

F.T.A UCI 16

ANA OBREGON MAZO
ANALYST
SANTANDER DE TITULIZACION, S.G.F.T, S.A.
CIUDAD GRUPO SANTANDER
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NAME OF THE FUND:	F.T.A UCI 16		
INFORMATION AT:	QUARTER/SEMESTER:	March 16th, 2015 - June 16th, 2015	YEAR: 2015
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	October 18, 2006	Paying Agent	BANCO SANTANDER	
Disbursement Date	October 23, 2006	Negotiation Market	AJAF	
Final Date of Redemption	June 16, 2049	Ratings Agencies	FITCH RATINGS	
			STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T, S.A.	Rating	Initial	Current
	UNIÓN DE CRÉDITOS INMOBILIARIOS, S.	CLASS A1	---	---
		CLASS A2	AAA/AAA	B / BB -
		CLASS B	A/A-	CCC / CCC +
		CLASS C	BBB/BBB	CC / CCC
		CLASS D	BB+/BB	CC / CCC -
		CLASS E	CCC/CCC-	C / D

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY	NUM BONDS	NOMINAL			
ISIN CODE			Initial	Current	%Act/In
CLASS A1	4.300	Nominal per Bond	100.000,00	0,00	
ES0338186002		Total Nominal	430.000.000,00	0,00	0,00 %
CLASS A2	12.476	Nominal per Bond	100.000,00	60.338,82	
ES0338186010		Total Nominal	1.247.600.000,00	752.787.118,32	60,34%
CLASS B	720	Nominal per Bond	100.000,00	100.000,00	
ES0338186028		Total Nominal	72.000.000,00	72.000.000,00	100,00 %
CLASS C	414	Nominal per Bond	100.000,00	100.000,00	
ES0338186036		Total Nominal	41.400.000,00	41.400.000,00	100,00 %
CLASS D	90	Nominal per Bond	100.000,00	100.000,00	
ES0338186044		Total Nominal	9.000.000,00	9.000.000,00	100,00 %
CLASS E	198	Nominal per Bond	100.000,00	100.000,00	
ES0338186051		Total Nominal	19.800.000,00	19.800.000,00	100,00 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period			Next Payment Date		
June 16th, 2015			September 16th, 2015		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A1	---	---	---	---	---
CLASS A2	1.274,03 €	27,87 €	0,136%	20,97 €	16,78 €
CLASS B	0,00 €	83,57 €	0,286%	73,09 €	58,47 €
CLASS C	0,00 €	147,46 €	0,536%	136,98 €	109,58 €
CLASS D	0,00 €	581,90 €	2,236%	571,42 €	457,14 €
CLASS E	0,00 €	0,00 €	2,286%	584,20 €	467,36 €
Accrued amortisation due not payed	3.488,58 €				
Scheduled Amortisation	NO				

III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Numbre of CR's	16.195	9.904
CR's Outstanding to be amortised	1.800.000.051,25 €	932.702.441,23 €
CR's Outstanding per Loan to be amortised	111.145,42 €	94.174,32 €
Interest Rate	4,24 %	2,79%

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	3,17%
Average Monthly Single Rate	4,95%
Constant Prepayment Rate from Constitution	6,52%

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QUARTERLY BONDS PAYOUT REPORT

June 16th, 2015

BONDS. PRINCIPAL	
Previous Balance	910.881.916,60 €
Principal Amortised	15.894.798,28 €
Outstanding Balance	894.987.118,32 €
% of Initial Balance	49,18%
Principal accrued and unpaid	43.523.524,08 €

INTEREST PAID	
CLASS A1	0,00 €
CLASS A2	347.706,12 €
CLASS B	60.170,40 €
CLASS C	61.048,44 €
CLASS D	52.371,00 €
CLASS E	0,00 €
Interest accrued and unpaid	5.251.150,08 €

DATA	
Determination Date	June 9th, 2015
Payment Date	June 16th, 2015
Last Payment Date	March 16th, 2015
Number of Days (Act/360)	92
Reference Interest Rate (%)	-0,014%
Next Payment Date	September 16th, 2015

RESIDUAL LIFE (YEARS)		
	INITIAL	June 16th, 2015
CLASS A1	0,70	0,00
CLASS A2	4,71	6,71
CLASS B	6,29	13,76
CLASS C	6,29	13,76
CLASS D	6,29	13,76
CLASS E	6,53	13,76

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QUARTERLY COLLATERAL REPORT

June 16th, 2015

PRINCIPAL	
Previous Balance	949.814.970,65 €
Principal Amortised	17.112.529,42 €
Outstanding Balance	932.702.441,23 €
Number of Credit Rights	9.904
LTV	56,19%

INTEREST	
Interest received during relevant period	5.195.273,96 €
Interest accrued during relevant period	5.056.494,60 €

