



FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 6

INFORME TRIMESTRAL BONOS DE TITULIZACIÓN DE ACTIVOS

Fecha: 18 de noviembre de 2.002

BONOS DE TITULIZACIÓN DE ACTIVOS. PRINCIPAL

SALDO ANTERIOR:	336.877.714,28 €
AMORTIZACIONES:	12.706.309,68 €
SALDO ACTUAL:	324.171.404,60 €
% SOBRE SALDO INICIAL:	70,93%
AMORTIZACION DEVENGADA NO PAGADA:	0,00 €

BONOS DE TITULIZACIÓN DE ACTIVOS. INTERESES

INTERESES PAGADOS B.T.A.'S SERIE A	2.990.343,72 €
INTERESES PAGADOS B.T.A.'S SERIE B	220.590,98 €
INTERESES DEVENGADOS NO PAGADOS:	0,00 €



FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 6

INFORME TRIMESTRAL DERECHOS DE CREDITO

Fecha: 18 de noviembre de 2.002

DC'S PRINCIPAL

SALDO ANTERIOR:	336.877.719,23 €
AMORTIZACIONES:	12.706.331,53 €
SALDO ACTUAL:	324.171.387,70 €
NUMERO DE PRESTAMOS:	10.282,00

DC'S INTERESES

INTERESES COBRADOS EN EL TRIMESTRE:	4.218.548,22 €
INTERESES DEVENGADOS EN EL TRIMESTRE:	4.209.968,43 €

DC'S EN MOROSIDAD

HASTA 30 DIAS:

1. PRINCIPAL:	60.143,51 €
2. INTERES:	121.302,79 €
3. SALDO DE LOS PRESTAMOS:	18.209.699,75 €
4. NUMERO DE PRESTAMOS:	567,00

DE 30 A 60 DIAS:

1. PRINCIPAL:	20.517,51 €
2. INTERES:	56.917,62 €
3. SALDO DE LOS PRESTAMOS:	6.877.488,43 €
4. NUMERO DE PRESTAMOS:	305,00

DE 60 A 90 DIAS:

1. PRINCIPAL:	14.876,61 €
2. INTERES:	25.380,38 €
3. SALDO DE LOS PRESTAMOS:	3.892.174,05 €
4. NUMERO DE PRESTAMOS:	119,00



DE 90 A 180 DIAS:

1. PRINCIPAL:	13.213,30 €
2. INTERES:	22.589,72 €
3. SALDO DE LOS PRESTAMOS:	2.304.650,47 €
4. NUMERO DE PRESTAMOS:	105,00

MAS DE 180 DIAS:

1. PRINCIPAL:	18.572,37 €
2. INTERES:	52.098,42 €
3. SALDO DE LOS PRESTAMOS:	1.676.345,71 €
4. NUMERO DE PRESTAMOS:	108,00

PROPIEDADES TRANSITORIAS (1):

1.- SALDO A 16 DE AGOSTO DE 2.002	165.710,89 €
2.- ENTRADAS DEL PERIODO	72.442,08 €
3.- VTAS. DEL PERIODO	0,00 €
4.- SALDO A 18 DE NOVIEMBRE DE 2.002	238.152,97 €



FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 6

INFORME TRIMESTRAL DE ORIGEN Y APLICACIÓN DE FONDOS

(CAJA)

Fecha: 18 de noviembre de 2.002

A.- ORIGEN:	17.011.548,66 €
a) <i>PRINCIPAL COBRADO</i>	
1. AMORTIZACION DE PH'S:	12.706.331,53 €
b) <i>INTERESES COBRADOS</i>	
1. INTERESES DE DC'S:	4.218.548,22 €
2. INTERESES DE REINVERSION:	159.720,39 €
c) <i>PROPIEDAD TRANSITORIA</i>	-73.051,48 €
B.- APLICACIÓN:	17.011.548,66 €
1. GASTOS CORRIENTES:	57.928,62 €
2. INTERESES DE BTA'S SERIE A:	2.990.343,72 €
3. INTERESES DE BTA'S B:	220.590,98 €
4. AMORTIZACION DE BTH'S :	12.706.309,68 €
5. INTERES PRESTAMOS SUBORDINADO A:	105.611,18 €
6. INTERES PRESTAMOS SUBORDINADO B:	0,00 €
7. AMORTIZ. DE PRESTAMOS SUBORDINADO	100.481,20 €
8. AMORTIZ. DE PRESTAMOS SUBORDINADO B	0,00 €
9. COMISIONES FIJA A FAVOR UCI:	6.000,00 €
10 COMISION VARIABLE A FAVOR UCI	824.283,28 €
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 105.935,99 €

