



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:** September 23, 2013 - December 23, 2013 **YEAR:** **2013**

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	22.261,32	
		Total Nominal	679.000.000,00	151.154.362,80	22,26 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	45.943,57	
		Total Nominal	21.000.000,00	9.648.149,70	45,94 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period December 23, 2013			Next Payment Date March 24, 2014		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	345,16 €	21,77 €	0,4530 %	25,49 €	20,14 €
CLASS B	712,37 €	85,03 €	0,7930 %	92,10 €	72,76 €
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	2.516
CR's Outstanding to be amortised	700.000.623,37	161.959.824,17
CR's Outstanding per Loan to be amortised	81.871,42	64.371,95
Interest Rate	3,75 %	1,94 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	2,64 %
Average Monthly Single Rate	2,31 %
Constant Prepayment Rate from Constitution	10,95 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	14.035,03	42.076,58	205.030,65
Debt to be amortised	0,00	0,00	161.807.923,45
Total Debt	14.035,03	42.076,58	162.012.954,10

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QUARTERLY BONDS PAYOUT REPORT

December 23, 2013

BONDS. PRINCIPAL

Previous Balance	163.295.746,60 €
Principal Amortised	2.493.234,10 €
Outstanding Balance	160.802.512,50 €
% of Initial Balance	22,97 %
Principal accrued and unpaid	0,00 €

DATA

Determination Date	December 16, 2013
Payment Date	December 23, 2013
Last Payment Date	September 23, 2013
Number of Days (Act/360)	91
Reference Interest Rate (%)	0,293 %
Next Payment Date	March 24, 2014

INTEREST PAID

CLASS A	147.818,30 €
CLASS B	17.856,30 €
Interest accrued and unpaid	0,00 €

RESIDUAL LIFE (YEARS)

	INITIAL	December 23, 2013
CLASS A	4,60	2,64
CLASS B	7,70	3,50

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QUARTERLY COLLATERAL REPORT

December 23, 2013

PRINCIPAL	
Previous Balance	164.401.609,28 €
Principal Amortised	2.441.785,11 €
Outstanding Balance	161.959.824,17 €
Number of Credit Rights	2.516
LTV	40,12%

INTEREST	
Interest received during relevant period	768.236,23 €
Interest accrued during relevant period	489.980,94 €

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	10.038,79 €	7.503,65 €	13.140,60 €	8.801,92 €	112.415,76 €
Interest accrued on Credit Rights in Arrears	3.996,24 €	3.868,70 €	4.607,56 €	4.154,15 €	92.614,89 €
Outstanding Balance	3.056.308,11 €	1.329.273,09 €	902.981,16 €	420.636,87 €	1.330.292,84 €
Number of Credit Rights	43	20	10	6	10
% of Outstanding Balance	1,90 %	0,83 %	0,56 %	0,26 %	0,82%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	1.105.834,60 €
Difference in Actual Period	51.510,06 €
Cumulative WRITE OFF up to date	1.157.344,66 €

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QUARTERLY COLLATERAL REPORT

December 23, 2013

TRANSITORY PROPERTIES	
Last balance	485.299,91 €
Difference in Actual Period	-7.414,41 €
Current balance	477.885,50 €
Transitory properties CR's number	13

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QUARTERLY REPORT - ALLOCATION OF CASH

December 23, 2013

TOTAL CASH RECEIVED END OF PERIOD	3.201.526,05 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	2.441.785,11 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	768.236,23 €
Interest received under GIC	65,00 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	0,00 €
RESERVE FUNDS	0,00 €
OTHERS	-8.560,29 €

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	3.201.526,05 €
ORDINARY EXPENSES	913,87 €
SGFT FEE	14.929,69 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	147.818,30 €
INTEREST PAID TO BONDHOLDERS CLASS B	17.856,30 €
PRINCIPAL WITHHOLDING CLASS A	2.343.636,40 €
PRINCIPAL WITHHOLDING CLASS B	149.597,70 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	12.516,56 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	508.257,23 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

December 23, 2013

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	December 23, 2013
SUBORDINATED ISSUE	3,00 %	6,00 %
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,80 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	December 23, 2013
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,893 %
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,893 %

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TRIGGERS OF THE MODEL

December 23, 2013

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	2.908.274,37 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	3.644.096,04 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	161.959.824,17 €
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	2.908.274,37 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	14.576.384,18 €

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

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DEFINITIONS

December 23, 2013

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.

