



F.T.H. UCI 10

DESIREE PEREZ MONTORO

ANALYST

SANTANDER DE TITULIZACION, S.G.F.T, S.A.

CIUDAD GRUPO SANTANDER

28660 BOADILLA DEL MONTE

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NAME OF THE FUND:

F.T.H. UCI 10

INFORMATION AT:

QUARTER/SEMESTER:

December 23, 2013 - March 24, 2014

YEAR:

2014

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	May 14, 2004	Paying Agent	BANCO SANTANDER	
Disbursement Date	May 19, 2004	Negotiation Market	AIAF	
Final Date of Redemption	June 22, 2036	Ratings Agencies	STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T., S.A.	Rating	Initial	Current
Credit Rights's Seller	UNION DE CREDITOS INMOBILIARIOS	CLASS A	AAA	AA-
		CLASS B	A-	BB

II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A ES0338146006	6.790	Nominal per Bond	100.000,00	21.791,48	
		Total Nominal	679.000.000,00	147.964.149,20	21,79 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	44.973,90	
		Total Nominal	21.000.000,00	9.444.519,00	44,97 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 24, 2014			Next Payment Date June 23, 2014		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	469,84 €	25,49 €	0,4730 %	26,05 €	20,58 €
CLASS B	969,67 €	92,10 €	0,8130 %	92,43 €	73,02 €
Accrued amortisation due not payed	0,00 €				
Scheduled Amortisation	YES				

III. ASSET PURCHASED BY THE FUND: CREDIT RIGHTS

CREDIT RIGHTS	ISSUE DATE	CURRENT DATE
Numbre of CR's	8.500	2.491
CR's Outstanding to be amortised	700.000.623,37	158.720.926,22
CR's Outstanding per Loan to be amortised	81.871,42	63.717,75
Interest Rate	3,75 %	1,94 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	2,75 %
Average Monthly Single Rate	2,49 %
Constant Prepayment Rate from Constitution	10,78 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	16.993,57	35.526,07	222.783,24
Debt to be amortised	0,00	0,00	158.558.773,11
Total Debt	16.993,57	35.526,07	158.781.556,35

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QUARTERLY BONDS PAYOUT REPORT

March 24, 2014

BONDS. PRINCIPAL	
Previous Balance	160.802.512,50 €
Principal Amortised	3.393.844,30 €
Outstanding Balance	157.408.668,20 €
% of Initial Balance	22,49 %
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	173.077,10 €
CLASS B	19.341,00 €
Interest accrued and unpaid	0,00 €

DATA	
Determination Date	March 17, 2014
Payment Date	March 24, 2014
Last Payment Date	December 23, 2013
Number of Days (Act/360)	91
Reference Interest Rate (%)	0,313%
Next Payment Date	June 23, 2014

RESIDUAL LIFE (YEARS)		
	INITIAL	March 24, 2014
CLASS A	4,60	2,51
CLASS B	7,70	3,25

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QUARTERLY COLLATERAL REPORT

March 24, 2014

PRINCIPAL

Previous Balance	161.959.824,17 €
Principal Amortised	3.238.897,95 €
Outstanding Balance	158.720.926,22 €
Number of Credit Rights	2.491
LTV	39,75%

INTEREST

Interest received during relevant period	743.155,03 €
Interest accrued during relevant period	896.033,43 €

PRINCIPAL BALANCE IN ARREARS

	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE 180 DAYS
Principal Balance in Arrears	11.990,12 €	7.941,48 €	12.460,91 €	5.134,88 €	124.625,72 €
Interest accrued on Credit Rights in Arrears	5.003,45 €	2.905,02 €	4.740,27 €	2.343,51 €	98.157,52 €
Outstanding Balance	4.333.807,33 €	1.459.232,67 €	1.314.543,04 €	279.870,11 €	1.502.361,76 €
Number of Credit Rights	59	20	17	6	12
% of Outstanding Balance	2,73%	0,92%	0,83%	0,18 %	0,95%

WRITE OFF

Cumulative WRITE OFF as of previous balance	1.157.344,66 €
Difference in Actual Period	154.914,90 €
Cumulative WRITE OFF up to date	1.312.259,56 €

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QUARTERLY COLLATERAL REPORT

March 24, 2014

TRANSITORY PROPERTIES	
Last balance	477.885,50 €
Difference in Actual Period	-14.496,42 €
Current balance	463.389,08 €
Transitory properties CR's number	14

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QUARTERLY REPORT - ALLOCATION OF CASH

March 24, 2014

TOTAL CASH RECEIVED END OF PERIOD	3.932.175,00 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	3.190.248,49 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	743.155,03 €
Interest received under GIC	8,12 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	1.500,00 €
RESERVE FUNDS	0,00 €
OTHERS	-2.736,73 €

TREASURY ACCOUNT STATEMENT	6.110.936,79 €
PRINCIPAL RESERVE FUND	
Previous Balance	6.110.936,79 €
Period utilization	0,00 €
Outstanding Balance	6.110.936,79 €
WITHHOLDING TAXES	0,00 €
ISSUE EXPENSES WITHHELD	0,00 €
OTHERS	0,00 €

TOTAL CASH PAID END OF PERIOD	3.932.175,00 €
ORDINARY EXPENSES	4.301,55 €
SGFT FEE	14.966,25 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	173.077,10 €
INTEREST PAID TO BONDHOLDERS CLASS B	19.341,00 €
PRINCIPAL WITHHOLDING CLASS A	3.190.213,60 €
PRINCIPAL WITHHOLDING CLASS B	203.630,70 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	13.614,24 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	307.030,56 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

