



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:** March 22, 2012 - June 22, 2012 **YEAR:** **2012**

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	24.717,00	
		Total Nominal	679.000.000,00	167.828.430,00	24,72 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	51.011,68	
		Total Nominal	21.000.000,00	10.712.452,80	51,01 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 22, 2012			Next Payment Date September 24, 2012		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	67,13 €	62,83 €	0,8170 %	52,73 €	41,66 €
CLASS B	11.990,24 €	214,46 €	1,1570 %	154,11 €	121,75 €
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	2.705
CR's Outstanding to be amortised	700.000.623,37	179.582.193,13
CR's Outstanding per Loan to be amortised	81.871,42	66.388,98
Interest Rate	3,75 %	2,87 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	2,73 %
Average Monthly Single Rate	3,02 %
Constant Prepayment Rate from Constitution	12,43 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	15.126,25	29.284,27	206.923,58
Debt to be amortised	0,00	0,00	179.447.994,18
Total Debt	15.126,25	29.284,27	179.654.917,76

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QUARTERLY BONDS PAYOUT REPORT

June 22, 2012

BONDS. PRINCIPAL	
Previous Balance	181.514.645,90 €
Principal Amortised	2.973.763,10 €
Outstanding Balance	178.540.882,80 €
% of Initial Balance	25,51%
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	426.615,70 €
CLASS B	45.036,60 €
Interest accrued and unpaid	0,00 €

DATA	
Determination Date	June 15, 2012
Payment Date	June 22, 2012
Last Payment Date	March 22, 2012
Number of Days (Act/360)	92
Reference Interest Rate (%)	0,657%
Next Payment Date	September 24, 2012

RESIDUAL LIFE (YEARS)		
	INITIAL	June 22, 2012
CLASS A	4,60	3,25
CLASS B	7,70	5,00

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QUARTERLY COLLATERAL REPORT

June 22, 2012

PRINCIPAL	
Previous Balance	182.563.419,72 €
Principal Amortised	2.981.226,59 €
Outstanding Balance	179.582.193,13 €
Number of Credit Rights	2.705
LTV	41,37%

INTEREST	
Interest received during relevant period	1.399.506,43 €
Interest accrued during relevant period	1.362.743,89 €

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	8.698,44 €	3.809,69 €	3.967,06 €	7.223,93 €	110.499,83 €
Interest accrued on Credit Rights in Arrears	6.427,81 €	3.230,30 €	3.163,10 €	7.890,19 €	96.423,75 €
Outstanding Balance	3.874.530,13 €	996.392,88 €	693.414,68 €	785.428,52 €	1.534.078,69 €
Number of Credit Rights	53	18	11	10	13
% of Outstanding Balance	2,16%	0,55%	0,39%	0,44%	0,85%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	1.048.785,14 €
Difference in Actual Period	-7.460,63 €
Cumulative WRITE OFF up to date	1.041.324,51 €

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QUARTERLY COLLATERAL REPORT

June 22, 2012

TRANSITORY PROPERTIES	
Last balance	642.364,58 €
Difference in Actual Period	-35.372,94 €
Current balance	606.991,64 €

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QUARTERLY REPORT - ALLOCATION OF CASH

June 22, 2012

TOTAL CASH RECEIVED END OF PERIOD	4.427.742,74 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	2.981.226,59 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.399.506,43 €
Interest received under GIC	17.709,77 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	34.000,00 €
RESERVE FUNDS	0,00 €
OTHERS	-4.700,05 €

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	4.427.742,74 €
ORDINARY EXPENSES	10.208,88 €
SGFT FEE	14.539,69 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	426.615,70 €
INTEREST PAID TO BONDHOLDERS CLASS B	45.036,60 €
PRINCIPAL WITHHOLDING CLASS A	455.812,70 €
PRINCIPAL WITHHOLDING CLASS B	2.517.950,40 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	22.071,48 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	929.507,29 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

June 22, 2012

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	June 22, 2012
SUBORDINATED ISSUE	3,00 %	6,00%
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,40 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	June 22, 2012
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	1,257%
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	1,257%

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TRIGGERS OF THE MODEL

June 22, 2012

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	N/A
1.B) 1,25% MP'S OUTSTANDING BALANCE	N/A
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
2.A) MP'S OUTSTANDING BALANCE	N/A
2.B) 10% INITIAL MP'S OUTSTANDING BALANCE	N/A
3. IF 3.A) IS LOWER THAN 3.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
3.A) INTEREST RATE MP'S	N/A
3.B) WEIGHTED AVERAGE RATE BONDS A AND B + 0,40%	N/A

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

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TRIGGERS OF THE MODEL

June 22, 2012

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	3.360.831,72 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	4.040.599,35 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	179.582.193,13 €
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	3.360.831,72 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	16.162.397,38 €

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

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DEFINITIONS

June 22, 2012

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.

