

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 22nd, 2017 - August 21st, 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€	87.858,44€	
		Total Nominal	59.500.000,00€	52.274.581,80€	87,86%
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 21st, 2017			Next Payment Date November 20th, 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	0,00 €	0,00 €	0,000%	0,00 €	0,00 €
CLASS D	6.219,97€	52,08 €	0,221%	49,08 €	39,75 €
CLASS E	0,00 €	447,16 €	1,771%	447,67 €	362,61 €
CLASS F	0,00 €	0,00 €	0,171%	43,23 €	35,02 €
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	692
CR's Outstanding to be amortised	2.900.000,027,24	81.274.579,32€
CR's Outstanding per Loan to be amortised	196.716,87	117.448,81€
Interest Rate	4,06 %	0,63%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	---
Average Monthly Single Rate	9,63%
Constant Prepayment Rate from Constitution	9,34%

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QUARTERLY BONDS PAYOUT REPORT

August 21st, 2017

BONDS. PRINCIPAL	
Previous Balance	138.675.463,95 €
Principal Amortised	3.700.882,45 €
Outstanding Balance	134.974.581,50 €
% of Initial Balance	4,57%
Principal accrued and unpaid	0,00 €

DATA	
Pool Cut-off Date	August 11th, 2017
Payment Date	August 21st, 2017
Last Payment Date	May 22nd, 2017
Number of Days (Act/360)	91
Reference Interest Rate (%)	-0,329%
Next Payment Date	November 20th, 2017

INTEREST PAID	
CLASS A1	0,00 €
CLASS A2	0,00 €
CLASS B	0,00 €
CLASS C	0,00 €
CLASS D	30.987,60 €
CLASS E	129.676,40 €
CLASS F	0,00 €
Interest accrued and unpaid	4.133.426,23 €

RESIDUAL LIFE (YEARS)		
	INITIAL	August 21st, 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	1,81
CLASS E	7,68	8,28
CLASS F	4,93	28,77

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QUARTERLY COLLATERAL REPORT

August 21st, 2017

PRINCIPAL	
Previous Balance	84.975.466,01 €
Principal Amortised	3.700.886,69 €
Outstanding Balance	81.274.579,32 €
Number of Credit Rights	692
Outstanding Balance of the Mortgages Loans	73.690.276,21 €
LTV	62,57%

INTEREST	
Interest received during relevant period	136.319,12 €
Interest accrued during relevant period	145.363,76 €

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	122.566,94 €	4.711,08 €	6.357,43 €	12.336,57 €	0,00 €
Interest accrued on Credit Rights in Arrears	1.847,42 €	242,17 €	1.442,85 €	594,43 €	0,00 €
Outstanding Balance	9.414.200,83 €	480.883,22 €	342.080,25 €	315.005,64 €	0,00 €
Number of Credit Rights	20	5	3	4	0
% of Outstanding Balance	11,58%	0,59%	0,42%	0,39%	0,00%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	8.482.447,34 €
Difference in Actual Period	-92.083,83 €
Cumulative WRITE OFF up to date	8.390.363,51 €

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QUARTERLY COLLATERAL REPORT

August 21st, 2017

CONTENTIOUS / JUDICIAL	
Last balance	334.551,54 €
Difference in Actual Period	-245.084,31 €
Current balance	89.467,23 €

TRANSITORY PROPERTIES	
Last balance	8.800.076,51 €
Difference in Actual Period	-347.641,21 €
Current balance	8.452.435,30 €

NET LOSSES	
Last balance	20.492.852,64 €
Difference in Actual Period	132.407,37 €
Current balance	20.625.260,01 €

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QUARTERLY REPORT - ALLOCATION OF CASH

August 21st, 2017

TOTAL CASH RECEIVED END OF PERIOD	3.777.422,84 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	3.584.041,29 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	136.319,12 €
Interest received under GIC	-29.957,15 €
CONTENTIOUS	81.348,15 €
INCOMES / EXPENSES OF TRANSITORY PROPERTIES	372.507,41 €
RESERVE FUNDS	-366.835,98 €
OTHERS	0,00 €

TREASURY ACCOUNT STATEMENT	36.742.161,61 €
PRINCIPAL RESERVE FUND	
Previous Balance	36.375.325,63 €
Difference	366.835,98 €
Outstanding Balance	36.742.161,61 €

