

DENOMINACION DEL FONDO:

FONDO DE TITULIZACION DE ACTIVOS : UCI 6

INFORMACION

TRIMESTRE/SEMESTRE 16-12-2001/16-05-2001 AÑO:

2001

CORRESPONDIENTE AL:

Personas que asumen la responsabilidad de esta información y cargos que ocupan:	Firma:
Ignacio Ortega Gavara-Director General	

I. DATOS GENERALES SOBRE EL FONDO

Fecha de Constitución del Fondo	19 de noviembre de 2.000	Agencia de pago de Bonos	B.S.C.H.	
Fecha de Desembolso BTH'S	22 de junio de 2.000	Negociación Mercado	AIAF	
Fecha Final Amortización BTH'S	16 de noviembre de 2.030	Agencia de Calificación	Moody's	
Sociedad Gestora	BSCH de Titulización	Calificación	Inicial	Actual
Originador PH's	Unión de Créditos Inmobiliarios	Emisión principal	Aaa	Aaa
		Emisión subordinada	A2	A2

II. VALORES EMITIDOS POR EL FONDO: BONOS DE TITULIZACION DE ACTIVOS

SERIES PRELACION CODIGO ISIN	Nº BTH'S	NOMINAL EN CIRCULACION			
			INICIAL	ACTUAL	%Act/In
Serie A Preferente (ISIN=ES0338558002)	4.364	Nominal Unitario	100.000,00 €	90.252,68 €	
		Nominal Total	436.400.000,00 €	393.862.711,07 €	90,25%
Serie B Subordinada (ISIN=ES0338558010)	206	Nominal Unitario	100.000,00 €	100.000,00 €	
		Nominal Total	20.600.000,00 €	20.600.000,00 €	100,00%

AMORTIZACION E INTERESES BTH'S			
Actual		Próximo	
Fecha Amortización Periodo Actual	16 de mayo de 2.001	Fecha Próximo Cupón	16 de agosto de 2.001
Amortización devengada no pagada	0	Tipo de Interés	Serie A- 4,9346 % Serie B- 5,4213 %
Amortización Calendario	NO	Importe Bruto Próximo Cupón	Serie A-1.122,55 € Serie B-1.366,46 €
Amortización Serie A	3.173,66 €	Importe Neto Próximo cupón	Serie A- 920,49 € Serie B-1.120,50 €
Amortización Serie B	0,00 €		
Intereses Brutos Serie A	1.163,64 €		
Intereses Brutos Serie B	1.364,17 €		

III. VALORES ADQUIRIDOS POR EL FONDO: PARTICIPACIONES HIPOTECARIAS
(Participación en Préstamos Hipotecarios)

PRÉSTAMOS HIPOTECARIOS	A LA EMISIÓN	SITUACION ACTUAL
Número de préstamos	13.139	12.362
Saldo Pendiente de Amortizar PH's	457.000.004,15 €	414.462.703,59 €
Importes Unitarios Préstamos Vivos	34.781,95 €	33.527,16 €
Tipo de Interés	5,00%	6,37%

TASAS DE AMORTIZACION ANTICIPADA	SITUACION ACTUAL
Tasa mensual actual anualizada:	7,43%
Tasa últimos 12 meses anualizada:	7,66%
Tasa anualizada desde Constitución del Fondo	7,74%

MOROSIDAD ACTUAL	Hasta 1 mes	De 1 a 6 meses	Mayor de 6 mes.
Deuda Vencida(Principal+Intereses)	310.106,31 €	191.246,69 €	1.441.282,00 €
Deuda Pendiente de vencimiento			412.227.534,05 €
Deuda Total	310.106,31 €	191.246,69 €	413.668.816,05 €

FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 6

INFORME TRIMESTRAL DE ORIGEN Y APLICACIÓN DE FONDOS

(CAJA)