TOTAL (A+B) 9.702.935,99 €

UCI 6

Date	Real outstanding	0,95% 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	457.000.004,2	100,00%	100,00%				13,48%	457.000.004,15	457.000.004,15
2	456.040.916,0	99,05%	99,36%	0,64%	7,40%	0,64%	7,40%	451.710.934,4	
3	455.077.826,1	98,11%	98,63%	0,69%	7,96%	0,74%	8,52%	446.477.176,5	
4	454.110.683,2	97,18%	98,18%	0,61%	7,08%	0,45%	5,28%	441.298.144,5	
5	453.139.470,2	96,26%	97,78%	0,56%	6,51%	0,41%	4,79%	436.173.292,0	
6	452.164.170,0	95,34%	97,13%	0,58%	6,76%	0,67%	7,75%	431.102.077,8	25.897.926
7	451.184.765,4	94,44%	96,68%	0,56%	6,54%	0,46%	5,41%	426.083.966,3	
8	450.201.239,2	93,54%	95,93%	0,59%	6,87%	0,77%	8,85%	421.118.426,7	
9	449.213.573,9	92,65%	95,35%	0,59%	6,90%	0,61%	7,09%	416.204.933,7	14.897.144
10	448.221.752,3	91,77%	94,57%	0,62%	7,17%	0,81%	9,35%	411.342.967,1	
11	447.225.756,7	90,90%	93,48%	0,67%	7,77%	1,15%	12,98%	406.532.011,6	
12	446.225.569,6	90,04%	92,88%	0,67%	7,74%	0,64%	7,43%	401.771.557,1	14.433.377
13	445.221.173,5	89,18%	92,14%	0,68%	7,86%	0,80%	9,14%	397.061.098,4	
14	444.212.550,4	88,34%	91,31%	0,70%	8,05%	0,90%	10,31%	392.400.135,3	
15	443.199.682,8	87,50%	90,31%	0,73%	8,37%	1,10%	12,43%	387.788.172,4	13.983.385
16	442.182.552,7	86,67%	89,52%	0,74%	8,47%	0,87%	9,92%	383.224.719,1	
17	441.161.142,1	85,84%	88,68%	0,75%	8,61%	0,94%	10,69%	378.709.289,9	
18	440.135.433,2	85,03%	87,66%	0,77%	8,88%	1,15%	12,97%	374.241.403,6	13.546.769
19	439.105.407,7	84,22%	86,71%	0,79%	9,07%	1,09%	12,30%	369.820.584,0	
20	438.071.047,5	83,42%	85,66%	0,81%	9,31%	1,21%	13,55%	365.446.359,5	
21	437.032.334,3	82,63%	84,67%	0,83%	9,50%	1,16%	13,05%	361.118.263,0	13.123.141
22	435.989.249,9	81,85%	83,61%	0,85%	9,72%	1,25%	13,99%	356.835.632,1	
23	434.941.775,9	81,07%	82,61%	0,86%	9,90%	1,20%	13,53%	352.598.608,9	
24	433.889.893,8	80,30%	81,57%	0,88%	10,08%	1,25%	14,03%	348.406.139,8	12.712.123
25	432.833.585,0	79,54%	80,35%	0,91%	10,36%	1,50%	16,56%	344.257.976,0	
26	431.774.155,1	78,78%	79,28%	0,92%	10,55%	1,34%	14,90%	340.154.716,0	
27	430.710.266,9	78,03%	78,21%	0,94%	10,72%	1,34%	14,98%	336.094.860,9	12.311.279
28	429.641.901,5	77,29%	77,42%	0,94%	10,75%	1,01%	11,50%	332.077.974,8	
29	428.569.040,0	76,56%	76,56%	0,95%	10,82%	1,11%	12,57%	328.103.626,1	
30	427.491.663,6	75,83%	75,83%	0,95%	10,82%	0,95%	10,85%	324.171.387,7	11.923.473