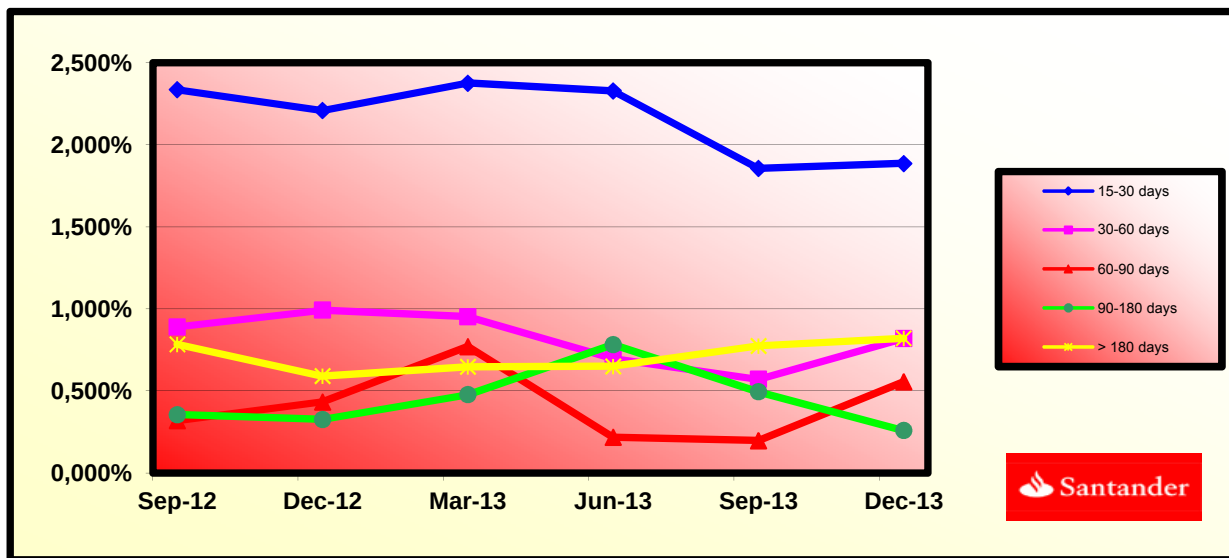
WRITE OFF Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

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
December 23th, 2013

Data	Sep-12	Dec-12	Mar-13	Jun-13	Sep-13	Dec-13
15-30 days	2,337%	2,210%	2,377%	2,329%	1,857%	1,887%
30-60 days	0,890%	0,993%	0,953%	0,698%	0,572%	0,821%
60-90 days	0,320%	0,434%	0,772%	0,219%	0,198%	0,558%
90-180 days	0,356%	0,327%	0,478%	0,784%	0,496%	0,260%
> 180 days	0,786%	0,591%	0,648%	0,650%	0,775%	0,821%



FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

LTV

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1.584.716,11	0,98%	161	6,40%
10,00 - 19,99	5.863.335,86	3,62%	220	8,75%
20,00 - 29,99	15.936.883,17	9,84%	323	12,85%
30,00 - 39,99	28.444.735,97	17,56%	435	17,30%
40,00 - 49,99	40.211.609,61	24,83%	513	20,41%
50,00 - 59,99	48.135.025,30	29,72%	598	23,79%
60,00 - 69,99	19.133.107,59	11,81%	241	9,59%
>70	2.651.024,03	1,64%	23	0,91%

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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
			0,96%					2,31%	