Fecha: 16 de mayo de 2001

A.- ORIGEN:	20.793.338,99 €
a) <i>PRINCIPAL COBRADO</i>	
1. AMORTIZACION DE PH'S:	13.849.841,56 €
b) <i>INTERESES COBRADOS</i>	
1. INTERESES DE PH'S:	6.702.964,86 €
2. INTERESES DE REINVERSION:	240.532,57 €
B.- APLICACIÓN:	20.793.338,99 €
1. GASTOS CORRIENTES:	36.707,40 €.
2. INTERESES DE BTH'S SERIE A:	5.078.114,34 €.
3. INTERESES DE BTH'S B:	281.018,04 €.
4. AMORTIZACION DE BTH'S :	13.849.836,69 €.
5. INTERES PRESTAMOS SUBORDINADO A:	137.116,63 €.
6. INTERES PRESTAMOS SUBORDINADO B:	8.372,01 €.
7. AMORTIZ. DE PRESTAMOS SUBORDINADO	99.277,07 €.
8. AMORTIZ. DE PRESTAMOS SUBORDINADO B	65.946,67 €
9. COMISIONES FIJA A FAVOR UCI:	6.000,00 €.
10 COMISION VARIABLE A FAVOR UCI	1.230.950,14 €
11 DISPOSICIONES DE FONDOS DE RESERVA	
PRINCIPAL Y SECUNDARIO:	0,00 €.

C.- ESTADO DE LA CUENTA DE TESORERIA:

a) EN CONCEPTO DE FONDO DE RESERVA PRINCIPAL

1. SALDO ANTERIOR: 9.597.000,00 €.

2. UTILIZACION DEL PERIODO: 0,00 €.

3. SALDO ACTUAL: 9.597.000,00 €.

b) RETENCION A CUENTA DEL IS 252.794,20 €.

c) GASTOS DE EMISION NO SATISFECHOS 36.018,05 €

TOTAL (A+B+C) 9.885.812,24 €

PREPAYMENTS - UCI 6

May, 8th 2001

Date	Outstanding before prepayment	Real outstanding	0,67% Prepayment vector	Remaining at the end of the month	Average Single monthly mortality	CPR	Monthly Single monthly mortality	CPR	Outstanding after prepayment	Principal Available
1	76.038,4		100,00%	100,00%					76.038,402691	76.038,402691
2	75.878,8	75.394,3	99,33%	99,36%	0,64%	7,40%	0,64%	7,40%	75.371,2	
3	75.718,6	74.678,8	98,67%	98,63%	0,69%	7,96%	0,74%	8,52%	74.708,8	
4	75.557,7	74.184,2	98,01%	98,18%	0,61%	7,08%	0,45%	5,28%	74.051,3	
5	75.396,1	73.723,6	97,35%	97,78%	0,56%	6,51%	0,41%	4,79%	73.398,5	
6	75.233,8	73.071,9	96,70%	97,13%	0,58%	6,76%	0,67%	7,75%	72.750,5	3.288
7	75.070,8	72.576,2	96,05%	96,68%	0,56%	6,54%	0,46%	5,41%	72.107,3	
8	74.907,2	71.860,6	95,41%	95,93%	0,59%	6,87%	0,77%	8,85%	71.468,7	1.916
9	74.742,8	71.265,2	94,77%	95,35%	0,59%	6,90%	0,61%	7,09%	70.834,8	
10	74.577,8	70.528,8	94,14%	94,57%	0,62%	7,17%	0,81%	9,35%	70.205,5	
11	74.412,1	69.561,5	93,51%	93,48%	0,67%	7,77%	1,15%	12,98%	69.580,9	
12	74.245,7	68.960,8	92,88%	92,88%	0,67%	7,74%	0,64%	7,43%	68.960,8	1.874