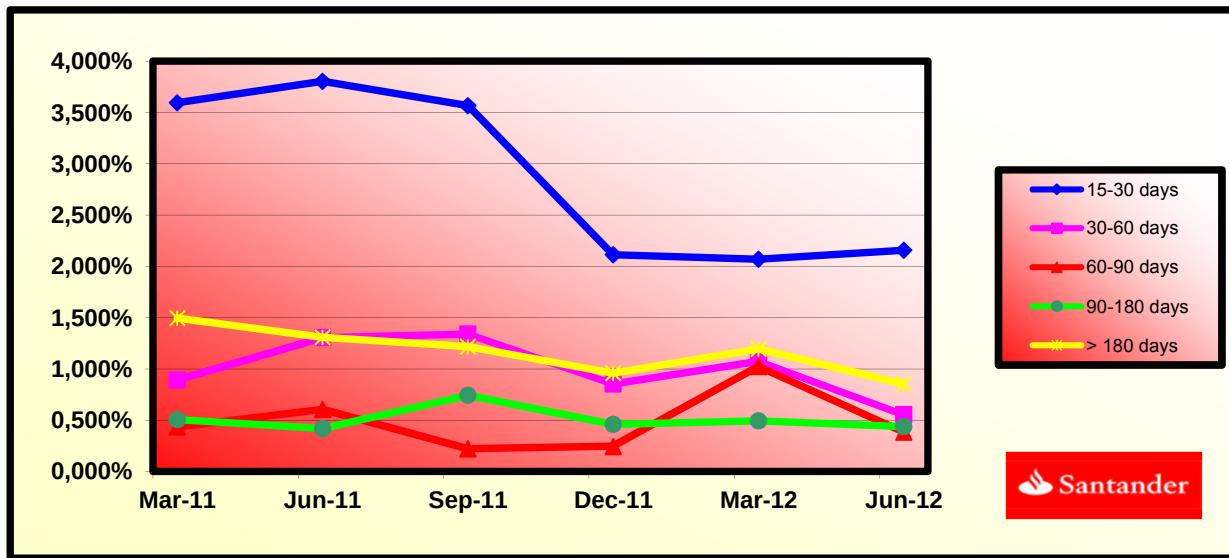
TRANSITORY PROPERTIES Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

HISTORICAL ARREARS REPORT

June 22, 2012

Data	Mar-11	Jun-11	Sep-11	Dec-11	Mar-12	Jun-12
15-30 days	3,595%	3,806%	3,568%	2,113%	2,070%	2,158%
30-60 days	0,892%	1,305%	1,341%	0,853%	1,074%	0,555%
60-90 days	0,436%	0,606%	0,223%	0,246%	1,023%	0,386%
90-180 days	0,506%	0,420%	0,745%	0,461%	0,495%	0,437%
> 180 days	1,495%	1,308%	1,217%	0,958%	1,197%	0,854%



FONDO DE TITULIZACIÓN HIPOTECARIA
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LTV

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1.608.902,18	0,90%	213	7,88%
10,00 - 19,99	5.337.140,49	2,97%	208	7,70%
20,00 - 29,99	14.446.943,08	8,04%	300	11,10%
30,00 - 39,99	28.164.574,29	15,68%	425	15,73%
40,00 - 49,99	42.658.044,81	23,75%	526	19,47%
50,00 - 59,99	43.031.297,92	23,96%	517	19,13%
60,00 - 69,99	41.041.882,17	22,85%	482	17,84%
>70	3.293.881,16	1,83%	31	1,15%

FONDO DE TITULIZACIÓN HIPOTECARIA

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June 22, 2012

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

For contracts of Agency Payments and Treasury Account, corrective actions will be conducted in accordance with the provisions of the Prospectus

