



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, 2013 - June 24, 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	22.994,97	
		Total Nominal	679.000.000,00	156.135.846,30	22,99 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	47.457,70	
		Total Nominal	21.000.000,00	9.966.117,00	47,46 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period June 24, 2013			Next Payment Date September 23, 2013		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	376,47 €	22,58 €	0,3740 %	21,74 €	17,17 €
CLASS B	776,98 €	89,42 €	0,7140 %	85,65 €	67,66 €
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	2.551
CR's Outstanding to be amortised	700.000.623,37	167.036.577,48
CR's Outstanding per Loan to be amortised	81.871,42	65.478,86
Interest Rate	3,75 %	2,11 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	2,47 %
Average Monthly Single Rate	2,83 %
Constant Prepayment Rate from Constitution	11,42 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	11.933,45	38.488,64	180.658,25
Debt to be amortised	0,00	0,00	166.907.620,67
Total Debt	11.933,45	38.488,64	167.088.278,92

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QUARTERLY BONDS PAYOUT REPORT

June 24, 2013

BONDS. PRINCIPAL	
Previous Balance	168.821.360,40 €
Principal Amortised	2.719.397,10 €
Outstanding Balance	166.101.963,30 €
% of Initial Balance	23,73 %
Principal accrued and unpaid	0,00 €

DATA	
Determination Date	June 17, 2013
Payment Date	June 24, 2013
Last Payment Date	March 22, 2013
Number of Days (Act/360)	94
Reference Interest Rate (%)	0,214 %
Next Payment Date	September 23, 2013

INTEREST PAID	
CLASS A	153.318,20 €
CLASS B	18.778,20 €
Interest accrued and unpaid	0,00 €

RESIDUAL LIFE (YEARS)		
	INITIAL	June 24, 2013
CLASS A	4,60	2,88
CLASS B	7,70	4,00

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QUARTERLY COLLATERAL REPORT

June 24, 2013

PRINCIPAL	
Previous Balance	169.845.527,72 €
Principal Amortised	2.808.950,24 €
Outstanding Balance	167.036.577,48 €
Number of Credit Rights	2.551
LTV	40,83%

INTEREST	
Interest received during relevant period	895.947,82 €
Interest accrued during relevant period	904.858,74 €

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	8.852,15 €	6.366,60 €	3.452,72 €	14.978,40 €	95.306,94 €
Interest accrued on Credit Rights in Arrears	3.081,30 €	3.541,72 €	2.445,40 €	7.703,80 €	85.351,31 €
Outstanding Balance	3.889.610,36 €	1.166.693,96 €	365.282,50 €	1.309.294,07 €	1.086.496,69 €
Number of Credit Rights	46	17	6	16	6
% of Outstanding Balance	2,33%	0,70%	0,22%	0,78%	0,65%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	1.024.152,12 €
Difference in Actual Period	-89.535,37 €
Cumulative WRITE OFF up to date	934.616,75 €

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QUARTERLY COLLATERAL REPORT

June 24, 2013

TRANSITORY PROPERTIES	
Last balance	437.361,26 €
Difference in Actual Period	50.265,97 €
Current balance	487.627,23 €
Transitory properties CR's number	13

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QUARTERLY REPORT - ALLOCATION OF CASH

June 24, 2013

TOTAL CASH RECEIVED END OF PERIOD	3.594.484,54 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	2.701.038,09 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	895.947,82 €
Interest received under GIC	-2.207,49 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	15.500,00 €
RESERVE FUNDS	0,00 €
OTHERS	-15.793,88 €

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	3.594.484,54 €
ORDINARY EXPENSES	11.079,88 €
SGFT FEE	14.929,69 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	153.318,20 €
INTEREST PAID TO BONDHOLDERS CLASS B	18.778,20 €
PRINCIPAL WITHHOLDING CLASS A	2.556.231,30 €
PRINCIPAL WITHHOLDING CLASS B	163.165,80 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	12.755,97 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	658.225,50 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

June 24, 2013

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	June 24, 2013
SUBORDINATED ISSUE	3,00 %	6,00 %
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,68 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	June 24, 2013
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,814 %
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	0,814 %

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TRIGGERS OF THE MODEL

June 24, 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	3.330.407,51 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	3.758.322,99 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	167.036.577,48 €
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	3.330.407,51 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	15.033.291,97 €

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

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DEFINITIONS

June 24, 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.