76.038
8,80%
1,00%
09/05/01

10,53

6,91

DEAL
MEZZ. DECLINN
MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

SERIE B
PRINCIPAL VIDA
MEDIA

SERIE A
PRINCIPAL
VIDA
MEDIA

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A PRINCIPAL	VIDA MEDIA	SERIE B PRINCIPAL VIDA MEDIA
09/04/02	1	0	60.152.822	0	0	0
09/05/02	1	1.715.668	60.152.822	1.715.668	626.218.856	0
09/06/02	1	0	58.437.154	0	0	0
09/07/02	1	0	58.437.154	0	0	0
09/08/02	1	1.677.726	58.437.154	1.677.726	766.720.752	0
09/09/02	1	0	56.759.428	0	0	0
09/10/02	1	0	56.759.428	0	0	0
09/11/02	1	1.640.756	56.759.428	1.640.756	900.775.205	0
09/12/02	1	0	55.118.672	0	0	0
09/01/03	1	0	55.118.672	0	0	0
09/02/03	1	1.604.469	55.118.672	1.604.469	1.028.464.559	0
09/03/03	1	0	53.514.203	0	0	0
09/04/03	1	0	53.514.203	0	0	0
09/05/03	1	1.569.066	53.514.203	1.569.066	1.145.417.974	0
09/06/03	1	0	51.945.137	0	0	0
09/07/03	1	0	51.945.137	0	0	0
09/08/03	1	1.533.818	51.945.137	1.533.818	1.260.798.351	0
09/09/03	1	0	50.411.319	0	0	0
09/10/03	1	0	50.411.319	0	0	0
09/11/03	1	1.499.661	50.411.319	1.499.661	1.370.689.910	0
09/12/03	1	0	48.911.659	0	0	0
09/01/04	1	0	48.911.659	0	0	0

2/2%

76.038
8,80%
1,00%
09/05/01

10,53

6,91

DEAL
MEZZ. DECLINN
MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

FECHA		PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
					PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/02/04	1	1.466.402	48.911.659	3.427.552	1.466.402	1.475.200.165	0	0
08/03/04	1	0	47.445.257	3.427.552	0	0	0	0
08/04/04	1	0	47.445.257	3.427.552	0	0	0	0
08/05/04	1	1.433.911	47.445.257	3.427.552	1.433.911	1.570.132.733	0	0
08/06/04	1	0	46.011.346	3.427.552	0	0	0	0
08/07/04	1	0	46.011.346	3.427.552	0	0	0	0
08/08/04	1	1.401.241	46.011.346	3.427.552	1.401.241	1.663.273.614	0	0
08/09/04	1	0	44.610.104	3.427.552	0	0	0	0
08/10/04	1	0	44.610.104	3.427.552	0	0	0	0
08/11/04	1	1.369.725	44.610.104	3.427.552	1.369.725	1.751.877.969	0	0
08/12/04	1	0	43.240.379	3.427.552	0	0	0	0
08/01/05	1	0	43.240.379	3.427.552	0	0	0	0
08/02/05	1	1.338.854	43.240.379	3.427.552	1.338.854	1.835.568.743	0	0
09/03/05	1	0	41.901.525	3.427.552	0	0	0	0
09/04/05	1	0	41.901.525	3.427.552	0	0	0	0
09/05/05	1	1.308.862	41.901.525	3.427.552	1.308.862	1.912.247.909	0	0
09/06/05	1	0	40.592.663	3.427.552	0	0	0	0
09/07/05	1	0	40.592.663	3.427.552	0	0	0	0
09/08/05	1	1.278.783	40.592.663	3.427.552	1.278.783	1.985.949.796	0	0
09/09/05	1	0	39.313.880	3.427.552	0	0	0	0
09/10/05	1	0	39.313.880	3.427.552	0	0	0	0
09/11/05	1	1.249.810	39.313.880	3.427.552	1.178.198	1.938.135.906	71.612	117.801.701