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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
			1,10%					3,02%	
	700.000.620,0		100,00%	100,00%					700.000.620,00
1-jun-04	698.155.183,8	679.839.043,01	98,90%	97,38%	2,62%	27,31%	2,62%	27,31%	690.474.439,99
1-jul-04	696.303.980,5	658.446.249,53	97,81%	94,56%	2,76%	28,50%	2,89%	29,66%	681.067.500,49
1-ago-04	694.446.992,3	643.293.928,45	96,74%	92,63%	2,52%	26,37%	2,04%	21,91%	671.778.375,45
1-sep-04	692.584.201,0	634.048.209,92	95,67%	91,55%	2,18%	23,27%	1,17%	13,19%	662.605.655,44
1-oct-04	690.715.588,4	621.977.653,84	94,62%	90,05%	2,07%	22,24%	1,64%	17,98%	653.547.947,40
1-nov-04	688.841.136,5	609.001.277,19	93,58%	88,41%	2,03%	21,84%	1,82%	19,78%	644.603.874,49
1-dic-04	686.960.826,9	594.284.705,59	92,55%	86,51%	2,05%	22,00%	2,15%	22,95%	635.772.075,92
1-ene-05	685.074.641,3	581.378.993,09	91,53%	84,86%	2,03%	21,82%	1,90%	20,58%	627.051.206,72
1-feb-05	683.182.561,3	568.673.886,18	90,52%	83,24%	2,02%	21,70%	1,91%	20,70%	618.439.937,61
1-mar-05	681.284.568,7	555.539.672,20	89,53%	81,54%	2,02%	21,72%	2,04%	21,89%	609.936.954,77
1-abr-05	679.380.644,8	544.664.633,09	88,54%	80,17%	1,99%	21,42%	1,68%	18,43%	601.540.959,72
1-may-05	677.470.771,1	529.648.735,03	87,57%	78,18%	2,03%	21,82%	2,48%	26,04%	593.250.669,07
1-jun-05	675.562.618,0	518.463.842,23	86,61%	76,75%	2,02%	21,68%	1,84%	19,93%	585.071.473,44
1-jul-05	673.648.502,0	505.304.334,06	85,65%	75,01%	2,03%	21,84%	2,26%	24,00%	576.995.334,26
1-ago-05	671.728.404,3	493.951.650,06	84,71%	73,53%	2,03%	21,80%	1,97%	21,21%	569.021.014,34
1-sep-05	669.802.306,3	484.569.320,18	83,78%	72,35%	2,00%	21,56%	1,62%	17,77%	561.147.290,92
1-oct-05	667.870.189,3	473.754.323,63	82,86%	70,94%	2,00%	21,53%	1,95%	21,04%	553.372.955,49
1-nov-05	665.932.034,4	462.658.176,25	81,94%	69,48%	2,00%	21,56%	2,06%	22,08%	545.696.813,66
1-dic-05	664.058.843,0	449.742.346,90	81,04%	67,73%	2,03%	21,82%	2,52%	26,36%	538.175.242,08
1-ene-06	662.179.797,8	438.084.410,55	80,15%	66,16%	2,04%	21,95%	2,32%	24,51%	530.748.428,41
1-feb-06	660.294.880,6	425.552.291,59	79,27%	64,45%	2,07%	22,20%	2,58%	26,95%	523.415.235,17
1-mar-06	658.404.073,1	415.056.252,46	78,40%	63,04%	2,08%	22,25%	2,19%	23,30%	516.174.538,14
1-abr-06	656.507.356,8	404.097.053,05	77,54%	61,55%	2,09%	22,37%	2,36%	24,91%	509.025.226,21
1-may-06	654.604.713,2	394.117.678,66	76,68%	60,21%	2,09%	22,41%	2,19%	23,30%	501.966.201,26
1-jun-06	652.751.743,0	383.269.615,98	75,84%	58,72%	2,11%	22,55%	2,48%	25,99%	495.038.558,81
1-jul-06	650.892.982,4	372.799.120,98	75,00%	57,28%	2,12%	22,68%	2,45%	25,78%	488.198.247,60
1-ago-06	649.028.413,1	366.837.949,92	74,18%	56,52%	2,09%	22,40%	1,32%	14,70%	481.444.218,93