TOTAL CASH PAID END OF PERIOD	3.777.422,84 €
CURRENT EXPENSES	5.648,87 €
MANAGEMENT FEE	17.500,00 €
SWAP PAYMENT	137.335,38 €
SWAP COLLECTION	-244.607,56 €
CLASS A1 INTEREST	0,00 €
CLASS A2 INTEREST	0,00 €
CLASS B INTEREST	0,00 €
CLASS C INTEREST	0,00 €
CLASS D INTEREST	30.987,60 €
CLASS E INTEREST	129.676,40 €
CLASS A1 REDEMPTION	0,00 €
CLASS A2 REDEMPTION	0,00 €
CLASS B REDEMPTION	0,00 €
CLASS C REDEMPTION	0,00 €
CLASS D REDEMPTION	3.700.882,15 €
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 21st, 2017

CREDIT ENHANCEMENT		
CONCEPTS	INITIAL	August 21st, 2017
SUBORDINATED ISSUE	8,10 %	35,68%
PRINCIPAL RESERVE FUND	53.700.000,00 € (1,82 %)	36.742.161,61 € 45,21%

SUBORDINATED LOANS		
CONCEPTS	INITIAL	August 21st, 2017
SUBORDINATED LOAN		
Total Outstanding Subordinated Loan	2.800.000,00 €	325.804,96 €
Interest Rate	4,264 %	0,171%

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TRIGGERS OF THE MODEL

August 21st, 2017

RESERVE FUND's TRIGGERS	
1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
1.a) CREDIT RIGHTS IN ARREARS OVER 90 DAYS	315.005,64 €
1.b) 1% CREDIT RIGHTS OUTSTANDING BALANCE	812.745,79 €
2. IF 2.a) IS HIGHER THAN 2.b) THERE IS NO REDEMPTION OF THE RESERVE FUND	
2.a) FAILED LOANS	29.015.623,52 €
2.b) 1% CREDIT RIGHTS INITIAL BALANCE	29.000.000,27 €

THE RESERVE FUND SHALL NOT BE REDEEMED.

CUMULATIVE FAILED LOANS	53.747.552,08 €
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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

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DEFINITIONS

August 21st, 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.

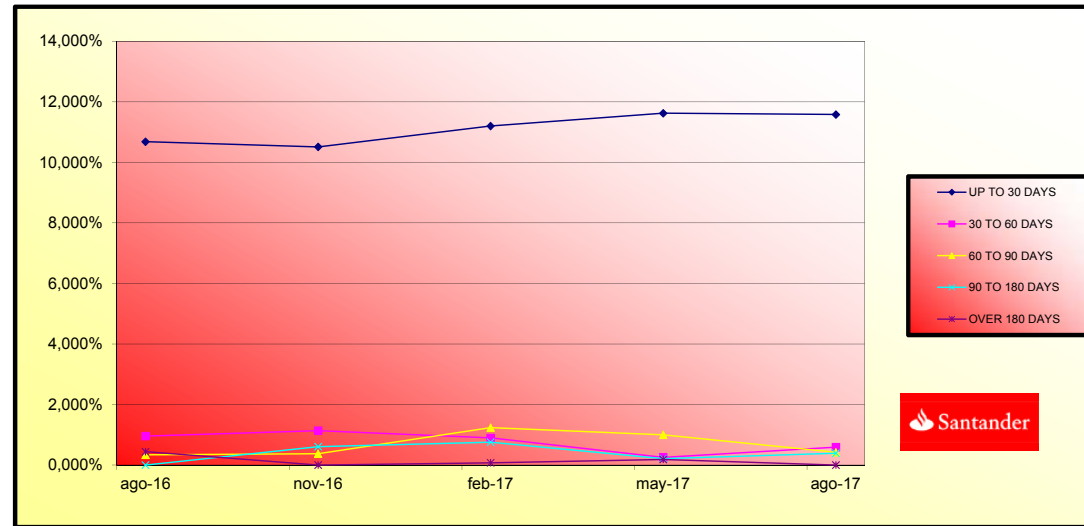
CONTENTIOUS / JUDICIAL Loans in which the Originator will take legal actions. This amount is included in the bucket > 180 days in arrears.