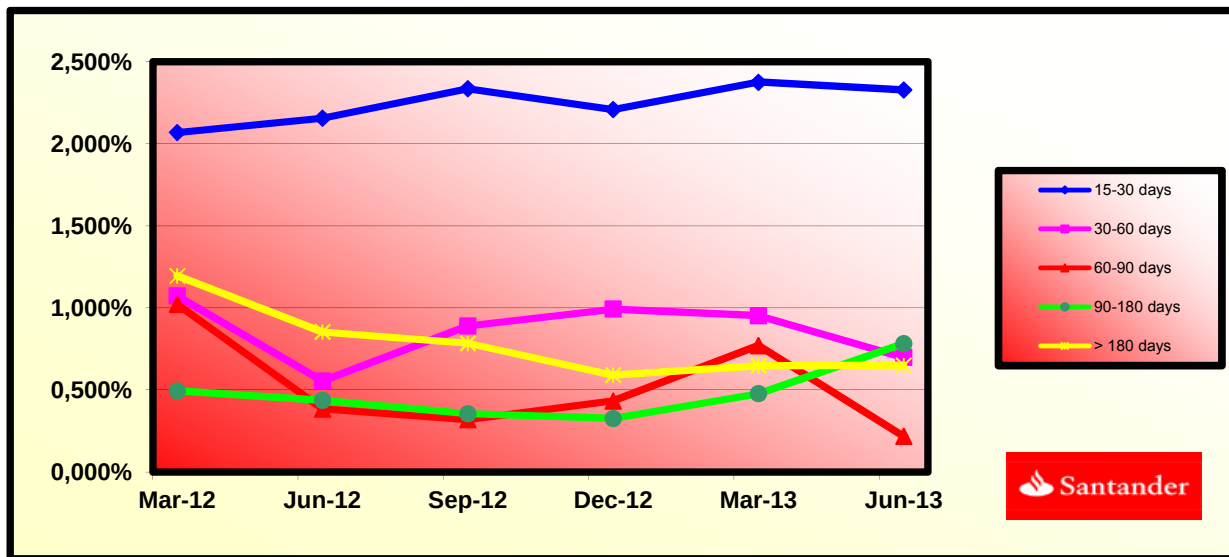
TRANSITORY PROPERTIES Those assets in the balance of the Fund as a consequence of a judicial or non-judicial process.

FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

HISTORICAL ARREARS REPORT

June 24th, 2013

Data	Mar-12	Jun-12	Sep-12	Dec-12	Mar-13	Jun-13
15-30 days	2,070%	2,158%	2,337%	2,210%	2,377%	2,329%
30-60 days	1,074%	0,555%	0,890%	0,993%	0,953%	0,698%
60-90 days	1,023%	0,386%	0,320%	0,434%	0,772%	0,219%
90-180 days	0,495%	0,437%	0,356%	0,327%	0,478%	0,784%
> 180 days	1,197%	0,854%	0,786%	0,591%	0,648%	0,650%



FONDO DE TITULIZACIÓN HIPOTECARIA
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LTV

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1.480.823,84	0,89%	155	6,08%
10,00 - 19,99	5.586.614,39	3,34%	214	8,40%
20,00 - 29,99	15.421.499,32	9,23%	319	12,51%
30,00 - 39,99	27.960.698,39	16,74%	432	16,95%
40,00 - 49,99	42.065.665,40	25,18%	524	20,56%
50,00 - 59,99	44.502.198,42	26,64%	535	20,99%
60,00 - 69,99	27.427.854,46	16,42%	345	13,53%
>70	2.591.299,45	1,55%	25	0,98%

