



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:

June 22, 2010

-

September 22, 2010

YEAR:

2010

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	UNIÓN DE CRÉDITOS INMOBILIARIOS,	CLASS A	AAA	AAA
		CLASS B	A-	A

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	27.651,12	
		Total Nominal	679.000.000,00	187.751.104,80	27,65 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	76.300,00	
		Total Nominal	21.000.000,00	16.023.000,00	76,30 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period September 22, 2010			Next Payment Date December 22, 2010		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	757,22 €	64,76 €	1,0360 %	72,41 €	58,65 €
CLASS B	0,00 €	240,23 €	1,3760 %	265,39 €	214,96 €
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	2.954
CR's Outstanding to be amortised	700.000.623,37	204.595.439,43
CR's Outstanding per Loan to be amortised	81.871,42	69.260,47
Interest Rate	3,75 %	2,35 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	7,26 %
Average Monthly Single Rate	5,77 %
Constant Prepayment Rate from Constitution	14,76 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	54.954,12	116.859,49	160.927,45
Debt to be amortised	0,00	0,00	204.482.690,03
Total Debt	54.954,12	116.859,49	204.643.617,48

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QUARTERLY BONDS PAYOUT REPORT

September 22, 2010

BONDS. PRINCIPAL	
Previous Balance	208.915.628,60 €
Principal Amortised	5.141.523,80 €
Outstanding Balance	203.774.104,80 €
% of Initial Balance	29,11 %
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	439.720,40 €
CLASS B	50.448,30 €
Interest accrued and unpaid	0,00 €

DATA	
Determination Date	September 15, 2010
Payment Date	September 22, 2010
Last Payment Date	June 22, 2010
Number of Days (Act/360)	92
Reference Interest Rate (%)	0,876 %
Next Payment Date	December 22, 2010

RESIDUAL LIFE (YEARS)		
	INITIAL	September 22, 2010
CLASS A	4,60	2,87
CLASS B	7,70	4,50

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QUARTERLY COLLATERAL REPORT

September 22, 2010

PRINCIPAL	
Previous Balance	209.601.115,31 €
Principal Amortised	5.005.675,88 €
Outstanding Balance	204.595.439,43 €
Number of Credit Rights	2.954
LTV	48,73%

INTEREST	
Interest received during relevant period	1.225.462,30 €
Interest accrued during relevant period	1.211.069,60 €

PRINCIPAL BALANCE IN ARREARS						
	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	180 to 365 DAYS	> 365 DAYS
Principal Balance in Arrears	21.354,30 €	9.504,38 €	3.646,02 €	13.343,39 €	24.931,84 €	39.969,47 €
Interest accrued on Credit Rights in Arrears	33.599,82 €	22.665,50 €	15.330,04 €	52.370,16 €	56.056,67 €	96.030,63 €
Outstanding Balance	8.799.255,13 €	4.103.085,32 €	2.092.193,63 €	2.143.728,57 €	1.973.713,56 €	2.241.251,92 €
Number of Credit Rights	120	57	28	27	23	26
% of Outstanding Balance	4,31 %	2,01 %	1,03 %	1,05 %	0,96%	1,10%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	685.497,05 €
Difference in Actual Period	135.818,44 €
Cumulative WRITE OFF up to date	821.315,49 €

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QUARTERLY COLLATERAL REPORT

September 22, 2010

TRANSITORY PROPERTIES	
Last balance	838.042,02 €
Difference in Actual Period	80.730,96 €
Current balance	918.772,98 €
Transitory properties CR's number	26

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QUARTERLY REPORT - ALLOCATION OF CASH

September 22, 2010

TOTAL CASH RECEIVED END OF PERIOD	6.194.124,00 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	4.744.510,56 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.225.462,30 €
Interest received under GIC	18.167,42 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	206.000,00 €
RESERVE FUNDS	0,00 €
OTHERS	-16,28 €

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	6.194.124,00 €
ORDINARY EXPENSES	6.332,82 €
SGFT FEE	13.870,00 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	439.720,40 €
INTEREST PAID TO BONDHOLDERS CLASS B	50.448,30 €
PRINCIPAL WITHHOLDING CLASS A	5.141.523,80 €
PRINCIPAL WITHHOLDING CLASS B	0,00 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	20.530,17 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	515.698,51 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