PRINCIPAL BALANCE IN ARREARS					
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180 DAYS
Principal Balance in Arrears	23.938,52 €	37.604,95 €	30.217,11 €	59.872,75 €	4.544.329,73 €
Interest accrued on Credit Rights in Arrears	24.899,24 €	47.348,24 €	38.118,02 €	68.635,51 €	9.013.749,66 €
Outstanding Balance	18.496.902,20 €	12.637.644,89 €	7.028.718,10 €	7.341.820,44 €	51.964.728,80 €
Number of Credit Rights	157	112	66	75	359
% of Outstanding Balance	1,98%	1,35%	0,75%	0,79%	5,57%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	103.924.574,18 €
Difference in Actual Period	-2.885.693,20 €
Cumulative WRITE OFF up to date	101.038.880,98 €

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QUARTERLY COLLATERAL REPORT

June 16th, 2015

TRANSITORY PROPERTIES	
Last balance	50.334.239,98 €
Difference in Actual Period	1.929.062,45 €
Current balance	52.263.302,43 €
Number of transitory properties	904

NET LOSSES	
Last balance	65.887.643,16 €
Difference in Actual Period	4.835.889,79 €
Current balance	70.723.532,95 €

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QUARTERLY REPORT - ALLOCATION OF CASH

June 16th, 2015

TOTAL CASH RECEIVED END OF PERIOD	16.458.028,60 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	7.476.460,90 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	5.195.273,96 €
Interest received under GIC	-2.123,41 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	2.983.242,25 €
INCOMES/EXPENSES OF INSURED PROPERTIES	805.107,00 €
OTHERS	67,90 €

TREASURY ACCOUNT STATEMENT	104.205,58 €
PRINCIPAL RESERVE FUND	
Previous Balance	0,00 €
Period utilization	0,00 €
Outstanding Balance	0,00 €
WITHHOLDING TAXES	104.205,58 €

TOTAL CASH PAID END OF PERIOD	16.458.028,60 €
ORDINARY EXPENSES	4.393,51 €
MANAGEMENT FEE	37.500,00 €
INTEREST ON CLASS A1 BONDS	0,00 €
INTEREST ON CLASS A2 BONDS	347.706,12 €
INTEREST ON CLASS B BONDS	60.170,40 €
INTEREST ON CLASS C BONDS	61.048,44 €
INTEREST ON CLASS D BONDS	52.371,00 €
REDEMPTION ON CLASS A2 BONDS	15.894.798,28 €
INTEREST ON CLASS E BONDS	0,00 €
INTEREST ON SUBORDINATED LOAN SANTANDER	0,00 €
INTEREST ON SUBORDINATED LOAN UCB	0,00 €
REDEMPTION ON SUBORDINATED LOAN SANTANDER	0,00 €
REDEMPTION ON SUBORDINATED LOAN UCB	0,00 €
FIXED FEE	0,00 €
VARIABLE FEE	0,00 €
UTILIZATION OF THE RESERVE FUND	0,00 €
REMAINDER	40,85 €

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CREDIT ENHANCEMENT AND SUBORDINATED LOAN

June 16th, 2015

CREDIT ENHANCEMENT		
CONCEPTS	INITIAL	June 16th, 2015
SUBORDINATED ISSUE	122.400.000,00 € (6,80%)	122.400.000,00 € (13,12%)
PRINCIPAL RESERVE FUND	19.800.000,00 € (1,10%)	0,00 € (0,00 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	June 16th, 2015
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	950.000,00 €	325.091,26 €
Interest Rate	5,900 %	2,286%
SUBORDINATED LOAN UCB		
Total Outstanding Subordinated Loan	950.000,00 €	325.091,26 €
Interest Rate	5,900 %	2,286%

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DEFINITIONS

June 16th, 2015

DETERMINATION 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 (Outstading Balance of the Credit Rights, arrears' tables, transitory properties, stratipication tables, etc.) are refered to this mentioned date.

