



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 24, 2014

-

June 23, 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	21.388,07	
		Total Nominal	679.000.000,00	145.224.995,30	21,39 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	44.141,34	
		Total Nominal	21.000.000,00	9.269.681,40	44,14 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 23, 2014			Next Payment Date September 22, 2014		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	403,41 €	26,05 €	0,3760 %	20,33 €	16,06 €
CLASS B	832,56 €	92,43 €	0,7160 %	79,89 €	63,11 €
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	2.475
CR's Outstanding to be amortised	700.000.623,37	155.853.077,59
CR's Outstanding per Loan to be amortised	81.871,42	62.970,94
Interest Rate	3,75 %	1,93 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	3,72 %
Average Monthly Single Rate	2,67 %
Constant Prepayment Rate from Constitution	10,59 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	8.094,54	32.150,58	238.441,03
Debt to be amortised	0,00	0,00	156.687.055,38
Total Debt	8.094,54	32.150,58	155.925.496,41

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QUARTERLY BONDS PAYOUT REPORT

June 23, 2014

BONDS. PRINCIPAL	
Previous Balance	157.408.668,20 €
Principal Amortised	2.913.991,50 €
Outstanding Balance	154.494.676,70 €
% of Initial Balance	22,07 %
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	176.879,50 €
CLASS B	19.410,30 €
Interest accrued and unpaid	0,00 €

DATA	
Determination Date	June 13, 2014
Payment Date	June 23, 2014
Last Payment Date	March 24, 2014
Number of Days (Act/360)	91
Reference Interest Rate (%)	0,216 %
Next Payment Date	September 22, 2014

RESIDUAL LIFE (YEARS)		
	INITIAL	June 23, 2014
CLASS A	4,60	2,37
CLASS B	7,70	3,00

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QUARTERLY COLLATERAL REPORT

June 23, 2014

PRINCIPAL

Previous Balance	158.720.926,22 €
Principal Amortised	2.867.848,63 €
Outstanding Balance	155.853.077,59 €
Number of Credit Rights	2.475
LTV	39,30%

INTEREST

Interest received during relevant period	742.100,02 €
Interest accrued during relevant period	749.177,24 €

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	5.801,08 €	6.737,61 €	6.736,75 €	10.228,40 €	136.518,37 €
Interest accrued on Credit Rights in Arrears	2.293,46 €	1.752,93 €	2.798,60 €	3.896,29 €	101.922,66 €
Outstanding Balance	1.783.758,46 €	625.454,89 €	800.882,57 €	697.239,19 €	1.303.466,37 €
Number of Credit Rights	28	13	10	9	15
% of Outstanding Balance	1,14%	0,40 %	0,51%	0,45%	0,84%

WRITE OFF

Cumulative WRITE OFF as of previous balance	1.312.259,56 €
Difference in Actual Period	46.127,24 €
Cumulative WRITE OFF up to date	1.358.386,80 €

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QUARTERLY COLLATERAL REPORT

June 23, 2014

TRANSITORY PROPERTIES	
Last balance	463.389,08 €
Difference in Actual Period	4.891,41 €
Current balance	468.280,49 €
Transitory properties CR's number	15

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QUARTERLY REPORT - ALLOCATION OF CASH

June 23, 2014

TOTAL CASH RECEIVED END OF PERIOD	3.558.542,66 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	2.815.451,11 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	742.100,02 €
Interest received under GIC	88,64 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	903,00 €
RESERVE FUNDS	0,00 €
OTHERS	-0,11 €

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	3.558.542,66 €
ORDINARY EXPENSES	11.654,85 €
SGFT FEE	14.966,25 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	176.879,50 €
INTEREST PAID TO BONDHOLDERS CLASS B	19.410,30 €
PRINCIPAL WITHHOLDING CLASS A	2.739.153,90 €
PRINCIPAL WITHHOLDING CLASS B	174.837,60 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	13.919,15 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	401.721,11 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

June 23, 2014

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	June 23, 2014
SUBORDINATED ISSUE	3,00 %	6,00%
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,96 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	June 23, 2014
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	0,913 %	0,816 %
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,816 %

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TRIGGERS OF THE MODEL

June 23, 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	3.359.092,36 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	3.506.694,24 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	155.853.077,59 €
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	3.359.092,36 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	14.026.776,98 €

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

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DEFINITIONS

June 23, 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.