September 22, 2010

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	September 22, 2010
SUBORDINATED ISSUE	3,00 %	7,86 %
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (2,99 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	September 22, 2010
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	1,476%
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	1,476%

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TRIGGERS OF THE MODEL

September 22, 2010

RESERVE FUND's TRIGGERS	
1. IF 1.A) IS HIGHER THAN 1.B) THERE IS NO REDEMPTION OF RESERVE FUND AND IT WILL REMAIN IN THIS LEVEL UNTIL	
1.A) MP'S IN ARREARS OVER 90 DAYS	7.180.009,54 €
1.B) 1,25% MP'S OUTSTANDING BALANCE	2.557.442,99 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
2.A) MP'S OUTSTANDING BALANCE	204.595.439,43 €
2.B) 10% INITIAL MP'S OUTSTANDING BALANCE	70.000.062,34 €
3. IF 3.A) IS LOWER THAN 3.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
3.A) INTEREST RATE MP'S	2,35%
3.B) WEIGHTED AVERAGE RATE BONDS A AND B + 0,40%	1,32%

THIS RESERVE FUND WILL REMAIN CONSTANT IN 6.110.936,79 BECAUSE THE FIRST TRIGGER WAS REACHED IN SEPTEMBER 2007,

F.T.H. UCI 10**TRIGGERS OF THE MODEL****September 22, 2010**

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	7.180.009,54 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	4.603.397,39 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	204.595.439,43 €
2.B) 10% INITIAL MP'S OUTSTANDING BALANCE	70.000.062,34 €

THERE IS NO REDEMPTION OF CLASS B BECAUSE THE FIRST TRIGGER HAS BEEN REACHED, SO ALL THE AVAILABLE FUNDS FOR REPAYMENT SHALL BE ALLOCATED TO THE REDEMPTION OF THE CLASS A. ONCE ALL THE CIRCUMSTANCES ABOVE HAVE DISAPPEARED, REDEMPTION OF CLASS B NOTES WILL BE RESUMED.

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	4.603.397,39 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	18.413.589,55 €

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

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DEFINITIONS

September 22, 2010

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.

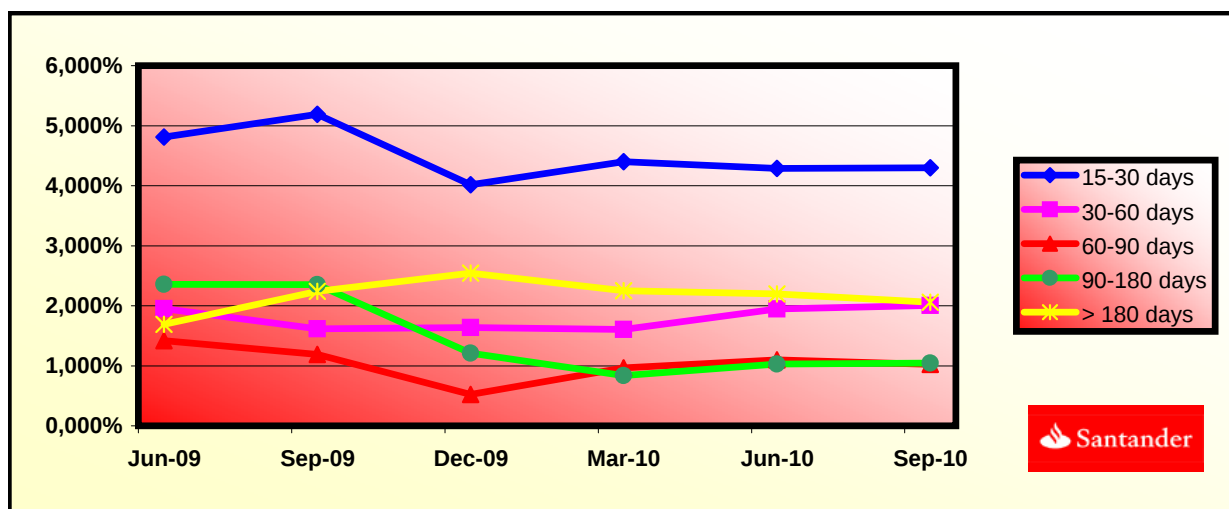
WRITE OFF Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