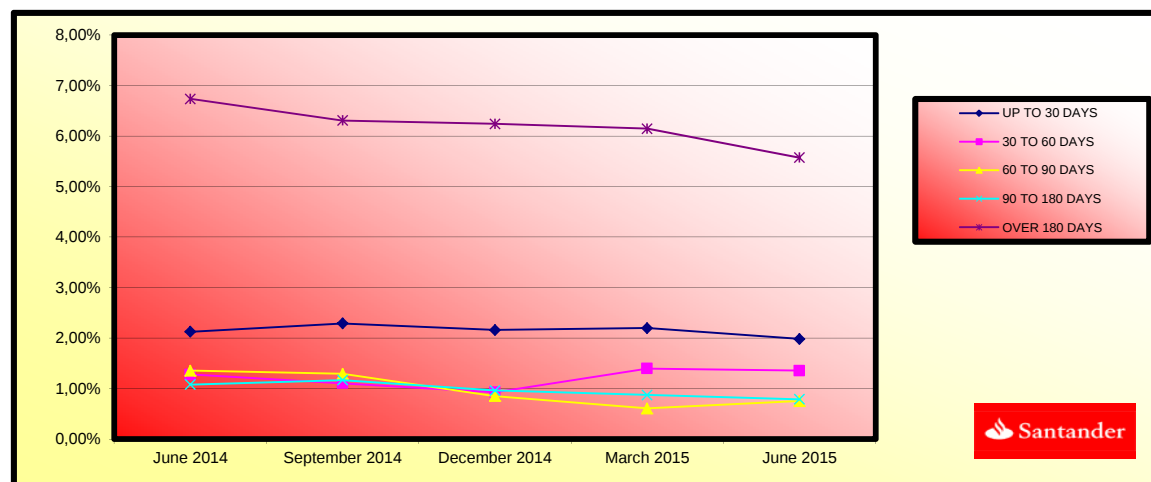
WRITE OFF Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

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

ACCRUED DEFAULT BALANCE Will be the balance of the loans which have outstanding instalmentes for longer than 18 months, or which have begun the process of execution of guarantees (if this process occurs previous to the 18 months from the first failure to pay), discounting the recovered amounts.

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

ARREARS PERFORMANCE					
	June 2014	September 2014	December 2014	March 2015	June 2015
UP TO 30 DAYS	2,13%	2,288%	2,161%	2,199%	1,983%
30 TO 60 DAYS	1,28%	1,104%	0,927%	1,396%	1,355%
60 TO 90 DAYS	1,35%	1,292%	0,851%	0,609%	0,754%
90 TO 180 DAYS	1,08%	1,169%	0,961%	0,873%	0,787%
OVER 180 DAYS	6,74%	6,306%	6,240%	6,146%	5,571%



**FONDO DE TITULIZACIÓN DE ACTIVOS
UCI 16**

**TRIGGERS
JUNE 16th, 2015**

TRIGGERS BONDS	
1. IF 1.a) IS HIGHER THAN 1.b) THERE IS NO REDEMPTION OF CLASS B, CLASS C and CLASS D:	
1.a) CR's IN ARREARS OVER 90 DAYS	160.345.430,22 €
1.b) 2% CR's OUTSTANDING BALANCE	18.654.048,82 €
CLASSES B, C and D CANNOT BE REDEEMED	

TRIGGERS RESERVE FUND	
1. IF 1.a) IS LOWER THAN 1.b) THERE IS NO REDEMPTION OF RESERVE FUND:	
1.a) CR'S OUTSTANDING BALANCE	932.702.441,23 €
1.b) 10% CR'S INITIAL OUTSTANDING BALANCE	180.000.005,13 €
2. IF 2.a) IS LOWER THAN 2.b) THER IS NO REDEMPTION OF RESERVE FUND:	
2.a) CR'S INTEREST RATE	2,79%
2.b) WEIGHTED AVERAGE RATE BONDS A1, A2, B, C, D y E + 0,40%	0,67%
3. IF THERE IS A PRINCIPAL DEFICIENCY, NO REDEMPTION OF RESERVE FUND SHOULD TAKE PLACE	YES

THE RESERVE FUND MAY NOT BE AMORTISED, AS THERE IS A PRINCIPAL DEFICIENCY.

RESERVE FUND LEVELS		
CURRENT ARREARS PERCENTAGE < 0,75%	HIGHER OF 2,2% CR OUTSTANDING BALANCE 0,40% INITIAL BNODS BALANCE	NA
CURRENT ARREARS PERCENTAGE BETWEEN 0,75% AND 1,25%	HIGHER OF 2,2% CR OUTSTANDING BALANCE 0,70% INITIAL BONDS BALANCE	NA
CURRENT ARREARS PERCENTAGE > 1,25%	HIGHER OF 2,2% CR OUTSTANDING BALANCE 0,80% INITIAL BONDS BALANCE	19.800.000,00 €

ARREARS OVER 90 DAYS ARE HIGHER THAN THE 1,25% LIMIT, THEREFORE, THE RESERVE FUND SHALL NOT BE REDEEMED.