DEAL 457.000.000
 MEZZ. DECLINN 8,80%
 MEZZ. STOPS DECLINN 1,00%
 VIDA RESIDUAL DESDE 09/11/02

5,30

6,91

FECHA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	SERIE A		SERIE B	
				PRINCIPAL	VIDA MEDIA	PRINCIPAL	VIDA MEDIA
			457.000.000,00				
		436.400.000,00	20.600.000,00				
08/07/00		0 436.400.000,00	20.600.000,00	0	0	0	0
08/08/00 1		0 436.400.000,00	20.600.000,00	0	0	0	0
08/09/00 1		0 436.400.000,00	20.600.000,00	0	0	0	0
08/10/00 1		0 436.400.000,00	20.600.000,00	0	0	0	0
08/11/00 1	25.897.926	436.400.000,00	20.600.000,00	25.897.926	-18.931.384.140	0	0
08/12/00 1		0 410.502.073,68	20.600.000,00	0	0	0	0
08/01/01 1		0 410.502.073,68	20.600.000,00	0	0	0	0
08/02/01 1	14.897.144	410.502.073,68	20.600.000,00	14.897.144	-9.519.275.098	0	0
09/03/01 1		0 395.604.929,55	20.600.000,00	0	0	0	0
09/04/01 1		0 395.604.929,55	20.600.000,00	0	0	0	0
09/05/01 1	14.433.377	395.604.929,55	20.600.000,00	14.433.377	-7.923.923.761	0	0
09/06/01 1		0 381.171.552,94	20.600.000,00	0	0	0	0
09/07/01 1		0 381.171.552,94	20.600.000,00	0	0	0	0
09/08/01 1	13.983.385	381.171.552,94	20.600.000,00	13.983.385	-6.390.406.815	0	0
09/09/01 1		0 367.188.168,22	20.600.000,00	0	0	0	0
09/10/01 1		0 367.188.168,22	20.600.000,00	0	0	0	0
09/11/01 1	13.546.769	367.188.168,22	20.600.000,00	13.546.769	-4.944.570.605	0	0
09/12/01 1		0 353.641.399,44	20.600.000,00	0	0	0	0
09/01/02 1		0 353.641.399,44	20.600.000,00	0	0	0	0
09/02/02 1	13.123.141	353.641.399,44	20.600.000,00	13.123.141	-3.582.617.388	0	0
09/03/02 1		0 340.518.258,83	20.600.000,00	0	0	0	0
09/04/02 1		0 340.518.258,83	20.600.000,00	0	0	0	0
09/05/02 1	12.712.123	340.518.258,83	20.600.000,00	12.712.123	-2.339.030.657	0	0
09/06/02 1		0 327.806.135,69	20.600.000,00	0	0	0	0
09/07/02 1		0 327.806.135,69	20.600.000,00	0	0	0	0
09/08/02 1	12.311.279	327.806.135,69	20.600.000,00	12.311.279	-1.132.637.663	0	0
09/09/02 1		0 315.494.856,74	20.600.000,00	0	0	0	0
09/10/02 1		0 315.494.856,74	20.600.000,00	0	0	0	0
09/11/02 1	11.923.473	315.494.856,74	20.600.000,00	11.923.473	0	0	0
09/12/02 1		0 303.571.383,55	20.600.000,00	0	0	0	0
09/01/03 1		0 303.571.383,55	20.600.000,00	0	0	0	0
09/02/03 1	11.546.814	303.571.383,55	20.600.000,00	11.546.814	1.062.306.927	0	0
09/03/03 1		0 292.024.569,12	20.600.000,00	0	0	0	0
09/04/03 1		0 292.024.569,12	20.600.000,00	0	0	0	0
09/05/03 1	11.182.164	292.024.569,12	20.600.000,00	11.182.164	2.023.971.640	0	0
09/06/03 1		0 280.842.405,36	20.600.000,00	0	0	0	0
09/07/03 1		0 280.842.405,36	20.600.000,00	0	0	0	0
09/08/03 1	10.825.316	280.842.405,36	20.600.000,00	10.825.316	2.955.311.145	0	0
09/09/03 1		0 270.017.089,81	20.600.000,00	0	0	0	0
09/10/03 1		0 270.017.089,81	20.600.000,00	0	0	0	0
09/11/03 1	10.481.141	270.017.089,81	20.600.000,00	10.481.141	3.825.616.600	0	0
09/12/03 1		0 259.535.948,44	20.600.000,00	0	0	0	0
09/01/04 1		0 259.535.948,44	20.600.000,00	0	0	0	0
09/02/04 1	10.148.320	259.535.948,44	20.600.000,00	10.148.320	4.637.782.110	0	0
08/03/04 1		0 249.387.628,73	20.600.000,00	0	0	0	0
08/04/04 1		0 249.387.628,73	20.600.000,00	0	0	0	0
08/05/04 1	9.825.907	249.387.628,73	20.600.000,00	9.825.907	5.364.944.993	0	0