March 24, 2014

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	March 24, 2014
SUBORDINATED ISSUE	3,00 %	6,00 %
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,88 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	March 24, 2014
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,913%
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,913%

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TRIGGERS OF THE MODEL

March 24, 2014

BOND's TRIGGERS	
1. IF 1.A) IS HIGHER THAN 1.B) THERE IS NO REDEMPTION OF CLASS B:	
1.A) MP'S IN ARREARS OVER 90 DAYS	3.094.491,43 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	3.571.220,84 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	158.720.926,22 €
2.B) 10% INITIAL MP'S OUTSTANDING BALANCE	70.000.062,34 €

THESE LEVELS HAVE NOT BEEN REACHED

TRIGGERS PRIORITY OF LIQUIDATION PAYMENTS	
1. IF 1.a) IS HIGHER THAN 1.b) INTEREST OF THE CLASS B WILL BE POSTPONE IN THE PAYMENT PRIORITY	
ORDER:	
1.A) MP'S IN ARREARS OVER 90 DAYS	3.094.491,43 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	14.284.883,36 €

THIS LEVEL HAS NOT BEEN REACHED, SO THE PRIORITY OF PAYMENTS DOESN'T CHANGE.

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DEFINITIONS

March 24, 2014

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 (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.

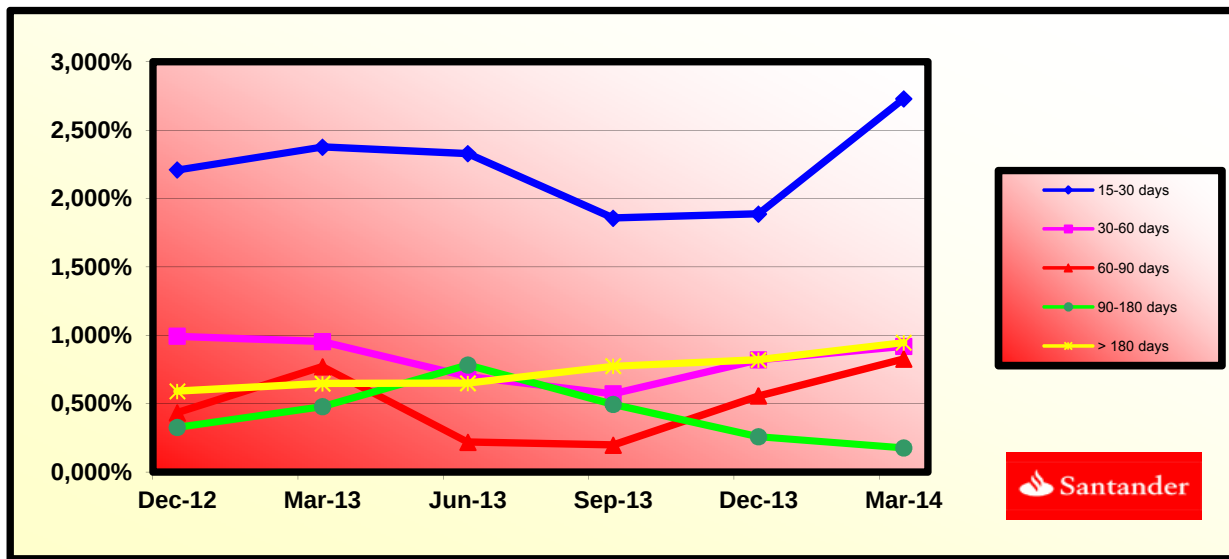
NET LOSSES Those loans which the Originator considers that will not recover (net of recoveries).

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

FONDO DE TITULIZACIÓN HIPOTECARIA
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HISTORICAL ARREARS REPORT
March 24th, 2014

Data	Dec-12	Mar-13	Jun-13	Sep-13	Dec-13	Mar-14
15-30 days	2,210%	2,377%	2,329%	1,857%	1,887%	2,730%
30-60 days	0,993%	0,953%	0,698%	0,572%	0,821%	0,919%
60-90 days	0,434%	0,772%	0,219%	0,198%	0,558%	0,828%
90-180 days	0,327%	0,478%	0,784%	0,496%	0,260%	0,176%
> 180 days	0,591%	0,648%	0,650%	0,775%	0,821%	0,947%



FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

LTV

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1.489.330,53	0,94%	157	6,30%
10,00 - 19,99	6.271.207,47	3,95%	233	9,35%
20,00 - 29,99	15.186.850,60	9,57%	314	12,60%
30,00 - 39,99	29.043.790,36	18,30%	438	17,58%
40,00 - 49,99	39.586.166,57	24,94%	515	20,67%
50,00 - 59,99	48.638.982,66	30,64%	616	24,72%
60,00 - 69,99	16.101.200,63	10,14%	198	7,95%
>70	2.403.397,40	1,51%	21	0,84%

FONDO DE TITULIZACIÓN HIPOTECARIA

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March 24th, 2014

AGREEMENT	COUNTERPARTY	RATING AGENCY	MINIMUM RATING REQUIRED	CURRENT RATING
TREASURY ACCOUNT	BANCO SANTANDER	S&P	A-1st	A-2st

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

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FECHA	SALDO ANTES PAGO	SALDO REAL	VECTOR DE PREPAGO	PERMANENCIA FINAL DE MES	MORTALIDAD MENSUAL	CPR	MORTALIDAD MENSUAL	CPR	SALDO DESPUÉS DE PAGO
			0,95%					2,49%	