**FONDO DE TITULIZACIÓN DE ACTIVOS
UCI 16**

**TRIGGERS
JUNE 16th, 2015**

INTEREST DEFERRAL FOR CLASS B, C and D	
IF 1.a) IS HIGHER THAN 1.b) CLASS B INTEREST ARE DEFERRED:	
1.a) CLASS A1 and A2 OUTSTANDING BALANCE	768.681.916,60 €
1.b) CR OUTSTANDING BALANCE (EXCLUDING > 18 MONTHS IN ARREARS) + AVAILABLE FUNDS REMAINING	815.818.171,37 € 16.008.258,57 €
IF 2.a) IS HIGHER THAN 2.b) CLASS C INTEREST ARE DEFERRED:	
2.a) CLASS A1, A2 and B OUTSTANDING BALANCE	840.681.916,60 €
2.b) CR OUTSTANDING BALANCE (EXCLUDING > 18 MONTHS IN ARREARS) + AVAILABLE FUNDS REMAINING	815.818.171,37 € 15.947.210,13 €
IF 3.a) IS HIGHER THAN 3.b) CLASS D INTEREST ARE DEFERRED:	
3.a) CLASS A1, A2, B and C OUTSTANDING BALANCE	882.081.916,60 €
3.b) CR OUTSTANDING BALANCE (EXCLUDING > 18 MONTHS IN ARREARS) + AVAILABLE FUNDS REMAINING	815.818.171,37 € 15.894.839,13 €

INTEREST ON CLASS B SHALL NOT BE DEFERRED.

EVEN THOUGH THE TRIGGER HAS BEEN HIT, INTEREST ON CLASS C and CLASS D SHALL NOT BE DEFERRED DUE TO THE FACT THAT THE FUND HAS LIQUIDITY REMAINING FROM THE INTEREST COLLECTION.

LIQUIDITY REMAINING	
Current Balance	4.629.961,08 €

IF 1.a) IS HIGHER THAN 9,60% CR OUTSTANDING BALANCE, INTEREST ON CLASS B, C or D SHALL BE DEFERRED	NO
1.a) ACCRUED DEFAULT BALANCE WILL BE THE SUM OF i) + ii)	123.791.383,26 €
i). CR OUTSTANDING BALANCE WITH ARREARS HIGHER THAN 18 MONTHS	116.884.269,86 €
ii). CR OUTSTANDING BALANCE IN PROCESS OF EXECUTION OF GUARANTEES WITH ARREARS LOWER THAN 18 MONTHS	6.907.113,40 €
RATIO	6,88%

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

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

LTV				
INTERVAL	OUTSTANDING	% OUTSTANDING	NUM.OF LOANS	% NUM OF LOANS
0,28 - 39,99	115.647.870,65 €	13,06%	1.834	23,90%
40,00 - 49,99	101.093.197,10 €	11,42%	801	10,44%
50,00 - 59,99	120.233.676,88 €	13,58%	862	11,23%
60,00 - 69,99	177.258.145,15 €	20,02%	1.343	17,50%
70,00 - 79,99	294.753.691,88 €	33,29%	2.302	30,00%
80,00 - 99,84	76.423.972,67 €	8,63%	531	6,92%
	885.410.554,33 €	100,00%	7.673	100,00%