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

**FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10**

**HISTORICAL ARREARS REPORT
SEPTEMBER 22TH, 2010**

Data	Jun-09	Sep-09	Dec-09	Mar-10	Jun-10	Sep-10
15-30 days	4,813%	5,187%	4,014%	4,402%	4,286%	4,301%
30-60 days	1,953%	1,615%	1,637%	1,607%	1,948%	2,005%
60-90 days	1,418%	1,190%	0,524%	0,967%	1,098%	1,023%
90-180 days	2,356%	2,354%	1,208%	0,837%	1,027%	1,048%
> 180 days	1,689%	2,242%	2,545%	2,250%	2,198%	2,060%



FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

LTV
SEPTEMBER 22TH, 2010

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1773,93	0,86%	208	7,04%
10,00 - 19,99	7285,62	3,56%	279	9,44%
20,00 - 29,99	18483,48	9,04%	357	12,08%
30,00 - 39,99	31880,11	15,59%	442	14,96%
40,00 - 49,99	41876,4	20,48%	510	17,26%
50,00 - 59,99	41841,28	20,46%	464	15,70%
60,00 - 69,99	56658,87	27,71%	647	21,90%
>70	4630,46	2,26%	47	1,59%

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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	OUTSTANDING AFTER PREPAYMENT
			1,32%					5,77%	
	700.000.620,0		100,00%	100,00%					700.000.620,00
1-jun-04	698.155.183,8	679.839.043,01	98,68%	97,38%	2,62%	27,31%	2,62%	27,31%	688.926.903,39
1-jul-04	696.303.980,5	658.446.249,53	97,37%	94,56%	2,76%	28,50%	2,89%	29,66%	678.018.015,39
1-ago-04	694.446.992,3	643.293.928,45	96,09%	92,63%	2,52%	26,37%	2,04%	21,91%	667.271.590,23
1-sep-04	692.584.201,0	634.048.209,92	94,82%	91,55%	2,18%	23,27%	1,17%	13,19%	656.685.295,33
1-oct-04	690.715.588,4	621.977.653,84	93,56%	90,05%	2,07%	22,24%	1,64%	17,98%	646.256.830,81
1-nov-04	688.841.136,5	609.001.277,19	92,33%	88,41%	2,03%	21,84%	1,82%	19,78%	635.983.929,06
1-dic-04	686.960.826,9	594.284.705,59	91,11%	86,51%	2,05%	22,00%	2,15%	22,95%	625.864.354,26
1-ene-05	685.074.641,3	581.378.993,09	89,90%	84,86%	2,03%	21,82%	1,90%	20,58%	615.895.901,98
1-feb-05	683.182.561,3	568.673.886,18	88,71%	83,24%	2,02%	21,70%	1,91%	20,70%	606.076.398,73
1-mar-05	681.284.568,7	555.539.672,20	87,54%	81,54%	2,02%	21,72%	2,04%	21,89%	596.403.701,52
1-abr-05	679.380.644,8	544.664.633,09	86,38%	80,17%	1,99%	21,42%	1,68%	18,43%	586.875.697,46
1-may-05	677.470.771,1	529.648.735,03	85,24%	78,18%	2,03%	21,82%	2,48%	26,04%	577.490.303,34
1-jun-05	675.562.618,0	518.463.842,23	84,12%	76,75%	2,02%	21,68%	1,84%	19,93%	568.251.932,77
1-jul-05	673.648.502,0	505.304.334,06	83,00%	75,01%	2,03%	21,84%	2,26%	24,00%	559.151.942,06
1-ago-05	671.728.404,3	493.951.650,06	81,91%	73,53%	2,03%	21,80%	1,97%	21,21%	550.188.337,25
1-sep-05	669.802.306,3	484.569.320,18	80,82%	72,35%	2,00%	21,56%	1,62%	17,77%	541.359.152,39
1-oct-05	667.870.189,3	473.754.323,63	79,76%	70,94%	2,00%	21,53%	1,95%	21,04%	532.662.449,19