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	OUTSTANDING AFTER PREPAYMENT
			0,95%					2,49%	
1-jun-04	700.000.620,0		100,00%	100,00%					700.000.620,00
1-jul-04	698.155.183,8	679.839.043,01	99,05%	97,38%	2,62%	27,31%	2,62%	27,31%	691.506.572,68
1-ago-04	696.303.980,5	658.446.249,53	98,10%	94,56%	2,76%	28,50%	2,89%	29,66%	683.105.164,40
1-sep-04	694.446.992,3	643.293.928,45	97,17%	92,63%	2,52%	26,37%	2,04%	21,91%	674.795.437,43
1-oct-04	692.584.201,0	634.048.209,92	96,24%	91,55%	2,18%	23,27%	1,17%	13,19%	666.576.443,63
1-nov-04	690.715.588,4	621.977.653,84	95,33%	90,05%	2,07%	22,24%	1,64%	17,98%	658.447.244,40
1-dic-04	688.841.136,5	609.001.277,19	94,42%	88,41%	2,03%	21,84%	1,82%	19,78%	650.406.910,53
1-ene-05	686.960.826,9	594.284.705,59	93,52%	86,51%	2,05%	22,00%	2,15%	22,95%	642.454.522,14
1-feb-05	685.074.641,3	581.378.993,09	92,63%	84,86%	2,03%	21,82%	1,90%	20,58%	634.589.168,60
1-mar-05	683.182.561,3	568.673.886,18	91,75%	83,24%	2,02%	21,70%	1,91%	20,70%	626.809.948,41
1-abr-05	681.284.568,7	555.539.672,20	90,87%	81,54%	2,02%	21,72%	2,04%	21,89%	619.115.969,11
1-may-05	679.380.644,8	544.664.633,09	90,01%	80,17%	1,99%	21,42%	1,68%	18,43%	611.506.347,23
1-jun-05	677.470.771,1	529.648.735,03	89,15%	78,18%	2,03%	21,82%	2,48%	26,04%	603.980.208,16
1-jul-05	675.562.618,0	518.463.842,23	88,30%	76,75%	2,02%	21,68%	1,84%	19,93%	596.543.475,64
1-ago-05	673.648.502,0	505.304.334,06	87,46%	75,01%	2,03%	21,84%	2,26%	24,00%	589.188.394,68
1-sep-05	671.728.404,3	493.951.500,06	86,63%	73,53%	2,03%	21,80%	1,97%	21,21%	581.914.118,08
1-oct-05	669.802.306,3	484.569.320,18	85,80%	72,35%	2,00%	21,56%	1,62%	17,77%	574.719.807,17
1-nov-05	667.870.189,3	473.754.323,63	84,99%	70,94%	2,00%	21,53%	1,95%	21,04%	567.604.631,70
1-dic-05	665.932.034,4	462.658.176,25	84,18%	69,48%	2,00%	21,56%	2,06%	22,08%	560.567.769,76
1-ene-06	664.058.843,0	449.742.346,90	83,38%	67,73%	2,03%	21,82%	2,52%	26,36%	553.667.621,73
1-feb-06	662.179.797,8	438.084.410,55	82,58%	66,16%	2,04%	21,95%	2,32%	24,51%	546.843.223,62
1-mar-06	660.294.880,6	425.552.291,59	81,80%	64,45%	2,07%	22,20%	2,58%	26,95%	540.093.789,55
1-abr-06	658.404.073,1	415.056.252,46	81,02%	63,04%	2,08%	22,25%	2,19%	23,30%	533.418.541,49
1-may-06	656.507.356,8	404.097.053,05	80,25%	61,55%	2,09%	22,37%	2,36%	24,91%	526.816.709,26
1-jun-06	654.604.713,2	394.117.678,66	79,48%	60,21%	2,09%	22,41%	2,19%	23,30%	520.287.530,43
1-jul-06	652.751.743,0	383.269.615,98	78,72%	58,72%	2,11%	22,55%	2,48%	25,99%	513.874.036,01
1-ago-06	650.892.982,4	372.799.120,98	77,97%	57,28%	2,12%	22,68%	2,45%	25,78%	507.530.994,60
1-sep-06	649.028.413,1	366.837.949,92	77,23%	56,52%	2,09%	22,40%	1,32%	14,70%	501.257.674,99
1-oct-06	647.158.017,0	361.357.217,64	76,50%	55,84%	2,06%	22,10%	1,21%	13,58%	495.053.353,35
1-nov-06	645.281.775,9	354.958.817,81	75,77%	55,01%	2,04%	21,91%	1,49%	16,43%	488.917.313,09
1-dic-06	643.399.671,6	346.498.605,45	75,05%	53,85%	2,04%	21,93%	2,10%	22,46%	482.848.844,84
1-ene-07	641.550.449,6	339.833.895,11	74,33%	52,97%	2,03%	21,81%	1,64%	18,01%	476.876.060,32
1-feb-07	639.695.448,9	334.067.651,99	73,62%	52,22%	2,01%	21,62%	1,41%	15,69%	470.968.990,81
1-mar-07	637.834.651,2	328.098.011,95	72,92%	51,44%	1,99%	21,47%	1,50%	16,59%	465.126.953,69
1-abr-07	635.968.038,6	321.628.252,24	72,23%	50,57%	1,99%	21,39%	1,68%	18,44%	459.349.273,24
1-may-07	634.095.592,8	315.764.072,62	71,54%	49,80%	1,97%	21,26%	1,53%	16,93%	453.635.280,50
1-jun-07	632.217.295,6	310.676.752,75	70,86%	49,14%	1,95%	21,09%	1,32%	14,73%	447.984.313,27
1-jul-07	630.368.568,9	304.194.453,78	70,18%	48,26%	1,95%	21,05%	1,80%	19,58%	442.420.589,50
1-ago-07	628.514.065,0	298.241.464,36	69,52%	47,45%	1,94%	20,98%	1,67%	18,27%	436.918.189,99