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

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

Report date: August 21st, 2017

ARREARS PERFORMANCE					
	12/08/2016	14/11/2016	13/02/2017	12/05/2017	12/08/2017
UP TO 30 DAYS	10,684%	10,511%	11,200%	11,625%	11,583%
30 TO 60 DAYS	0,955%	1,136%	0,895%	0,253%	0,592%
60 TO 90 DAYS	0,337%	0,374%	1,235%	0,996%	0,421%
90 TO 180 DAYS	0,000%	0,605%	0,753%	0,209%	0,388%
OVER 180 DAYS	0,440%	0,000%	0,072%	0,184%	0,000%



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

Report date: August 21st, 2017

COLLATERAL DESCRIPTION

INDUSTRY DISTRIBUTION		
INDUSTRY	BALANCE	% BALANCE
Agriculture, stockbreeding and hunting	2.653.672,14	2,96%
Forestry	85.420,77	0,10%
Fishing	198.074,40	0,22%
Mineral extraction	81.501,66	0,09%
Other mineral extraction	-	0,00%
Food Industry	264.940,94	0,30%
Beverage Industry	104.549,05	0,12%
Textile Industry	-	0,00%
Clothing industry	124.505,62	0,14%
Preparation of the leather	58.175,07	0,06%
Timber and cork Industry.	474.230,87	0,53%
Paper Industry	-	0,00%
Printing and picture reproduction	37.065,60	0,04%
Oil and fuel industry	-	0,00%
Pharmaceutical Products	21.279,85	0,02%
Rubber manufacturing	42.229,77	0,05%
Other Mineral products manufacturing	329.657,84	0,37%
Metallurgy	81.676,05	0,09%
Metallic products manufacturing	68.640,42	0,08%
Construction of machinery and equipment	-	0,00%
Office and computer machinery manufacturing	-	0,00%
Equipment and electric material manufacturing	170.058,53	0,19%
Vehicle and trailer manufacturing	21.304,25	0,02%
Other transport material manufacturing	-	0,00%
Manufacture of furniture	171.013,48	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	237.445,36	0,26%
Construction	5.715.693,71	6,37%
Civil Engineering	169.233,80	0,19%
Specialized Construction Activities	2.445.622,54	2,73%
Sale, maintenance and repair of vehicles	1.378.063,82	1,54%
Wholesale trade	2.719.795,63	3,03%
Retail trade	6.763.968,65	7,54%
Surface transport and plumbing	4.226.583,14	4,71%
Shipment	-	0,00%

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

INDUSTRY DISTRIBUTION		
INDUSTRY	OUTS, BALANCE	% OUTSTANDING
Aerospace transport	-	0,00%
Other aerospace transport	1.100.059,40	1,23%
Post and telecommunications	-	0,00%
Accommodation Services	3.065.961,16	3,42%
Beverages Services	3.340.834,39	3,73%
Edition	-	0,00%
Media Activities	-	0,00%
Telecommunications	140.461,13	0,16%
Consultancy	106.557,21	0,12%
Information Services	31.849,32	0,04%
Brokerage, except insurance	144.563,35	0,16%
Other Financial Services	219.664,94	0,24%
Real Estate office	19.625.414,09	21,89%
Law activities	4.048.470,27	4,52%
Consultancy	1.439.224,25	1,61%
Architecture services	391.577,91	0,44%
Research and development	197.656,52	0,22%
Market research	283.087,80	0,32%
Scientific activities	1.628.390,06	1,82%
Veterinary	238.774,01	0,27%
Renting	-	0,00%
Employment activities	-	0,00%
Tourism	135.929,86	0,15%
Security activities	-	0,00%
Gardening	-	0,00%
Other Administration publish	654.689,66	0,73%
Public administration	-	0,00%
Education	516.620,39	0,58%
Healthcare	2.477.353,54	2,76%
Associative activities	-	0,00%
Social Service	-	0,00%
Recreational, cultural and sport activities	1.147.484,70	1,28%
Library and Museum	-	0,00%
Games and hazard	216.439,54	0,24%
Sport	433.143,95	0,48%
Personal computer repair	299.073,06	0,33%
Other activities of personal service	1.829.418,06	2,04%
Household service	-	0,00%
Rest of loans	17.307.841,30	19,30%
Total	89.664.942,83	100,00%

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

Report date: August 21st, 2017

COLLATERAL DESCRIPTION

BIGGEST BORROWERS		
BORROWER	OUTS. BALANCE	% OUTSTANDING
1	7.640.471,51	9,40%
2	2.409.333,40	2,96%
3	2.406.508,49	2,96%
4	1.835.008,48	2,26%
5	1.606.285,59	1,98%
6	1.240.711,20	1,53%
7	1.005.641,16	1,24%
8	952.139,57	1,17%
9	879.108,33	1,08%
10	852.527,78	1,05%
11	848.582,60	1,04%
12	719.925,98	0,89%
13	713.216,66	0,88%
14	622.391,50	0,77%
15	562.395,63	0,69%
16	486.840,33	0,60%
17	483.595,64	0,60%
18	447.745,31	0,55%
19	414.768,97	0,51%
20	361.363,94	0,44%