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
			0,96%					2,31%	
	700.000.620,0		100,00%	100,00%					700.000.620,00
1-jun-04	698.155.183,8	679.839.043,01	99,04%	97,38%	2,62%	27,31%	2,62%	27,31%	691.437.286,95
1-jul-04	696.303.980,5	658.446.249,53	98,08%	94,56%	2,76%	28,50%	2,89%	29,66%	682.968.283,37
1-ago-04	694.446.992,3	643.293.928,45	97,14%	92,63%	2,52%	26,37%	2,04%	21,91%	674.592.623,70
1-sep-04	692.584.201,0	634.048.209,92	96,21%	91,55%	2,18%	23,27%	1,17%	13,19%	666.309.332,40
1-oct-04	690.715.588,4	621.977.653,84	95,28%	90,05%	2,07%	22,24%	1,64%	17,98%	658.117.443,81
1-nov-04	688.841.136,5	609.001.277,19	94,36%	88,41%	2,03%	21,84%	1,82%	19,78%	650.016.002,06
1-dic-04	686.960.826,9	594.284.705,59	93,46%	86,51%	2,05%	22,00%	2,15%	22,95%	642.004.060,97
1-ene-05	685.074.641,3	581.378.993,09	92,56%	84,86%	2,03%	21,82%	1,90%	20,58%	634.080.683,99
1-feb-05	683.182.561,3	568.673.886,18	91,67%	83,24%	2,02%	21,70%	1,91%	20,70%	626.244.944,04
1-mar-05	681.284.568,7	555.539.672,20	90,78%	81,54%	2,02%	21,72%	2,04%	21,89%	618.495.923,46
1-abr-05	679.380.644,8	544.664.633,09	89,91%	80,17%	1,99%	21,42%	1,68%	18,43%	610.832.713,91
1-may-05	677.470.771,1	529.648.735,03	89,05%	78,18%	2,03%	21,82%	2,48%	26,04%	603.254.416,27
1-jun-05	675.562.618,0	518.463.842,23	88,19%	76,75%	2,02%	21,68%	1,84%	19,93%	595.766.921,30
1-jul-05	673.648.502,0	505.304.334,06	87,34%	75,01%	2,03%	21,84%	2,26%	24,00%	588.362.457,78
1-ago-05	671.728.404,3	493.951.500,06	86,50%	73,53%	2,03%	21,80%	1,97%	21,21%	581.040.155,08
1-sep-05	669.802.306,3	484.569.320,18	85,67%	72,35%	2,00%	21,56%	1,62%	17,77%	573.799.151,38
1-oct-05	667.870.189,3	473.754.323,63	84,84%	70,94%	2,00%	21,53%	1,95%	21,04%	566.638.593,63
1-nov-05	665.932.034,4	462.658.176,25	84,03%	69,48%	2,00%	21,56%	2,06%	22,08%	559.557.637,44
1-dic-05	664.058.843,0	449.742.346,90	83,22%	67,73%	2,03%	21,82%	2,52%	26,36%	552.614.548,40
1-ene-06	662.179.797,8	438.084.410,55	82,42%	66,16%	2,04%	21,95%	2,32%	24,51%	545.748.443,35
1-feb-06	660.294.880,6	425.552.291,59	81,62%	64,45%	2,07%	22,20%	2,58%	26,95%	538.958.515,11
1-mar-06	658.404.073,1	415.056.252,46	80,84%	63,04%	2,08%	22,25%	2,19%	23,30%	532.243.964,68
1-abr-06	656.507.356,8	404.097.053,05	80,06%	61,55%	2,09%	22,37%	2,36%	24,91%	525.604.001,22
1-may-06	654.604.713,2	394.117.678,66	79,29%	60,21%	2,09%	22,41%	2,19%	23,30%	519.037.841,88
1-jun-06	652.751.743,0	383.269.615,98	78,53%	58,72%	2,11%	22,55%	2,48%	25,99%	512.588.388,04
1-jul-06	650.892.982,4	372.799.120,98	77,77%	57,28%	2,12%	22,68%	2,45%	25,78%	506.210.491,11
1-ago-06	649.028.413,1	366.837.949,92	77,02%	56,52%	2,09%	22,40%	1,32%	14,70%	499.903.400,54
1-sep-06	647.158.017,0	361.357.217,64	76,28%	55,84%	2,06%	22,10%	1,21%	13,58%	493.666.373,42
1-oct-06	645.281.775,9	354.958.817,81	75,55%	55,01%	2,04%	21,91%	1,49%	16,43%	487.498.674,39
1-nov-06	643.399.671,6	346.498.605,45	74,82%	53,85%	2,04%	21,93%	2,10%	22,46%	481.399.575,54
1-dic-06	641.550.449,6	339.833.895,11	74,10%	52,97%	2,03%	21,81%	1,64%	18,01%	475.397.080,98
1-ene-07	639.695.448,9	334.067.651,99	73,39%	52,22%	2,01%	21,62%	1,41%	15,69%	469.461.289,06
1-feb-07	637.834.651,2	328.098.011,95	72,68%	51,44%	1,99%	21,47%	1,50%	16,59%	463.591.499,56
1-mar-07	635.968.038,6	321.628.252,24	71,98%	50,57%	1,99%	21,39%	1,68%	18,44%	457.787.019,38
1-abr-07	634.095.592,8	315.764.072,62	71,29%	49,80%	1,97%	21,26%	1,53%	16,93%	452.047.162,47
1-may-07	632.217.295,6	310.676.752,75	70,60%	49,14%	1,95%	21,09%	1,32%	14,73%	446.371.249,74
1-jun-07	630.368.568,9	304.194.453,78	69,92%	48,26%	1,95%	21,05%	1,80%	19,58%	440.783.390,49
1-jul-07	628.514.065,0	298.241.464,36	69,25%	47,45%	1,94%	20,98%	1,67%	18,27%	435.257.737,72
1-ago-07	626.653.765,7	292.771.569,59	68,59%	46,72%	1,93%	20,88%	1,54%	17,02%	429.793.637,76