1-nov-05	665.932.034,4	462.658.176,25	78,70%	69,48%	2,00%	21,56%	2,06%	22,08%	524.096.316,61
1-dic-05	664.058.843,0	449.742.346,90	77,66%	67,73%	2,03%	21,82%	2,52%	26,36%	515.714.025,39
1-ene-06	662.179.797,8	438.084.410,55	76,63%	66,16%	2,04%	21,95%	2,32%	24,51%	507.457.274,98
1-feb-06	660.294.880,6	425.552.291,59	75,62%	64,45%	2,07%	22,20%	2,58%	26,95%	499.324.256,53
1-mar-06	658.404.073,1	415.056.252,46	74,62%	63,04%	2,08%	22,25%	2,19%	23,30%	491.313.186,67
1-abr-06	656.507.356,8	404.097.053,05	73,64%	61,55%	2,09%	22,37%	2,36%	24,91%	483.422.307,06
1-may-06	654.604.713,2	394.117.678,66	72,66%	60,21%	2,09%	22,41%	2,19%	23,30%	475.649.884,11
1-jun-06	652.751.743,0	383.269.615,98	71,70%	58,72%	2,11%	22,55%	2,48%	25,99%	468.034.088,48
1-jul-06	650.892.982,4	372.799.120,98	70,75%	57,28%	2,12%	22,68%	2,45%	25,78%	460.532.423,82
1-ago-06	649.028.413,1	366.837.949,92	69,82%	56,52%	2,09%	22,40%	1,32%	14,70%	453.143.245,09
1-sep-06	647.158.017,0	361.357.217,64	68,90%	55,84%	2,06%	22,10%	1,21%	13,58%	445.864.930,36
1-oct-06	645.281.775,9	354.958.817,81	67,99%	55,01%	2,04%	21,91%	1,49%	16,43%	438.695.880,51
1-nov-06	643.399.671,6	346.498.605,45	67,09%	53,85%	2,04%	21,93%	2,10%	22,46%	431.634.518,92
1-dic-06	641.550.449,6	339.833.895,11	66,20%	52,97%	2,03%	21,81%	1,64%	18,01%	424.704.952,81
1-ene-07	639.695.448,9	334.067.651,99	65,32%	52,22%	2,01%	21,62%	1,41%	15,69%	417.879.388,68
1-feb-07	637.834.651,2	328.098.011,95	64,46%	51,44%	1,99%	21,47%	1,50%	16,59%	411.156.326,10
1-mar-07	635.968.038,6	321.628.252,24	63,61%	50,57%	1,99%	21,39%	1,68%	18,44%	404.534.285,74
1-abr-07	634.095.592,8	315.764.072,62	62,77%	49,80%	1,97%	21,26%	1,53%	16,93%	398.011.809,09
1-may-07	632.217.295,6	310.676.752,75	61,94%	49,14%	1,95%	21,09%	1,32%	14,73%	391.587.458,15
1-jun-07	630.368.568,9	304.194.453,78	61,12%	48,26%	1,95%	21,05%	1,80%	19,58%	385.281.476,23
1-jul-07	628.514.065,0	298.241.464,36	60,31%	47,45%	1,94%	20,98%	1,67%	18,27%	379.070.298,66
1-ago-07	626.653.765,7	292.771.569,59	59,51%	46,72%	1,93%	20,88%	1,54%	17,02%	372.952.556,25
1-sep-07	624.787.653,0	290.520.687,90	58,73%	46,50%	1,90%	20,52%	0,47%	5,52%	366.926.899,08
1-oct-07	622.915.708,7	286.050.604,09	57,95%	45,92%	1,88%	20,37%	1,24%	13,93%	360.991.996,27
1-nov-07	621.037.914,5	283.270.923,89	57,19%	45,61%	1,85%	20,09%	0,67%	7,78%	355.146.535,64
1-dic-07	619.206.544,4	279.862.352,72	56,43%	45,20%	1,83%	19,88%	0,91%	10,40%	349.418.732,03
1-ene-08	617.369.451,3	275.745.386,25	55,68%	44,66%	1,82%	19,73%	1,18%	13,25%	343.777.112,38
1-feb-08	615.526.617,2	271.593.690,33	54,95%	44,12%	1,80%	19,60%	1,21%	13,60%	338.220.431,38
1-mar-08	613.678.024,3	267.749.345,61	54,22%	43,63%	1,79%	19,46%	1,12%	12,63%	332.747.461,23