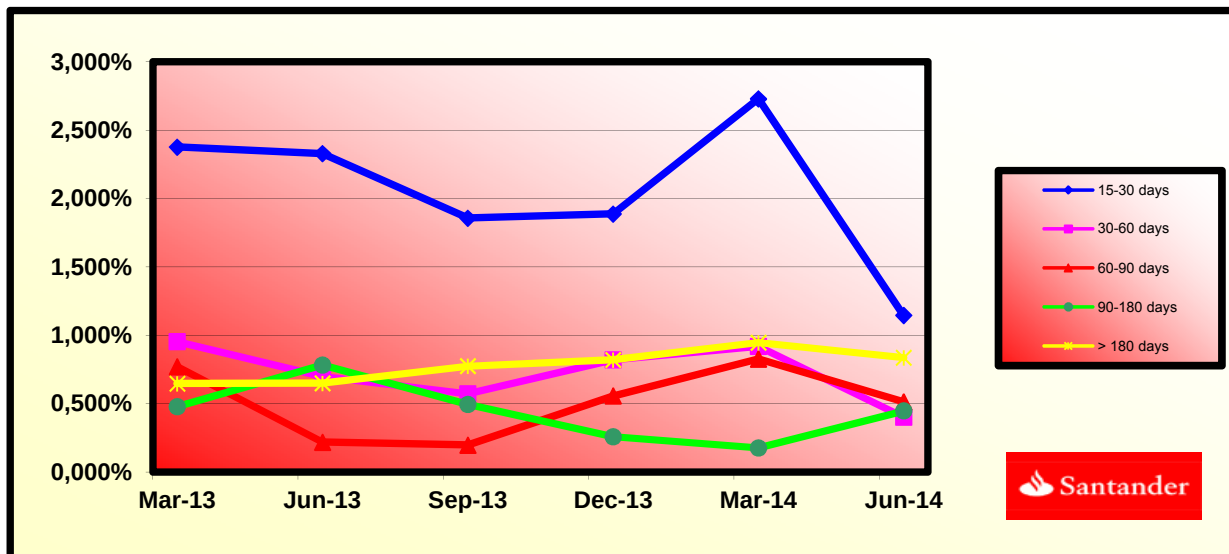
WRITE OFF Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

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 23rd, 2014

Data	Mar-13	Jun-13	Sep-13	Dec-13	Mar-14	Jun-14
15-30 days	2,377%	2,329%	1,857%	1,887%	2,730%	1,145%
30-60 days	0,953%	0,698%	0,572%	0,821%	0,919%	0,401%
60-90 days	0,772%	0,219%	0,198%	0,558%	0,828%	0,514%
90-180 days	0,478%	0,784%	0,496%	0,260%	0,176%	0,447%
> 180 days	0,648%	0,650%	0,775%	0,821%	0,947%	0,836%



FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

LTV

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1.606.691,94	1,03%	166	6,71%
10,00 - 19,99	6.232.688,91	4,00%	229	9,26%
20,00 - 29,99	15.266.573,66	9,80%	315	12,74%
30,00 - 39,99	29.678.676,89	19,04%	447	18,08%
40,00 - 49,99	39.905.153,64	25,60%	522	21,11%
50,00 - 59,99	47.510.933,49	30,48%	612	24,75%
60,00 - 69,99	13.527.464,19	8,68%	162	6,55%
>70	2.125.916,90	1,36%	20	0,81%

FONDO DE TITULIZACIÓN HIPOTECARIA

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June 23rd, 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
			0,93%					2,67%	