FONDO DE TITULIZACIÓN HIPOTECARIA

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June 24th, 2013

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
			1,01%					2,83%	

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
			1,01%					2,83%	
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	98,99%	97,38%	2,62%	27,31%	2,62%	27,31%	691.081.974,22
1-ago-04	696.303.980,5	658.446.249,53	97,98%	94,56%	2,76%	28,50%	2,89%	29,66%	682.266.542,28
1-sep-04	694.446.992,3	643.293.928,45	96,99%	92,63%	2,52%	26,37%	2,04%	21,91%	673.553.188,02
1-oct-04	692.584.201,0	634.048.209,92	96,01%	91,55%	2,18%	23,27%	1,17%	13,19%	664.940.787,39
1-nov-04	690.715.588,4	621.977.653,84	95,04%	90,05%	2,07%	22,24%	1,64%	17,98%	656.428.228,41
1-dic-04	688.841.136,5	609.001.277,19	94,07%	88,41%	2,03%	21,84%	1,82%	19,78%	648.014.410,96
1-ene-05	686.960.826,9	594.284.705,59	93,12%	86,51%	2,05%	22,00%	2,15%	22,95%	639.698.246,70
1-feb-05	685.074.641,3	581.378.993,09	92,18%	84,86%	2,03%	21,82%	1,90%	20,58%	631.478.658,93
1-mar-05	683.182.561,3	568.673.886,18	91,24%	83,24%	2,02%	21,70%	1,91%	20,70%	623.354.582,47
1-abr-05	681.284.568,7	555.539.672,20	90,32%	81,54%	2,02%	21,72%	2,04%	21,89%	615.324.963,57
1-may-05	679.380.644,8	544.664.633,09	89,40%	80,17%	1,99%	21,42%	1,68%	18,43%	607.388.759,73
1-jun-05	677.470.771,1	529.648.735,03	88,50%	78,18%	2,03%	21,82%	2,48%	26,04%	599.544.939,62
1-jul-05	675.562.618,0	518.463.842,23	87,60%	76,75%	2,02%	21,68%	1,84%	19,93%	591.799.218,54
1-ago-05	673.648.502,0	505.304.334,06	86,71%	75,01%	2,03%	21,84%	2,26%	24,00%	584.143.735,92
1-sep-05	671.728.404,3	493.951.650,06	85,83%	73,53%	2,03%	21,80%	1,97%	21,21%	576.577.494,74
1-oct-05	669.802.306,3	484.569.320,18	84,97%	72,35%	2,00%	21,56%	1,62%	17,77%	569.099.508,64
1-nov-05	667.870.189,3	473.754.323,63	84,10%	70,94%	2,00%	21,53%	1,95%	21,04%	561.708.801,86
1-dic-05	665.932.034,4	462.658.176,25	83,25%	69,48%	2,00%	21,56%	2,06%	22,08%	554.404.409,09
1-ene-06	664.058.843,0	449.742.346,90	82,41%	67,73%	2,03%	21,82%	2,52%	26,36%	547.243.902,35
1-feb-06	662.179.797,8	438.084.410,55	81,57%	66,16%	2,04%	21,95%	2,32%	24,51%	540.166.805,07
1-mar-06	660.294.880,6	425.552.291,59	80,75%	64,45%	2,07%	22,20%	2,58%	26,95%	533.172.195,73
1-abr-06	658.404.073,1	415.056.252,46	79,93%	63,04%	2,08%	22,25%	2,19%	23,30%	526.259.162,71
1-may-06	656.507.356,8	404.097.053,05	79,12%	61,55%	2,09%	22,37%	2,36%	24,91%	519.426.804,15
1-jun-06	654.604.713,2	394.117.678,66	78,32%	60,21%	2,09%	22,41%	2,19%	23,30%	512.674.227,84
1-jul-06	652.751.743,0	383.269.615,98	77,52%	58,72%	2,11%	22,55%	2,48%	25,99%	506.043.669,74
1-ago-06	650.892.982,4	372.799.120,98	76,74%	57,28%	2,12%	22,68%	2,45%	25,78%	499.490.397,78
1-sep-06	649.028.413,1	366.837.949,92	75,96%	56,52%	2,09%	22,40%	1,32%	14,70%	493.013.557,82
1-oct-06	647.158.017,0	361.357.217,64	75,19%	55,84%	2,06%	22,10%	1,21%	13,58%	486.612.304,84
1-nov-06	645.281.775,9	354.958.817,81	74,43%	55,01%	2,04%	21,91%	1,49%	16,43%	480.285.802,89
1-dic-06	643.399.671,6	346.498.605,45	73,68%	53,85%	2,04%	21,93%	2,10%	22,46%	474.033.224,99
1-ene-07	641.550.449,6	339.833.895,11	72,93%	52,97%	2,03%	21,81%	1,64%	18,01%	467.882.023,52
1-feb-07	639.695.448,9	334.067.651,99	72,19%	52,22%	2,01%	21,62%	1,41%	15,69%	461.802.633,25
1-mar-07	637.834.651,2	328.098.011,95	71,46%	51,44%	1,99%	21,47%	1,50%	16,59%	455.794.259,85
1-abr-07	635.968.038,6	321.628.252,24	70,74%	50,57%	1,99%	21,39%	1,68%	18,44%	449.856.117,48
1-may-07	634.095.592,8	315.764.072,62	70,02%	49,80%	1,97%	21,26%	1,53%	16,93%	443.987.428,75
1-jun-07	632.217.295,6	310.676.752,75	69,31%	49,14%	1,95%	21,09%	1,32%	14,73%	438.187.424,61
1-jul-07	630.368.568,9	304.194.453,78	68,61%	48,26%	1,95%	21,05%	1,80%	19,58%	432.479.658,86
1-ago-07	628.514.065,0	298.241.464,36	67,91%	47,45%	1,94%	20,98%	1,67%	18,27%	426.838.646,79