1-sep-07	626.653.765,7	292.771.569,59	68,85%	46,72%	1,93%	20,88%	1,54%	17,02%	431.476.477,12
1-oct-07	624.787.653,0	290.520.687,90	68,20%	46,50%	1,90%	20,52%	0,47%	5,52%	426.094.819,71
1-nov-07	622.915.708,7	286.050.604,09	67,55%	45,92%	1,88%	20,37%	1,24%	13,93%	420.772.592,92
1-dic-07	621.037.914,5	283.270.923,89	66,91%	45,61%	1,85%	20,09%	0,67%	7,78%	415.509.178,20
1-ene-08	619.206.544,4	279.862.352,72	66,27%	45,20%	1,83%	19,88%	0,91%	10,40%	410.338.616,43
1-feb-08	617.369.451,3	275.745.386,25	65,64%	44,66%	1,82%	19,73%	1,18%	13,25%	405.225.095,50
1-mar-08	615.526.617,2	271.593.690,33	65,01%	44,12%	1,80%	19,60%	1,21%	13,60%	400.168.022,06
1-abr-08	613.678.024,3	267.749.345,61	64,39%	43,63%	1,79%	19,46%	1,12%	12,63%	395.166.808,75
1-may-08	611.823.654,5	264.324.566,84	63,78%	43,20%	1,77%	19,29%	0,98%	11,15%	390.220.874,09
1-jun-08	609.963.489,9	260.872.510,15	63,17%	42,77%	1,75%	19,13%	1,01%	11,42%	385.329.642,48
1-jul-08	608.135.559,1	257.568.289,35	62,57%	42,35%	1,74%	18,97%	0,97%	11,04%	380.516.350,42
1-ago-08	606.301.916,0	255.162.915,53	61,98%	42,09%	1,72%	18,76%	0,63%	7,35%	375.756.247,79
1-sep-08	604.462.542,8	252.244.099,09	61,38%	41,73%	1,70%	18,59%	0,84%	9,66%	371.048.780,81
1-oct-08	602.617.421,5	250.266.639,70	60,80%	41,53%	1,68%	18,36%	0,48%	5,61%	366.393.401,27
1-nov-08	600.766.534,3	247.945.865,75	60,22%	41,27%	1,66%	18,16%	0,62%	7,21%	361.789.566,48
1-dic-08	598.909.863,0	246.023.819,18	59,65%	41,08%	1,63%	17,94%	0,47%	5,47%	357.236.739,23
1-ene-09	597.138.803,6	244.162.818,10	59,08%	40,89%	1,61%	17,73%	0,46%	5,41%	352.788.394,90
1-feb-09	595.362.209,7	241.770.560,78	58,52%	40,61%	1,60%	17,56%	0,68%	7,91%	348.389.138,39
1-mar-09	593.580.063,9	239.818.643,06	57,96%	40,40%	1,58%	17,37%	0,51%	5,95%	344.038.459,00
1-abr-09	591.792.348,8	237.656.276,38	57,41%	40,16%	1,56%	17,20%	0,60%	6,99%	339.735.851,16
1-may-09	589.999.047,2	235.740.688,96	56,86%	39,96%	1,54%	17,02%	0,50%	5,89%	335.480.814,41
1-jun-09	588.200.141,5	233.712.846,67	56,32%	39,73%	1,53%	16,86%	0,56%	6,48%	331.272.853,33
1-jul-09	586.477.684,1	230.766.847,02	55,78%	39,35%	1,52%	16,76%	0,97%	11,04%	327.157.258,81
1-ago-09	584.749.844,0	228.151.139,22	55,25%	39,02%	1,51%	16,65%	0,84%	9,64%	323.087.033,76
1-sep-09	583.016.604,4	226.164.988,45	54,73%	38,79%	1,49%	16,50%	0,58%	6,70%	319.061.706,42
1-oct-09	581.277.948,4	224.469.225,81	54,20%	38,62%	1,48%	16,34%	0,45%	5,30%	315.080.809,78
1-nov-09	579.533.859,1	222.862.735,23	53,69%	38,46%	1,46%	16,17%	0,42%	4,89%	311.143.881,53
1-dic-09	577.784.319,5	222.189.720,57	53,18%	38,46%	1,44%	15,95%	0,00%	0,00%	307.250.464,01
1-ene-10	576.045.746,0	220.473.292,16	52,67%	38,27%	1,42%	15,80%	0,47%	5,53%	303.408.759,82
1-feb-10	574.301.739,6	217.939.168,83	52,17%	37,95%	1,41%	15,72%	0,85%	9,73%	299.609.526,78
1-mar-10	572.552.283,1	216.847.752,38	51,67%	37,87%	1,40%	15,54%	0,20%	2,34%	295.852.322,58
1-abr-10	570.797.359,5	215.401.044,27	51,18%	37,74%	1,38%	15,39%	0,36%	4,26%	292.136.709,39
1-may-10	569.036.951,8	213.474.073,06	50,69%	37,51%	1,37%	15,27%	0,59%	6,83%	288.462.253,77
1-jun-10	567.271.042,8	211.807.045,89	50,21%	37,34%	1,36%	15,14%	0,47%	5,52%	284.828.526,68
1-jul-10	565.510.396,9	209.601.115,31	49,73%	37,06%	1,35%	15,05%	0,73%	8,45%	281.240.465,26
1-ago-10	563.744.249,0	207.389.821,04	49,26%	36,79%	1,34%	14,97%	0,75%	8,58%	277.692.201,65
1-sep-10	561.972.581,9	205.707.774,48	48,79%	36,60%	1,33%	14,85%	0,50%	5,82%	274.183.320,66
1-oct-10	560.195.378,3	203.774.123,94	48,32%	36,38%	1,32%	14,76%	0,63%	7,26%	270.713.411,32
1-nov-10	558.412.620,9	202.241.092,55	47,86%	36,22%	1,31%	14,64%	0,44%	5,10%	267.282.066,77
1-dic-10	557.624.292,4	201.824.574,71	47,41%	36,19%	1,29%	14,47%	0,06%	0,78%	264.362.972,25
1-ene-11	554.841.560,5	199.002.635,24	46,96%	35,87%	1,29%	14,42%	0,90%	10,32%	260.538.717,37