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
			0,93%					2,67%	
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	99,07%	97,38%	2,62%	27,31%	2,62%	27,31%	691.671.562,80
1-ago-04	696.303.980,5	658.446.249,53	98,15%	94,56%	2,76%	28,50%	2,89%	29,66%	683.431.174,46
1-sep-04	694.446.992,3	643.293.928,45	97,24%	92,63%	2,52%	26,37%	2,04%	21,91%	675.278.561,46
1-oct-04	692.584.201,0	634.048.209,92	96,34%	91,55%	2,18%	23,27%	1,17%	13,19%	667.212.839,01
1-nov-04	690.715.588,4	621.977.653,84	95,44%	90,05%	2,07%	22,24%	1,64%	17,98%	659.233.130,97
1-dic-04	688.841.136,5	609.001.277,19	94,56%	88,41%	2,03%	21,84%	1,82%	19,78%	651.338.569,76
1-ene-05	686.960.826,9	594.284.705,59	93,68%	86,51%	2,05%	22,00%	2,15%	22,95%	643.528.296,29
1-feb-05	685.074.641,3	581.378.993,09	92,81%	84,86%	2,03%	21,82%	1,90%	20,58%	635.801.459,86
1-mar-05	683.182.561,3	568.673.886,18	91,95%	83,24%	2,02%	21,70%	1,91%	20,70%	628.157.218,11
1-abr-05	681.284.568,7	555.539.672,20	91,09%	81,54%	2,02%	21,72%	2,04%	21,89%	620.594.736,90
1-may-05	679.380.644,8	544.664.633,09	90,25%	80,17%	1,99%	21,42%	1,68%	18,43%	613.113.190,28
1-jun-05	677.470.771,1	529.648.735,03	89,41%	78,18%	2,03%	21,82%	2,48%	26,04%	605.711.760,34
1-jul-05	675.562.618,0	518.463.842,23	88,58%	76,75%	2,02%	21,68%	1,84%	19,93%	598.396.447,88
1-ago-05	673.648.502,0	505.304.334,06	87,75%	75,01%	2,03%	21,84%	2,26%	24,00%	591.159.534,86
1-sep-05	671.728.404,3	493.951.650,06	86,94%	73,53%	2,03%	21,80%	1,97%	21,21%	584.000.228,44
1-oct-05	669.802.306,3	484.569.320,18	86,13%	72,35%	2,00%	21,56%	1,62%	17,77%	576.917.743,51
1-nov-05	667.870.189,3	473.754.323,63	85,33%	70,94%	2,00%	21,53%	1,95%	21,04%	569.911.302,68
1-dic-05	665.932.034,4	462.658.176,25	84,54%	69,48%	2,00%	21,56%	2,06%	22,08%	562.980.136,15
1-ene-06	664.058.843,0	449.742.346,90	83,76%	67,73%	2,03%	21,82%	2,52%	26,36%	556.182.964,70
1-feb-06	662.179.797,8	438.084.410,55	82,98%	66,16%	2,04%	21,95%	2,32%	24,51%	549.458.629,88
1-mar-06	660.294.880,6	425.552.291,59	82,21%	64,45%	2,07%	22,20%	2,58%	26,95%	542.806.395,13
1-abr-06	658.404.073,1	415.056.252,46	81,44%	63,04%	2,08%	22,25%	2,19%	23,30%	536.225.531,13
1-may-06	656.507.356,8	404.097.053,05	80,69%	61,55%	2,09%	22,37%	2,36%	24,91%	529.715.315,68
1-jun-06	654.604.713,2	394.117.678,66	79,94%	60,21%	2,09%	22,41%	2,19%	23,30%	523.275.033,67
1-jul-06	652.751.743,0	383.269.615,98	79,20%	58,72%	2,11%	22,55%	2,48%	25,99%	516.948.024,68
1-ago-06	650.892.982,4	372.799.120,98	78,46%	57,28%	2,12%	22,68%	2,45%	25,78%	510.688.858,09
1-sep-06	649.028.413,1	366.837.949,92	77,73%	56,52%	2,09%	22,40%	1,32%	14,70%	504.496.847,62
1-oct-06	647.158.017,0	361.357.217,64	77,01%	55,84%	2,06%	22,10%	1,21%	13,58%	498.371.313,71
1-nov-06	645.281.775,9	354.958.817,81	76,29%	55,01%	2,04%	21,91%	1,49%	16,43%	492.311.583,45
1-dic-06	643.399.671,6	346.498.605,45	75,59%	53,85%	2,04%	21,93%	2,10%	22,46%	486.316.990,54
1-ene-07	641.550.449,6	339.833.895,11	74,88%	52,97%	2,03%	21,81%	1,64%	18,01%	480.415.903,03
1-feb-07	639.695.448,9	334.067.651,99	74,19%	52,22%	2,01%	21,62%	1,41%	15,69%	474.578.190,49
1-mar-07	637.834.651,2	328.098.011,95	73,50%	51,44%	1,99%	21,47%	1,50%	16,59%	468.803.211,31
1-abr-07	635.968.038,6	321.628.252,24	72,82%	50,57%	1,99%	21,39%	1,68%	18,44%	463.090.330,14
1-may-07	634.095.592,8	315.764.072,62	72,14%	49,80%	1,97%	21,26%	1,53%	16,93%	457.438.917,88
1-jun-07	632.217.295,6	310.676.752,75	71,47%	49,14%	1,95%	21,09%	1,32%	14,73%	451.848.351,58
1-jul-07	630.368.568,9	304.194.453,78	70,81%	48,26%	1,95%	21,05%	1,80%	19,58%	446.343.108,44
1-ago-07	628.514.065,0	298.241.464,36	70,15%	47,45%	1,94%	20,98%	1,67%	18,27%	440.897.095,25
1-sep-07	626.653.765,7	292.771.569,59	69,50%	46,72%	1,93%	20,88%	1,54%	17,02%	435.509.711,78