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

Report date: August 21st, 2017

LTV				
	OUTS. BALANCE	% OUTSTANDING	NUMBER LOANS	% NUM LOANS
0-9,99	560.372,71	0,76%	30	4,55%
10-19,99	4.883.764,64	6,63%	37	5,61%
20-29,99	2.461.185,10	3,34%	41	6,21%
30-39,99	3.456.511,81	4,69%	54	8,18%
40-49,99	9.243.999,02	12,54%	71	10,76%
50-59,99	6.902.159,96	9,37%	70	10,61%
60-69,99	7.648.710,74	10,38%	70	10,61%
70-79,99	7.177.538,85	9,74%	75	11,36%
>80	31.356.033,38	42,55%	212	32,12%

F.T.A.: SANTANDER EMPRESAS 2

Fecha	Saldo antes de Pago	Saldo Real	Vector de Prepago	Permanencia final de mes	Mortalidad Mensual	CPR	Mortalidad Mensual	CPR
Date	Outstanding before prepayment	Real outstanding	Prepayment vector	Remaining at the end of the month	Average single monthly mortality	CPR	Monthly single mortality	CPR
18-12-06	2.900.000.027,24		0,81%	100,00%		9,63%		
15-01-07	2.806.979.518,73	2.791.616.392,80	99,19%	99,45%	0,55%	6,37%	0,55%	6,37%
15-02-07	2.750.994.321,17	2.714.772.114,71	98,38%	98,68%	0,36%	7,53%	0,16%	8,00%
15-03-07	2.718.353.212,00	2.677.832.372,11	97,58%	98,51%	0,50%	5,83%	0,18%	7,09%
15-04-07	2.645.928.228,11	2.597.008.443,85	96,78%	98,15%	0,47%	5,44%	0,36%	4,28%
15-05-07	2.591.533.491,91	2.534.002.134,72	96,00%	97,78%	0,45%	5,25%	0,38%	4,44%
15-06-07	2.487.096.704,25	2.454.476.893,49	95,21%	98,69%	0,22%	2,61%	-0,93%	-11,74%
15-07-07	2.405.507.650,71	2.352.503.236,83	94,44%	97,80%	0,32%	3,75%	0,90%	10,32%
15-08-07	2.334.310.253,58	2.265.671.187,51	93,69%	97,06%	0,37%	4,38%	0,75%	8,68%
15-09-07	2.268.693.256,79	2.224.131.921,84	92,91%	98,04%	0,22%	2,61%	-1,01%	-12,76%
15-10-07	2.222.493.209,82	2.175.825.759,58	92,15%	97,90%	0,21%	2,51%	0,14%	1,65%
15-11-07	2.196.944.632,24	2.148.226.073,27	91,40%	98,78%	0,20%	2,42%	0,12%	1,43%
15-12-07	2.100.776.538,25	2.070.838.243,48	90,66%	98,57%	0,12%	1,43%	-0,81%	-10,17%
15-01-08	2.045.839.081,33	2.025.434.200,04	99,03%	99,00%	0,08%	0,92%	-0,43%	-5,33%
15-02-08	2.008.549.826,27	1.962.143.302,88	89,19%	99,18%	0,07%	0,70%	-0,18%	-28,21%
15-03-08	1.953.799.617,45	1.932.575.998,74	88,46%	98,91%	0,07%	0,67%	0,27%	3,21%
15-04-08	1.903.759.617,45	1.865.772.923,68	87,74%	98,00%	0,13%	1,50%	0,92%	10,49%
15-05-08	1.850.309.595,10	1.813.865.641,75	87,03%	98,03%	0,12%	1,39%	-0,03%	-0,32%
15-06-08	1.766.447.718,24	1.707.518.654,79	86,32%	96,66%	0,19%	2,24%	1,39%	15,50%
15-07-08	1.720.748.951,83	1.659.679.291,65	85,23%	96,62%	0,19%	2,24%	0,22%	2,81%
15-08-08	1.673.821.915,41	1.597.726.262,55	84,92%	95,45%	0,23%	2,75%	1,03%	11,73%
15-09-08	1.626.089.196,25	1.554.387.316,52	84,23%	95,59%	0,21%	2,54%	-0,14%	-1,73%
15-10-08	1.593.012.108,07	1.507.267.895,88	83,54%	94,62%	0,25%	2,97%	1,02%	11,55%
15-11-08	1.548.647.140,54	1.456.790.964,15	82,86%	94,07%	0,27%	3,14%	0,58%	6,74%
15-12-08	1.526.924.716,78	1.388.416.968,10	82,19%	90,33%	0,40%	4,64%	3,34%	33,46%