1-sep-07	624.787.653,0	290.520.687,90	67,93%	46,50%	1,90%	20,52%	0,47%	5,52%	424.390.443,63
1-oct-07	622.915.708,7	286.050.604,09	67,27%	45,92%	1,88%	20,37%	1,24%	13,93%	419.047.514,90
1-nov-07	621.037.914,5	283.270.923,89	66,62%	45,61%	1,85%	20,09%	0,67%	7,78%	413.764.217,66
1-dic-07	619.206.544,4	279.862.352,72	65,98%	45,20%	1,83%	19,88%	0,91%	10,40%	408.574.428,68
1-ene-08	617.369.451,3	275.745.386,25	65,35%	44,66%	1,82%	19,73%	1,18%	13,25%	403.442.465,44
1-feb-08	615.526.617,2	271.593.690,33	64,72%	44,12%	1,80%	19,60%	1,21%	13,60%	398.367.720,05
1-mar-08	613.678.024,3	267.749.345,61	64,10%	43,63%	1,79%	19,46%	1,12%	12,63%	393.349.590,78
1-abr-08	611.823.654,5	264.324.566,84	63,48%	43,20%	1,77%	19,29%	0,98%	11,15%	388.387.482,04
1-may-08	609.963.489,9	260.872.510,15	62,87%	42,77%	1,75%	19,13%	1,01%	11,42%	383.480.804,28
1-jun-08	608.135.559,1	257.568.289,35	62,26%	42,35%	1,74%	18,97%	0,97%	11,04%	378.652.663,70
1-jul-08	606.301.916,0	255.162.915,53	61,67%	42,09%	1,72%	18,76%	0,63%	7,35%	373.878.410,40
1-ago-08	604.462.542,8	252.244.099,09	61,07%	41,73%	1,70%	18,59%	0,84%	9,66%	369.157.477,37
1-sep-08	602.617.421,5	250.266.639,70	60,48%	41,53%	1,68%	18,36%	0,48%	5,61%	364.489.303,36
1-oct-08	600.766.534,3	247.945.865,75	59,90%	41,27%	1,66%	18,16%	0,62%	7,21%	359.873.332,86
1-nov-08	598.909.863,0	246.023.819,18	59,33%	41,08%	1,63%	17,94%	0,47%	5,47%	355.309.015,97
1-dic-08	597.138.803,6	244.162.818,10	58,76%	40,89%	1,61%	17,73%	0,46%	5,41%	350.849.518,82
1-ene-09	595.362.209,7	241.770.560,78	58,19%	40,61%	1,60%	17,56%	0,68%	7,91%	346.439.724,90
1-feb-09	593.580.063,9	239.818.643,06	57,63%	40,40%	1,58%	17,37%	0,51%	5,95%	342.079.111,59
1-mar-09	591.792.348,8	237.656.276,38	57,08%	40,16%	1,56%	17,20%	0,60%	6,99%	337.767.161,63
1-abr-09	589.999.047,2	235.740.688,96	56,53%	39,96%	1,54%	17,02%	0,50%	5,89%	333.503.363,00
1-may-09	588.200.141,5	233.712.846,67	55,98%	39,73%	1,53%	16,86%	0,56%	6,48%	329.287.208,89
1-jun-09	586.477.684,1	230.766.847,02	55,44%	39,35%	1,52%	16,76%	0,97%	11,04%	325.163.700,03
1-jul-09	584.749.844,0	228.151.139,22	54,91%	39,02%	1,51%	16,65%	0,84%	9,64%	321.086.102,68
1-ago-09	583.016.604,4	226.164.988,45	54,38%	38,79%	1,49%	16,50%	0,58%	6,70%	317.053.934,34
1-sep-09	581.277.948,4	224.469.225,81	53,86%	38,62%	1,48%	16,34%	0,45%	5,30%	313.066.717,48
1-oct-09	579.533.859,1	222.862.735,23	53,34%	38,46%	1,46%	16,17%	0,42%	4,89%	309.123.979,39
1-nov-09	577.784.319,5	222.189.720,57	52,83%	38,46%	1,44%	15,95%	0,00%	0,00%	305.225.252,17
1-dic-09	576.045.746,0	220.473.292,16	52,32%	38,27%	1,42%	15,80%	0,47%	5,53%	301.378.670,46
1-ene-10	574.301.739,6	217.939.168,83	51,82%	37,95%	1,41%	15,72%	0,85%	9,73%	297.575.039,23
1-feb-10	572.552.283,1	216.847.752,38	51,32%	37,87%	1,40%	15,54%	0,20%	2,34%	293.813.906,46
1-mar-10	570.797.359,5	215.401.044,27	50,82%	37,74%	1,38%	15,39%	0,36%	4,26%	290.094.824,70
1-abr-10	569.036.951,8	213.474.073,06	50,33%	37,51%	1,37%	15,27%	0,59%	6,83%	286.417.351,08
1-may-10	567.271.042,8	211.807.045,89	49,85%	37,34%	1,36%	15,14%	0,47%	5,52%	282.781.047,22
1-jun-10	565.510.396,9	209.601.115,31	49,37%	37,06%	1,35%	15,05%	0,73%	8,45%	279.190.802,03
1-jul-10	563.744.249,0	207.389.821,04	48,89%	36,79%	1,34%	14,97%	0,75%	8,58%	275.640.777,26
1-ago-10	561.972.581,9	205.707.774,48	48,42%	36,60%	1,33%	14,85%	0,50%	5,82%	272.130.548,85
1-sep-10	560.195.378,3	203.774.123,94	47,96%	36,38%	1,32%	14,76%	0,63%	7,26%	268.659.697,09
1-oct-10	558.412.620,9	202.241.092,55	47,50%	36,22%	1,31%	14,64%	0,44%	5,10%	265.227.806,51
1-nov-10	557.624.292,4	201.824.574,71	47,04%	36,19%	1,29%	14,47%	0,06%	0,78%	262.304.863,03
1-dic-10	554.841.560,5	199.002.635,24	46,59%	35,87%	1,29%	14,42%	0,90%	10,32%	258.484.479,07