1-sep-06	647.158.017,0	361.357.217,64	73,36%	55,84%	2,06%	22,10%	1,21%	13,58%	474.775.436,29
1-oct-06	645.281.775,9	354.958.817,81	72,56%	55,01%	2,04%	21,91%	1,49%	16,43%	468.190.875,31
1-nov-06	643.399.671,6	346.498.605,45	71,76%	53,85%	2,04%	21,93%	2,10%	22,46%	461.689.523,55
1-dic-06	641.550.449,6	339.833.895,11	70,97%	52,97%	2,03%	21,81%	1,64%	18,01%	455.297.890,53
1-ene-07	639.695.448,9	334.067.651,99	70,19%	52,22%	2,01%	21,62%	1,41%	15,69%	448.986.956,88
1-feb-07	637.834.651,2	328.098.011,95	69,42%	51,44%	1,99%	21,47%	1,50%	16,59%	442.755.752,67
1-mar-07	635.968.038,6	321.628.252,24	68,65%	50,57%	1,99%	21,39%	1,68%	18,44%	436.603.319,28
1-abr-07	634.095.592,8	315.764.072,62	67,90%	49,80%	1,97%	21,26%	1,53%	16,93%	430.528.709,26
1-may-07	632.217.295,6	310.676.752,75	67,15%	49,14%	1,95%	21,09%	1,32%	14,73%	424.530.986,26
1-jun-07	630.368.568,9	304.194.453,78	66,41%	48,26%	1,95%	21,05%	1,80%	19,58%	418.632.760,95
1-jul-07	628.514.065,0	298.241.464,36	65,68%	47,45%	1,94%	20,98%	1,67%	18,27%	412.809.137,48
1-ago-07	626.653.765,7	292.771.569,59	64,96%	46,72%	1,93%	20,88%	1,54%	17,02%	407.059.218,27
1-sep-07	624.787.653,0	290.520.687,90	64,24%	46,50%	1,90%	20,52%	0,47%	5,52%	401.382.116,24
1-oct-07	622.915.708,7	286.050.604,09	63,54%	45,92%	1,88%	20,37%	1,24%	13,93%	395.776.954,68
1-nov-07	621.037.914,5	283.270.923,89	62,84%	45,61%	1,85%	20,09%	0,67%	7,78%	390.242.867,10
1-dic-07	619.206.544,4	279.862.352,72	62,15%	45,20%	1,83%	19,88%	0,91%	10,40%	384.811.494,57
1-ene-08	617.369.451,3	275.745.386,25	61,46%	44,66%	1,82%	19,73%	1,18%	13,25%	379.448.878,74
1-feb-08	615.526.617,2	271.593.690,33	60,79%	44,12%	1,80%	19,60%	1,21%	13,60%	374.154.191,94
1-mar-08	613.678.024,3	267.749.345,61	60,12%	43,63%	1,79%	19,46%	1,12%	12,63%	368.926.616,19
1-abr-08	611.823.654,5	264.324.566,84	59,46%	43,20%	1,77%	19,29%	0,98%	11,15%	363.765.343,07
1-may-08	609.963.489,9	260.872.510,15	58,80%	42,77%	1,75%	19,13%	1,01%	11,42%	358.669.573,61
1-jun-08	608.135.559,1	257.568.289,35	58,15%	42,35%	1,74%	18,97%	0,97%	11,04%	353.660.644,30
1-jul-08	606.301.916,0	255.162.915,53	57,52%	42,09%	1,72%	18,76%	0,63%	7,35%	348.715.230,15
1-ago-08	604.462.542,8	252.244.099,09	56,88%	41,73%	1,70%	18,59%	0,84%	9,66%	343.832.565,87
1-sep-08	602.617.421,5	250.266.639,70	56,26%	41,53%	1,68%	18,36%	0,48%	5,61%	339.011.895,12
1-oct-08	600.766.534,3	247.945.865,75	55,64%	41,27%	1,66%	18,16%	0,62%	7,21%	334.252.470,39
1-nov-08	598.909.863,0	246.023.819,18	55,03%	41,08%	1,63%	17,94%	0,47%	5,47%	329.553.552,94
1-dic-08	597.138.803,6	244.162.818,10	54,42%	40,89%	1,61%	17,73%	0,46%	5,41%	324.964.160,33
1-ene-09	595.362.209,7	241.770.560,78	53,82%	40,61%	1,60%	17,56%	0,68%	7,91%	320.432.882,45