1-sep-07	626.653.765,7	292.771.569,59	67,22%	46,72%	1,93%	20,88%	1,54%	17,02%	421.263.649,28
1-oct-07	624.787.653,0	290.520.687,90	66,54%	46,50%	1,90%	20,52%	0,47%	5,52%	415.753.935,12
1-nov-07	622.915.708,7	286.050.604,09	65,87%	45,92%	1,88%	20,37%	1,24%	13,93%	410.308.780,98
1-dic-07	621.037.914,5	283.270.923,89	65,20%	45,61%	1,85%	20,09%	0,67%	7,78%	404.927.471,26
1-ene-08	619.206.544,4	279.862.352,72	64,54%	45,20%	1,83%	19,88%	0,91%	10,40%	399.643.048,01
1-feb-08	617.369.451,3	275.745.386,25	63,89%	44,66%	1,82%	19,73%	1,18%	13,25%	394.420.481,53
1-mar-08	615.526.617,2	271.593.690,33	63,24%	44,12%	1,80%	19,60%	1,21%	13,60%	389.259.086,58
1-abr-08	613.678.024,3	267.749.345,61	62,60%	43,63%	1,79%	19,46%	1,12%	12,63%	384.158.185,27
1-may-08	611.823.654,5	264.324.566,84	61,97%	43,20%	1,77%	19,29%	0,98%	11,15%	379.117.107,01
1-jun-08	609.963.489,9	260.872.510,15	61,34%	42,77%	1,75%	19,13%	1,01%	11,42%	374.135.188,39
1-jul-08	608.135.559,1	257.568.289,35	60,72%	42,35%	1,74%	18,97%	0,97%	11,04%	369.234.873,63
1-ago-08	606.301.916,0	255.162.915,53	60,10%	42,09%	1,72%	18,76%	0,63%	7,35%	364.392.016,39
1-sep-08	604.462.542,8	252.244.099,09	59,49%	41,73%	1,70%	18,59%	0,84%	9,66%	359.605.979,56
1-oct-08	602.617.421,5	250.266.639,70	58,89%	41,53%	1,68%	18,36%	0,48%	5,61%	354.876.132,91
1-nov-08	600.766.534,3	247.945.865,75	58,29%	41,27%	1,66%	18,16%	0,62%	7,21%	350.201.852,95
1-dic-08	598.909.863,0	246.023.819,18	57,70%	41,08%	1,63%	17,94%	0,47%	5,47%	345.582.522,89
1-ene-09	597.138.803,6	244.162.818,10	57,12%	40,89%	1,61%	17,73%	0,46%	5,41%	341.069.745,81
1-feb-09	595.362.209,7	241.770.560,78	56,54%	40,61%	1,60%	17,56%	0,68%	7,91%	336.609.808,42
1-mar-09	593.580.063,9	239.818.643,06	55,97%	40,40%	1,58%	17,37%	0,51%	5,95%	332.202.125,28
1-abr-09	591.792.348,8	237.656.276,38	55,40%	40,16%	1,56%	17,20%	0,60%	6,99%	327.846.117,24
1-may-09	589.999.047,2	235.740.688,96	54,84%	39,96%	1,54%	17,02%	0,50%	5,89%	323.541.211,35
1-jun-09	588.200.141,5	233.712.846,67	54,28%	39,73%	1,53%	16,86%	0,56%	6,48%	319.286.840,84
1-jul-09	586.477.684,1	230.766.847,02	53,73%	39,35%	1,52%	16,76%	0,97%	11,04%	315.126.542,80
1-ago-09	584.749.844,0	228.151.139,22	53,19%	39,02%	1,51%	16,65%	0,84%	9,64%	311.014.907,63
1-sep-09	583.016.604,4	226.164.988,45	52,65%	38,79%	1,49%	16,50%	0,58%	6,70%	306.951.396,48
1-oct-09	581.277.948,4	224.469.225,81	52,12%	38,62%	1,48%	16,34%	0,45%	5,30%	302.935.476,25
1-nov-09	579.533.859,1	222.862.735,23	51,59%	38,46%	1,46%	16,17%	0,42%	4,89%	298.966.619,60
1-dic-09	577.784.319,5	222.189.720,57	51,06%	38,46%	1,44%	15,95%	0,00%	0,00%	295.044.304,82
1-ene-10	576.045.746,0	220.473.292,16	50,55%	38,27%	1,42%	15,80%	0,47%	5,53%	291.176.322,51
1-feb-10	574.301.739,6	217.939.168,83	50,04%	37,95%	1,41%	15,72%	0,85%	9,73%	287.353.712,81
1-mar-10	572.552.283,1	216.847.752,38	49,53%	37,87%	1,40%	15,54%	0,20%	2,34%	283.575.972,51
1-abr-10	570.797.359,5	215.401.044,27	49,03%	37,74%	1,38%	15,39%	0,36%	4,26%	279.842.603,80
1-may-10	569.036.951,8	213.474.073,06	48,53%	37,51%	1,37%	15,27%	0,59%	6,83%	276.153.114,21
1-jun-10	567.271.042,8	211.807.045,89	48,04%	37,34%	1,36%	15,14%	0,47%	5,52%	272.507.016,59
1-jul-10	565.510.396,9	209.601.115,31	47,55%	37,06%	1,35%	15,05%	0,73%	8,45%	268.908.955,77
1-ago-10	563.744.249,0	207.389.821,04	47,07%	36,79%	1,34%	14,97%	0,75%	8,58%	265.353.240,21
1-sep-10	561.972.581,9	205.707.774,48	46,59%	36,60%	1,33%	14,85%	0,50%	5,82%	261.839.399,42
1-oct-10	560.195.378,3	203.774.123,94	46,12%	36,38%	1,32%	14,76%	0,63%	7,26%	258.366.967,97
1-nov-10	558.412.620,9	202.241.092,55	45,65%	36,22%	1,31%	14,64%	0,44%	5,10%	254.935.485,45
1-dic-10	557.624.292,4	201.824.574,71	45,19%	36,19%	1,29%	14,47%	0,06%	0,78%	251.996.407,14
	554.841.560,5	199.002.635,24	44,73%	35,87%	1,29%	14,42%	0,90%	10,32%	248.198.553,70