1-abr-08	611.823.654,5	264.324.566,84	53,51%	43,20%	1,77%	19,29%	0,98%	11,15%	327.356.991,43
1-may-08	609.963.489,9	260.872.510,15	52,80%	42,77%	1,75%	19,13%	1,01%	11,42%	322.047.828,55
1-jun-08	608.135.559,1	257.568.289,35	52,10%	42,35%	1,74%	18,97%	0,97%	11,04%	316.838.618,38
1-jul-08	606.301.916,0	255.162.915,53	51,41%	42,09%	1,72%	18,76%	0,63%	7,35%	311.707.915,55
1-ago-08	604.462.542,8	252.244.099,09	50,73%	41,73%	1,70%	18,59%	0,84%	9,66%	306.654.584,54
1-sep-08	602.617.421,5	250.266.639,70	50,06%	41,53%	1,68%	18,36%	0,48%	5,61%	301.677.505,80
1-oct-08	600.766.534,3	247.945.865,75	49,40%	41,27%	1,66%	18,16%	0,62%	7,21%	296.775.575,60
1-nov-08	598.909.863,0	246.023.819,18	48,75%	41,08%	1,63%	17,94%	0,47%	5,47%	291.947.705,74
1-dic-08	597.138.803,6	244.162.818,10	48,10%	40,89%	1,61%	17,73%	0,46%	5,41%	287.236.795,51
1-ene-09	595.362.209,7	241.770.560,78	47,47%	40,61%	1,60%	17,56%	0,68%	7,91%	282.596.788,21
1-feb-09	593.580.063,9	239.818.643,06	46,84%	40,40%	1,58%	17,37%	0,51%	5,95%	278.026.659,14
1-mar-09	591.792.348,8	237.656.276,38	46,22%	40,16%	1,56%	17,20%	0,60%	6,99%	273.525.398,03
1-abr-09	589.999.047,2	235.740.688,96	45,61%	39,96%	1,54%	17,02%	0,50%	5,89%	269.092.008,85
1-may-09	588.200.141,5	233.712.846,67	45,01%	39,73%	1,53%	16,86%	0,56%	6,48%	264.725.509,60
1-jun-09	586.477.684,1	230.766.847,02	44,41%	39,35%	1,52%	16,76%	0,97%	11,04%	260.461.380,26
1-jul-09	584.749.844,0	228.151.139,22	43,82%	39,02%	1,51%	16,65%	0,84%	9,64%	256.261.367,02
1-ago-09	583.016.604,4	226.164.988,45	43,24%	38,79%	1,49%	16,50%	0,58%	6,70%	252.124.543,81
1-sep-09	581.277.948,4	224.469.225,81	42,67%	38,62%	1,48%	16,34%	0,45%	5,30%	248.049.997,63
1-oct-09	579.533.859,1	222.862.735,23	42,11%	38,46%	1,46%	16,17%	0,42%	4,89%	244.036.828,29
1-nov-09	577.784.319,5	222.189.720,57	41,55%	38,46%	1,44%	15,95%	0,00%	0,00%	240.084.148,33
1-dic-09	576.045.746,0	220.473.292,16	41,00%	38,27%	1,42%	15,80%	0,47%	5,53%	236.197.821,00
1-ene-10	574.301.739,6	217.939.168,83	40,46%	37,95%	1,41%	15,72%	0,85%	9,73%	232.370.088,04
1-feb-10	572.552.283,1	216.847.752,38	39,93%	37,87%	1,40%	15,54%	0,20%	2,34%	228.600.101,74
1-mar-10	570.797.359,5	215.401.044,27	39,40%	37,74%	1,38%	15,39%	0,36%	4,26%	224.887.026,31
1-abr-10	569.036.951,8	213.474.073,06	38,88%	37,51%	1,37%	15,27%	0,59%	6,83%	221.230.037,77
1-may-10	567.271.042,8	211.807.045,89	38,36%	37,34%	1,36%	15,14%	0,47%	5,52%	217.628.323,74
1-jun-10	565.510.396,9	209.601.115,31	37,86%	37,06%	1,35%	15,05%	0,73%	8,45%	214.085.164,85
1-jul-10	563.744.249,0	207.389.821,04	37,36%	36,79%	1,34%	14,97%	0,75%	8,58%	210.595.594,63
1-ago-10	561.972.581,9	205.707.774,48	36,86%	36,60%	1,33%	14,85%	0,50%	5,82%	207.158.836,27
1-sep-10	560.195.378,3	203.774.123,94	36,38%	36,38%	1,32%	14,76%	0,63%	7,26%	203.774.123,94