37%

76.038
 8,80%
 1,00%
 09/05/01
 6,91
 10,53

DEAL
 MEZZ. DECLINN
 MEZZ. STOPS DECLINN
 VIDA RESIDUAL DESDE

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/12/05	0	38.135.682	3.355.940	0	0	0	0
09/01/06	0	38.135.682	3.355.940	0	0	0	0
09/02/06	1.220.689	38.135.682	3.355.940	1.121.957	1.948.838.644	98.732	171.497.801
09/03/06	0	37.013.725	3.257.208	0	0	0	0
09/04/06	0	37.013.725	3.257.208	1.096.320	2.001.880.472	96.476	176.165.482
09/05/06	1.192.796	37.013.725	3.257.208	0	0	0	0
09/06/06	0	35.917.405	3.160.732	0	0	0	0
09/07/06	0	35.917.405	3.160.732	1.070.447	2.053.117.367	94.199	180.674.328
09/08/06	1.164.646	35.917.405	3.160.732	0	0	0	0
09/09/06	0	34.846.958	3.066.532	0	0	0	0
09/10/06	0	34.846.958	3.066.532	1.045.791	2.102.039.521	92.030	184.979.478
09/11/06	1.137.820	34.846.958	3.066.532	0	0	0	0
09/12/06	0	33.801.168	2.974.503	0	0	0	0
09/01/07	0	33.801.168	2.974.503	1.021.387	2.146.955.009	89.882	188.932.041
09/02/07	1.111.269	33.801.168	2.974.503	0	0	0	0
09/03/07	0	32.779.781	2.884.621	0	0	0	0
09/04/07	0	32.779.781	2.884.621	997.961	2.186.532.073	87.821	192.414.822
09/05/07	1.085.781	32.779.781	2.884.621	0	0	0	0
09/06/07	0	31.781.820	2.796.800	0	0	0	0
09/07/07	0	31.781.820	2.796.800	973.682	2.222.916.797	85.684	195.616.678
09/08/07	1.059.366	31.781.820	2.796.800	0	0	0	0
09/09/07	0	30.808.138	2.711.116	0	0	0	0

41%

76.038
8,80%
1,00%
09/05/01

10,53

6,91

DEAL
MEZZ. DECLINN
MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/10/07	0	30.808.138	2.711.116	0	0	0	0
09/11/07	1.034.504	30.808.138	2.711.116	950.831	2.258.222.538	83.673	198.723.583
09/12/07	0	29.857.307	2.627.443	0	0	0	0
09/01/08	0	29.857.307	2.627.443	0	0	0	0
09/02/08	1.009.797	29.857.307	2.627.443	928.123	2.289.678.399	81.675	201.491.699
08/03/08	0	28.929.185	2.545.768	0	0	0	0
08/04/08	0	28.929.185	2.545.768	0	0	0	0
08/05/08	986.289	28.929.185	2.545.768	906.515	2.317.052.917	79.773	203.900.657
08/06/08	0	28.022.669	2.465.995	0	0	0	0
08/07/08	0	28.022.669	2.465.995	0	0	0	0
08/08/08	962.328	28.022.669	2.465.995	884.492	2.342.135.718	77.835	206.107.943
08/09/08	0	27.138.177	2.388.160	0	0	0	0
08/10/08	0	27.138.177	2.388.160	0	0	0	0
08/11/08	939.689	27.138.177	2.388.160	863.685	2.366.495.759	76.004	208.251.627
08/12/08	0	26.274.492	2.312.155	0	0	0	0
08/01/09	0	26.274.492	2.312.155	0	0	0	0
08/02/09	915.950	26.274.492	2.312.155	841.866	2.384.164.895	74.084	209.806.511
09/03/09	0	25.432.626	2.238.071	0	0	0	0
09/04/09	0	25.432.626	2.238.071	0	0	0	0
09/05/09	893.923	25.432.626	2.238.071	821.620	2.400.773.481	72.303	211.268.066
09/06/09	0	24.611.006	2.165.769	0	0	0	0
09/07/09	0	24.611.006	2.165.769	0	0	0	0