1-feb-09	593.580.063,9	239.818.643,06	53,23%	40,40%	1,58%	17,37%	0,51%	5,95%	315.959.019,64
1-mar-09	591.792.348,8	237.656.276,38	52,64%	40,16%	1,56%	17,20%	0,60%	6,99%	311.541.880,41
1-abr-09	589.999.047,2	235.740.688,96	52,06%	39,96%	1,54%	17,02%	0,50%	5,89%	307.180.781,36
1-may-09	588.200.141,5	233.712.846,67	51,49%	39,73%	1,53%	16,86%	0,56%	6,48%	302.875.047,05
1-jun-09	586.477.684,1	230.766.847,02	50,93%	39,35%	1,52%	16,76%	0,97%	11,04%	298.665.804,31
1-jul-09	584.749.844,0	228.151.139,22	50,37%	39,02%	1,51%	16,65%	0,84%	9,64%	294.509.808,64
1-ago-09	583.016.604,4	226.164.988,45	49,81%	38,79%	1,49%	16,50%	0,58%	6,70%	290.406.419,36
1-sep-09	581.277.948,4	224.469.225,81	49,26%	38,62%	1,48%	16,34%	0,45%	5,30%	286.355.003,25
1-oct-09	579.533.859,1	222.862.735,23	48,72%	38,46%	1,46%	16,17%	0,42%	4,89%	282.354.934,50
1-nov-09	577.784.319,5	222.189.720,57	48,19%	38,46%	1,44%	15,95%	0,00%	0,00%	278.405.594,61
1-dic-09	576.045.746,0	220.473.292,16	47,65%	38,27%	1,42%	15,80%	0,47%	5,53%	274.514.203,67
1-ene-10	574.301.739,6	217.939.168,83	47,13%	37,95%	1,41%	15,72%	0,85%	9,73%	270.672.178,08
1-feb-10	572.552.283,1	216.847.752,38	46,61%	37,87%	1,40%	15,54%	0,20%	2,34%	266.878.922,90
1-mar-10	570.797.359,5	215.401.044,27	46,10%	37,74%	1,38%	15,39%	0,36%	4,26%	263.133.850,15
1-abr-10	569.036.951,8	213.474.073,06	45,59%	37,51%	1,37%	15,27%	0,59%	6,83%	259.436.378,72
1-may-10	567.271.042,8	211.807.045,89	45,09%	37,34%	1,36%	15,14%	0,47%	5,52%	255.785.934,29
1-jun-10	565.510.396,9	209.601.115,31	44,59%	37,06%	1,35%	15,05%	0,73%	8,45%	252.186.757,24
1-jul-10	563.744.249,0	207.389.821,04	44,10%	36,79%	1,34%	14,97%	0,75%	8,58%	248.633.387,71
1-ago-10	561.972.581,9	205.707.774,48	43,62%	36,60%	1,33%	14,85%	0,50%	5,82%	245.125.272,62
1-sep-10	560.195.378,3	203.774.123,94	43,14%	36,38%	1,32%	14,76%	0,63%	7,26%	241.661.865,34
1-oct-10	558.412.620,9	202.241.092,55	42,66%	36,22%	1,31%	14,64%	0,44%	5,10%	238.242.625,68
1-nov-10	557.624.292,4	201.824.574,71	42,19%	36,19%	1,29%	14,47%	0,06%	0,78%	235.288.968,66
1-dic-10	554.841.560,5	199.002.635,24	41,73%	35,87%	1,29%	14,42%	0,90%	10,32%	231.539.187,50
1-ene-11	553.053.257,6	197.868.412,62	41,27%	35,78%	1,28%	14,29%	0,25%	2,94%	228.253.851,61
1-feb-11	551.259.366,2	196.746.004,23	40,82%	35,69%	1,26%	14,16%	0,24%	2,89%	225.010.497,99
1-mar-11	549.459.868,9	194.572.695,83	40,37%	35,41%	1,26%	14,09%	0,78%	8,98%	221.808.618,60
1-abr-11	547.654.748,1	193.554.783,75	39,92%	35,34%	1,25%	13,96%	0,20%	2,32%	218.647.711,32
1-may-11	545.843.986,4	192.900.485,57	39,49%	35,34%	1,23%	13,81%	0,01%	0,09%	215.527.279,94
1-jun-11	544.044.494,6	191.925.753,66	39,05%	35,28%	1,22%	13,68%	0,18%	2,09%	212.453.444,80