15-01-09	1.479.412.003,94	1.348.186.151,39	81,29%	90,79%	0,39%	4,53%	0,16%	1,80%
15-02-09	1.439.589.809,62	1.305.415.838,46	80,85%	90,68%	0,38%	4,42%	0,12%	1,47%
15-03-09	1.412.056.817,40	1.249.920.410,74	80,20%	88,52%	0,45%	5,28%	2,38%	25,14%
15-04-09	1.387.321.940,93	1.217.386.775,08	79,54%	87,75%	0,47%	5,46%	0,87%	9,91%
15-05-09	1.349.396.786,81	1.196.402.851,87	78,90%	88,66%	0,41%	4,85%	-1,04%	-13,20%
15-06-09	1.323.036.022,93	1.142.697.375,06	86,37%	89,25%	0,40%	5,69%	2,59%	22,99%
15-07-09	1.292.876.549,23	1.111.951.256,17	77,62%	86,01%	0,49%	5,67%	0,42%	4,93%
15-08-09	1.261.176.216,88	1.063.729.235,17	76,98%	84,34%	0,53%	6,19%	1,93%	20,87%
15-09-09	1.229.685.899,60	1.042.288.780,47	76,36%	84,76%	0,50%	5,84%	-0,49%	-6,09%
15-10-09	1.210.358.122,36	981.679.646,08	75,74%	81,11%	0,61%	7,12%	4,31%	41,07%
15-11-09	1.179.130.312,79	959.172.261,61	75,12%	81,35%	0,59%	6,83%	-0,29%	-3,60%
15-12-09	1.157.440.047,14	917.323.426,60	74,51%	79,25%	0,64%	7,45%	2,57%	26,84%
15-01-10	1.125.805.625,03	894.305.352,17	73,90%	79,44%	0,62%	7,19%	-0,23%	-2,80%
15-02-10	1.098.840.371,77	863.171.384,20	73,30%	78,55%	0,63%	7,34%	1,11%	12,57%
15-03-10	1.076.842.692,03	821.342.987,98	72,70%	76,27%	0,69%	8,00%	2,90%	29,77%
15-04-10	1.058.381.496,86	800.820.891,64	72,11%	75,66%	0,69%	8,03%	0,80%	9,17%
15-05-10	1.028.436.369,10	775.897.477,61	71,52%	75,44%	0,70%	8,08%	1,24%	13,33%
15-06-10	1.007.069.186,78	730.589.711,21	70,94%	72,59%	0,76%	8,75%	3,79%	37,09%
15-07-10	981.044.034,81	711.045.743,62	70,36%	72,48%	0,75%	8,59%	0,15%	1,76%
15-08-10	957.341.329,80	699.529.916,28	69,79%	73,07%	0,71%	8,20%	-0,82%	-10,25%
15-09-10	930.408.125,20	686.793.195,01	69,22%	73,82%	0,67%	7,78%	-1,02%	-12,97%
15-10-10	914.910.256,23	666.863.894,64	68,66%	72,90%	0,68%	7,92%	1,24%	13,33%
15-11-10	889.639.760,97	636.486.181,17	68,10%	71,54%	0,75%	8,19%	1,86%	20,16%
15-12-10	872.149.458,74	597.705.449,28	67,55%	68,53%	0,78%	9,01%	4,21%	40,32%
15-01-11	844.792.083,86	583.136.254,38	67,00%	69,03%	0,75%	8,68%	-0,72%	-9,02%
15-02-11	815.354.826,55	559.179.374,75	66,45%	68,58%	0,75%	8,65%	0,65%	7,49%
15-03-11	797.999.912,53	529.440.449,38	65,91%	66,37%	0,80%	9,19%	3,22%	32,50%
15-04-11	783.934.362,59	505.628.420,08	65,37%	65,37%	0,81%	9,20%	2,53%	23,48%
15-05-11	761.045.092,21	490.675.953,98	64,84%	64,47%	0,82%	9,46%	0,34%	3,95%
15-06-11	746.995.340,81	473.568.420,65	64,31%	63,40%	0,84%	9,63%	1,67%	18,31%
15-07-11	729.750.891,29	452.627.149,26	63,79%	62,02%	0,86%	9,90%	2,16%	23,08%
15-08-11	714.569.004,54	449.378.223,33	63,27%	62,89%	0,82%	9,46%	-1,39%	-18,04%
15-09-11	701.850.077,73	440.841.841,35	62,76%	63,24%	0,80%	9,20%	-0,56%	-6,00%
15-10-11	692.522.686,12	432.813.139,42	62,25%	62,50%	0,81%	9,27%	1,17%	13,19%
15-11-11	671.777.030,08	424.485.373,09	61,74%	63,19%	0,78%	8,91%	-1,10%	-14,09%
15-12-11	661.278.947,74	419.273.142,39	61,24%	63,40%	0,76%	8,71%	-0,34%	-4,16%