F.T.A.: UCI 16

Fecha	Saldo antes de Pago	Saldo Real	Vector de Prepago	Permanencia final de mes	Mortalidad Mensual	CPR	Mortalidad Mensual	CPR
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Date	Outstanding before prepayment	Real outstanding	Prepayment vector	Remaining at the end of the month	Average single monthly mortality	CPR	Monthly single monthly mortality	CPR
			0,56%					4,95%
	1.800.000.000,00		100,00%	100,00%				
01-11-06	1.797.536.963,07	1.777.699.259,42	99,44%	98,90%	1,10%	12,47%	1,10%	12,47%
01-12-06	1.795.065.685,52	1.757.039.469,70	98,88%	97,88%	1,06%	12,06%	1,03%	11,64%
01-01-07	1.792.585.676,60	1.732.965.597,00	98,33%	96,67%	1,12%	12,65%	1,23%	13,84%
01-02-07	1.790.096.905,48	1.714.233.119,07	97,78%	95,76%	1,08%	12,18%	0,94%	10,75%
01-03-07	1.787.599.341,18	1.693.175.506,25	97,23%	94,72%	1,08%	12,21%	1,09%	12,33%
01-04-07	1.785.092.952,65	1.669.557.506,70	96,69%	93,53%	1,11%	12,53%	1,26%	14,08%
01-05-07	1.782.577.708,70	1.644.647.424,39	96,14%	92,26%	1,14%	12,90%	1,35%	15,08%
01-06-07	1.780.053.578,06	1.619.770.876,00	95,60%	91,00%	1,17%	13,20%	1,37%	15,29%
01-07-07	1.777.520.529,31	1.597.030.852,52	95,07%	89,85%	1,18%	13,30%	1,26%	14,15%
01-08-07	1.774.978.530,95	1.573.264.177,93	94,54%	88,64%	1,20%	13,48%	1,35%	15,02%
01-09-07	1.772.427.551,37	1.557.247.781,41	94,01%	87,86%	1,17%	13,17%	0,88%	10,02%
01-10-07	1.769.867.558,82	1.542.130.741,40	93,48%	87,13%	1,14%	12,87%	0,83%	9,49%
01-11-07	1.767.298.521,48	1.526.259.522,92	92,96%	86,36%	1,12%	12,66%	0,89%	10,12%
01-12-07	1.764.720.407,36	1.513.748.046,10	92,44%	85,78%	1,09%	12,32%	0,67%	7,80%
01-01-08	1.762.133.184,42	1.500.412.336,34	91,92%	85,15%	1,07%	12,07%	0,74%	8,48%
01-02-08	1.759.536.820,47	1.490.635.006,66	91,40%	84,72%	1,03%	11,70%	0,51%	5,89%
01-03-08	1.756.931.283,21	1.479.372.093,27	90,89%	84,20%	1,01%	11,43%	0,61%	7,06%
01-04-08	1.754.316.540,22	1.467.484.114,61	90,38%	83,65%	0,99%	11,22%	0,66%	7,59%
01-05-08	1.751.692.558,99	1.457.076.346,68	89,88%	83,18%	0,96%	10,98%	0,56%	6,52%
01-06-08	1.749.059.306,88	1.444.195.638,00	89,37%	82,57%	0,95%	10,86%	0,73%	8,47%
01-07-08	1.746.416.751,13	1.437.175.797,87	88,87%	82,29%	0,92%	10,54%	0,34%	3,95%
01-08-08	1.743.764.858,86	1.428.177.167,06	88,37%	81,90%	0,90%	10,32%	0,48%	5,55%
01-09-08	1.741.103.597,09	1.422.246.882,23	87,88%	81,69%	0,88%	10,02%	0,26%	3,11%
01-10-08	1.738.432.932,73	1.416.945.713,59	87,39%	81,51%	0,85%	9,72%	0,22%	2,60%
01-11-08	1.735.752.832,53	1.409.587.568,59	86,90%	81,21%	0,83%	9,51%	0,37%	4,30%
01-12-08	1.733.063.263,18	1.398.661.902,48	86,41%	80,70%	0,82%	9,42%	0,62%	7,20%
01-01-09	1.730.364.191,21	1.390.828.713,27	85,93%	80,38%	0,81%	9,25%	0,40%	4,75%
01-02-09	1.727.655.583,05	1.384.826.013,16	85,44%	80,16%	0,79%	9,04%	0,28%	3,26%
01-03-09	1.724.937.405,01	1.379.419.487,16	84,97%	79,97%	0,77%	8,83%	0,23%	2,77%
01-04-09	1.722.209.623,27	1.369.775.747,92	84,49%	79,54%	0,76%	8,75%	0,54%	6,31%
01-05-09	1.719.472.203,90	1.362.063.427,51	84,02%	79,21%	0,75%	8,63%	0,40%	4,75%
01-06-09	1.716.725.112,86	1.352.710.697,56	83,55%	78,80%	0,74%	8,55%	0,53%	6,15%
01-07-09	1.713.969.126,04	1.339.913.528,64	83,08%	78,18%	0,74%	8,56%	0,79%	9,04%
01-08-09	1.711.203.401,95	1.327.695.598,99	82,61%	77,59%	0,74%	8,57%	0,75%	8,66%
01-09-09	1.708.427.906,17	1.320.161.213,28	82,15%	77,27%	0,73%	8,46%	0,41%	4,76%
01-10-09	1.705.642.604,19	1.308.815.507,86	81,69%	76,73%	0,73%	8,45%	0,70%	8,06%