1-oct-07	624.787.653,0	290.520.687,90	68,85%	46,50%	1,90%	20,52%	0,47%	5,52%	430.180.363,70
1-nov-07	622.915.708,7	286.050.604,09	68,21%	45,92%	1,88%	20,37%	1,24%	13,93%	424.908.462,49
1-dic-07	621.037.914,5	283.270.923,89	67,58%	45,61%	1,85%	20,09%	0,67%	7,78%	419.693.425,40
1-ene-08	619.206.544,4	279.862.352,72	66,95%	45,20%	1,83%	19,88%	0,91%	10,40%	414.569.685,93
1-feb-08	617.369.451,3	275.745.386,25	66,33%	44,66%	1,82%	19,73%	1,18%	13,25%	409.501.120,32
1-mar-08	615.526.617,2	271.593.690,33	65,71%	44,12%	1,80%	19,60%	1,21%	13,60%	404.487.169,19
1-abr-08	613.678.024,3	267.749.345,61	65,10%	43,63%	1,79%	19,46%	1,12%	12,63%	399.527.278,65
1-may-08	611.823.654,5	264.324.566,84	64,50%	43,20%	1,77%	19,29%	0,98%	11,15%	394.620.900,23
1-jun-08	609.963.489,9	260.872.510,15	63,90%	42,77%	1,75%	19,13%	1,01%	11,42%	389.767.490,85
1-jul-08	608.135.559,1	257.568.289,35	63,31%	42,35%	1,74%	18,97%	0,97%	11,04%	384.990.599,01
1-ago-08	606.301.916,0	255.162.915,53	62,72%	42,09%	1,72%	18,76%	0,63%	7,35%	380.265.233,18
1-sep-08	604.462.542,8	252.244.099,09	62,14%	41,73%	1,70%	18,59%	0,84%	9,66%	375.590.870,51
1-oct-08	602.617.421,5	250.266.639,70	61,56%	41,53%	1,68%	18,36%	0,48%	5,61%	370.966.993,26
1-nov-08	600.766.534,3	247.945.865,75	60,99%	41,27%	1,66%	18,16%	0,62%	7,21%	366.393.088,78
1-dic-08	598.909.863,0	246.023.819,18	60,42%	41,08%	1,63%	17,94%	0,47%	5,47%	361.868.649,46
1-ene-09	597.138.803,6	244.162.818,10	59,86%	40,89%	1,61%	17,73%	0,46%	5,41%	357.447.893,16
1-feb-09	595.362.209,7	241.770.560,78	59,30%	40,61%	1,60%	17,56%	0,68%	7,91%	353.074.754,74
1-mar-09	593.580.063,9	239.818.643,06	58,75%	40,40%	1,58%	17,37%	0,51%	5,95%	348.748.751,34
1-abr-09	591.792.348,8	237.656.276,38	58,21%	40,16%	1,56%	17,20%	0,60%	6,99%	344.469.404,86
1-may-09	589.999.047,2	235.740.688,96	57,67%	39,96%	1,54%	17,02%	0,50%	5,89%	340.236.241,87
1-jun-09	588.200.141,5	233.712.846,67	57,13%	39,73%	1,53%	16,86%	0,56%	6,48%	336.048.793,59
1-jul-09	586.477.684,1	230.766.847,02	56,60%	39,35%	1,52%	16,76%	0,97%	11,04%	331.953.048,30
1-ago-09	584.749.844,0	228.151.139,22	56,08%	39,02%	1,51%	16,65%	0,84%	9,64%	327.901.374,95
1-sep-09	583.016.604,4	226.164.988,45	55,55%	38,79%	1,49%	16,50%	0,58%	6,70%	323.893.326,89
1-oct-09	581.277.948,4	224.469.225,81	55,04%	38,62%	1,48%	16,34%	0,45%	5,30%	319.928.461,84
1-nov-09	579.533.859,1	222.862.735,23	54,53%	38,46%	1,46%	16,17%	0,42%	4,89%	316.006.341,88
1-dic-09	577.784.319,5	222.189.720,57	54,02%	38,46%	1,44%	15,95%	0,00%	0,00%	312.126.533,35
1-ene-10	576.045.746,0	220.473.292,16	53,52%	38,27%	1,42%	15,80%	0,47%	5,53%	308.297.401,99
1-feb-10	574.301.739,6	217.939.168,83	53,02%	37,95%	1,41%	15,72%	0,85%	9,73%	304.509.591,38
1-mar-10	572.552.283,1	216.847.752,38	52,53%	37,87%	1,40%	15,54%	0,20%	2,34%	300.762.682,13
1-abr-10	570.797.359,5	215.401.044,27	52,04%	37,74%	1,38%	15,39%	0,36%	4,26%	297.056.258,94
1-may-10	569.036.951,8	213.474.073,06	51,56%	37,51%	1,37%	15,27%	0,59%	6,83%	293.389.910,63
1-jun-10	567.271.042,8	211.807.045,89	51,08%	37,34%	1,36%	15,14%	0,47%	5,52%	289.763.230,00
1-jul-10	565.510.396,9	209.601.115,31	50,61%	37,06%	1,35%	15,05%	0,73%	8,45%	286.181.269,97
1-ago-10	563.744.249,0	207.389.821,04	50,14%	36,79%	1,34%	14,97%	0,75%	8,58%	282.638.090,81
1-sep-10	561.972.581,9	205.707.774,48	49,67%	36,60%	1,33%	14,85%	0,50%	5,82%	279.133.298,21
1-oct-10	560.195.378,3	203.774.123,94	49,21%	36,38%	1,32%	14,76%	0,63%	7,26%	275.666.501,75
1-nov-10	558.412.620,9	202.241.092,55	48,75%	36,22%	1,31%	14,64%	0,44%	5,10%	272.237.314,84
1-dic-10	557.624.292,4	201.824.574,71	48,30%	36,19%	1,29%	14,47%	0,06%	0,78%	269.328.347,18
	554.841.560,5	199.002.635,24	47,85%	35,87%	1,29%	14,42%	0,90%	10,32%	265.495.594,42