1-ene-11	553.053.257,6	197.868.412,62	46,51%	35,78%	1,28%	14,29%	0,25%	2,94%	257.225.835,40
1-feb-11	551.259.366,2	196.746.004,23	46,07%	35,69%	1,26%	14,16%	0,24%	2,89%	253.949.848,72
1-mar-11	549.459.868,9	194.572.695,83	45,63%	35,41%	1,26%	14,09%	0,78%	8,98%	250.710.371,61
1-abr-11	547.654.748,1	193.554.783,75	45,19%	35,34%	1,25%	13,96%	0,20%	2,32%	247.507.022,22
1-may-11	545.843.986,4	192.900.485,57	44,76%	35,34%	1,23%	13,81%	0,01%	0,09%	244.339.422,59
1-jun-11	544.044.494,6	191.925.753,66	44,34%	35,28%	1,22%	13,68%	0,18%	2,09%	241.214.704,24
1-jul-11	542.239.379,4	190.843.268,55	43,92%	35,20%	1,21%	13,56%	0,23%	2,76%	238.124.871,39
1-ago-11	540.428.623,2	188.566.875,18	43,50%	34,89%	1,20%	13,52%	0,86%	9,86%	235.069.558,86
1-sep-11	538.612.208,4	187.548.690,21	43,08%	34,82%	1,19%	13,40%	0,20%	2,43%	232.048.405,15
1-oct-11	536.790.117,3	186.591.613,41	42,67%	34,76%	1,18%	13,28%	0,17%	2,05%	229.061.052,43
1-nov-11	534.962.332,2	185.861.474,02	42,27%	34,74%	1,17%	13,15%	0,05%	0,61%	226.107.146,47
1-dic-11	533.140.919,3	184.756.124,39	41,86%	34,65%	1,16%	13,04%	0,26%	3,02%	223.191.395,43
1-ene-12	531.313.814,5	184.436.647,05	41,46%	34,71%	1,14%	12,89%	-0,17%	-2,06%	220.308.312,72
1-feb-12	529.481.000,0	183.397.166,49	41,07%	34,64%	1,13%	12,79%	0,22%	2,60%	217.457.555,72
1-mar-12	527.642.457,9	181.514.634,58	40,68%	34,40%	1,13%	12,74%	0,68%	7,88%	214.638.785,30
1-abr-12	525.798.170,4	180.566.090,44	40,29%	34,34%	1,12%	12,63%	0,17%	2,06%	211.851.665,74
1-may-12	523.948.119,5	179.583.340,59	39,91%	34,28%	1,11%	12,53%	0,19%	2,29%	209.095.864,73
1-jun-12	522.108.317,6	178.540.868,62	39,53%	34,20%	1,10%	12,43%	0,23%	2,73%	206.377.389,78
1-jul-12	520.262.766,4	177.379.491,87	39,15%	34,09%	1,09%	12,34%	0,30%	3,52%	203.689.477,73
1-ago-12	518.411.447,8	176.330.244,16	38,78%	34,01%	1,08%	12,25%	0,24%	2,80%	201.031.807,48
1-sep-12	516.554.343,9	175.654.945,27	38,41%	34,01%	1,07%	12,14%	0,02%	0,30%	198.404.061,17
1-oct-12	514.691.436,5	174.853.862,71	38,04%	33,97%	1,06%	12,04%	0,10%	1,14%	195.805.924,17
1-nov-12	512.822.707,5	173.322.733,60	37,68%	33,80%	1,06%	11,98%	0,51%	6,00%	193.237.085,04
1-dic-12	510.990.554,5	172.062.201,30	37,32%	33,67%	1,05%	11,91%	0,37%	4,37%	190.713.066,01
1-ene-13	509.152.676,1	170.748.858,32	36,97%	33,54%	1,05%	11,84%	0,41%	4,75%	188.217.478,88
1-feb-13	507.309.054,3	169.700.339,03	36,61%	33,45%	1,04%	11,76%	0,25%	2,99%	185.750.024,64
1-mar-13	505.459.671,1	168.821.375,57	36,27%	33,40%	1,03%	11,67%	0,15%	1,83%	183.310.407,30
1-abr-13	503.604.508,7	167.933.489,45	35,92%	33,35%	1,02%	11,59%	0,16%	1,90%	180.898.333,88
1-may-13	501.743.548,8	167.056.126,96	35,58%	33,30%	1,01%	11,50%	0,15%	1,83%	178.513.514,37
1-jun-13	499.918.705,2	166.101.960,71	35,24%	33,23%	1,01%	11,42%	0,21%	2,47%	176.170.438,33
1-jul-13	498.088.158,9	165.242.835,92	34,90%	33,18%	1,00%	11,34%	0,15%	1,80%	173.853.809,26
1-ago-13	496.251.892,2	164.330.385,36	34,57%	33,11%	0,99%	11,26%	0,18%	2,19%	171.563.348,72
1-sep-13	494.409.887,1	163.295.774,68	34,24%	33,03%	0,98%	11,19%	0,26%	3,07%	169.298.781,11
1-oct-13	492.562.125,7	162.516.799,05	33,92%	32,99%	0,98%	11,11%	0,10%	1,24%	167.059.833,62
1-nov-13	490.708.590,2	161.766.331,20	33,59%	32,97%	0,97%	11,02%	0,09%	1,02%	164.846.236,20
1-dic-13	488.874.532,1	160.802.479,51	33,27%	32,89%	0,96%	10,95%	0,22%	2,64%	162.666.129,73
1-ene-14	487.034.742,6	159.515.269,36	32,96%	32,75%	0,96%	10,91%	0,43%	4,99%	160.510.707,31
1-feb-14	485.189.203,7	158.379.708,67	32,64%	32,64%	0,95%	10,85%	0,33%	3,94%	158.379.708,67
1-mar-14	483.337.897,6	157.408.560,47	32,33%	32,57%	0,95%	10,78%	0,23%	2,75%	156.272.876,16