01-11-09	1.702.847.461,35	1.300.273.065,81	81,23%	76,36%	0,73%	8,38%	0,49%	5,72%
01-12-09	1.700.042.442,89	1.289.324.377,33	80,78%	75,84%	0,73%	8,36%	0,68%	7,84%
01-01-10	1.697.227.513,92	1.278.664.026,17	80,32%	75,34%	0,72%	8,34%	0,66%	7,66%
01-02-10	1.694.402.639,41	1.271.395.856,83	79,87%	75,04%	0,72%	8,26%	0,40%	4,73%
01-03-10	1.691.567.784,24	1.264.686.031,25	79,43%	74,76%	0,71%	8,16%	0,36%	4,25%
01-04-10	1.688.722.913,14	1.248.843.961,75	78,98%	73,95%	0,72%	8,26%	1,09%	12,28%
01-05-10	1.685.867.990,71	1.236.380.323,19	78,54%	73,34%	0,72%	8,29%	0,83%	9,52%
01-06-10	1.683.002.981,46	1.228.541.388,81	78,10%	73,00%	0,71%	8,23%	0,46%	5,44%
01-07-10	1.680.127.849,73	1.209.189.765,06	77,66%	71,97%	0,73%	8,40%	1,41%	15,63%
01-08-10	1.677.242.559,77	1.202.832.512,28	77,23%	71,71%	0,72%	8,31%	0,35%	4,17%
01-09-10	1.674.347.075,68	1.187.058.995,86	76,79%	70,90%	0,73%	8,41%	1,14%	12,86%
01-10-10	1.671.441.361,45	1.175.020.793,62	76,36%	70,30%	0,73%	8,43%	0,84%	9,65%
01-11-10	1.668.525.380,94	1.165.504.933,13	75,93%	69,85%	0,73%	8,41%	0,64%	7,38%
01-12-10	1.665.599.097,87	1.153.257.462,21	75,51%	69,24%	0,73%	8,44%	0,88%	10,03%
01-01-11	1.662.662.475,83	1.143.706.008,51	75,09%	68,79%	0,73%	8,43%	0,65%	7,56%
01-02-11	1.659.715.478,31	1.136.550.672,31	74,67%	68,48%	0,73%	8,37%	0,45%	5,26%
01-03-11	1.656.758.068,65	1.123.157.897,90	74,25%	67,79%	0,73%	8,42%	1,00%	11,38%
01-04-11	1.653.790.210,05	1.115.169.307,36	73,83%	67,43%	0,73%	8,38%	0,53%	6,21%
01-05-11	1.650.811.865,60	1.117.682.492,96	73,42%	67,71%	0,71%	8,16%	-0,41%	-4,98%
01-06-11	1.647.822.998,25	1.098.625.671,00	73,01%	66,67%	0,72%	8,32%	1,53%	16,86%
01-07-11	1.644.823.570,82	1.092.863.228,82	72,60%	66,44%	0,71%	8,25%	0,34%	4,04%
01-08-11	1.641.813.546,00	1.087.711.635,38	72,19%	66,25%	0,71%	8,17%	0,29%	3,41%
01-09-11	1.638.792.886,35	1.080.141.995,53	71,79%	65,91%	0,70%	8,13%	0,51%	5,98%
01-10-11	1.635.761.554,30	1.077.632.058,10	71,38%	65,88%	0,69%	8,01%	0,05%	0,57%
01-11-11	1.632.719.512,14	1.070.123.160,18	70,98%	65,54%	0,69%	7,97%	0,51%	5,97%
01-12-11	1.629.666.722,03	1.061.577.410,97	70,59%	65,14%	0,69%	7,96%	0,61%	7,11%
01-01-12	1.626.603.145,98	1.056.652.464,50	70,19%	64,96%	0,68%	7,89%	0,28%	3,27%
01-02-12	1.623.528.745,91	1.049.323.460,76	69,80%	64,63%	0,68%	7,86%	0,51%	5,90%
01-03-12	1.620.443.483,56	1.041.843.583,13	69,41%	64,29%	0,68%	7,83%	0,52%	6,11%
01-04-12	1.617.347.320,55	1.040.836.102,90	69,02%	64,35%	0,67%	7,70%	-0,09%	-1,14%
01-05-12	1.614.240.218,38	1.034.132.758,93	68,63%	64,06%	0,66%	7,67%	0,45%	5,30%
01-06-12	1.611.122.138,39	1.027.232.201,08	68,25%	63,76%	0,66%	7,64%	0,48%	5,55%
01-07-12	1.607.993.041,79	1.024.163.852,71	67,86%	63,69%	0,65%	7,55%	0,10%	1,25%
01-08-12	1.604.852.889,67	1.014.506.366,22	67,48%	63,21%	0,65%	7,56%	0,75%	8,63%