1-ene-11	553.053.257,6	197.868.412,62	46,14%	35,78%	1,28%	14,29%	0,25%	2,94%	255.172.148,17
1-feb-11	551.259.366,2	196.746.004,23	45,69%	35,69%	1,26%	14,16%	0,24%	2,89%	251.897.075,48
1-mar-11	549.459.868,9	194.572.695,83	45,26%	35,41%	1,26%	14,09%	0,78%	8,98%	248.658.867,34
1-abr-11	547.654.748,1	193.554.783,75	44,82%	35,34%	1,25%	13,96%	0,20%	2,32%	245.457.134,09
1-may-11	545.843.986,4	192.900.485,57	44,39%	35,34%	1,23%	13,81%	0,01%	0,09%	242.291.490,06
1-jun-11	544.044.494,6	191.925.753,66	43,96%	35,28%	1,22%	13,68%	0,18%	2,09%	239.168.995,54
1-jul-11	542.239.379,4	190.843.268,55	43,54%	35,20%	1,21%	13,56%	0,23%	2,76%	236.081.710,48
1-ago-11	540.428.623,2	188.566.875,18	43,12%	34,89%	1,20%	13,52%	0,86%	9,86%	233.029.262,38
1-sep-11	538.612.208,4	187.548.690,21	42,70%	34,82%	1,19%	13,40%	0,20%	2,43%	230.011.282,55
1-oct-11	536.790.117,3	186.591.613,41	42,29%	34,76%	1,18%	13,28%	0,17%	2,05%	227.027.406,04
1-nov-11	534.962.332,2	185.861.474,02	41,89%	34,74%	1,17%	13,15%	0,05%	0,61%	224.077.271,66
1-dic-11	533.140.919,3	184.756.124,39	41,48%	34,65%	1,16%	13,04%	0,26%	3,02%	221.165.534,77
1-ene-12	531.313.814,5	184.436.647,05	41,08%	34,71%	1,14%	12,89%	-0,17%	-2,06%	218.286.747,68
1-feb-12	529.481.000,0	183.397.166,49	40,69%	34,64%	1,13%	12,79%	0,22%	2,60%	215.440.561,14
1-mar-12	527.642.457,9	181.514.634,58	40,30%	34,40%	1,13%	12,74%	0,68%	7,88%	212.626.629,47
1-abr-12	525.798.170,4	180.566.090,44	39,91%	34,34%	1,12%	12,63%	0,17%	2,06%	209.844.610,53
1-may-12	523.948.119,5	179.583.340,59	39,53%	34,28%	1,11%	12,53%	0,19%	2,29%	207.094.165,67
1-jun-12	522.108.317,6	178.540.868,62	39,15%	34,20%	1,10%	12,43%	0,23%	2,73%	204.381.234,90
1-jul-12	520.262.766,4	177.379.491,87	38,77%	34,09%	1,09%	12,34%	0,30%	3,52%	201.699.109,95
1-ago-12	518.411.447,8	176.330.244,16	38,40%	34,01%	1,08%	12,25%	0,24%	2,80%	199.047.463,70
1-sep-12	516.554.343,9	175.654.945,27	38,03%	34,01%	1,07%	12,14%	0,02%	0,30%	196.425.972,40
1-oct-12	514.691.436,5	174.853.862,71	37,66%	33,97%	1,06%	12,04%	0,10%	1,14%	193.834.315,59
1-nov-12	512.822.707,5	173.322.733,60	37,30%	33,80%	1,06%	11,98%	0,51%	6,00%	191.272.176,12
1-dic-12	510.990.554,5	172.062.201,30	36,94%	33,67%	1,05%	11,91%	0,37%	4,37%	188.754.908,02
1-ene-13	509.152.676,1	170.748.858,32	36,58%	33,54%	1,05%	11,84%	0,41%	4,75%	186.266.279,61
1-feb-13	507.309.054,3	169.700.339,03	36,23%	33,45%	1,04%	11,76%	0,25%	2,99%	183.805.986,44
1-mar-13	505.459.671,1	168.821.375,57	35,88%	33,40%	1,03%	11,67%	0,15%	1,83%	181.373.727,24
1-abr-13	503.604.508,7	167.933.489,45	35,54%	33,35%	1,02%	11,59%	0,16%	1,90%	178.969.203,77
1-may-13	501.743.548,8	167.056.126,96	35,20%	33,30%	1,01%	11,50%	0,15%	1,83%	176.592.120,90
1-jun-13	499.918.705,2	166.101.960,71	34,86%	33,23%	1,01%	11,42%	0,21%	2,47%	174.256.802,61
1-jul-13	498.088.158,9	165.242.835,92	34,52%	33,18%	1,00%	11,34%	0,15%	1,80%	171.948.107,60
1-ago-13	496.251.892,2	164.330.385,36	34,19%	33,11%	0,99%	11,26%	0,18%	2,19%	169.665.752,56
1-sep-13	494.409.887,1	163.295.774,68	33,86%	33,03%	0,98%	11,19%	0,26%	3,07%	167.409.457,14
1-oct-13	492.562.125,7	162.516.799,05	33,53%	32,99%	0,98%	11,11%	0,10%	1,24%	165.178.943,82
1-nov-13	490.708.590,2	161.766.331,20	33,21%	32,97%	0,97%	11,02%	0,09%	1,02%	162.973.937,94
1-dic-13	488.874.532,1	160.802.479,51	32,89%	32,89%	0,96%	10,95%	0,22%	2,64%	160.802.479,51