DEAL
MEZZ. DECLINN
MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

700.000.000
6%
0%
22-sep-10

DATA		PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
						2,87		4,50
22-jun-04		11.073.717	679.000.000	21.000.000				
22-jul-04	1	0	679.000.000	21.000.000	11.073.717	-25.281.295.010	0	0
22-ago-04	1	0	667.926.283	21.000.000	0	0	0	0
27-sep-04	1	32.241.608	667.926.283	21.000.000	0	0	0	0
22-oct-04	1	0	635.684.675	21.000.000	32.241.608	-70.480.155.237	0	0
22-nov-04	1	0	635.684.675	21.000.000	0	0	0	0
22-dic-04	1	30.820.941	635.684.675	21.000.000	0	0	0	0
22-ene-05	1	0	604.863.734	21.000.000	30.820.941	-64.723.976.243	0	0
22-feb-05	1	0	604.863.734	21.000.000	0	0	0	0
22-mar-05	1	29.460.653	604.863.734	21.000.000	0	0	0	0
22-abr-05	1	0	575.403.082	21.000.000	29.460.653	-59.215.912.007	0	0
22-may-05	1	0	575.403.082	21.000.000	0	0	0	0
22-jun-05	1	28.151.769	575.403.082	21.000.000	0	0	0	0
22-jul-05	1	0	547.251.313	21.000.000	28.151.769	-53.995.092.465	0	0
22-ago-05	1	0	547.251.313	21.000.000	0	0	0	0
22-sep-05	1	26.892.780	547.251.313	21.000.000	0	0	0	0
22-oct-05	1	0	520.358.532	21.000.000	26.892.780	-49.106.216.965	0	0
22-nov-05	1	0	520.358.532	21.000.000	0	0	0	0
22-dic-05	1	25.645.127	520.358.532	21.000.000	0	0	0	0
22-ene-06	1	0	494.713.405	21.000.000	25.645.127	-44.494.295.343	0	0
22-feb-06	1	0	494.713.405	21.000.000	0	0	0	0
22-mar-06	1	24.400.839	494.713.405	21.000.000	0	0	0	0
22-abr-06	1	0	470.312.567	21.000.000	24.400.839	-40.139.379.697	0	0
22-may-06	1	0	470.312.567	21.000.000	0	0	0	0
22-jun-06	1	23.279.098	470.312.567	21.000.000	0	0	0	0
22-jul-06	1	0	447.033.468	21.000.000	23.279.098	-36.152.439.494	0	0
22-ago-06	1	0	447.033.468	21.000.000	0	0	0	0
22-sep-06	1	22.169.158	447.033.468	21.000.000	0	0	0	0
22-oct-06	1	0	424.864.310	21.000.000	22.169.158	-32.389.140.015	0	0
22-nov-06	1	0	424.864.310	21.000.000	0	0	0	0
22-dic-06	1	21.159.978	424.864.310	21.000.000	0	0	0	0
22-ene-07	1	0	403.704.333	21.000.000	21.159.978	-28.989.169.244	0	0
22-feb-07	1	0	403.704.333	21.000.000	0	0	0	0
22-mar-07	1	20.170.667	403.704.333	21.000.000	0	0	0	0