01-09-12	1.601.701.642,96	1.012.132.494,64	67,11%	63,19%	0,64%	7,46%	0,04%	0,45%
01-10-12	1.598.539.262,46	1.007.343.000,13	66,73%	63,02%	0,64%	7,41%	0,28%	3,27%
01-11-12	1.595.365.708,84	1.000.784.251,93	66,36%	62,73%	0,64%	7,38%	0,45%	5,31%
01-12-12	1.592.180.942,62	997.376.460,22	65,98%	62,64%	0,63%	7,30%	0,14%	1,68%
01-01-13	1.588.989.928,60	991.793.463,56	65,61%	62,42%	0,63%	7,26%	0,36%	4,24%
01-02-13	1.585.787.640,29	988.065.886,94	65,25%	62,31%	0,62%	7,20%	0,17%	2,08%
01-03-13	1.582.574.037,86	984.452.936,68	64,88%	62,21%	0,61%	7,13%	0,16%	1,94%
01-04-13	1.579.349.081,33	979.413.543,88	64,52%	62,01%	0,61%	7,09%	0,31%	3,64%
01-05-13	1.576.112.730,59	972.937.209,19	64,16%	61,73%	0,61%	7,07%	0,46%	5,35%
01-06-13	1.572.864.945,37	970.178.180,52	63,80%	61,68%	0,60%	6,99%	0,08%	0,93%
01-07-13	1.569.619.119,57	964.586.862,10	63,44%	61,45%	0,60%	6,96%	0,37%	4,36%
01-08-13	1.566.361.825,83	959.934.619,17	63,08%	61,28%	0,60%	6,91%	0,28%	3,25%
01-09-13	1.563.093.023,62	956.865.212,62	62,73%	61,22%	0,59%	6,85%	0,11%	1,33%
01-10-13	1.559.812.672,28	950.578.693,78	62,38%	60,94%	0,59%	6,83%	0,45%	5,25%
01-11-13	1.556.520.731,01	943.779.413,05	62,03%	60,63%	0,59%	6,82%	0,51%	5,90%
01-12-13	1.553.217.158,86	939.297.945,30	61,68%	60,47%	0,58%	6,78%	0,26%	3,11%
01-01-14	1.549.901.914,74	932.390.084,82	61,34%	60,16%	0,58%	6,77%	0,52%	6,10%
01-02-14	1.546.574.957,41	925.862.058,74	60,99%	59,87%	0,58%	6,76%	0,49%	5,68%
01-03-14	1.543.236.245,48	919.570.899,07	60,65%	59,59%	0,58%	6,74%	0,46%	5,44%
01-04-14	1.539.885.737,42	910.936.400,50	60,31%	59,16%	0,58%	6,76%	0,72%	8,34%
01-05-14	1.536.523.391,56	904.163.710,22	59,97%	58,84%	0,58%	6,75%	0,53%	6,14%
01-06-14	1.533.149.166,07	899.420.137,32	59,64%	58,66%	0,58%	6,72%	0,31%	3,61%
01-07-14	1.529.767.320,56	890.092.174,91	59,30%	58,18%	0,58%	6,75%	0,82%	9,39%
01-08-14	1.526.373.526,52	883.939.028,12	58,97%	57,91%	0,58%	6,74%	0,47%	5,50%
01-09-14	1.522.967.741,74	878.304.871,33	58,64%	57,67%	0,58%	6,72%	0,42%	4,87%
01-10-14	1.519.549.923,86	871.793.421,25	58,31%	57,37%	0,58%	6,71%	0,52%	6,04%
01-11-14	1.516.120.030,35	866.214.886,64	57,99%	57,13%	0,58%	6,69%	0,42%	4,87%
01-12-14	1.512.678.018,57	862.231.349,40	57,66%	57,00%	0,57%	6,65%	0,23%	2,76%
01-01-15	1.509.225.107,78	854.950.231,91	57,34%	56,65%	0,57%	6,66%	0,62%	7,16%
01-02-15	1.505.759.997,38	850.236.061,70	57,02%	56,47%	0,57%	6,63%	0,32%	3,80%
01-03-15	1.502.282.644,28	845.890.396,47	56,70%	56,31%	0,57%	6,60%	0,28%	3,32%
01-04-15	1.498.793.005,21	840.300.191,42	56,38%	56,07%	0,57%	6,58%	0,43%	5,03%
01-05-15	1.495.291.036,77	835.864.102,65	56,06%	55,90%	0,56%	6,55%	0,29%	3,48%
01-06-15	1.491.776.695,39	831.663.560,25	55,75%	55,75%	0,56%	6,52%	0,27%	3,17%