15-01-12	650.765.818,41	404.525.329,67	60,74%	62,16%	0,78%	8,93%	1,96%	21,13%
15-02-12	637.024.757,11	396.856.840,29	60,24%	62,14%	0,76%	8,80%	0,03%	0,38%
15-03-12	624.697.025,29	388.325.531,62	59,75%	62,17%	0,74%	8,66%	0,75%	8,66%
15-04-12	615.715.101,75	376.423.801,17	59,27%	61,14%	0,77%	8,81%	1,66%	18,25%
15-05-12	599.546.028,12	370.463.863,43	58,78%	61,79%	0,74%	8,50%	-1,07%	-13,64%
15-06-12	589.482.241,95	354.079.317,47	58,31%	60,07%	0,77%	8,85%	2,79%	28,80%
15-07-12	579.420.237,39	347.844.004,83	57,83%	60,03%	0,76%	8,73%	0,06%	0,66%
15-08-12	567.423.374,46	339.772.827,16	57,36%	59,88%	0,75%	8,65%	0,26%	3,02%
15-09-12	556.483.469,18	332.837.137,11	56,89%	59,75%	0,74%	8,57%	0,26%	3,02%
15-10-12	549.083.646,97	324.396.511,50	56,43%	59,08%	0,75%	8,63%	1,08%	12,20%
15-11-12	533.121.257,57	319.879.651,81	55,97%	60,00%	0,72%	8,27%	-1,56%	-20,41%
15-12-12	524.695.457,29	313.604.735,87	55,51%	59,77%	0,71%	8,22%	0,39%	4,55%
15-01-13	516.057.446,65	305.648.453,95	55,06%	58,84%	0,72%	8,35%	1,55%	17,13%
15-02-13	504.694.533,11	297.705.538,27	54,61%	54,69%	0,71%	8,20%	0,27%	3,26%
15-03-13	494.998.368,21	293.592.744,18	54,17%	59,31%	0,69%	8,02%	-0,53%	-6,58%
15-04-13	488.048.748,54	286.866.887,98	53,73%	58,78%	0,70%	8,05%	0,90%	10,28%
15-05-13	477.498.539,72	277.254.673,59	53,29%	58,06%	0,70%	8,12%	1,22%	13,65%
15-06-13	470.246.728,57	270.394.245,99	52,86%	57,50%	0,71%	8,16%	1,23%	11,04%
15-07-13	462.259.597,03	265.325.205,54	52,43%	55,44%	0,74%	8,57%	3,59%	35,99%
15-08-13	453.670.803,08	252.519.128,37	52,00%	55,66%	0,73%	8,41%	-0,41%	-5,01%
15-09-13	446.154.813,10	247.886.721,01	51,58%	55,56%	0,72%	8,34%	0,18%	2,15%
15-10-13	440.785.756,12	244.878.846,04	51,16%	55,56%	0,71%	8,24%	0,01%	0,12%
15-11-13	434.045.403,27	239.584.813,21	50,74%	55,20%	0,71%	8,23%	0,64%	7,44%
15-12-13	428.716.185,46	236.208.442,87	50,33%	55,10%	0,71%	8,16%	0,18%	2,18%
15-01-14	423.025.951,78	233.296.979,02	50,19%	55,19%	0,70%	8,06%	0,20%	2,51%
15-02-14	416.628.729,02	229.463.192,13	49,51%	55,08%	0,69%	7,99%	0,13%	1,58%
15-03-14	410.827.061,23	226.653.722,72	49,11%	55,17%	0,68%	7,88%	-0,17%	-2,07%
15-04-14	405.561.676,02	224.011.632,65	48,71%	55,23%	0,67%	7,78%	-0,12%	-1,42%
15-05-14	399.001.801,29	219.074.553,21	48,31%	54,91%	0,67%	7,77%	0,60%	6,92%
15-06-14	393.333.239,04	216.130.947,94	47,92%	54,88%	0,66%	7,69%	0,05%	0,56%
15-07-14	388.075.954,86	213.194.992,61	47,53%	54,94%	0,66%	7,69%	-0,11%	-1,27%
15-08-14	382.172.449,44	193.900.028,62	47,14%	50,74%	0,73%	8,47%	7,65%	61,50%
15-09-14	377.319.671,33	191.493.042,99	46,76%	50,75%	0,73%	8,38%	-0,03%	-0,35%
15-10-14	372.813.940,87	189.649.920,20	46,38%	50,87%	0,72%	8,27%	-0,23%	-2,85%
15-11-14	366.941.315,79	186.865.123,99	46,00%	50,93%	0,71%	8,17%	-0,11%	-1,31%
15-12-14	362.129.879,97	174.752.942,21	45,93%	48,26%	0,76%	8,71%	5,24%	47,58%
15-01-15								