1-ene-11	553.053.257,6	197.868.412,62	44,28%	35,78%	1,28%	14,29%	0,25%	2,94%	244.892.122,27
1-feb-11	551.259.366,2	196.746.004,23	43,83%	35,69%	1,26%	14,16%	0,24%	2,89%	241.624.762,33
1-mar-11	549.459.868,9	194.572.695,83	43,39%	35,41%	1,26%	14,09%	0,78%	8,98%	238.396.038,79
1-abr-11	547.654.748,1	193.554.783,75	42,95%	35,34%	1,25%	13,96%	0,20%	2,32%	235.205.521,27
1-may-11	545.843.986,4	192.900.485,57	42,51%	35,34%	1,23%	13,81%	0,01%	0,09%	232.052.784,03
1-jun-11	544.044.494,6	191.925.753,66	42,08%	35,28%	1,22%	13,68%	0,18%	2,09%	228.944.529,78
1-jul-11	542.239.379,4	190.843.268,55	41,66%	35,20%	1,21%	13,56%	0,23%	2,76%	225.873.095,70
1-ago-11	540.428.623,2	188.566.875,18	41,23%	34,89%	1,20%	13,52%	0,86%	9,86%	222.838.071,26
1-sep-11	538.612.208,4	187.548.690,21	40,82%	34,82%	1,19%	13,40%	0,20%	2,43%	219.839.050,32
1-oct-11	536.790.117,3	186.591.613,41	40,40%	34,76%	1,18%	13,28%	0,17%	2,05%	216.875.631,14
1-nov-11	534.962.332,2	185.861.474,02	39,99%	34,74%	1,17%	13,15%	0,05%	0,61%	213.947.416,32
1-dic-11	533.140.919,3	184.756.124,39	39,59%	34,65%	1,16%	13,04%	0,26%	3,02%	211.058.796,53
1-ene-12	531.313.814,5	184.436.647,05	39,19%	34,71%	1,14%	12,89%	-0,17%	-2,06%	208.204.516,93
1-feb-12	529.481.000,0	183.397.166,49	38,79%	34,64%	1,13%	12,79%	0,22%	2,60%	205.384.193,90
1-mar-12	527.642.457,9	181.514.634,58	38,40%	34,40%	1,13%	12,74%	0,68%	7,88%	202.597.447,95
1-abr-12	525.798.170,4	180.566.090,44	38,01%	34,34%	1,12%	12,63%	0,17%	2,06%	199.843.903,69
1-may-12	523.948.119,5	179.583.340,59	37,62%	34,28%	1,11%	12,53%	0,19%	2,29%	197.123.189,77
1-jun-12	522.108.317,6	178.540.868,62	37,24%	34,20%	1,10%	12,43%	0,23%	2,73%	194.440.908,85
1-jul-12	520.262.766,4	177.379.491,87	36,86%	34,09%	1,09%	12,34%	0,30%	3,52%	191.790.625,07
1-ago-12	518.411.447,8	176.330.244,16	36,49%	34,01%	1,08%	12,25%	0,24%	2,80%	189.171.980,32
1-sep-12	516.554.343,9	175.654.945,27	36,12%	34,01%	1,07%	12,14%	0,02%	0,30%	186.584.620,36
1-oct-12	514.691.436,5	174.853.862,71	35,76%	33,97%	1,06%	12,04%	0,10%	1,14%	184.028.194,76
1-nov-12	512.822.707,5	173.322.733,60	35,39%	33,80%	1,06%	11,98%	0,51%	6,00%	181.502.356,90
1-dic-12	510.990.554,5	172.062.201,30	35,03%	33,67%	1,05%	11,91%	0,37%	4,37%	179.021.623,94
1-ene-13	509.152.676,1	170.748.858,32	34,68%	33,54%	1,05%	11,84%	0,41%	4,75%	176.570.541,52
1-feb-13	507.309.054,3	169.700.339,03	34,33%	33,45%	1,04%	11,76%	0,25%	2,99%	174.148.777,44
1-mar-13	505.459.671,1	168.821.375,57	33,98%	33,40%	1,03%	11,67%	0,15%	1,83%	171.756.003,10
1-abr-13	503.604.508,7	167.933.489,45	33,64%	33,35%	1,02%	11,59%	0,16%	1,90%	169.391.893,46
1-may-13	501.743.548,8	167.056.126,96	33,30%	33,30%	1,01%	11,50%	0,15%	1,83%	167.056.126,96
1-jun-13	499.918.705,2	166.101.960,71	32,96%	33,23%	1,01%	11,42%	0,21%	2,47%	164.762.205,32