1-jul-11	542.239.379,4	190.843.268,55	38,62%	35,20%	1,21%	13,56%	0,23%	2,76%	209.418.985,49
1-ago-11	540.428.623,2	188.566.875,18	38,20%	34,89%	1,20%	13,52%	0,86%	9,86%	206.423.424,85
1-sep-11	538.612.208,4	187.548.690,21	37,78%	34,82%	1,19%	13,40%	0,20%	2,43%	203.466.291,30
1-oct-11	536.790.117,3	186.591.613,41	37,36%	34,76%	1,18%	13,28%	0,17%	2,05%	200.547.118,80
1-nov-11	534.962.332,2	185.861.474,02	36,95%	34,74%	1,17%	13,15%	0,05%	0,61%	197.665.446,79
1-dic-11	533.140.919,3	184.756.124,39	36,54%	34,65%	1,16%	13,04%	0,26%	3,02%	194.825.235,96
1-ene-12	531.313.814,5	184.436.647,05	36,14%	34,71%	1,14%	12,89%	-0,17%	-2,06%	192.021.537,12
1-feb-12	529.481.000,0	183.397.166,49	35,74%	34,64%	1,13%	12,79%	0,22%	2,60%	189.253.906,93
1-mar-12	527.642.457,9	181.514.634,58	35,35%	34,40%	1,13%	12,74%	0,68%	7,88%	186.521.907,25
1-abr-12	525.798.170,4	180.566.090,44	34,96%	34,34%	1,12%	12,63%	0,17%	2,06%	183.825.105,10
1-may-12	523.948.119,5	179.583.340,59	34,58%	34,28%	1,11%	12,53%	0,19%	2,29%	181.163.072,58
1-jun-12	522.108.317,6	178.540.868,62	34,20%	34,20%	1,10%	12,43%	0,23%	2,73%	178.540.868,62