22-abr-07	0	0	383.533.666	21.000.000	20.170.667	-25.818.453.839	0	0
22-may-07	0	0	383.533.666	21.000.000	0	0	0	0
22-jun-07	1	19.252.810	383.533.666	21.000.000	0	0	0	0
22-jul-07	0	0	364.280.856	21.000.000	19.252.810	-22.872.337.705	0	0
22-ago-07	0	0	364.280.856	21.000.000	0	0	0	0
22-sep-07	1	18.354.577	364.280.856	21.000.000	0	0	0	0
22-oct-07	0	0	345.926.279	21.000.000	18.354.577	-20.116.616.550	0	0
22-nov-07	0	0	345.926.279	21.000.000	0	0	0	0
22-dic-07	1	17.508.167	345.926.279	21.000.000	0	0	0	0
22-ene-08	0	0	328.418.112	21.000.000	17.508.167	-17.595.707.894	0	0
22-feb-08	0	0	328.418.112	21.000.000	0	0	0	0
22-mar-08	1	16.671.271	328.418.112	21.000.000	0	0	0	0
22-abr-08	0	0	311.746.841	21.000.000	16.671.271	-15.237.541.507	0	0
22-may-08	0	0	311.746.841	21.000.000	0	0	0	0
22-jun-08	1	15.908.843	311.746.841	21.000.000	0	0	0	0
22-jul-08	0	0	295.837.998	21.000.000	15.908.843	-13.077.068.822	0	0
22-ago-08	0	0	295.837.998	21.000.000	0	0	0	0
22-sep-08	1	15.161.113	295.837.998	21.000.000	0	0	0	0
22-oct-08	0	0	280.676.886	21.000.000	15.161.113	-11.067.612.182	0	0
22-nov-08	0	0	280.676.886	21.000.000	0	0	0	0
22-dic-08	1	14.440.710	280.676.886	21.000.000	0	0	0	0
22-ene-09	0	0	266.236.176	21.000.000	14.440.710	-9.227.613.876	0	0
22-feb-09	0	0	266.236.176	21.000.000	0	0	0	0
22-mar-09	1	13.711.397	266.236.176	21.000.000	0	0	0	0
22-abr-09	0	0	252.524.778	21.000.000	13.711.397	-7.527.557.217	0	0
22-may-09	0	0	252.524.778	21.000.000	0	0	0	0
22-jun-09	1	13.064.018	252.524.778	21.000.000	0	0	0	0
22-jul-09	0	0	239.460.760	21.000.000	13.064.018	-5.970.256.121	0	0
22-ago-09	0	0	239.460.760	21.000.000	0	0	0	0
22-sep-09	1	12.411.383	239.460.760	21.000.000	0	0	0	0
22-oct-09	0	0	227.049.378	21.000.000	12.411.383	-4.530.154.662	0	0
22-nov-09	0	0	227.049.378	21.000.000	0	0	0	0
22-dic-09	1	11.852.177	227.049.378	21.000.000	0	0	0	0
22-ene-10	0	0	215.197.201	21.000.000	11.852.177	-3.247.496.396	0	0
22-feb-10	0	0	215.197.201	21.000.000	0	0	0	0
22-mar-10	1	11.310.795	215.197.201	21.000.000	0	0	0	0
22-abr-10	0	0	203.886.406	21.000.000	11.310.795	-2.081.186.222	0	0