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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
					2,64		3,50

DATA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
					2,64		3,50
22-jun-04	8.563.333	679.000.000	21.000.000	8.563.333	-29.714.765.680	0	0
22-jul-04	1 0	670.436.667	21.000.000	0	0	0	0
22-ago-04	1 0	670.436.667	21.000.000	0	0	0	0
27-sep-04	1 25.127.955	670.436.667	21.000.000	25.127.955	-84.756.590.699	0	0
22-oct-04	1 0	645.308.712	21.000.000	0	0	0	0
22-nov-04	1 0	645.308.712	21.000.000	0	0	0	0
22-dic-04	1 24.305.271	645.308.712	21.000.000	24.305.271	-79.891.427.180	0	0
22-ene-05	1 0	621.003.441	21.000.000	0	0	0	0
22-feb-05	1 0	621.003.441	21.000.000	0	0	0	0
22-mar-05	1 23.508.138	621.003.441	21.000.000	23.508.138	-75.155.515.638	0	0
22-abr-05	1 0	597.495.303	21.000.000	0	0	0	0
22-may-05	1 0	597.495.303	21.000.000	0	0	0	0
22-jun-05	1 22.729.002	597.495.303	21.000.000	22.729.002	-70.573.551.713	0	0
22-jul-05	1 0	574.766.301	21.000.000	0	0	0	0
22-ago-05	1 0	574.766.301	21.000.000	0	0	0	0
22-sep-05	1 21.967.770	574.766.301	21.000.000	21.967.770	-66.188.890.746	0	0
22-oct-05	1 0	552.798.531	21.000.000	0	0	0	0
22-nov-05	1 0	552.798.531	21.000.000	0	0	0	0
22-dic-05	1 21.184.603	552.798.531	21.000.000	21.184.603	-61.901.409.916	0	0
22-ene-06	1 0	531.613.928	21.000.000	0	0	0	0
22-feb-06	1 0	531.613.928	21.000.000	0	0	0	0
22-mar-06	1 20.370.584	531.613.928	21.000.000	20.370.584	-57.689.493.088	0	0
22-abr-06	1 0	511.243.345	21.000.000	0	0	0	0
22-may-06	1 0	511.243.345	21.000.000	0	0	0	0
22-jun-06	1 19.655.577	511.243.345	21.000.000	19.655.577	-53.856.279.992	0	0
22-jul-06	1 0	491.587.768	21.000.000	0	0	0	0
22-ago-06	1 0	491.587.768	21.000.000	0	0	0	0
22-sep-06	1 18.922.015	491.587.768	21.000.000	18.922.015	-50.105.494.712	0	0
22-oct-06	1 0	472.665.753	21.000.000	0	0	0	0
22-nov-06	1 0	472.665.753	21.000.000	0	0	0	0
22-dic-06	1 18.269.292	472.665.753	21.000.000	18.269.292	-46.714.580.791	0	0
22-ene-07	1 0	454.396.461	21.000.000	0	0	0	0
22-feb-07	1 0	454.396.461	21.000.000	0	0	0	0
22-mar-07	1 17.610.062	454.396.461	21.000.000	17.610.062	-43.444.021.952	0	0
22-abr-07	0 0	436.786.399	21.000.000	0	0	0	0
22-may-07	0 0	436.786.399	21.000.000	0	0	0	0
22-jun-07	1 17.003.629	436.786.399	21.000.000	17.003.629	-40.383.618.612	0	0
22-jul-07	0 0	419.782.770	21.000.000	0	0	0	0
22-ago-07	0 0	419.782.770	21.000.000	0	0	0	0
22-sep-07	1 16.392.947	419.782.770	21.000.000	16.392.947	-37.425.097.691	0	0
22-oct-07	0 0	403.389.824	21.000.000	0	0	0	0
22-nov-07	0 0	403.389.824	21.000.000	0	0	0	0
22-dic-07	1 15.816.015	403.389.824	21.000.000	15.816.015	-34.668.704.774	0	0
22-ene-08	0 0	387.573.809	21.000.000	0	0	0	0
22-feb-08	0 0	387.573.809	21.000.000	0	0	0	0
22-mar-08	1 15.224.838	387.573.809	21.000.000	15.224.838	-31.987.384.416	0	0
22-abr-08	0 0	372.348.971	21.000.000	0	0	0	0
22-may-08	0 0	372.348.971	21.000.000	0	0	0	0
22-jun-08	1 14.696.927	372.348.971	21.000.000	14.696.927	-29.526.126.509	0	0
22-jul-08	0 0	357.652.044	21.000.000	0	0	0	0
22-ago-08	0 0	357.652.044	21.000.000	0	0	0	0
22-sep-08	1 14.163.360	357.652.044	21.000.000	14.163.360	-27.151.161.762	0	0
22-oct-08	0 0	343.488.683	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
						2,64		3,50