1-ene-11	553.053.257,6	197.868.412,62	47,41%	35,78%	1,28%	14,29%	0,25%	2,94%	262.182.223,74
1-feb-11	551.259.366,2	196.746.004,23	46,97%	35,69%	1,26%	14,16%	0,24%	2,89%	258.904.872,01
1-mar-11	549.459.868,9	194.572.695,83	46,53%	35,41%	1,26%	14,09%	0,78%	8,98%	255.663.172,25
1-abr-11	547.654.748,1	193.554.783,75	46,10%	35,34%	1,25%	13,96%	0,20%	2,32%	252.456.761,07
1-may-11	545.843.986,4	192.900.485,57	45,67%	35,34%	1,23%	13,81%	0,01%	0,09%	249.285.278,66
1-jun-11	544.044.494,6	191.925.753,66	45,25%	35,28%	1,22%	13,68%	0,18%	2,09%	246.156.028,19
1-jul-11	542.239.379,4	190.843.268,55	44,83%	35,20%	1,21%	13,56%	0,23%	2,76%	243.060.878,91
1-ago-11	540.428.623,2	188.566.875,18	44,41%	34,89%	1,20%	13,52%	0,86%	9,86%	239.999.482,93
1-sep-11	538.612.208,4	187.548.690,21	44,00%	34,82%	1,19%	13,40%	0,20%	2,43%	236.971.495,77
1-oct-11	536.790.117,3	186.591.613,41	43,59%	34,76%	1,18%	13,28%	0,17%	2,05%	233.976.576,36
1-nov-11	534.962.332,2	185.861.474,02	43,18%	34,74%	1,17%	13,15%	0,05%	0,61%	231.014.386,97
1-dic-11	533.140.919,3	184.756.124,39	42,78%	34,65%	1,16%	13,04%	0,26%	3,02%	228.089.763,04
1-ene-12	531.313.814,5	184.436.647,05	42,38%	34,71%	1,14%	12,89%	-0,17%	-2,06%	225.197.123,62
1-feb-12	529.481.000,0	183.397.166,49	41,99%	34,64%	1,13%	12,79%	0,22%	2,60%	222.336.141,81
1-mar-12	527.642.457,9	181.514.634,58	41,60%	34,40%	1,13%	12,74%	0,68%	7,88%	219.506.493,93
1-abr-12	525.798.170,4	180.566.090,44	41,22%	34,34%	1,12%	12,63%	0,17%	2,06%	216.707.859,50
1-may-12	523.948.119,5	179.583.340,59	40,83%	34,28%	1,11%	12,53%	0,19%	2,29%	213.939.921,18
1-jun-12	522.108.317,6	178.540.868,62	40,45%	34,20%	1,10%	12,43%	0,23%	2,73%	211.208.849,59
1-jul-12	520.262.766,4	177.379.491,87	40,08%	34,09%	1,09%	12,34%	0,30%	3,52%	208.507.748,44
1-ago-12	518.411.447,8	176.330.244,16	39,71%	34,01%	1,08%	12,25%	0,24%	2,80%	205.836.310,88
1-sep-12	516.554.343,9	175.654.945,27	39,34%	34,01%	1,07%	12,14%	0,02%	0,30%	203.194.233,08
1-oct-12	514.691.436,5	174.853.862,71	38,97%	33,97%	1,06%	12,04%	0,10%	1,14%	200.581.214,21
1-nov-12	512.822.707,5	173.322.733,60	38,61%	33,80%	1,06%	11,98%	0,51%	6,00%	197.996.956,40
1-dic-12	510.990.554,5	172.062.201,30	38,25%	33,67%	1,05%	11,91%	0,37%	4,37%	195.457.389,07
1-ene-13	509.152.676,1	170.748.858,32	37,90%	33,54%	1,05%	11,84%	0,41%	4,75%	192.945.744,76
1-feb-13	507.309.054,3	169.700.339,03	37,54%	33,45%	1,04%	11,76%	0,25%	2,99%	190.461.737,30
1-mar-13	505.459.671,1	168.821.375,57	37,19%	33,40%	1,03%	11,67%	0,15%	1,83%	188.005.083,32
1-abr-13	503.604.508,7	167.933.489,45	36,85%	33,35%	1,02%	11,59%	0,16%	1,90%	185.575.502,29
1-may-13	501.743.548,8	167.056.126,96	36,51%	33,30%	1,01%	11,50%	0,15%	1,83%	183.172.716,42
1-jun-13	499.918.705,2	166.101.960,71	36,17%	33,23%	1,01%	11,42%	0,21%	2,47%	180.811.616,59
1-jul-13	498.088.158,9	165.242.835,92	35,83%	33,18%	1,00%	11,34%	0,15%	1,80%	178.476.529,83
1-ago-13	496.251.892,2	164.330.385,36	35,50%	33,11%	0,99%	11,26%	0,18%	2,19%	176.167.189,25
1-sep-13	494.409.887,1	163.295.774,68	35,17%	33,03%	0,98%	11,19%	0,26%	3,07%	173.883.330,61
1-oct-13	492.562.125,7	162.516.799,05	34,84%	32,99%	0,98%	11,11%	0,10%	1,24%	171.624.692,28
1-nov-13	490.708.590,2	161.766.331,20	34,52%	32,97%	0,97%	11,02%	0,09%	1,02%	169.391.015,23
1-dic-13	488.874.532,1	160.802.479,51	34,20%	32,89%	0,96%	10,95%	0,22%	2,64%	167.190.685,02
1-ene-14	487.034.742,6	159.515.269,36	33,88%	32,75%	0,96%	10,91%	0,43%	4,99%	165.014.671,88
1-feb-14	485.189.203,7	158.379.708,67	33,57%	32,64%	0,95%	10,85%	0,33%	3,94%	162.862.725,95
1-mar-14	483.337.897,6	157.408.560,47	33,26%	32,57%	0,95%	10,78%	0,23%	2,75%	160.734.599,83
1-abr-14	481.480.806,1	156.493.291,54	32,95%	32,50%	0,94%	10,71%	0,20%	2,35%	158.630.048,58
1-may-14	479.617.911,2	155.586.066,23	32,64%	32,44%	0,93%	10,65%	0,19%	2,30%	156.548.829,65
1-jun-14	477.761.526,9	154.494.690,79	32,34%	32,34%	0,93%	10,59%	0,32%	3,72%	154.494.690,79