0.00 0.00 0.00 1.81 8.28 28.77

20-ago-17

										0.00	0.00			0.00			1.81			8.28			28.77		
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	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	0.00					
20-nov-08	1	140.935.298.40	1.365.000.000	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	143.109.063.09	-457.233.456.573	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-dic-08	0	0.00	1.221.890.937	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	0.00					
20-ene-09	0	0.00	1.221.890.937	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	0.00					
20-feb-09	1	151.375.125.69	1.221.890.937	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	151.375.125.69	-469.717.015.016	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-mar-09	0	0.00	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	0.00					
20-abr-09	0	0.00	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	0.00					
20-may-09	1	109.012.986.59	1.070.515.811	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	109.012.986.59	-328.565.141.582	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-jun-09	0	0.00	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	0.00					
20-jul-09	0	0.00	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	0.00					
20-ago-09	1	132.673.616.70	961.502.825	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	132.673.616.70	-387.672.307.997	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-sep-09	0	0.00	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	0.00					
20-oct-09	0	0.00	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	0.00					
20-nov-09	1	104.556.973.36	828.829.208	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	104.556.973.36	-295.896.234.609	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-dic-09	0	0.00	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	0.00					
20-ene-10	0	0.00	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	0.00					
20-feb-10	1	96.000.877.61	724.272.235	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	96.000.877.61	-262.850.402.896	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-mar-10	0	0.00	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	0.00					
20-abr-10	0	0.00	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	0.00					
20-may-10	1	87.273.906.59	628.271.357	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	87.273.906.59	-231.188.578.557	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-jun-10	0	0.00	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	0.00					
20-jul-10	0	0.00	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	0.00					
20-ago-10	1	76.367.561.32	540.997.450	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	76.367.561.32	-195.271.854.295	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-sep-10	0	0.00	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	0.00					
20-oct-10	0	0.00	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	0.00					
20-nov-10	1	63.043.735.12	464.629.889	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	63.043.735.12	-155.402.807.071	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-dic-10	0	0.00	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	0.00					
20-ene-11	0	0.00	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	0.00					
20-feb-11	1	77.306.806.42	401.586.154	84.100.000	62.300.000	59.500.000	29.000.000	53.700.000	77.306.806.42	-183.449.051.636	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0.00					
20-mar-11	0	0.00	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												