DEAL 457.000.000
 MEZZ. DECLINN 8,80%
 MEZZ. STOPS DECLINN 1,00%
 VIDA RESIDUAL DESDE 09/11/02

5,30 6,91

	PRINCIPAL	SENIOR	MEZZANIE	SERIE A		SERIE B	
				PRINCIPAL	VIDA	PRINCIPAL	VIDA
08/06/04 1	0	239.561.722,14	20.600.000,00	0	0	0	0
08/07/04 1	0	239.561.722,14	20.600.000,00	0	0	0	0
08/08/04 1	9.508.725	239.561.722,14	20.600.000,00	9.182.129	5.858.198.394	326.596	208.368.131
08/09/04 1	0	230.379.593,00	20.273.404,18	0	0	0	0
08/10/04 1	0	230.379.593,00	20.273.404,18	0	0	0	0
08/11/04 1	9.203.605	230.379.593,00	20.273.404,18	8.459.196	6.175.213.087	744.409	543.418.752
08/12/04 1	0	221.920.396,99	19.528.994,94	0	0	0	0
08/01/05 1	0	221.920.396,99	19.528.994,94	0	0	0	0
08/02/05 1	8.907.652	221.920.396,99	19.528.994,94	8.187.180	6.729.861.917	720.472	592.227.849
09/03/05 1	0	213.733.217,04	18.808.523,10	0	0	0	0
09/04/05 1	0	213.733.217,04	18.808.523,10	0	0	0	0
09/05/05 1	8.621.851	213.733.217,04	18.808.523,10	7.924.495	7.227.139.823	697.356	635.988.304
09/06/05 1	0	205.808.721,62	18.111.167,50	0	0	0	0
09/07/05 1	0	205.808.721,62	18.111.167,50	0	0	0	0
09/08/05 1	8.341.088	205.808.721,62	18.111.167,50	7.666.441	7.697.106.490	674.647	677.345.371
09/09/05 1	0	198.142.280,90	17.436.520,72	0	0	0	0
09/10/05 1	0	198.142.280,90	17.436.520,72	0	0	0	0
09/11/05 1	8.071.268	198.142.280,90	17.436.520,72	7.418.445	8.130.615.335	652.823	715.494.149
09/12/05 1	0	190.723.836,25	16.783.697,59	0	0	0	0
09/01/06 1	0	190.723.836,25	16.783.697,59	0	0	0	0
09/02/06 1	7.805.898	190.723.836,25	16.783.697,59	7.174.539	8.523.351.866	631.359	750.054.964
09/03/06 1	0	183.549.297,64	16.152.338,19	0	0	0	0
09/04/06 1	0	183.549.297,64	16.152.338,19	0	0	0	0
09/05/06 1	7.551.697	183.549.297,64	16.152.338,19	6.940.898	8.863.526.133	610.799	779.990.300
09/06/06 1	0	176.608.400,12	15.541.539,21	0	0	0	0
09/07/06 1	0	176.608.400,12	15.541.539,21	0	0	0	0
09/08/06 1	7.301.136	176.608.400,12	15.541.539,21	6.710.603	9.186.814.978	590.533	808.439.718
09/09/06 1	0	169.897.797,51	14.951.006,18	0	0	0	0
09/10/06 1	0	169.897.797,51	14.951.006,18	0	0	0	0
09/11/06 1	7.061.828	169.897.797,51	14.951.006,18	6.490.651	9.482.840.840	571.177	834.489.994
09/12/06 1	0	163.407.146,69	14.379.828,91	0	0	0	0
09/01/07 1	0	163.407.146,69	14.379.828,91	0	0	0	0
09/02/07 1	6.828.452	163.407.146,69	14.379.828,91	6.276.151	9.746.862.804	552.301	857.723.927
09/03/07 1	0	157.130.995,50	13.827.527,60	0	0	0	0
09/04/07 1	0	157.130.995,50	13.827.527,60	0	0	0	0
09/05/07 1	6.604.648	157.130.995,50	13.827.527,60	6.070.448	9.967.676.349	534.199	877.155.519
09/06/07 1	0	151.060.547,05	13.293.328,14	0	0	0	0
09/07/07 1	0	151.060.547,05	13.293.328,14	0	0	0	0
09/08/07 1	6.380.789	151.060.547,05	13.293.328,14	5.864.696	10.169.382.133	516.093	894.905.628
09/09/07 1	0	145.195.851,47	12.777.234,93	0	0	0	0
09/10/07 1	0	145.195.851,47	12.777.234,93	0	0	0	0
09/11/07 1	6.168.545	145.195.851,47	12.777.234,93	5.669.618	10.352.723.122	498.926	911.039.635
09/12/07 1	0	139.526.233,12	12.278.308,51	0	0	0	0
09/01/08 1	0	139.526.233,12	12.278.308,51	0	0	0	0
09/02/08 1	5.961.137	139.526.233,12	12.278.308,51	5.478.986	10.508.695.853	482.151	924.765.235
08/03/08 1	0	134.047.246,75	11.796.157,71	0	0	0	0
08/04/08 1	0	134.047.246,75	11.796.157,71	0	0	0	0
08/05/08 1	5.763.262	134.047.246,75	11.796.157,71	5.297.115	10.631.310.722	466.146	935.555.344
08/06/08 1	0	128.750.131,29	11.330.011,55	0	0	0	0
08/07/08 1	0	128.750.131,29	11.330.011,55	0	0	0	0
08/08/08 1	5.567.156	128.750.131,29	11.330.011,55	5.116.871	10.740.312.680	450.285	945.147.516