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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
					2,37		3,00

DATA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
					2,37		3,00
22-jun-04	8.329.057	679.000.000	21.000.000	8.329.057	-30.417.716.884	0	0
22-jul-04	1 0	670.670.943	21.000.000	0	0	0	0
22-ago-04	1 0	670.670.943	21.000.000	0	0	0	0
27-sep-04	1 24.458.724	670.670.943	21.000.000	24.458.724	-86.950.763.074	0	0
22-oct-04	1 0	646.212.219	21.000.000	0	0	0	0
22-nov-04	1 0	646.212.219	21.000.000	0	0	0	0
22-dic-04	1 23.684.543	646.212.219	21.000.000	23.684.543	-82.161.678.722	0	0
22-ene-05	1 0	622.527.676	21.000.000	0	0	0	0
22-feb-05	1 0	622.527.676	21.000.000	0	0	0	0
22-mar-05	1 22.933.559	622.527.676	21.000.000	22.933.559	-77.492.497.150	0	0
22-abr-05	1 0	599.594.117	21.000.000	0	0	0	0
22-may-05	1 0	599.594.117	21.000.000	0	0	0	0
22-jun-05	1 22.198.289	599.594.117	21.000.000	22.198.289	-72.965.776.035	0	0
22-jul-05	1 0	577.395.828	21.000.000	0	0	0	0
22-ago-05	1 0	577.395.828	21.000.000	0	0	0	0
22-sep-05	1 21.478.704	577.395.828	21.000.000	21.478.704	-68.624.460.439	0	0
22-oct-05	1 0	555.917.124	21.000.000	0	0	0	0
22-nov-05	1 0	555.917.124	21.000.000	0	0	0	0
22-dic-05	1 20.734.779	555.917.124	21.000.000	20.734.779	-64.360.753.436	0	0
22-ene-06	1 0	535.182.345	21.000.000	0	0	0	0
22-feb-06	1 0	535.182.345	21.000.000	0	0	0	0
22-mar-06	1 19.957.434	535.182.345	21.000.000	19.957.434	-60.151.704.776	0	0
22-abr-06	1 0	515.224.911	21.000.000	0	0	0	0
22-may-06	1 0	515.224.911	21.000.000	0	0	0	0
22-jun-06	1 19.277.506	515.224.911	21.000.000	19.277.506	-56.328.873.842	0	0
22-jul-06	1 0	495.947.405	21.000.000	0	0	0	0
22-ago-06	1 0	495.947.405	21.000.000	0	0	0	0
22-sep-06	1 18.576.711	495.947.405	21.000.000	18.576.711	-52.572.092.052	0	0
22-oct-06	1 0	477.370.694	21.000.000	0	0	0	0
22-nov-06	1 0	477.370.694	21.000.000	0	0	0	0
22-dic-06	1 17.955.411	477.370.694	21.000.000	17.955.411	-49.179.869.851	0	0
22-ene-07	1 0	459.415.283	21.000.000	0	0	0	0
22-feb-07	1 0	459.415.283	21.000.000	0	0	0	0
22-mar-07	1 17.325.573	459.415.283	21.000.000	17.325.573	-45.895.442.586	0	0
22-abr-07	0 0	442.089.710	21.000.000	0	0	0	0
22-may-07	0 0	442.089.710	21.000.000	0	0	0	0
22-jun-07	1 16.747.222	442.089.710	21.000.000	16.747.222	-42.822.645.888	0	0
22-jul-07	0 0	425.342.488	21.000.000	0	0	0	0
22-ago-07	0 0	425.342.488	21.000.000	0	0	0	0
22-sep-07	1 16.162.745	425.342.488	21.000.000	16.162.745	-39.841.165.782	0	0
22-oct-07	0 0	409.179.744	21.000.000	0	0	0	0
22-nov-07	0 0	409.179.744	21.000.000	0	0	0	0
22-dic-07	1 15.610.678	409.179.744	21.000.000	15.610.678	-37.059.749.034	0	0
22-ene-08	0 0	393.569.066	21.000.000	0	0	0	0
22-feb-08	0 0	393.569.066	21.000.000	0	0	0	0
22-mar-08	1 15.042.407	393.569.066	21.000.000	15.042.407	-34.341.815.824	0	0
22-abr-08	0 0	378.526.659	21.000.000	0	0	0	0
22-may-08	0 0	378.526.659	21.000.000	0	0	0	0
22-jun-08	1 14.536.680	378.526.659	21.000.000	14.536.680	-31.849.865.088	0	0
22-jul-08	0 0	363.989.979	21.000.000	0	0	0	0
22-ago-08	0 0	363.989.979	21.000.000	0	0	0	0
22-sep-08	1 14.023.606	363.989.979	21.000.000	14.023.606	-29.435.548.469	0	0
22-oct-08	0 0	349.966.373	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
						2,37		3,00