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-nov-08	0	0	343.488.683	21.000.000	0	0	0	0
22-dic-08	1	13.639.785	343.488.683	21.000.000	13.639.785	-24.906.246.574	0	0
22-ene-09	0	0	329.848.899	21.000.000	0	0	0	0
22-feb-09	0	0	329.848.899	21.000.000	0	0	0	0
22-mar-09	1	13.082.357	329.848.899	21.000.000	13.082.357	-22.710.972.082	0	0
22-abr-09	0	0	316.766.542	21.000.000	0	0	0	0
22-may-09	0	0	316.766.542	21.000.000	0	0	0	0
22-jun-09	1	12.603.462	316.766.542	21.000.000	12.603.462	-20.720.090.867	0	0
22-jul-09	0	0	304.163.080	21.000.000	0	0	0	0
22-ago-09	0	0	304.163.080	21.000.000	0	0	0	0
22-sep-09	1	12.096.983	304.163.080	21.000.000	12.096.983	-18.774.516.925	0	0
22-oct-09	0	0	292.066.097	21.000.000	0	0	0	0
22-nov-09	0	0	292.066.097	21.000.000	0	0	0	0
22-dic-09	1	11.688.047	292.066.097	21.000.000	11.688.047	-17.076.236.702	0	0
22-ene-10	0	0	280.378.050	21.000.000	0	0	0	0
22-feb-10	0	0	280.378.050	21.000.000	0	0	0	0
22-mar-10	1	11.283.846	280.378.050	21.000.000	11.283.846	-15.470.152.530	0	0
22-abr-10	0	0	269.094.205	21.000.000	0	0	0	0
22-may-10	0	0	269.094.205	21.000.000	0	0	0	0
22-jun-10	1	10.904.023	269.094.205	21.000.000	10.904.023	-13.946.244.994	0	0
22-jul-10	0	0	258.190.182	21.000.000	0	0	0	0
22-ago-10	0	0	258.190.182	21.000.000	0	0	0	0
22-sep-10	1	10.531.105	258.190.182	21.000.000	10.531.105	-12.500.421.568	0	0
22-oct-10	0	0	247.659.077	21.000.000	0	0	0	0
22-nov-10	0	0	247.659.077	21.000.000	0	0	0	0
22-dic-10	1	10.175.218	247.659.077	21.000.000	10.175.218	-11.152.038.943	0	0
22-ene-11	0	0	237.483.859	21.000.000	0	0	0	0
22-feb-11	0	0	237.483.859	21.000.000	0	0	0	0
22-mar-11	1	9.825.612	237.483.859	21.000.000	9.825.612	-9.884.565.405	0	0
22-abr-11	0	0	227.658.247	21.000.000	0	0	0	0
22-may-11	0	0	227.658.247	21.000.000	0	0	0	0
22-jun-11	1	9.489.872	227.658.247	21.000.000	9.489.872	-8.673.742.826	0	0
22-jul-11	0	0	218.168.376	21.000.000	0	0	0	0
22-ago-11	0	0	218.168.376	21.000.000	0	0	0	0
22-sep-11	1	9.157.713	218.168.376	21.000.000	9.157.713	-7.527.640.078	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	8.845.748	171.525.721	21.000.000	0	0	7.769.596	-5.679.574.976
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	8.538.905	171.525.721	13.230.404	-27.870.505	17.837.122.989	0	0
22-abr-12	0	0	199.396.225	13.230.404	0	0	0	0
22-may-12	0	0	199.396.225	13.230.404	0	0	0	0
22-jun-12	1	8.245.395	199.396.225	13.230.404	8.245.395	-4.518.476.225	0	0
22-jul-12	0	0	191.150.831	13.230.404	0	0	0	0
22-ago-12	0	0	191.150.831	13.230.404	0	0	0	0
22-sep-12	1	7.955.262	191.150.831	13.230.404	7.955.262	-3.627.599.699	0	0
22-oct-12	0	0	183.195.568	13.230.404	0	0	0	0
22-nov-12	0	0	183.195.568	13.230.404	0	0	0	0
22-dic-12	1	7.671.064	183.195.568	13.230.404	7.671.064	-2.799.938.498	0	0
22-ene-13	0	0	175.524.504	13.230.404	0	0	0	0
22-feb-13	0	0	175.524.504	13.230.404	0	0	0	0
22-mar-13	1	7.381.181	175.524.504	13.230.404	7.381.181	-2.029.824.716	0	0
22-abr-13	0	0	168.143.323	13.230.404	0	0	0	0
22-may-13	0	0	168.143.323	13.230.404	0	0	0	0
22-jun-13	1	7.116.925	168.143.323	13.230.404	7.116.925	-1.302.397.206	0	0
22-jul-13	0	0	161.026.399	13.230.404	0	0	0	0
22-ago-13	0	0	161.026.399	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
						2,64		3,50

