



F.T.H. UCI 10

DESIREE PEREZ MONTORO

ANALYST

SANTANDER DE TITULIZACION, S.G.F.T, S.A.

CIUDAD GRUPO SANTANDER

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NAME OF THE FUND: F.T.H. UCI 10

INFORMATION AT: QUARTER/SEMESTER: December 22, 2010 - March 22, 2011 YEAR: 2011

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	Negociation Market	AIAF	
Final Date of Redemption	June 22, 2036	Ratings Agencies	STANDARD & POORS	
Management Company	SANTANDER DE TITULIZACION, S.G.F.T, S.A.	Rating	Initial	Current
Credit Rights's Seller	UNIÓN DE CRÉDITOS INMOBILIARIOS,	CLASS A	AAA	AAA
		CLASS B	A-	A



II. SECURITIES ISSUED CHARGED TO THE FUND: SECURITISATION BONDS

CLASS PRIORITY ISIN CODE	NUM BONDS	NOMINAL			
			Initial	Current	%Act/In
CLASS A ES0338146006	6.790	Nominal per Bond	100.000,00	26.295,98	
		Total Nominal	679.000.000,00	178.549.704,20	26,30 %
CLASS B ES0338146014	210	Nominal per Bond	100.000,00	76.300,00	
		Total Nominal	21.000.000,00	16.023.000,00	76,30 %

REDEMPTION AND INTEREST OF THE BONDS					
Current			Next		
Payment Date of the Current Period March 22, 2011			Next Payment Date June 22, 2011		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	652,42 €	79,63 €	1,3320 %	89,51 €	72,50 €
CLASS B	0,00 €	290,32 €	1,6720 %	362,02 €	264,08 €
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	2.876
CR's Outstanding to be amortised	700.000.623,37	195.467.861,97
CR's Outstanding per Loan to be amortised	81.871,42	67.965,18
Interest Rate	3,75 %	2,43 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	8,98 %
Average Monthly Single Rate	6,12 %
Constant Prepayment Rate from Constitution	14,09 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	27.586,70	70.304,83	158.411,30
Debt to be amortised	0,00	0,00	195.366.736,18
Total Debt	27.586,70	70.304,83	195.525.147,48

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BONDS. PRINCIPAL	
Previous Balance	199.002.636,00 €
Principal Amortised	4.429.931,80 €
Outstanding Balance	194.572.704,20 €
% of Initial Balance	27,80 %
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	540.687,70 €
CLASS B	60.967,20 €
Interest accrued and unpaid	0,00 €

DATA	
Determination Date	March 15, 2011
Payment Date	March 22, 2011
Last Payment Date	December 22, 2010
Number of Days (Act/360)	90
Reference Interest Rate (%)	1,172 %
Next Payment Date	June 22, 2011

RESIDUAL LIFE (YEARS)		
	INITIAL	March 22, 2011
CLASS A	4,60	2,71
CLASS B	7,20	4,00

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QUARTERLY COLLATERAL REPORT

March 22, 2011

PRINCIPAL

Previous Balance	200.021.205,91 €
Principal Amortised	4.553.343,94 €
Outstanding Balance	195.467.861,97 €
Number of Credit Rights	2.876
LTV	47,85%

INTEREST

Interest received during relevant period	1192304,65
Interest accrued during relevant period	1.157.081,91 €

PRINCIPAL BALANCE IN ARREARS

	UP to 30 DAYS	30 to 60 DAYS	60 to 90 DAYS	90 to 180 DAYS	MORE THAN 180 DAYS
Principal Balance in Arrears	2.485,79 €	9.067,24 €	5.708,44 €	12.532,02 €	71.332,30 €
Interest accrued on Credit Rights in Arrears	25.100,91 €	12.670,07 €	8.892,44 €	21.434,62 €	117.468,09 €
Outstanding Balance	7.028.007,46 €	1.744.169,52 €	852.479,15 €	989.264,20 €	2.922.422,49 €
Number of Credit Rights	87	24	16	13	30
% of Outstanding Balance	3,61 %	0,90 %	0,44 %	0,51 %	1,50%

WRITE OFF

Cumulative WRITE OFF as of previous balance	1.018.570,67 €
Difference in Actual Period	-123.404,53 €
Cumulative WRITE OFF up to date	895.166,14 €

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QUARTERLY COLLATERAL REPORT

March 22, 2011

TRANSITORY PROPERTIES	
Last balance	918.772,98 €
Difference in Actual Period	220.812,34 €
Current balance	1.139.585,32 €

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QUARTERLY REPORT - ALLOCATION OF CASH

March 22, 2011

TOTAL CASH RECEIVED END OF PERIOD	5.601.951,33 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	4.129.321,91 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.192.304,65 €
Interest received under GIC	23.292,83 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	257.026,00 €
RESERVE FUNDS	0,00 €
OTHERS	-30,06 €

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	5.601.951,33 €
ORDINARY EXPENSES	72.633,33 €
SGFT FEE	14.259,38 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	540.687,70 €
INTEREST PAID TO BONDHOLDERS CLASS B	60.967,20 €
PRINCIPAL WITHHOLDING CLASS A	4.429.931,80 €
PRINCIPAL WITHHOLDING CLASS B	0,00 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	0,00 €
REDEMPTION SUBORDINATED	24.456,48 €
FIXED FEE	6.000,00 €
VARIABLE FEE	452.979,44 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