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-nov-08	0	0	349.966.373	21.000.000	0	0	0	0
22-dic-08	1	13.519.100	349.966.373	21.000.000	13.519.100	-27.146.352.995	0	0
22-ene-09	0	0	336.447.273	21.000.000	0	0	0	0
22-feb-09	0	0	336.447.273	21.000.000	0	0	0	0
22-mar-09	1	12.978.488	336.447.273	21.000.000	12.978.488	-24.892.740.565	0	0
22-abr-09	0	0	323.468.785	21.000.000	0	0	0	0
22-may-09	0	0	323.468.785	21.000.000	0	0	0	0
22-jun-09	1	12.516.357	323.468.785	21.000.000	12.516.357	-22.854.867.079	0	0
22-jul-09	0	0	310.952.428	21.000.000	0	0	0	0
22-ago-09	0	0	310.952.428	21.000.000	0	0	0	0
22-sep-09	1	12.024.586	310.952.428	21.000.000	12.024.586	-20.850.632.912	0	0
22-oct-09	0	0	298.927.842	21.000.000	0	0	0	0
22-nov-09	0	0	298.927.842	21.000.000	0	0	0	0
22-dic-09	1	11.631.060	298.927.842	21.000.000	11.631.060	-19.109.831.341	0	0
22-ene-10	0	0	287.296.782	21.000.000	0	0	0	0
22-feb-10	0	0	287.296.782	21.000.000	0	0	0	0
22-mar-10	1	11.241.143	287.296.782	21.000.000	11.241.143	-17.457.495.147	0	0
22-abr-10	0	0	276.055.639	21.000.000	0	0	0	0
22-may-10	0	0	276.055.639	21.000.000	0	0	0	0
22-jun-10	1	10.874.989	276.055.639	21.000.000	10.874.989	-15.888.358.884	0	0
22-jul-10	0	0	265.180.650	21.000.000	0	0	0	0
22-ago-10	0	0	265.180.650	21.000.000	0	0	0	0
22-sep-10	1	10.514.768	265.180.650	21.000.000	10.514.768	-14.394.717.698	0	0
22-oct-10	0	0	254.665.882	21.000.000	0	0	0	0
22-nov-10	0	0	254.665.882	21.000.000	0	0	0	0
22-dic-10	1	10.170.907	254.665.882	21.000.000	10.170.907	-12.998.419.575	0	0
22-ene-11	0	0	244.494.974	21.000.000	0	0	0	0
22-feb-11	0	0	244.494.974	21.000.000	0	0	0	0
22-mar-11	1	9.832.422	244.494.974	21.000.000	9.832.422	-11.680.917.534	0	0
22-abr-11	0	0	234.662.552	21.000.000	0	0	0	0
22-may-11	0	0	234.662.552	21.000.000	0	0	0	0
22-jun-11	1	9.507.144	234.662.552	21.000.000	9.507.144	-10.419.829.891	0	0
22-jul-11	0	0	225.155.408	21.000.000	0	0	0	0
22-ago-11	0	0	225.155.408	21.000.000	0	0	0	0
22-sep-11	1	9.184.532	225.155.408	21.000.000	9.184.532	-9.221.270.551	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	8.881.733	171.525.721	21.000.000	0	0	7.769.596	-7.093.641.522
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	8.583.269	171.525.721	13.230.404	-34.750.369	28.564.803.427	0	0
22-abr-12	0	0	206.276.090	13.230.404	0	0	0	0
22-may-12	0	0	206.276.090	13.230.404	0	0	0	0
22-jun-12	1	8.297.644	206.276.090	13.230.404	8.297.644	-6.057.280.371	0	0
22-jul-12	0	0	197.978.446	13.230.404	0	0	0	0
22-ago-12	0	0	197.978.446	13.230.404	0	0	0	0
22-sep-12	1	8.014.617	197.978.446	13.230.404	8.014.617	-5.113.325.334	0	0
22-oct-12	0	0	189.963.829	13.230.404	0	0	0	0
22-nov-12	0	0	189.963.829	13.230.404	0	0	0	0
22-dic-12	1	7.736.844	189.963.829	13.230.404	7.736.844	-4.232.053.671	0	0
22-ene-13	0	0	182.226.985	13.230.404	0	0	0	0
22-feb-13	0	0	182.226.985	13.230.404	0	0	0	0
22-mar-13	1	7.452.306	182.226.985	13.230.404	7.452.306	-3.405.703.726	0	0
22-abr-13	0	0	174.774.679	13.230.404	0	0	0	0
22-may-13	0	0	174.774.679	13.230.404	0	0	0	0
22-jun-13	1	7.193.467	174.774.679	13.230.404	7.193.467	-2.625.615.357	0	0
22-jul-13	0	0	167.581.213	13.230.404	0	0	0	0
22-ago-13	0	0	167.581.213	13.230.404	0	0	0	0