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FECHA		PRINCIPAL DISPONIBLE	SERIE A	SERIE B	PRINCIPAL SERIE A	VIDA MEDIA SERIE A	PRINCIPAL SERIE B	VIDA MEDIA SERIE B
						2,51		3,25

DATA		PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
						2,51		3,25
22-jun-04		8.494.047	679.000.000	21.000.000	8.494.047	-30.238.808.466	0	0
22-jul-04	1	0	670.505.953	21.000.000	0	0	0	0
22-ago-04	1	0	670.505.953	21.000.000	0	0	0	0
27-sep-04	1	24.930.129	670.505.953	21.000.000	24.930.129	-86.333.036.890	0	0
22-oct-04	1	0	645.575.824	21.000.000	0	0	0	0
22-nov-04	1	0	645.575.824	21.000.000	0	0	0	0
22-dic-04	1	24.121.921	645.575.824	21.000.000	24.121.921	-81.459.728.877	0	0
22-ene-05	1	0	621.453.902	21.000.000	0	0	0	0
22-feb-05	1	0	621.453.902	21.000.000	0	0	0	0
22-mar-05	1	23.338.553	621.453.902	21.000.000	23.338.553	-76.713.823.807	0	0
22-abr-05	1	0	598.115.349	21.000.000	0	0	0	0
22-may-05	1	0	598.115.349	21.000.000	0	0	0	0
22-jun-05	1	22.572.493	598.115.349	21.000.000	22.572.493	-72.119.116.652	0	0
22-jul-05	1	0	575.542.856	21.000.000	0	0	0	0
22-ago-05	1	0	575.542.856	21.000.000	0	0	0	0
22-sep-05	1	21.823.668	575.542.856	21.000.000	21.823.668	-67.718.843.248	0	0
22-oct-05	1	0	553.719.187	21.000.000	0	0	0	0
22-nov-05	1	0	553.719.187	21.000.000	0	0	0	0
22-dic-05	1	21.052.185	553.719.187	21.000.000	21.052.185	-63.409.182.560	0	0
22-ene-06	1	0	532.667.002	21.000.000	0	0	0	0
22-feb-06	1	0	532.667.002	21.000.000	0	0	0	0
22-mar-06	1	20.249.080	532.667.002	21.000.000	20.249.080	-59.167.812.455	0	0
22-abr-06	1	0	512.417.921	21.000.000	0	0	0	0
22-may-06	1	0	512.417.921	21.000.000	0	0	0	0
22-jun-06	1	19.544.505	512.417.921	21.000.000	19.544.505	-55.310.950.508	0	0
22-jul-06	1	0	492.873.416	21.000.000	0	0	0	0
22-ago-06	1	0	492.873.416	21.000.000	0	0	0	0
22-sep-06	1	18.820.683	492.873.416	21.000.000	18.820.683	-51.531.029.122	0	0
22-oct-06	1	0	474.052.733	21.000.000	0	0	0	0
22-nov-06	1	0	474.052.733	21.000.000	0	0	0	0
22-dic-06	1	18.177.293	474.052.733	21.000.000	18.177.293	-48.115.294.641	0	0
22-ene-07	1	0	455.875.440	21.000.000	0	0	0	0
22-feb-07	1	0	455.875.440	21.000.000	0	0	0	0
22-mar-07	1	17.526.787	455.875.440	21.000.000	17.526.787	-44.815.994.569	0	0
22-abr-07	0	0	438.348.653	21.000.000	0	0	0	0
22-may-07	0	0	438.348.653	21.000.000	0	0	0	0
22-jun-07	1	16.928.684	438.348.653	21.000.000	16.928.684	-41.729.205.412	0	0
22-jul-07	0	0	421.419.970	21.000.000	0	0	0	0
22-ago-07	0	0	421.419.970	21.000.000	0	0	0	0
22-sep-07	1	16.325.770	421.419.970	21.000.000	16.325.770	-38.741.051.707	0	0
22-oct-07	0	0	405.094.200	21.000.000	0	0	0	0
22-nov-07	0	0	405.094.200	21.000.000	0	0	0	0
22-dic-07	1	15.756.203	405.094.200	21.000.000	15.756.203	-35.955.655.901	0	0
22-ene-08	0	0	389.337.996	21.000.000	0	0	0	0
22-feb-08	0	0	389.337.996	21.000.000	0	0	0	0
22-mar-08	1	15.171.808	389.337.996	21.000.000	15.171.808	-33.241.430.621	0	0
22-abr-08	0	0	374.166.189	21.000.000	0	0	0	0
22-may-08	0	0	374.166.189	21.000.000	0	0	0	0
22-jun-08	1	14.650.458	374.166.189	21.000.000	14.650.458	-30.751.312.035	0	0
22-jul-08	0	0	359.515.730	21.000.000	0	0	0	0
22-ago-08	0	0	359.515.730	21.000.000	0	0	0	0
22-sep-08	1	14.122.949	359.515.730	21.000.000	14.122.949	-28.344.758.943	0	0
22-oct-08	0	0	345.392.781	21.000.000	0	0	0	0