DEAL
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MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

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22-jun-13

FECHA	PRINCIPAL DISPONIBLE	SERIE A	SERIE B	PRINCIPAL SERIE A	VIDA MEDIA SERIE A	PRINCIPAL SERIE B	VIDA MEDIA SERIE B
					2,88		4,00

DATA	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
					2,88		4,00
22-jun-04	8.918.646	679.000.000	21.000.000	8.918.646	-29.315.588.675	0	0
22-jul-04	1 0	670.081.354	21.000.000	0	0	0	0
22-ago-04	1 0	670.081.354	21.000.000	0	0	0	0
27-sep-04	1 26.141.187	670.081.354	21.000.000	26.141.187	-83.390.385.980	0	0
22-oct-04	1 0	643.940.167	21.000.000	0	0	0	0
22-nov-04	1 0	643.940.167	21.000.000	0	0	0	0
22-dic-04	1 25.242.541	643.940.167	21.000.000	25.242.541	-78.352.846.326	0	0
22-ene-05	1 0	618.697.627	21.000.000	0	0	0	0
22-feb-05	1 0	618.697.627	21.000.000	0	0	0	0
22-mar-05	1 24.373.283	618.697.627	21.000.000	24.373.283	-73.461.075.338	0	0
22-abr-05	1 0	594.324.344	21.000.000	0	0	0	0
22-may-05	1 0	594.324.344	21.000.000	0	0	0	0
22-jun-05	1 23.525.745	594.324.344	21.000.000	23.525.745	-68.742.226.979	0	0
22-jul-05	1 0	570.798.599	21.000.000	0	0	0	0
22-ago-05	1 0	570.798.599	21.000.000	0	0	0	0
22-sep-05	1 22.699.710	570.798.599	21.000.000	22.699.710	-64.240.179.006	0	0
22-oct-05	1 0	548.098.889	21.000.000	0	0	0	0
22-nov-05	1 0	548.098.889	21.000.000	0	0	0	0
22-dic-05	1 21.855.606	548.098.889	21.000.000	21.855.606	-59.862.505.645	0	0
22-ene-06	1 0	526.243.282	21.000.000	0	0	0	0
22-feb-06	1 0	526.243.282	21.000.000	0	0	0	0
22-mar-06	1 20.984.740	526.243.282	21.000.000	20.984.740	-55.588.575.296	0	0
22-abr-06	1 0	505.258.543	21.000.000	0	0	0	0
22-may-06	1 0	505.258.543	21.000.000	0	0	0	0
22-jun-06	1 20.215.493	505.258.543	21.000.000	20.215.493	-51.691.015.543	0	0
22-jul-06	1 0	485.043.050	21.000.000	0	0	0	0
22-ago-06	1 0	485.043.050	21.000.000	0	0	0	0
22-sep-06	1 19.431.365	485.043.050	21.000.000	19.431.365	-47.898.314.465	0	0
22-oct-06	1 0	465.611.685	21.000.000	0	0	0	0
22-nov-06	1 0	465.611.685	21.000.000	0	0	0	0
22-dic-06	1 18.730.281	465.611.685	21.000.000	18.730.281	-44.465.687.860	0	0
22-ene-07	1 0	446.881.404	21.000.000	0	0	0	0
22-feb-07	1 0	446.881.404	21.000.000	0	0	0	0
22-mar-07	1 18.025.906	446.881.404	21.000.000	18.025.906	-41.171.169.393	0	0
22-abr-07	0 0	428.855.497	21.000.000	0	0	0	0
22-may-07	0 0	428.855.497	21.000.000	0	0	0	0
22-jun-07	1 17.376.459	428.855.497	21.000.000	17.376.459	-38.089.197.283	0	0
22-jul-07	0 0	411.479.039	21.000.000	0	0	0	0
22-ago-07	0 0	411.479.039	21.000.000	0	0	0	0
22-sep-07	1 16.725.724	411.479.039	21.000.000	16.725.724	-35.124.019.855	0	0
22-oct-07	0 0	394.753.315	21.000.000	0	0	0	0
22-nov-07	0 0	394.753.315	21.000.000	0	0	0	0
22-dic-07	1 16.110.887	394.753.315	21.000.000	16.110.887	-32.366.772.207	0	0
22-ene-08	0 0	378.642.428	21.000.000	0	0	0	0
22-feb-08	0 0	378.642.428	21.000.000	0	0	0	0
22-mar-08	1 15.484.863	378.642.428	21.000.000	15.484.863	-29.699.966.739	0	0
22-abr-08	0 0	363.157.565	21.000.000	0	0	0	0
22-may-08	0 0	363.157.565	21.000.000	0	0	0	0
22-jun-08	1 14.923.312	363.157.565	21.000.000	14.923.312	-27.249.967.057	0	0
22-jul-08	0 0	348.234.254	21.000.000	0	0	0	0
22-ago-08	0 0	348.234.254	21.000.000	0	0	0	0
22-sep-08	1 14.358.741	348.234.254	21.000.000	14.358.741	-24.898.056.406	0	0
22-oct-08	0 0	333.875.513	21.000.000	0	0	0	0
22-nov-08	0 0	333.875.513	21.000.000	0	0	0	0
22-dic-08	1 13.806.387	333.875.513	21.000.000	13.806.387	-22.683.894.010	0	0
22-ene-09	0 0	320.069.126	21.000.000	0	0	0	0
22-feb-09	0 0	320.069.126	21.000.000	0	0	0	0
22-mar-09	1 13.223.629	320.069.126	21.000.000	13.223.629	-20.536.295.166	0	0
22-abr-09	0 0	306.845.497	21.000.000	0	0	0	0
22-may-09	0 0	306.845.497	21.000.000	0	0	0	0
22-jun-09	1 12.719.574	306.845.497	21.000.000	12.719.574	-18.583.298.256	0	0
22-jul-09	0 0	294.125.923	21.000.000	0	0	0	0
22-ago-09	0 0	294.125.923	21.000.000	0	0	0	0
22-sep-09	1 12.191.067	294.125.923	21.000.000	12.191.067	-16.689.570.107	0	0
22-oct-09	0 0	281.934.856	21.000.000	0	0	0	0
22-nov-09	0 0	281.934.856	21.000.000	0	0	0	0
22-dic-09	1 11.759.154	281.934.856	21.000.000	11.759.154	-15.028.198.478	0	0
22-ene-10	0 0	270.175.703	21.000.000	0	0	0	0
22-feb-10	0 0	270.175.703	21.000.000	0	0	0	0
22-mar-10	1 11.333.719	270.175.703	21.000.000	11.333.719	-13.464.457.835	0	0
22-abr-10	0 0	258.841.984	21.000.000	0	0	0	0