5/0

0

76.038
 8,80%
 1,00%
 09/05/01
 6,91
 10,53

DEAL
 MEZZ. DECLINN
 MEZZ. STOPS DECLINN
 VIDA RESIDUAL DESDE

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/08/09	870.200	24.611.006	2.165.769	799.816	2.410.646.842	70.384	212.136.922
09/09/09	0	23.811.190	2.095.385	0	0	0	0
09/10/09	0	23.811.190	2.095.385	780.039	2.422.802.172	68.643	213.206.591
09/11/09	848.683	23.811.190	2.095.385	0	0	0	0
09/12/09	0	23.031.151	2.026.741	0	0	0	0
09/01/10	0	23.031.151	2.026.741	760.580	2.432.335.507	66.931	214.045.525
09/02/10	827.511	23.031.151	2.026.741	0	0	0	0
09/03/10	0	22.270.570	1.959.810	0	0	0	0
09/04/10	0	22.270.570	1.959.810	742.356	2.440.125.627	65.327	214.731.055
09/05/10	807.684	22.270.570	1.959.810	0	0	0	0
09/06/10	0	21.528.214	1.894.483	0	0	0	0
09/07/10	0	21.528.214	1.894.483	723.732	2.445.491.521	63.688	215.203.254
09/08/10	787.421	21.528.214	1.894.483	0	0	0	0
09/09/10	0	20.804.482	1.830.794	0	0	0	0
09/10/10	0	20.804.482	1.830.794	706.310	2.451.603.338	62.155	215.741.094
09/11/10	768.466	20.804.482	1.830.794	0	0	0	0
09/12/10	0	20.098.171	1.768.639	0	0	0	0
09/01/11	0	20.098.171	1.768.639	687.122	2.448.215.919	60.467	215.443.001
09/02/11	747.589	20.098.171	1.768.639	0	0	0	0
09/03/11	0	19.411.049	1.708.172	0	0	0	0
09/04/11	0	19.411.049	1.708.172	669.833	2.446.230.151	58.945	215.268.253
09/05/11	728.778	19.411.049	1.708.172	0	0	0	0

6/9%

DEAL 76.036
 MEZZ. DECLINN 8,80%
 MEZZ. STOPS DECLINN 1,00%
 VIDA RESIDUAL DESDE 09/05/01

10,53

6,91

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/06/11	0	18.741.216	1.649.227	0	0	0	0
09/07/11	0	18.741.216	1.649.227	0	0	0	0
09/08/11	709.152	18.741.216	1.649.227	651.794	2.440.316.369	57.358	214.747.840
09/09/11	0	18.089.422	1.591.869	0	0	0	0
09/10/11	0	18.089.422	1.591.869	0	0	0	0
09/11/11	691.367	18.089.422	1.591.869	635.447	2.437.575.491	55.919	214.506.643
09/12/11	0	17.453.975	1.535.950	0	0	0	0
09/01/12	0	17.453.975	1.535.950	0	0	0	0
09/02/12	672.283	17.453.975	1.535.950	617.908	2.427.140.889	54.376	213.588.398
08/03/12	0	16.836.067	1.481.574	0	0	0	0
08/04/12	0	16.836.067	1.481.574	0	0	0	0
08/05/12	655.168	16.836.067	1.481.574	602.177	2.418.943.759	52.992	212.867.051
08/06/12	0	16.233.891	1.428.582	0	0	0	0
08/07/12	0	16.233.891	1.428.582	0	0	0	0
08/08/12	635.946	16.233.891	1.428.582	584.509	2.401.747.858	51.437	211.353.812
08/09/12	0	15.649.382	1.377.146	0	0	0	0
08/10/12	0	15.649.382	1.377.146	0	0	0	0
08/11/12	619.171	15.649.382	1.377.146	569.091	2.390.752.873	50.080	210.386.253
08/12/12	0	15.080.290	1.327.066	0	0	0	0
08/01/13	0	15.080.290	1.327.066	0	0	0	0
08/02/13	602.074	15.080.290	1.327.066	553.377	2.375.646.870	48.697	209.056.925
09/03/13	0	14.526.913	1.278.368	0	0	0	0