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FECHA		PRINCIPAL DISPONIBLE	SERIE A	SERIE B	PRINCIPAL SERIE A	VIDA MEDIA SERIE A	PRINCIPAL SERIE B	VIDA MEDIA SERIE B
						2,51		3,25

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-nov-08	0	0	345.392.781	21.000.000	0	0	0	0
22-dic-08	1	13.605.006	345.392.781	21.000.000	13.605.006	-26.067.192.209	0	0
22-ene-09	0	0	331.787.775	21.000.000	0	0	0	0
22-feb-09	0	0	331.787.775	21.000.000	0	0	0	0
22-mar-09	1	13.052.544	331.787.775	21.000.000	13.052.544	-23.833.944.865	0	0
22-abr-09	0	0	318.735.231	21.000.000	0	0	0	0
22-may-09	0	0	318.735.231	21.000.000	0	0	0	0
22-jun-09	1	12.578.592	318.735.231	21.000.000	12.578.592	-21.811.279.134	0	0
22-jul-09	0	0	306.156.639	21.000.000	0	0	0	0
22-ago-09	0	0	306.156.639	21.000.000	0	0	0	0
22-sep-09	1	12.076.449	306.156.639	21.000.000	12.076.449	-19.829.529.308	0	0
22-oct-09	0	0	294.080.190	21.000.000	0	0	0	0
22-nov-09	0	0	294.080.190	21.000.000	0	0	0	0
22-dic-09	1	11.672.050	294.080.190	21.000.000	11.672.050	-18.103.349.481	0	0
22-ene-10	0	0	282.408.140	21.000.000	0	0	0	0
22-feb-10	0	0	282.408.140	21.000.000	0	0	0	0
22-mar-10	1	11.272.050	282.408.140	21.000.000	11.272.050	-16.468.465.690	0	0
22-abr-10	0	0	271.136.089	21.000.000	0	0	0	0
22-may-10	0	0	271.136.089	21.000.000	0	0	0	0
22-jun-10	1	10.896.244	271.136.089	21.000.000	10.896.244	-14.916.958.209	0	0
22-jul-10	0	0	260.239.845	21.000.000	0	0	0	0
22-ago-10	0	0	260.239.845	21.000.000	0	0	0	0
22-sep-10	1	10.527.054	260.239.845	21.000.000	10.527.054	-13.443.047.884	0	0
22-oct-10	0	0	249.712.791	21.000.000	0	0	0	0
22-nov-10	0	0	249.712.791	21.000.000	0	0	0	0
22-dic-10	1	10.174.694	249.712.791	21.000.000	10.174.694	-12.067.187.027	0	0
22-ene-11	0	0	239.538.097	21.000.000	0	0	0	0
22-feb-11	0	0	239.538.097	21.000.000	0	0	0	0
22-mar-11	1	9.828.346	239.538.097	21.000.000	9.828.346	-10.771.866.954	0	0
22-abr-11	0	0	229.709.752	21.000.000	0	0	0	0
22-may-11	0	0	229.709.752	21.000.000	0	0	0	0
22-jun-11	1	9.495.667	229.709.752	21.000.000	9.495.667	-9.533.650.037	0	0
22-jul-11	0	0	220.214.084	21.000.000	0	0	0	0
22-ago-11	0	0	220.214.084	21.000.000	0	0	0	0
22-sep-11	1	9.166.299	220.214.084	21.000.000	9.166.299	-8.359.664.767	0	0
22-oct-11	0	0	171.525.721	21.000.000	0	0	0	0
22-nov-11	0	0	171.525.721	21.000.000	0	0	0	0
22-dic-11	1	8.857.010	171.525.721	21.000.000	0	0	7.769.596	-6.378.838.653
22-ene-12	0	0	171.525.721	13.230.404	0	0	0	0
22-feb-12	0	0	171.525.721	13.230.404	0	0	0	0
22-mar-12	1	8.552.610	171.525.721	13.230.404	-29.882.661	21.814.342.168	0	0
22-abr-12	0	0	201.408.381	13.230.404	0	0	0	0
22-may-12	0	0	201.408.381	13.230.404	0	0	0	0
22-jun-12	1	8.261.396	201.408.381	13.230.404	8.261.396	-5.270.770.342	0	0
22-jul-12	0	0	193.146.986	13.230.404	0	0	0	0
22-ago-12	0	0	193.146.986	13.230.404	0	0	0	0
22-sep-12	1	7.973.329	193.146.986	13.230.404	7.973.329	-4.353.437.425	0	0
22-oct-12	0	0	185.173.657	13.230.404	0	0	0	0
22-nov-12	0	0	185.173.657	13.230.404	0	0	0	0
22-dic-12	1	7.690.995	185.173.657	13.230.404	7.690.995	-3.499.402.797	0	0
22-ene-13	0	0	177.482.662	13.230.404	0	0	0	0
22-feb-13	0	0	177.482.662	13.230.404	0	0	0	0
22-mar-13	1	7.402.659	177.482.662	13.230.404	7.402.659	-2.701.970.428	0	0
22-abr-13	0	0	170.080.003	13.230.404	0	0	0	0
22-may-13	0	0	170.080.003	13.230.404	0	0	0	0
22-jun-13	1	7.139.969	170.080.003	13.230.404	7.139.969	-1.949.211.527	0	0
22-jul-13	0	0	162.940.034	13.230.404	0	0	0	0
22-ago-13	0	0	162.940.034	13.230.404	0	0	0	0