DEAL
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MEZZ. STOPS DECLINN
VIDA RESIDUAL DESDE

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22-jun-13

FECHA		PRINCIPAL DISPONIBLE	SERIE A	SERIE B	PRINCIPAL SERIE A	VIDA MEDIA SERIE A	PRINCIPAL SERIE B	VIDA MEDIA SERIE B
						2,88		4,00

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-may-10	0	0	258.841.984	21.000.000	0	0	0	0
22-jun-10	1	10.933.648	258.841.984	21.000.000	10.933.648	-11.983.278.233	0	0
22-jul-10	0	0	247.908.336	21.000.000	0	0	0	0
22-ago-10	0	0	247.908.336	21.000.000	0	0	0	0
22-sep-10	1	10.541.988	247.908.336	21.000.000	10.541.988	-10.584.155.755	0	0
22-oct-10	0	0	237.366.348	21.000.000	0	0	0	0
22-nov-10	0	0	237.366.348	21.000.000	0	0	0	0
22-dic-10	1	10.168.414	237.366.348	21.000.000	10.168.414	-9.283.762.230	0	0
22-ene-11	0	0	227.197.934	21.000.000	0	0	0	0
22-feb-11	0	0	227.197.934	21.000.000	0	0	0	0
22-mar-11	1	9.802.515	227.197.934	21.000.000	9.802.515	-8.067.469.773	0	0
22-abr-11	0	0	217.395.419	21.000.000	0	0	0	0
22-may-11	0	0	217.395.419	21.000.000	0	0	0	0
22-jun-11	1	9.451.509	217.395.419	21.000.000	9.451.509	-6.909.053.083	0	0
22-jul-11	0	0	207.943.910	21.000.000	0	0	0	0
22-ago-11	0	0	207.943.910	21.000.000	0	0	0	0
22-sep-11	1	9.105.479	207.943.910	21.000.000	9.105.479	-5.818.401.376	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	8.780.254	171.525.721	21.000.000	0	0	7.769.596	-4.257.738.833
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	8.461.349	171.525.721	13.230.404	-17.841.323	8.153.484.681	0	0
22-abr-12	0	0	189.367.044	13.230.404	0	0	0	0
22-may-12	0	0	189.367.044	13.230.404	0	0	0	0
22-jun-12	1	8.156.539	189.367.044	13.230.404	8.156.539	-2.977.136.772	0	0
22-jul-12	0	0	181.210.505	13.230.404	0	0	0	0
22-ago-12	0	0	181.210.505	13.230.404	0	0	0	0
22-sep-12	1	7.856.288	181.210.505	13.230.404	7.856.288	-2.144.766.759	0	0
22-oct-12	0	0	173.354.216	13.230.404	0	0	0	0
22-nov-12	0	0	173.354.216	13.230.404	0	0	0	0
22-dic-12	1	7.562.996	173.354.216	13.230.404	7.562.996	-1.376.465.347	0	0
22-ene-13	0	0	165.791.220	13.230.404	0	0	0	0
22-feb-13	0	0	165.791.220	13.230.404	0	0	0	0
22-mar-13	1	7.265.621	165.791.220	13.230.404	7.265.621	-668.437.117	0	0
22-abr-13	0	0	158.525.599	13.230.404	0	0	0	0
22-may-13	0	0	158.525.599	13.230.404	0	0	0	0
22-jun-13	1	6.993.798	158.525.599	13.230.404	6.993.798	0	0	0
22-jul-13	0	0	151.531.801	13.230.404	0	0	0	0
22-ago-13	0	0	151.531.801	13.230.404	0	0	0	0
22-sep-13	1	6.718.155	151.531.801	13.230.404	6.718.155	618.070.255	0	0