77%

76.038
8,80%
1,00%
09/05/01

10,53

6,91

DEAL
MEZZ. DECLINN
MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/04/13	0	14.526.913	1.278.368	0	0	0	0
09/05/13	586.697	14.526.913	1.278.368	539.244	2.363.505.783	47.453	207.988.509
09/06/13	0	13.987.670	1.230.915	0	0	0	0
09/07/13	0	13.987.670	1.230.915	0	0	0	0
09/08/13	571.121	13.987.670	1.230.915	524.927	2.349.050.005	46.194	206.716.400
09/09/13	0	13.462.742	1.184.721	0	0	0	0
09/10/13	0	13.462.742	1.184.721	0	0	0	0
09/11/13	556.817	13.462.742	1.184.721	511.780	2.337.298.955	45.037	205.682.308
09/12/13	0	12.950.962	1.139.685	0	0	0	0
09/01/14	0	12.950.962	1.139.685	0	0	0	0
09/02/14	536.202	12.950.962	1.139.685	492.833	2.296.109.005	43.369	202.057.592
09/03/14	0	12.458.129	1.096.315	0	0	0	0
09/04/14	0	12.458.129	1.096.315	0	0	0	0
09/05/14	519.884	12.458.129	1.096.315	477.835	2.268.759.213	42.049	199.650.811
09/06/14	0	11.980.295	1.054.266	0	0	0	0
09/07/14	0	11.980.295	1.054.266	0	0	0	0
09/08/14	501.170	11.980.295	1.054.266	460.635	2.229.471.057	40.536	196.193.453
09/09/14	0	11.519.660	1.013.730	0	0	0	0
09/10/14	0	11.519.660	1.013.730	0	0	0	0
09/11/14	486.174	11.519.660	1.013.730	446.851	2.203.867.819	39.323	193.940.368
09/12/14	0	11.072.809	974.407	0	0	0	0
09/01/15	0	11.072.809	974.407	0	0	0	0

8,1%

76.038
8,80%
1,00%
09/05/01

10,53

6,91

DEAL
MEZZ. DECLINN
MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
09/02/15	472.695	11.072.809	974.407	434.462	2.182.737.695	38.233	192.080.917
09/03/15	0	10.638.347	936.175	0	0	0	0
09/04/15	0	10.638.347	936.175	0	0	0	0
09/05/15	460.532	10.638.347	936.175	423.283	2.164.248.387	37.249	190.453.858
09/06/15	0	10.215.064	898.926	0	0	0	0
09/07/15	0	10.215.064	898.926	0	0	0	0
09/08/15	448.378	10.215.064	898.926	412.112	2.145.043.601	36.266	188.763.837
09/09/15	0	9.802.952	862.660	0	0	0	0
09/10/15	0	9.802.952	862.660	0	0	0	0
09/11/15	437.120	9.802.952	862.660	401.765	2.128.148.408	35.355	187.277.060
09/12/15	0	9.401.187	827.304	0	0	0	0
09/01/16	0	9.401.187	827.304	0	0	0	0
09/02/16	424.642	9.401.187	827.304	390.296	2.103.303.005	34.346	185.090.664
08/03/16	0	9.010.891	792.958	0	0	0	0
08/04/16	0	9.010.891	792.958	0	0	0	0
08/05/16	413.493	9.010.891	792.958	380.919	2.086.674.817	32.574	178.440.372
08/06/16	0	8.629.972	760.384	0	0	0	0
08/07/16	0	8.629.972	760.384	0	0	0	0
08/08/16	401.269	8.629.972	760.384	401.269	2.235.066.685	0	0
08/09/16	0	8.228.703	760.384	0	0	0	0
08/10/16	0	8.228.703	760.384	0	0	0	0
08/11/16	390.505	8.228.703	760.384	390.505	2.211.041.488	0	0