0.00 0.00 0.00 1.81 8.28 28.77

20-ago-17

										0.00	0.00		0.00		1.81		8.28		28.77	
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	29.385.828	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	11.370.631,63	0	29.365.828	62.300.000	59.500.000	29.000.000	53.700.000	0	0	11.370.631,63	-11.416.114,153	0	0	0	0	0	0	0	0
20-dic-14	0	0	0	17.995.196	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	17.995.196	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	11.019.751,23	0	17.995.196	62.300.000	59.500.000	29.000.000	53.700.000	0	0	11.019.751,23	-10.050.013,119	0	0	0	0	0	0	0	0
20-mar-15	0	0	0	6.975.445	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	6.975.445	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	10.220.819,18	0	6.975.445	62.300.000	59.500.000	29.000.000	53.700.000	0	0	6.975.445,06	-5.740.791,283	3.245.374,12	-2.670.942,905	0	0	0	0	0	0
20-jun-15	0	0	0	59.054.626	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	59.054.626	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	9.777.062,08	0	59.054.626	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	9.777.062,08	-7.147.032,379	0	0	0	0	0	0
20-sep-15	0	0	0	49.277.564	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-oct-15	0	0	0	49.277.564	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-15	1	8.682.828,74	0	49.277.564	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	8.682.828,74	-5.548.327,564	0	0	0	0	0	0
20-dic-15	0	0	0	40.594.735	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-16	0	0	0	40.594.735	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-16	1	8.423.170,45	0	40.594.735	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	8.423.170,45	-4.607.474,236	0	0	0	0	0	0
20-mar-16	0	0	0	32.171.565	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-16	0	0	0	32.171.565	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-16	1	7.919.811,72	0	32.171.565	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	7.919.811,72	-3.619.353,957	0	0	0	0	0	0
20-jun-16	0	0	0	24.251.753	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-16	0	0	0	24.251.753	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-16	1	7.507.803,23	0	24.251.753	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	7.507.803,23	-2.740.348,178	0	0	0	0	0	0
20-sep-16	0	0	0	16.743.950	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-oct-16	0	0	0	16.743.950	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-16	1	6.467.181,82	0	16.743.950	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	6.467.181,82	-1.765.540,637	0	0	0	0	0	0
20-dic-16	0	0	0	10.276.768	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-17	0	0	0	10.276.768	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-17	1	6.312.555,29	0	10.276.768	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	6.312.555,29	-1.142.572,507	0	0	0	0	0	0
20-mar-17	0	0	0	3.964.213	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-17	0	0	0	3.964.213	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-17	1	5.697.870,89	0	3.964.213	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	3.964.212,55	-364.707,555	1.733.658,33	-159.496,567	0	0	0	0
20-jun-17	0	0	0	57.766.342	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-17	0	0	0	57.766.342	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-17	1	5.491.789,59	0	52.274.552	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	5.491.789,59	0	0	0	0	0
20-sep-17	0	0	0	52.274.552	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-oct-17	0	0	0	52.274.552	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-17	1	4.866.278,40	0	52.274.552	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	4.866.278,40	447.697,613	0	0	0	0
20-dic-17	0	0	0	47.408.274	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-18	0	0	0	47.408.274	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-18	1	4.770.447,19	0	47.408.274	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	4.770.447,19	877.762,282	0	0	0	0
20-mar-18	0	0	0	42.637.826	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-18	0	0	0	42.637.826	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-18	1	4.529.178,01	0	42.637.826	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	4.529.178,01	1.236.465,598	0	0	0	0
20-jun-18	0	0	0	38.108.648	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-18	0	0	0	38.108.648	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-18	1	4.252.636,25	0	38.108.648	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	4.252.636,25	1.562.212,230	0	0	0	0
20-sep-18	0	0	0	33.856.012	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-oct-18	0	0	0	33.856.012	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-18	1	3.748.133,59	0	33.856.012	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	3.748.133,59	1.712.897,050	0	0	0	0
20-dic-18	0	0	0	30.107.879	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-19	0	0	0	30.107.879	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-19	1	3.546.248,93	0	30.107.879	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	3.546.248,93	1.946.890,665	0	0	0	0
20-mar-19	0	0	0	26.561.630	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-19	0	0	0	26.561.630	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-19	1	3.469.867,60	0	26.561.630	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	3.469.867,60	2.213.775,530	0	0	0	0
20-jun-19	0	0	0	23.091.762	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-19	0	0	0	23.091.762	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-19	1	3.263.844,03	0	23.091.762	62.300.000	59.500.000	29.000.000	53.700.000	0	0	0	0	0	0	3.263.844,03	2.382.606,142	0	0	0	0
20-sep-19	0	0	0	19.827.918	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-oct-19	0	0	0	19.827.918	62.300.000	59.500.000	29.000.000	53.700.000	0	0</										

0,00	0,00	0,00	1,81	8,28	28,77
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20-ago-17

Fecha	Principal Disponible	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Serie F	0,00		0,00		0,00		1,81		8,28		28,77		
									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	73,23	0	0	0	0	0	432	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	73,23	735.995	0,00	0
20-mar-45	0	0,00	0	0	0	0	0	359	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	359	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	70,55	0	0	0	0	0	359	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	70,55	715.070	0,00	0
20-jun-45	0	0,00	0	0	0	0	0	288	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	288	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	67,95	0	0	0	0	0	288	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	67,95	694.969	0,00	0
20-sep-45	0	0,00	0	0	0	0	0	220	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	220	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	65,43	0	0	0	0	0	220	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	65,43	675.175	0,00	0
20-dic-45	0	0,00	0	0	0	0	0	155	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	155	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	62,98	0	0	0	0	0	155	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	62,98	655.687	0,00	0
20-mar-46	0	0,00	0	0	0	0	0	92	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	92	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	99,21	0	0	0	0	0	92	53.700.000	0,00	0	0,00	0	0,00	0	0,00	0	91,65	962.376	53.700.000,00	563.850.000,000