22-oct-13	0	0	144.813.646	13.230.404	0	0	0	0
22-nov-13	0	0	144.813.646	13.230.404	0	0	0	0
22-dic-13	1	6.471.272	144.813.646	13.230.404	6.471.272	1.184.242.723	0	0
22-ene-14	1	0	138.342.375	13.230.404	0	0	0	0
22-feb-14	1	0	138.342.375	13.230.404	0	0	0	0
22-mar-14	1	6.225.320	138.342.375	13.230.404	6.225.320	1.699.512.392	0	0
22-abr-14	1	0	132.117.055	13.230.404	0	0	0	0
22-may-14	1	0	132.117.055	13.230.404	0	0	0	0
22-jun-14	1	5.999.515	132.117.055	13.230.404	5.999.515	2.189.823.142	0	0
22-jul-14	1	0	126.117.539	13.230.404	0	0	0	0
22-ago-14	1	0	126.117.539	13.230.404	0	0	0	0
22-sep-14	1	5.777.899	126.117.539	13.230.404	5.777.899	2.640.499.673	0	0
22-oct-14	1	0	120.339.640	13.230.404	0	0	0	0
22-nov-14	1	0	120.339.640	13.230.404	0	0	0	0
22-dic-14	1	5.569.220	120.339.640	13.230.404	5.569.220	3.051.932.478	0	0
22-ene-15	1	0	114.770.421	13.230.404	0	0	0	0
22-feb-15	1	0	114.770.421	13.230.404	0	0	0	0
22-mar-15	1	5.366.030	114.770.421	13.230.404	5.366.030	3.423.527.208	0	0
22-abr-15	1	0	109.404.391	13.230.404	0	0	0	0
22-may-15	1	0	109.404.391	13.230.404	0	0	0	0
22-jun-15	1	5.169.169	109.404.391	13.230.404	5.169.169	3.773.493.415	0	0
22-jul-15	1	0	104.235.221	13.230.404	0	0	0	0
22-ago-15	1	0	104.235.221	13.230.404	0	0	0	0
22-sep-15	1	4.975.507	104.235.221	13.230.404	4.975.507	4.089.866.550	0	0
22-oct-15	1	0	99.259.715	13.230.404	0	0	0	0
22-nov-15	1	0	99.259.715	13.230.404	0	0	0	0
22-dic-15	1	4.793.930	99.259.715	13.230.404	4.793.930	4.376.858.337	0	0
22-ene-16	1	0	94.465.784	13.230.404	0	0	0	0
22-feb-16	1	0	94.465.784	13.230.404	0	0	0	0
22-mar-16	1	4.616.910	94.465.784	13.230.404	4.616.910	4.635.377.264	0	0
22-abr-16	1	0	89.848.875	13.230.404	0	0	0	0
22-may-16	1	0	89.848.875	13.230.404	0	0	0	0
22-jun-16	1	4.447.191	89.848.875	13.230.404	4.447.191	4.874.121.241	0	0
22-jul-16	1	0	85.401.684	13.230.404	0	0	0	0
22-ago-16	1	0	85.401.684	13.230.404	0	0	0	0
22-sep-16	1	4.281.376	85.401.684	13.230.404	4.281.376	5.086.275.247	0	0
22-oct-16	1	0	81.120.307	13.230.404	0	0	0	0
22-nov-16	1	0	81.120.307	13.230.404	0	0	0	0
22-dic-16	1	4.122.144	81.120.307	13.230.404	4.122.144	5.272.221.860	0	0
22-ene-17	1	0	76.998.164	13.230.404	0	0	0	0
22-feb-17	1	0	76.998.164	13.230.404	0	0	0	0
22-mar-17	1	3.965.613	76.998.164	13.230.404	3.965.613	5.428.923.715	0	0
22-abr-17	1	0	73.032.551	13.230.404	0	0	0	0
22-may-17	1	0	73.032.551	13.230.404	0	0	0	0
22-jun-17	1	86.262.955	73.032.551	13.230.404	73.032.551	106.700.557.019	13.230.404	19.329.620.244