	0	0	27.352	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	727.49	5.846.072	0.00
20-jun-40	0	0.00	0	0	0	0	0	26.624	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	26.624	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-40	1	709.43	0	0	0	0	0	26.624	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	709.43	5.766.220	0.00
20-sep-40	0	0.00	0	0	0	0	0	25.915	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	25.915	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-40	1	691.80	0	0	0	0	0	25.915	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	691.80	5.686.608	0.00
20-dic-40	0	0.00	0	0	0	0	0	25.223	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	25.223	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-41	1	674.60	0	0	0	0	0	25.223	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	674.60	5.607.270	0.00
20-mar-41	0	0.00	0	0	0	0	0	24.548	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	24.548	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-41	1	657.81	0	0	0	0	0	24.548	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	657.81	5.526.274	0.00
20-jun-41	0	0.00	0	0	0	0	0	23.891	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	23.891	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-41	1	641.43	0	0	0	0	0	23.891	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	641.43	5.447.633	0.00
20-sep-41	0	0.00	0	0	0	0	0	23.249	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	23.249	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-41	1	625.44	0	0	0	0	0	23.249	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	625.44	5.369.364	0.00
20-dic-41	0	0.00	0	0	0	0	0	22.624	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	22.624	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-42	1	609.83	0	0	0	0	0	22.624	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	609.83	5.291.491	0.00
20-mar-42	0	0.00	0	0	0	0	0	22.014	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	22.014	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-42	1	594.60	0	0	0	0	0	22.014	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	594.60	5.212.256	0.00
20-jun-42	0	0.00	0	0	0	0	0	21.419	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	21.419	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-42	1	579.74	0	0	0	0	0	21.419	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	579.74	5.135.293	0.00
20-sep-42	0	0.00	0	0	0	0	0	20.839	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	20.839	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-42	1	19.498.81	0	0	0	0	0	20.839	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	19.498.81	174.514.339	0.00
20-dic-42	0	0.00	0	0	0	0	0	1.341	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	1.341	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-feb-43	1	114.61	0	0	0	0	0	1.341	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	114.61	1.036.297	0.00
20-mar-43	0	0.00	0	0	0	0	0	1.226	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	1.226	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-may-43	1	110.86	0	0	0	0	0	1.226	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	110.86	1.012.229	0.00
20-jun-43	0	0.00	0	0	0	0	0	1.115	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	1.115	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-ago-43	1	107.20	0	0	0	0	0	1.115	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	107.20	988.747	0.00
20-sep-43	0	0.00	0	0	0	0	0	1.008	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	1.008	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
20-nov-43	1	103.65	0	0	0	0	0	1.008	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	103.65	965.513	0.00
20-dic-43	0	0.00	0	0	0	0	0	904	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	904	53.700.000	0.00	0	0.00	0	0.00	0	0.00	0	0.0		

0,00	0,00	0,00	1,67	7,89	28,02
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20-may-18

Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	0,00		0,00		0,00		1,67		7,89		28,02		
									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	87,29	0	0	0	0	0	523	53.700.000	0,00	0	0,00	0	0,00	0	0,00	87,29	853.045	0	0,00	0
20-mar-45	0	0,00	0	0	0	0	0	436	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	436	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	84,28	0	0	0	0	0	436	53.700.000	0,00	0	0,00	0	0,00	0	0,00	84,28	831.132	0	0,00	0
20-jun-45	0	0,00	0	0	0	0	0	352	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	352	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	81,35	0	0	0	0	0	352	53.700.000	0,00	0	0,00	0	0,00	0	0,00	81,35	809.748	0	0,00	0
20-sep-45	0	0,00	0	0	0	0	0	270	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	270	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	78,50	0	0	0	0	0	270	53.700.000	0,00	0	0,00	0	0,00	0	0,00	78,50	788.638	0	0,00	0
20-dic-45	0	0,00	0	0	0	0	0	192	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	192	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	75,73	0	0	0	0	0	192	53.700.000	0,00	0	0,00	0	0,00	0	0,00	75,73	767.801	0	0,00	0
20-mar-46	0	0,00	0	0	0	0	0	116	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	116	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	119,71	0	0	0	0	0	116	53.700.000	0,00	0	0,00	0	0,00	0	0,00	116,23	1.188.685	53.700.000,00	549.189.900.000	0