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						2,37		3,00

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-sep-13	1	6.928.286	167.581.213	13.230.404	6.928.286	-1.891.422.074	0	0
22-oct-13	0	0	160.652.927	13.230.404	0	0	0	0
22-nov-13	0	0	160.652.927	13.230.404	0	0	0	0
22-dic-13	1	6.692.646	160.652.927	13.230.404	6.692.646	-1.218.061.497	0	0
22-ene-14	1	0	153.960.281	13.230.404	0	0	0	0
22-feb-14	1	0	153.960.281	13.230.404	0	0	0	0
22-mar-14	1	6.456.085	153.960.281	13.230.404	6.456.085	-593.959.837	0	0
22-abr-14	1	0	147.504.196	13.230.404	0	0	0	0
22-may-14	1	0	147.504.196	13.230.404	0	0	0	0
22-jun-14	1	6.239.909	147.504.196	13.230.404	6.239.909	0	0	0
22-jul-14	1	0	141.264.287	13.230.404	0	0	0	0
22-ago-14	1	0	141.264.287	13.230.404	0	0	0	0
22-sep-14	1	6.026.597	141.264.287	13.230.404	6.026.597	554.446.893	0	0
22-oct-14	1	0	135.237.690	13.230.404	0	0	0	0
22-nov-14	1	0	135.237.690	13.230.404	0	0	0	0
22-dic-14	1	5.825.937	135.237.690	13.230.404	5.825.937	1.066.146.552	0	0
22-ene-15	1	0	129.411.753	13.230.404	0	0	0	0
22-feb-15	1	0	129.411.753	13.230.404	0	0	0	0
22-mar-15	1	5.629.748	129.411.753	13.230.404	5.629.748	1.536.921.077	0	0
22-abr-15	1	0	123.782.005	13.230.404	0	0	0	0
22-may-15	1	0	123.782.005	13.230.404	0	0	0	0
22-jun-15	1	5.439.022	123.782.005	13.230.404	5.439.022	1.985.242.864	0	0
22-jul-15	1	0	118.342.984	13.230.404	0	0	0	0
22-ago-15	1	0	118.342.984	13.230.404	0	0	0	0
22-sep-15	1	5.250.309	118.342.984	13.230.404	5.250.309	2.399.391.090	0	0
22-oct-15	1	0	113.092.675	13.230.404	0	0	0	0
22-nov-15	1	0	113.092.675	13.230.404	0	0	0	0
22-dic-15	1	5.073.643	113.092.675	13.230.404	5.073.643	2.780.356.428	0	0
22-ene-16	1	0	108.019.032	13.230.404	0	0	0	0
22-feb-16	1	0	108.019.032	13.230.404	0	0	0	0
22-mar-16	1	4.900.657	108.019.032	13.230.404	4.900.657	3.131.519.576	0	0
22-abr-16	1	0	103.118.375	13.230.404	0	0	0	0
22-may-16	1	0	103.118.375	13.230.404	0	0	0	0
22-jun-16	1	4.734.502	103.118.375	13.230.404	4.734.502	3.460.920.796	0	0
22-jul-16	1	0	98.383.873	13.230.404	0	0	0	0
22-ago-16	1	0	98.383.873	13.230.404	0	0	0	0
22-sep-16	1	4.571.401	98.383.873	13.230.404	4.571.401	3.762.263.050	0	0
22-oct-16	1	0	93.812.472	13.230.404	0	0	0	0
22-nov-16	1	0	93.812.472	13.230.404	0	0	0	0
22-dic-16	1	4.414.438	93.812.472	13.230.404	4.414.438	4.034.796.309	0	0
22-ene-17	1	0	89.398.034	13.230.404	0	0	0	0
22-feb-17	1	0	89.398.034	13.230.404	0	0	0	0
22-mar-17	1	4.259.258	89.398.034	13.230.404	4.259.258	4.276.294.611	0	0
22-abr-17	1	0	85.138.777	13.230.404	0	0	0	0
22-may-17	1	0	85.138.777	13.230.404	0	0	0	0
22-jun-17	1	98.369.181	85.138.777	13.230.404	85.138.777	93.312.099.359	13.230.404	14.500.522.784