9/%

76.038
 8,80%
 1,00%
 09/05/01

10,53

6,91

DEAL
 MEZZ. DECLINN
 MEZZ. STOPS DECLINN
 VIDA RESIDUAL DESDE

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
08/12/16	1	0	7.838.198	760.384	0	0	0
08/01/17	1	0	7.838.198	760.384	0	0	0
08/02/17	1	378.535	7.838.198	760.384	378.535	2.178.089.368	0
09/03/17	1	0	7.459.663	760.384	0	0	0
09/04/17	1	0	7.459.663	760.384	0	0	0
09/05/17	1	368.151	7.459.663	760.384	368.151	2.151.475.205	0
09/06/17	1	0	7.091.512	760.384	0	0	0
09/07/17	1	0	7.091.512	760.384	0	0	0
09/08/17	1	354.839	7.091.512	760.384	354.839	2.106.324.566	0
09/09/17	1	0	6.736.673	760.384	0	0	0
09/10/17	1	0	6.736.673	760.384	0	0	0
09/11/17	1	7.497.058	6.736.673	760.384	6.736.673	40.608.664.292	4.583.594.752

10,1%

ACTIVO: PARTICIPACIONES HIPOTECARIAS Y DERECHOS DE CREDITO SOBRE PRESTAMOS PERSONALES

CARACTERÍSTICAS GENERALES			
CONCEPTOS	22-06-00	16-05-01	
Nº DE PRESTAMOS DE LA CARTERA	13.139	12.362	
SALDO VIVO	457.000.000,00 €	414.462.703,59 €	
TIPO DE INTERÉS DE LAS PI's	5,00%	6,37%	
COBERTURA MEDIA / SALDO VIVO (HIPOTECARIOS)	64,30%	61,03%	

AMORTIZACIONES ANTICIPADAS
(% sobre saldo vivo)

MESES	TASA		TASA MEDIA	
	Mensual	Anualizada	Mensual	Anualizada
NOVIEMBRE 2000	0,67%	7,75%	0,58%	6,76%
FEBRERO 2001	0,61%	7,09%	0,59%	6,90%
MAY 2001	0,64%	7,43%	0,67%	7,74%

MOROSIDAD DE LA CARTERA
A 16 DE MAYO DE 2.001

CONCEPTOS	HASTA 30 DÍAS	MAS DE 30 DÍAS
Nº DE RECIBOS EN MORA	1.419	932
IMPORTE	310.106,31 €	199.908,97 €

MEJORA CREDITICIA

CONCEPTOS	22-06-00	16-05-01
EMISION SUBORDINADA	4,51%	5,23%
FONDO RESERVA PRINCIPAL	9.597.000,00 € (2,10%)	9.597.000,00 € (2,31%)

PASIVO: BONOS DE TITULIZACION DE ACTIVOS

EMISION PRINCIPAL
SERIE A

CONCEPTOS	22-06-00	16-05-01
NÚMERO DE BONOS	4.364	4.364
SALDO VIVO TOTAL	436.400.000 €	393.862.711,07 €
SALDO VIVO UNITARIO	100.000 €	90.252,68 €
TIPO DE INTERÉS APLICABLE	EURIBOR 3M+29,5 pb	EURIBOR 3M+29,5 pb
TIPO DE INTERÉS NOMINAL	4,9387%	4,9346%
RATING (Moody's)	Aaa	Aaa
AMORTIZACION	PASS - THROUGH	
VIDA RESIDUAL (años)	6,2	6,91

EMISION SUBORDINADA
SERIE B

CONCEPTOS	22-06-00	16-05-01
NÚMERO DE BONOS	206	206
SALDO VIVO TOTAL	20.600.000 €	20.600.000 €
SALDO VIVO UNITARIO	100.000 €	100.000 €
TIPO DE INTERÉS APLICABLE	EURIBOR 3M+77,5 pb	EURIBOR 3M+77,5 pb
TIPO DE INTERÉS NOMINAL	5,4253%	5,4213%
RATING (Moody's)	A2	A2
AMORTIZACION	SUBORDINADA	
VIDA RESIDUAL	9,8	10,53

PRESTAMO SUBORDINADO

CONCEPTOS	22-06-00	16-05-01
SALDO VIVO TOTAL A	10.820.020,92 €	10.470.877,96 €
SALDO VIVO TOTAL B	811.366,34 €	579.441,53 €
TIPO DE INTERES A Y B	4,00%	5,37 €