DEAL 457.000.000
 MEZZ. DECLINN 8,80%
 MEZZ. STOPS DECLINN 1,00%
 VIDA RESIDUAL DESDE 09/11/02

5,30 6,91

				SERIE A		SERIE B		
	PRINCIPAL	SENIOR	MEZZANIE	PRINCIPAL	VIDA	PRINCIPAL	VIDA	
08/09/08	1	0	123.633.260,08	10.879.726,89	0	0	0	
08/10/08	1	0	123.633.260,08	10.879.726,89	0	0	0	
08/11/08	1	5.380.846	123.633.260,08	10.879.726,89	4.945.630	10.835.875.517	435.215	953.557.046
08/12/08	1	0	118.687.629,99	10.444.511,44	0	0	0	
08/01/09	1	0	118.687.629,99	10.444.511,44	0	0	0	
08/02/09	1	5.193.224	118.687.629,99	10.444.511,44	4.773.183	10.897.177.660	420.040	958.951.634
09/03/09	1	0	113.914.446,61	10.024.471,30	0	0	0	
09/04/09	1	0	113.914.446,61	10.024.471,30	0	0	0	
09/05/09	1	5.016.882	113.914.446,61	10.024.471,30	4.611.105	10.942.152.020	405.777	962.909.378
09/06/09	1	0	109.303.341,67	9.618.694,07	0	0	0	
09/07/09	1	0	109.303.341,67	9.618.694,07	0	0	0	
09/08/09	1	4.836.514	109.303.341,67	9.618.694,07	4.445.325	10.957.726.962	391.189	964.279.973
09/09/09	1	0	104.858.016,33	9.227.505,44	0	0	0	
09/10/09	1	0	104.858.016,33	9.227.505,44	0	0	0	
09/11/09	1	4.669.344	104.858.016,33	9.227.505,44	4.291.676	10.973.815.817	377.667	965.695.792
09/12/09	1	0	100.566.340,22	8.849.837,94	0	0	0	
09/01/10	1	0	100.566.340,22	8.849.837,94	0	0	0	
09/02/10	1	4.506.944	100.566.340,22	8.849.837,94	4.142.411	10.973.247.795	364.532	965.645.806
09/03/10	1	0	96.423.928,82	8.485.305,74	0	0	0	
09/04/10	1	0	96.423.928,82	8.485.305,74	0	0	0	
09/05/10	1	4.353.498	96.423.928,82	8.485.305,74	4.001.377	10.955.770.075	352.121	964.107.767
09/06/10	1	0	92.422.551,87	8.133.184,56	0	0	0	
09/07/10	1	0	92.422.551,87	8.133.184,56	0	0	0	
09/08/10	1	4.201.188	92.422.551,87	8.133.184,56	3.861.386	10.927.721.886	339.802	961.639.526
09/09/10	1	0	88.561.166,05	7.793.382,61	0	0	0	
09/10/10	1	0	88.561.166,05	7.793.382,61	0	0	0	
09/11/10	1	4.057.389	88.561.166,05	7.793.382,61	3.729.218	10.896.774.341	328.171	958.916.142
09/12/10	1	0	84.831.948,27	7.465.211,45	0	0	0	
09/01/11	1	0	84.831.948,27	7.465.211,45	0	0	0	
09/02/11	1	3.908.352	84.831.948,27	7.465.211,45	3.592.235	10.826.996.854	316.117	952.775.723
09/03/11	1	0	81.239.713,09	7.149.094,75	0	0	0	
09/04/11	1	0	81.239.713,09	7.149.094,75	0	0	0	
09/05/11	1	3.770.856	81.239.713,09	7.149.094,75	3.465.860	10.754.564.842	304.996	946.401.706
09/06/11	1	0	77.773.852,68	6.844.099,04	0	0	0	
09/07/11	1	0	77.773.852,68	6.844.099,04	0	0	0	
09/08/11	1	3.632.705	77.773.852,68	6.844.099,04	3.338.884	10.667.733.350	293.822	938.760.535
09/09/11	1	0	74.434.969,00	6.550.277,27	0	0	0	
09/10/11	1	0	74.434.969,00	6.550.277,27	0	0	0	
09/11/11	1	3.504.814	74.434.969,00	6.550.277,27	3.221.337	10.588.533.586	283.478	931.790.956
09/12/11	1	0	71.213.632,35	6.266.799,65	0	0	0	
09/01/12	1	0	71.213.632,35	6.266.799,65	0	0	0	
09/02/12	1	3.374.186	71.213.632,35	6.266.799,65	3.101.274	10.479.205.061	272.912	922.170.045
08/03/12	1	0	68.112.358,28	5.993.887,53	0	0	0	
08/04/12	1	0	68.112.358,28	5.993.887,53	0	0	0	
08/05/12	1	3.254.061	68.112.358,28	5.993.887,53	2.990.865	10.372.319.381	263.196	912.764.106
08/06/12	1	0	65.121.493,41	5.730.691,42	0	0	0	
08/07/12	1	0	65.121.493,41	5.730.691,42	0	0	0	
08/08/12	1	3.127.923	65.121.493,41	5.730.691,42	2.874.929	10.234.746.986	252.994	900.657.735
08/09/12	1	0	62.246.564,48	5.477.697,67	0	0	0	
08/10/12	1	0	62.246.564,48	5.477.697,67	0	0	0	
08/11/12	1	3.013.983	62.246.564,48	5.477.697,67	2.770.205	10.116.788.613	243.778	890.277.398