Fecha	Principal Disponible	Amortización de Principal	Serie A1	Serie A2	Serie B	Serie C	Serie D	Serie E	Suma de todas las series	% Serie B	% Serie C	% Serie D	Amortización Serie A1	Vida Media Serie A1	Amortización Serie A2	Vida Media Serie A2	Amortización Serie B	Vida Media Serie B	Amortización Serie C	Vida Media Serie C	Amortización Serie D	Vida Media Serie D	Amortización Serie E	Vida Media Serie E
Date	Principal available	Principal Redemption	Class A1	Class A2	Class B	Class C	Class D	Class E	Sum of all classes	% Class B	% Class C	% Class D	Redemption Class A1	Average Life Class A1	Redemption Class A2	Average Life Class A2	Redemption Class B	Average Life Class B	Redemption Class C	Average Life Class C	Redemption Class D	Average Life Class D	Redemption Class E	Average Life Class E
	1.819.800.000,00	1.800.000.000,00												0,00		6,71		13,76		13,76		13,76		13,76
24-10-00	1.800.000.000,00	0,00	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	4,000000%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
01-11-00	1.787.466.316,91	0,00	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	4,000000%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
01-12-00	1.775.000.426,63	0,00	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	4,000000%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
01-01-01	1.762.625.436,42	0,00	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	4,000000%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
02-02-01	1.750.316.916,01	0,00	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	4,000000%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
03-03-01	1.738.002.437,52	61.917.562,48	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	61.917.562,48	-186.619.533.323	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
04-04-01	1.725.921.157,52	0,00	430.000.000,00	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.800.000.000,00	4,000000%	2,300000%	0,500000%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
05-05-01	1.713.833.906,98	0,00	368.082.437,52	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.738.082.437,52	4,142496%	2,381935%	0,517812%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
06-06-01	1.701.810.121,25	36.263.263,27	368.082.437,52	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.738.082.437,52	4,142496%	2,381935%	0,517812%	36.263.263,27	-195.961.731.147	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
07-07-01	1.689.876.470,08	0,00	331.819.011,25	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.701.810.011,25	4,230767%	2,432691%	0,528840%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
08-08-01	1.678.005.867,57	0,00	331.819.011,25	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.701.810.011,25	4,230767%	2,432691%	0,528840%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
09-09-01	1.666.205.790,17	0,00	331.819.011,25	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.701.810.011,25	4,230767%	2,432691%	0,528840%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
10-10-01	1.654.476.826,68	0,00	296.206.790,17	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.666.206.790,17	4,321152%	2,484868%	0,540149%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
11-11-01	1.642.921.565,22	0,00	296.206.790,17	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.666.206.790,17	4,321152%	2,484868%	0,540149%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
12-12-01	1.631.234.600,23	34.972.181,95	296.206.790,17	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.666.206.790,17	4,321152%	2,484868%	0,540149%	34.972.181,95	-95.788.806.356	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
01-01-02	1.619.717.542,42	0,00	261.234.608,23	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.631.234.608,23	4,413835%	2,537955%	0,551279%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
02-02-02	1.608.289.869,83	0,00	261.234.608,23	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.631.234.608,23	4,413835%	2,537955%	0,551279%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
03-03-02	1.596.891.487,74	34.343.120,49	261.234.608,23	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.631.234.608,23	4,413835%	2,537955%	0,551279%	34.343.120,49	-90.940.583.046	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
04-04-02	1.585.581.701,71	0,00	226.991.487,74	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.596.891.487,74	4,508706%	2,592537%	0,563595%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
05-05-02	1.574.340.215,54	0,00	226.991.487,74	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.596.891.487,74	4,508706%	2,592537%	0,563595%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
06-06-02	1.563.166.636,28	33.724.851,48	226.991.487,74	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.596.891.487,74	4,508706%	2,592537%	0,563595%	33.724.851,48	-86.200.720.340	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
07-07-02	1.552.060.571,17	0,00	193.166.636,28	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.563.166.636,28	4,606035%	2,648470%	0,575754%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
08-08-02	1.541.021.637,69	0,00	193.166.636,28	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.563.166.636,28	4,606035%	2,648470%	0,575754%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
09-09-02	1.530.049.445,52	33.117.182,76	193.166.636,28	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.563.166.636,28	4,606035%	2,648470%	0,575754%	33.117.182,76	-81.600.762.958	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
10-10-02	1.519.149.949,53	0,00	160.049.443,52	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.530.049.443,52	4,705730%	2,705769%	0,586219%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
11-11-02	1.508.303.744,67	0,00	160.049.443,52	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.530.049.443,52	4,705730%	2,705769%	0,586219%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
12-12-02	1.497.529.478,21	32.519.965,31	160.049.443,52	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.530.049.443,52	4,705730%	2,705769%	0,586219%	32.519.965,31	-77.169.877.672	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
01-01-03	1.486.820.450,47	0,00	127.529.478,21	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.497.529.478,21	4,807919%	2,764553%	0,600909%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
02-02-03	1.476.176.222,92	0,00	127.529.478,21	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.497.529.478,21	4,807919%	2,764553%	0,600909%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
03-03-03	1.465.596.485,17	31.992.993,04	127.529.478,21	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.497.529.478,21	4,807919%	2,764553%	0,600909%	31.992.993,04	-72.903.022.116	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
04-04-03	1.455.080.844,92	0,00	95.596.485,17	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.465.596.485,17	4,912676%	2,824789%	0,614084%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
05-05-03	1.444.628.933,00	0,00	95.596.485,17	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.465.596.485,17	4,912676%	2,824789%	0,614084%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
06-06-03	1.434.246.382,21	31.256.263,27	95.596.485,17	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.465.596.485,17	4,912676%	2,824789%	0,614084%	31.256.263,27	-68.701.221.791	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
07-07-03	1.423.915.500,82	0,00	64.240.382,31	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.434.246.382,31	5,020079%	2,886459%	0,627510%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
08-08-03	1.413.615.247,42	0,00	64.240.382,31	1.247.600.000,00	72.000.000,00	41.400.000,00	9.000.000,00	19.800.000,00	1.434.246.382,31	5,020079%	2,886459%	0,627510%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
09-09-03	1.403.453.261,24	30.787.127,07	64.240.382,31	1.2																				