DEAL 700.000.000
 MEZZ. DECLINN 6%
 MEZZ. STOPS DECLINN 0%
 VIDA RESIDUAL DESDE **22-sep-10**

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-may-10	0	0	203.886.406	21.000.000	0	0	0	0
22-jun-10	1	10.801.861	203.886.406	21.000.000	10.801.861	-993.771.254	0	0
22-jul-10	0	0	193.084.545	21.000.000	0	0	0	0
22-ago-10	0	0	193.084.545	21.000.000	0	0	0	0
22-sep-10	1	10.311.041	193.084.545	21.000.000	10.311.041	0	0	0
22-oct-10	0	0	182.773.504	21.000.000	0	0	0	0
22-nov-10	0	0	182.773.504	21.000.000	0	0	0	0
22-dic-10	1	9.845.448	182.773.504	21.000.000	9.845.448	895.935.813	0	0
22-ene-11	0	0	172.928.055	21.000.000	0	0	0	0
22-feb-11	0	0	172.928.055	21.000.000	0	0	0	0
22-mar-11	1	9.396.306	172.928.055	21.000.000	9.396.306	1.700.731.386	0	0
22-abr-11	0	0	163.531.749	21.000.000	0	0	0	0
22-may-11	0	0	163.531.749	21.000.000	0	0	0	0
22-jun-11	1	8.968.747	163.531.749	21.000.000	8.968.747	2.448.467.910	0	0
22-jul-11	0	0	154.563.003	21.000.000	0	0	0	0
22-ago-11	0	0	154.563.003	21.000.000	0	0	0	0
22-sep-11	1	8.554.636	154.563.003	21.000.000	8.554.636	3.122.442.219	0	0
22-oct-11	0	0	146.008.366	21.000.000	0	0	0	0
22-nov-11	0	0	146.008.366	21.000.000	0	0	0	0
22-dic-11	1	8.165.578	146.008.366	21.000.000	8.165.578	3.723.503.626	0	0
22-ene-12	0	0	137.842.788	21.000.000	0	0	0	0
22-feb-12	0	0	137.842.788	21.000.000	0	0	0	0
22-mar-12	1	7.790.028	137.842.788	21.000.000	7.790.028	4.261.145.248	0	0
22-abr-12	0	0	130.052.760	21.000.000	0	0	0	0
22-may-12	0	0	130.052.760	21.000.000	0	0	0	0
22-jun-12	1	7.433.401	130.052.760	21.000.000	7.433.401	4.749.943.392	0	0
22-jul-12	0	0	122.619.359	21.000.000	0	0	0	0
22-ago-12	0	0	122.619.359	21.000.000	0	0	0	0
22-sep-12	1	7.088.185	122.619.359	21.000.000	7.088.185	5.181.462.874	0	0
22-oct-12	0	0	115.531.175	21.000.000	0	0	0	0
22-nov-12	0	0	115.531.175	21.000.000	0	0	0	0
22-dic-12	1	6.755.854	115.531.175	21.000.000	6.755.854	5.553.311.674	0	0
22-ene-13	0	0	108.775.321	21.000.000	0	0	0	0
22-feb-13	0	0	108.775.321	21.000.000	0	0	0	0
22-mar-13	1	6.428.155	108.775.321	21.000.000	6.428.155	5.862.477.506	0	0
22-abr-13	0	0	102.347.166	21.000.000	0	0	0	0
22-may-13	0	0	102.347.166	21.000.000	0	0	0	0
22-jun-13	1	6.126.153	102.347.166	21.000.000	6.126.153	6.150.657.271	0	0
22-jul-13	0	0	96.221.013	21.000.000	0	0	0	0
22-ago-13	0	0	96.221.013	21.000.000	0	0	0	0
22-sep-13	1	5.828.335	96.221.013	21.000.000	5.828.335	6.387.855.543	0	0
22-oct-13	0	0	90.392.678	21.000.000	0	0	0	0
22-nov-13	0	0	90.392.678	21.000.000	0	0	0	0
22-dic-13	1	5.557.433	90.392.678	21.000.000	5.557.433	6.596.673.488	0	0
22-ene-14	1	0	84.835.244	21.000.000	0	0	0	0
22-feb-14	1	0	84.835.244	21.000.000	0	0	0	0
22-mar-14	1	5.293.330	84.835.244	21.000.000	5.293.330	6.759.581.942	0	0
22-abr-14	1	0	79.541.915	21.000.000	0	0	0	0
22-may-14	1	0	79.541.915	21.000.000	0	0	0	0
22-jun-14	1	5.049.062	79.541.915	21.000.000	5.049.062	6.912.165.470	0	0
22-jul-14	1	0	74.492.853	21.000.000	0	0	0	0
22-ago-14	1	0	74.492.853	21.000.000	0	0	0	0
22-sep-14	1	4.813.176	74.492.853	21.000.000	4.813.176	7.032.049.737	0	0
22-oct-14	1	0	69.679.677	21.000.000	0	0	0	0
22-nov-14	1	0	69.679.677	21.000.000	0	0	0	0
22-dic-14	1	4.591.355	69.679.677	21.000.000	4.591.355	7.125.783.306	0	0
22-ene-15	1	0	65.088.322	21.000.000	0	0	0	0
22-feb-15	1	0	65.088.322	21.000.000	0	0	0	0
22-mar-15	1	86.088.942	65.088.322	21.000.000	65.088.322	106.875.024.801	21.000.000	34.482.000.000