DEAL 700.000.000
 MEZZ. DECLINN 6%
 MEZZ. STOPS DECLINN 0%
 VIDA RESIDUAL DESDE 22-jun-12

DATA		PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
						3,25		5,00
22-jun-04		9.526.180	679.000.000	21.000.000				
22-jul-04	1	0	679.000.000	21.000.000	9.526.180	-27.835.497.999	0	0
22-ago-04	1	0	669.473.820	21.000.000	0	0	0	0
27-sep-04	1	27.868.785	669.473.820	21.000.000	0	0	0	0
22-oct-04	1	0	641.605.035	21.000.000	27.868.785	-78.729.316.344	0	0
22-nov-04	1	0	641.605.035	21.000.000	0	0	0	0
22-dic-04	1	26.833.580	641.605.035	21.000.000	0	0	0	0
22-ene-05	1	0	614.771.456	21.000.000	26.833.580	-73.497.174.308	0	0
22-feb-05	1	0	614.771.456	21.000.000	0	0	0	0
22-mar-05	1	25.835.121	614.771.456	21.000.000	0	0	0	0
22-abr-05	1	0	588.936.335	21.000.000	25.835.121	-68.437.235.915	0	0
22-may-05	1	0	588.936.335	21.000.000	0	0	0	0
22-jun-05	1	24.865.481	588.936.335	21.000.000	0	0	0	0
22-jul-05	1	0	564.070.853	21.000.000	24.865.481	-63.581.035.778	0	0
22-ago-05	1	0	564.070.853	21.000.000	0	0	0	0
22-sep-05	1	23.924.183	564.070.853	21.000.000	0	0	0	0
22-oct-05	1	0	540.146.671	21.000.000	23.924.183	-58.973.109.902	0	0
22-nov-05	1	0	540.146.671	21.000.000	0	0	0	0
22-dic-05	1	22.972.049	540.146.671	21.000.000	0	0	0	0
22-ene-06	1	0	517.174.622	21.000.000	22.972.049	-54.535.643.941	0	0
22-feb-06	1	0	517.174.622	21.000.000	0	0	0	0
22-mar-06	1	22.000.704	517.174.622	21.000.000	0	0	0	0
22-abr-06	1	0	495.173.918	21.000.000	22.000.704	-50.249.607.808	0	0
22-may-06	1	0	495.173.918	21.000.000	0	0	0	0
22-jun-06	1	21.135.979	495.173.918	21.000.000	0	0	0	0
22-jul-06	1	0	474.037.939	21.000.000	21.135.979	-46.330.066.696	0	0
22-ago-06	1	0	474.037.939	21.000.000	0	0	0	0
22-sep-06	1	20.263.123	474.037.939	21.000.000	0	0	0	0
22-oct-06	1	0	453.774.816	21.000.000	20.263.123	-42.552.557.279	0	0
22-nov-06	1	0	453.774.816	21.000.000	0	0	0	0
22-dic-06	1	19.477.546	453.774.816	21.000.000	0	0	0	0
22-ene-07	1	0	434.297.271	21.000.000	19.477.546	-39.130.389.445	0	0
22-feb-07	1	0	434.297.271	21.000.000	0	0	0	0
22-mar-07	1	18.694.571	434.297.271	21.000.000	0	0	0	0
22-abr-07	0	0	415.602.699	21.000.000	18.694.571	-35.874.882.225	0	0
22-may-07	0	0	415.602.699	21.000.000	0	0	0	0
22-jun-07	1	17.970.558	415.602.699	21.000.000	0	0	0	0
22-jul-07	0	0	397.632.141	21.000.000	17.970.558	-32.832.210.063	0	0
22-ago-07	0	0	397.632.141	21.000.000	0	0	0	0
22-sep-07	1	17.250.645	397.632.141	21.000.000	0	0	0	0
22-oct-07	0	0	380.381.496	21.000.000	17.250.645	-29.929.868.572	0	0
22-nov-07	0	0	380.381.496	21.000.000	0	0	0	0
22-dic-07	1	16.570.622	380.381.496	21.000.000	0	0	0	0
22-ene-08	0	0	363.810.875	21.000.000	16.570.622	-27.242.102.021	0	0
22-feb-08	0	0	363.810.875	21.000.000	0	0	0	0
22-mar-08	1	15.884.878	363.810.875	21.000.000	0	0	0	0
22-abr-08	0	0	347.925.996	21.000.000	15.884.878	-24.669.216.131	0	0
22-may-08	0	0	347.925.996	21.000.000	0	0	0	0
22-jun-08	1	15.265.972	347.925.996	21.000.000	0	0	0	0
22-jul-08	0	0	332.660.024	21.000.000	15.265.972	-22.303.584.929	0	0
22-ago-08	0	0	332.660.024	21.000.000	0	0	0	0
22-sep-08	1	14.648.749	332.660.024	21.000.000	0	0	0	0
22-oct-08	0	0	318.011.275	21.000.000	14.648.749	-20.054.137.636	0	0
22-nov-08	0	0	318.011.275	21.000.000	0	0	0	0
22-dic-08	1	14.047.735	318.011.275	21.000.000	0	0	0	0
22-ene-09	0	0	303.963.540	21.000.000	14.047.735	-17.953.005.061	0	0
22-feb-09	0	0	303.963.540	21.000.000	0	0	0	0
22-mar-09	1	13.422.280	303.963.540	21.000.000	0	0	0	0
22-abr-09	0	0	290.541.260	21.000.000	13.422.280	-15.945.668.536	0	0
22-may-09	0	0	290.541.260	21.000.000	0	0	0	0
22-jun-09	1	12.876.076	290.541.260	21.000.000	0	0	0	0
22-jul-09	0	0	277.665.184	21.000.000	12.876.076	-14.112.179.410	0	0
22-ago-09	0	0	277.665.184	21.000.000	0	0	0	0
22-sep-09	1	12.310.801	277.665.184	21.000.000	0	0	0	0
22-oct-09	0	0	265.354.383	21.000.000	12.310.801	-12.360.044.264	0	0
22-nov-09	0	0	265.354.383	21.000.000	0	0	0	0
22-dic-09	1	11.840.800	265.354.383	21.000.000	0	0	0	0
22-ene-10	0	0	253.513.584	21.000.000	11.840.800	-10.810.650.019	0	0
22-feb-10	0	0	253.513.584	21.000.000	0	0	0	0
22-mar-10	1	11.380.354	253.513.584	21.000.000	0	0	0	0
22-abr-10	0	0	242.133.230	21.000.000	11.380.354	-9.366.030.944	0	0