DEAL 457.000.000
 MEZZ. DECLINN 8,80%
 MEZZ. STOPS DECLINN 1,00%
 VIDA RESIDUAL DESDE 09/11/02

5,30 6,91

				SERIE A		SERIE B	
	PRINCIPAL	SENIOR	MEZZANIE	PRINCIPAL	VIDA	PRINCIPAL	VIDA
08/12/12 1	0	59.476.359,49	5.233.919,64	0	0	0	0
08/01/13 1	0	59.476.359,49	5.233.919,64	0	0	0	0
08/02/13 1	2.901.041	59.476.359,49	5.233.919,64	2.666.398	9.982.993.369	234.643	878.503.416
09/03/13 1	0	56.809.961,69	4.999.276,63	0	0	0	0
09/04/13 1	0	56.809.961,69	4.999.276,63	0	0	0	0
09/05/13 1	2.797.028	56.809.961,69	4.999.276,63	2.570.798	9.856.439.509	226.230	867.366.677
09/06/13 1	0	54.239.163,70	4.773.046,41	0	0	0	0
09/07/13 1	0	54.239.163,70	4.773.046,41	0	0	0	0
09/08/13 1	2.694.302	54.239.163,70	4.773.046,41	2.694.302	10.577.828.716	0	0
09/09/13 1	0	51.544.861,94	4.773.046,41	0	0	0	0
09/10/13 1	0	51.544.861,94	4.773.046,41	0	0	0	0
09/11/13 1	2.598.466	51.544.861,94	4.773.046,41	2.598.466	10.440.635.751	0	0
09/12/13 1	0	48.946.396,10	4.773.046,41	0	0	0	0
09/01/14 1	0	48.946.396,10	4.773.046,41	0	0	0	0
09/02/14 1	2.480.665	48.946.396,10	4.773.046,41	2.480.665	10.195.531.427	0	0
09/03/14 1	0	46.465.731,51	4.773.046,41	0	0	0	0
09/04/14 1	0	46.465.731,51	4.773.046,41	0	0	0	0
09/05/14 1	2.381.429	46.465.731,51	4.773.046,41	2.178.383	9.147.028.510	203.046	852.591.857
09/06/14 1	0	44.287.348,92	4.570.000,00	0	0	0	0
09/07/14 1	0	44.287.348,92	4.570.000,00	0	0	0	0
09/08/14 1	2.275.305	44.287.348,92	4.570.000,00	2.275.305	9.763.335.867	0	0
09/09/14 1	0	42.012.043,43	4.570.000,00	0	0	0	0
09/10/14 1	0	42.012.043,43	4.570.000,00	0	0	0	0
09/11/14 1	2.185.090	42.012.043,43	4.570.000,00	2.185.090	9.577.251.232	0	0
09/12/14 1	0	39.826.953,03	4.570.000,00	0	0	0	0
09/01/15 1	0	39.826.953,03	4.570.000,00	0	0	0	0
09/02/15 1	44.396.957	39.826.953,03	4.570.000,00	39.826.953	178.225.614.796	4.570.000	20.450.750.000