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-sep-13	1	6.847.345	161.026.399	13.230.404	6.847.345	-623.108.438	0	0
22-oct-13	0	0	154.179.053	13.230.404	0	0	0	0
22-nov-13	0	0	154.179.053	13.230.404	0	0	0	0
22-dic-13	1	6.606.978	154.179.053	13.230.404	6.606.978	0	0	0
22-ene-14	1	0	147.572.076	13.230.404	0	0	0	0
22-feb-14	1	0	147.572.076	13.230.404	0	0	0	0
22-mar-14	1	6.366.437	147.572.076	13.230.404	6.366.437	572.979.357	0	0
22-abr-14	1	0	141.205.638	13.230.404	0	0	0	0
22-may-14	1	0	141.205.638	13.230.404	0	0	0	0
22-jun-14	1	6.146.175	141.205.638	13.230.404	6.146.175	1.118.603.902	0	0
22-jul-14	1	0	135.059.463	13.230.404	0	0	0	0
22-ago-14	1	0	135.059.463	13.230.404	0	0	0	0
22-sep-14	1	5.929.311	135.059.463	13.230.404	5.929.311	1.624.631.189	0	0
22-oct-14	1	0	129.130.152	13.230.404	0	0	0	0
22-nov-14	1	0	129.130.152	13.230.404	0	0	0	0
22-dic-14	1	5.725.209	129.130.152	13.230.404	5.725.209	2.089.701.235	0	0
22-ene-15	1	0	123.404.943	13.230.404	0	0	0	0
22-feb-15	1	0	123.404.943	13.230.404	0	0	0	0
22-mar-15	1	5.525.987	123.404.943	13.230.404	5.525.987	2.514.324.239	0	0
22-abr-15	1	0	117.878.956	13.230.404	0	0	0	0
22-may-15	1	0	117.878.956	13.230.404	0	0	0	0
22-jun-15	1	5.332.579	117.878.956	13.230.404	5.332.579	2.916.920.462	0	0
22-jul-15	1	0	112.546.377	13.230.404	0	0	0	0
22-ago-15	1	0	112.546.377	13.230.404	0	0	0	0
22-sep-15	1	5.141.665	112.546.377	13.230.404	5.141.665	3.285.523.739	0	0
22-oct-15	1	0	107.404.713	13.230.404	0	0	0	0
22-nov-15	1	0	107.404.713	13.230.404	0	0	0	0
22-dic-15	1	4.962.809	107.404.713	13.230.404	4.962.809	3.622.850.805	0	0
22-ene-16	1	0	102.441.903	13.230.404	0	0	0	0
22-feb-16	1	0	102.441.903	13.230.404	0	0	0	0
22-mar-16	1	4.787.990	102.441.903	13.230.404	4.787.990	3.930.939.395	0	0
22-abr-16	1	0	97.653.914	13.230.404	0	0	0	0
22-may-16	1	0	97.653.914	13.230.404	0	0	0	0
22-jun-16	1	4.620.191	97.653.914	13.230.404	4.620.191	4.218.234.758	0	0
22-jul-16	1	0	93.033.722	13.230.404	0	0	0	0
22-ago-16	1	0	93.033.722	13.230.404	0	0	0	0
22-sep-16	1	4.455.795	93.033.722	13.230.404	4.455.795	4.478.073.668	0	0
22-oct-16	1	0	88.577.928	13.230.404	0	0	0	0
22-nov-16	1	0	88.577.928	13.230.404	0	0	0	0
22-dic-16	1	4.297.716	88.577.928	13.230.404	4.297.716	4.710.297.150	0	0
22-ene-17	1	0	84.280.211	13.230.404	0	0	0	0
22-feb-17	1	0	84.280.211	13.230.404	0	0	0	0
22-mar-17	1	4.141.798	84.280.211	13.230.404	4.141.798	4.912.172.603	0	0
22-abr-17	1	0	80.138.413	13.230.404	0	0	0	0
22-may-17	1	0	80.138.413	13.230.404	0	0	0	0
22-jun-17	1	93.368.817	80.138.413	13.230.404	80.138.413	102.416.891.954	13.230.404	16.908.456.312