DEAL 700.000.000
 MEZZ. DECLINN 6%
 MEZZ. STOPS DECLINN 0%
 VIDA RESIDUAL DESDE 22-jun-12

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-may-10	0	0	242.133.230	21.000.000	0	0	0	0
22-jun-10	1	10.947.093	242.133.230	21.000.000	10.947.093	-8.002.324.920	0	0
22-jul-10	0	0	231.186.137	21.000.000	0	0	0	0
22-ago-10	0	0	231.186.137	21.000.000	0	0	0	0
22-sep-10	1	10.524.892	231.186.137	21.000.000	10.524.892	-6.725.405.919	0	0
22-oct-10	0	0	220.661.245	21.000.000	0	0	0	0
22-nov-10	0	0	220.661.245	21.000.000	0	0	0	0
22-dic-10	1	10.122.678	220.661.245	21.000.000	10.122.678	-5.547.227.460	0	0
22-ene-11	0	0	210.538.567	21.000.000	0	0	0	0
22-feb-11	0	0	210.538.567	21.000.000	0	0	0	0
22-mar-11	1	9.730.569	210.538.567	21.000.000	9.730.569	-4.456.600.556	0	0
22-abr-11	0	0	200.807.999	21.000.000	0	0	0	0
22-may-11	0	0	200.807.999	21.000.000	0	0	0	0
22-jun-11	1	9.355.174	200.807.999	21.000.000	9.355.174	-3.423.993.612	0	0
22-jul-11	0	0	191.452.825	21.000.000	0	0	0	0
22-ago-11	0	0	191.452.825	21.000.000	0	0	0	0
22-sep-11	1	8.987.153	191.452.825	21.000.000	8.987.153	-2.462.480.059	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	8.641.055	171.525.721	21.000.000	0	0	7.769.596	-1.421.836.143
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	8.303.329	171.525.721	13.230.404	-1.765.782	162.451.986	0	0
22-abr-12	0	0	173.291.503	13.230.404	0	0	0	0
22-may-12	0	0	173.291.503	13.230.404	0	0	0	0
22-jun-12	1	7.981.039	173.291.503	13.230.404	7.981.039	0	0	0
22-jul-12	0	0	165.310.465	13.230.404	0	0	0	0
22-ago-12	0	0	165.310.465	13.230.404	0	0	0	0
22-sep-12	1	7.665.302	165.310.465	13.230.404	7.665.302	705.207.776	0	0
22-oct-12	0	0	157.645.163	13.230.404	0	0	0	0
22-nov-12	0	0	157.645.163	13.230.404	0	0	0	0
22-dic-12	1	7.358.254	157.645.163	13.230.404	7.358.254	1.346.560.507	0	0
22-ene-13	0	0	150.286.909	13.230.404	0	0	0	0
22-feb-13	0	0	150.286.909	13.230.404	0	0	0	0
22-mar-13	1	7.049.757	150.286.909	13.230.404	7.049.757	1.924.583.706	0	0
22-abr-13	0	0	143.237.151	13.230.404	0	0	0	0
22-may-13	0	0	143.237.151	13.230.404	0	0	0	0
22-jun-13	1	6.766.765	143.237.151	13.230.404	6.766.765	2.469.869.373	0	0
22-jul-13	0	0	136.470.386	13.230.404	0	0	0	0
22-ago-13	0	0	136.470.386	13.230.404	0	0	0	0
22-sep-13	1	6.482.405	136.470.386	13.230.404	6.482.405	2.962.459.257	0	0
22-oct-13	0	0	129.987.981	13.230.404	0	0	0	0
22-nov-13	0	0	129.987.981	13.230.404	0	0	0	0
22-dic-13	1	6.226.148	129.987.981	13.230.404	6.226.148	3.411.929.217	0	0
22-ene-14	1	0	123.761.832	13.230.404	0	0	0	0
22-feb-14	1	0	123.761.832	13.230.404	0	0	0	0
22-mar-14	1	5.972.624	123.761.832	13.230.404	5.972.624	3.810.534.279	0	0
22-abr-14	1	0	117.789.208	13.230.404	0	0	0	0
22-may-14	1	0	117.789.208	13.230.404	0	0	0	0
22-jun-14	1	5.739.090	117.789.208	13.230.404	5.739.090	4.189.536.007	0	0
22-jul-14	1	0	112.050.118	13.230.404	0	0	0	0
22-ago-14	1	0	112.050.118	13.230.404	0	0	0	0
22-sep-14	1	5.511.036	112.050.118	13.230.404	5.511.036	4.530.071.512	0	0
22-oct-14	1	0	106.539.082	13.230.404	0	0	0	0
22-nov-14	1	0	106.539.082	13.230.404	0	0	0	0
22-dic-14	1	5.296.238	106.539.082	13.230.404	5.296.238	4.835.465.044	0	0
22-ene-15	1	0	101.242.844	13.230.404	0	0	0	0
22-feb-15	1	0	101.242.844	13.230.404	0	0	0	0
22-mar-15	1	5.087.921	101.242.844	13.230.404	5.087.921	5.103.184.787	0	0
22-abr-15	1	0	96.154.923	13.230.404	0	0	0	0
22-may-15	1	0	96.154.923	13.230.404	0	0	0	0
22-jun-15	1	4.886.773	96.154.923	13.230.404	4.886.773	5.351.016.445	0	0
22-jul-15	1	0	91.268.150	13.230.404	0	0	0	0
22-ago-15	1	0	91.268.150	13.230.404	0	0	0	0
22-sep-15	1	4.689.949	91.268.150	13.230.404	4.689.949	5.566.969.832	0	0
22-oct-15	1	0	86.578.201	13.230.404	0	0	0	0
22-nov-15	1	0	86.578.201	13.230.404	0	0	0	0
22-dic-15	1	4.505.277	86.578.201	13.230.404	4.505.277	5.757.743.749	0	0
22-ene-16	1	0	82.072.924	13.230.404	0	0	0	0
22-feb-16	1	0	82.072.924	13.230.404	0	0	0	0
22-mar-16	1	4.325.989	82.072.924	13.230.404	4.325.989	5.922.279.362	0	0
22-abr-16	1	0	77.746.935	13.230.404	0	0	0	0
22-may-16	1	0	77.746.935	13.230.404	0	0	0	0
22-jun-16	1	4.154.455	77.746.935	13.230.404	4.154.455	6.069.658.374	0	0
22-jul-16	1	0	73.592.480	13.230.404	0	0	0	0
22-ago-16	1	0	73.592.480	13.230.404	0	0	0	0
22-sep-16	1	3.987.616	73.592.480	13.230.404	3.987.616	6.192.766.937	0	0
22-oct-16	1	0	69.604.864	13.230.404	0	0	0	0
22-nov-16	1	0	69.604.864	13.230.404	0	0	0	0

DEAL	700.000.000
MEZZ. DECLINN	6%
MEZZ. STOPS DECLINN	0%
VIDA RESIDUAL DESDE	22-jun-12

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-dic-16	1	3.827.774	69.604.864	13.230.404	3.827.774	6.292.859.701	0	0
22-ene-17	1	0	65.777.091	13.230.404	0	0	0	0
22-feb-17	1	0	65.777.091	13.230.404	0	0	0	0
22-mar-17	1	3.671.473	65.777.091	13.230.404	3.671.473	6.366.334.213	0	0
22-abr-17	1	0	62.105.618	13.230.404	0	0	0	0
22-may-17	1	0	62.105.618	13.230.404	0	0	0	0
22-jun-17	1	75.336.022	62.105.618	13.230.404	62.105.618	113.404.858.137	13.230.404	24.158.717.704