UCI 6 F.T.A.

ACTIVO: PARTICIPACIONES HIPOTECARIAS Y DERECHOS DE CREDITO SOBRE PRESTAMOS PERSONALES

CARACTERÍSTICAS GENERALES		
CONCEPTOS	22-06-00	18-11-02
Nº DE PRESTAMOS DE LA CARTERA	13.139	10.282
SALDO VIVO	457.000.000,00 €	324.171.387,70 €
TIPO DE INTERÉS DE LAS PH's	5,00%	5,00%
SALDO PRESTAMOS HIPOTECARIOS	395.447.146,34 €	283193709,15 €
Nº PRESTAMOS HIPOTECARIOS	7.046	5.716
COBERTURA MEDIA / SALDO VIVO(HIPOTECARIOS)	64,30%	58,40%

AMORTIZACIONES ANTICIPADAS (% sobre saldo vivo)				
MESES	TASA		TASA MEDIA	
	Mensual	Anualizada	Mensual	Anualizada
MAYO 2002	1,25%	14,03%	0,88%	10,08%
AGOSTO 2002	1,34%	14,98%	0,94%	10,72%
NOVIEMBRE 2002	0,95%	10,85%	0,95%	10,82%

MOROSIDAD DE LA CARTERA A 18 DE NOVIEMBRE 2.002		
CONCEPTOS	HASTA 30 DÍAS	MAS DE 30 DÍAS
Nº DE RECIBOS EN MORA	946	1.438
IMPORTE	181.446,41 €	224.165,95 €

MEJORA CREDITICIA		
CONCEPTOS	22-06-00	18-11-02
EMISIÓN SUBORDINADA	4,51%	6,35%
FONDO RESERVA	9.597.000,00 € (2,10%)	9.597.000,00 € (2,96%)

PASIVO: BONOS DE TITULIZACION DE ACTIVOS

EMISION PRINCIPAL SERIE A		
CONCEPTOS	22-06-00	18-11-02
NÚMERO DE BONOS	4.364	4.364
SALDO VIVO TOTAL	436.400.000 €	303.571.404,60 €
SALDO VIVO UNITARIO	100.000 €	69.562,65 €
TIPO DE INTERÉS APLICABLE	EURIBOR 3M+29,5 pb	EURIBOR 3M+29,5 pb
TIPO DE INTERÉS NOMINAL	4,9387%	3,4665 %
RATING (Moody's)	Aaa	Aaa
AMORTIZACION	PASS - THROUGH	
VIDA RESIDUAL (años)	6,2	5,30

EMISION SUBORDINADA SERIE B		
CONCEPTOS	22-06-00	18-11-02
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%	3,9532 %
RATING (Moody's)	A2	A2
AMORTIZACION	SUBORDINADA	
VIDA RESIDUAL	9,8	6,91

PRESTAMO SUBORDINADO		
CONCEPTOS	22-06-00	18-11-02
SALDO VIVO TOTAL A	10.820.020,92 €	9.853.060,76 €
SALDO VIVO TOTAL B	811.366,34 €	0,00 €
TIPO DE INTERES A Y B	4,00%	4,00%



Titulización

Santander Central Hispano