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FECHA		PRINCIPAL DISPONIBLE	SERIE A	SERIE B	PRINCIPAL SERIE A	VIDA MEDIA SERIE A	PRINCIPAL SERIE B	VIDA MEDIA SERIE B
						2,51		3,25

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-sep-13	1	6.871.657	162.940.034	13.230.404	6.871.657	-1.243.769.957	0	0
22-oct-13	0	0	156.068.377	13.230.404	0	0	0	0
22-nov-13	0	0	156.068.377	13.230.404	0	0	0	0
22-dic-13	1	6.632.651	156.068.377	13.230.404	6.632.651	-596.938.624	0	0
22-ene-14	1	0	149.435.726	13.230.404	0	0	0	0
22-feb-14	1	0	149.435.726	13.230.404	0	0	0	0
22-mar-14	1	6.393.254	149.435.726	13.230.404	6.393.254	0	0	0
22-abr-14	1	0	143.042.472	13.230.404	0	0	0	0
22-may-14	1	0	143.042.472	13.230.404	0	0	0	0
22-jun-14	1	6.174.164	143.042.472	13.230.404	6.174.164	568.023.062	0	0
22-jul-14	1	0	136.868.308	13.230.404	0	0	0	0
22-ago-14	1	0	136.868.308	13.230.404	0	0	0	0
22-sep-14	1	5.958.315	136.868.308	13.230.404	5.958.315	1.096.329.892	0	0
22-oct-14	1	0	130.909.994	13.230.404	0	0	0	0
22-nov-14	1	0	130.909.994	13.230.404	0	0	0	0
22-dic-14	1	5.755.195	130.909.994	13.230.404	5.755.195	1.582.678.613	0	0
22-ene-15	1	0	125.154.799	13.230.404	0	0	0	0
22-feb-15	1	0	125.154.799	13.230.404	0	0	0	0
22-mar-15	1	5.556.835	125.154.799	13.230.404	5.556.835	2.028.244.764	0	0
22-abr-15	1	0	119.597.964	13.230.404	0	0	0	0
22-may-15	1	0	119.597.964	13.230.404	0	0	0	0
22-jun-15	1	5.364.185	119.597.964	13.230.404	5.364.185	2.451.432.647	0	0
22-jul-15	1	0	114.233.779	13.230.404	0	0	0	0
22-ago-15	1	0	114.233.779	13.230.404	0	0	0	0
22-sep-15	1	5.173.889	114.233.779	13.230.404	5.173.889	2.840.465.274	0	0
22-oct-15	1	0	109.059.889	13.230.404	0	0	0	0
22-nov-15	1	0	109.059.889	13.230.404	0	0	0	0
22-dic-15	1	4.995.648	109.059.889	13.230.404	4.995.648	3.197.214.758	0	0
22-ene-16	1	0	104.064.241	13.230.404	0	0	0	0
22-feb-16	1	0	104.064.241	13.230.404	0	0	0	0
22-mar-16	1	4.821.338	104.064.241	13.230.404	4.821.338	3.524.398.049	0	0
22-abr-16	1	0	99.242.903	13.230.404	0	0	0	0
22-may-16	1	0	99.242.903	13.230.404	0	0	0	0
22-jun-16	1	4.653.994	99.242.903	13.230.404	4.653.994	3.830.236.852	0	0
22-jul-16	1	0	94.588.910	13.230.404	0	0	0	0
22-ago-16	1	0	94.588.910	13.230.404	0	0	0	0
22-sep-16	1	4.489.949	94.588.910	13.230.404	4.489.949	4.108.303.787	0	0
22-oct-16	1	0	90.098.960	13.230.404	0	0	0	0
22-nov-16	1	0	90.098.960	13.230.404	0	0	0	0
22-dic-16	1	4.332.171	90.098.960	13.230.404	4.332.171	4.358.163.769	0	0
22-ene-17	1	0	85.766.789	13.230.404	0	0	0	0
22-feb-17	1	0	85.766.789	13.230.404	0	0	0	0
22-mar-17	1	4.176.442	85.766.789	13.230.404	4.176.442	4.577.380.592	0	0
22-abr-17	1	0	81.590.347	13.230.404	0	0	0	0
22-may-17	1	0	81.590.347	13.230.404	0	0	0	0
22-jun-17	1	94.820.751	81.590.347	13.230.404	81.590.347	96.929.332.378	13.230.404	15.717.719.952