March 22, 2011

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	March 22, 2011
SUBORDINATED ISSUE	3,00 %	8,23 %
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,13 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	March 22, 2011
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	1,772%
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	1,772%

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TRIGGERS OF THE MODEL

March 22, 2011

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	4.806.852,83 €
1.B) 1,25% MP'S OUTSTANDING BALANCE	2.443.348,27 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
2.A) MP'S OUTSTANDING BALANCE	195.467.861,97 €
2.B) 10% INITIAL MP'S OUTSTANDING BALANCE	70.000.062,34 €
3. IF 3.A) IS LOWER THAN 3.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
3.A) INTEREST RATE MP'S	2,43%
3.B) WEIGHTED AVERAGE RATE BONDS A AND B + 0,40%	1,61%

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

March 22, 2011

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	4.806.852,83 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	4.398.026,89 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	195.467.861,97 €
2.B) 10% INITIAL MP'S OUTSTANDING BALANCE	70.000.062,34 €

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

TRIGGERS PRIORITY OF LIQUIDATION PAYMENTS

1. IF 1.a) IS HIGHER THAN 1.b) INTEREST OF THE CLASS B WILL BE POSTPONE IN THE PAYMENT PRIORITY	
ORDER:	
1.A) MP'S IN ARREARS OVER 90 DAYS	4.806.852,83 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	17.592.107,58 €

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

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DEFINITIONS

March 22, 2011

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.

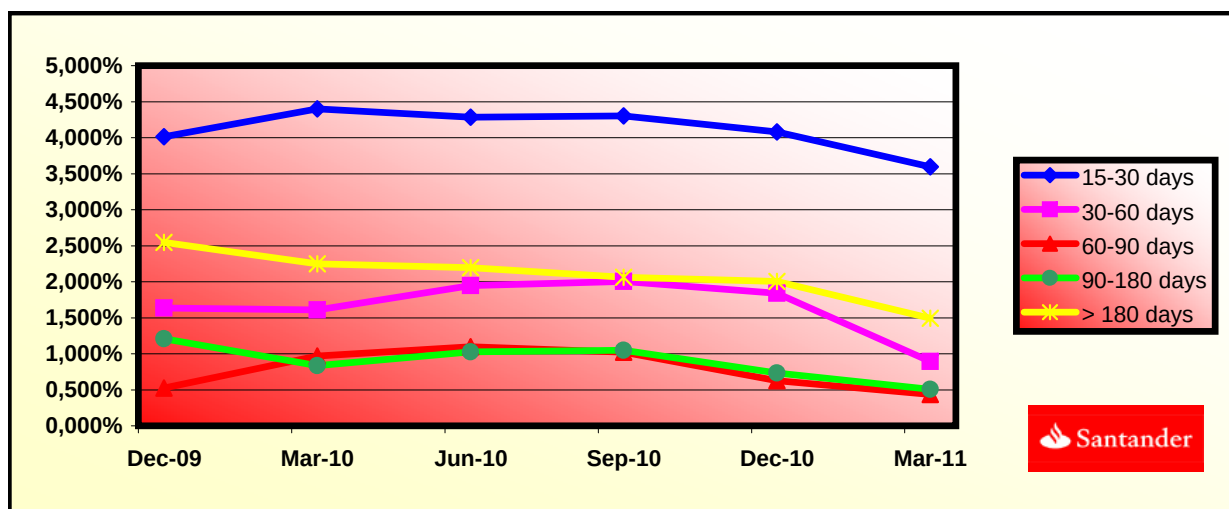
WRITE OFF Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

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
MARCH 22ND, 2011

Data	Dec-09	Mar-10	Jun-10	Sep-10	Dec-10	Mar-11
15-30 days	4,014%	4,402%	4,286%	4,301%	4,078%	3,595%
30-60 days	1,637%	1,607%	1,948%	2,005%	1,839%	0,892%
60-90 days	0,524%	0,967%	1,098%	1,023%	0,629%	0,436%
90-180 days	1,208%	0,837%	1,027%	1,048%	0,735%	0,506%
> 180 days	2,545%	2,250%	2,198%	2,060%	2,005%	1,495%



FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10

LTV
MARCH 22ND, 2011

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	1572,94	0,78%	207	7,09%
10,00 - 19,99	5984,61	2,99%	262	8,97%
20,00 - 29,99	13715,93	6,85%	287	9,83%
30,00 - 39,99	27595,14	13,79%	413	14,15%
40,00 - 49,99	42782,04	21,38%	529	18,12%
50,00 - 59,99	45035,39	22,51%	504	17,27%
60,00 - 69,99	58701,82	29,34%	667	22,85%
>70	4633,35	2,31%	49	1,67%

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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
			1,26%					6,12%	
	700.000.620,0		100,00%	100,00%					700.000.620,00
1-jun-04	698.155.183,8	679.839.043,01	98,74%	97,38%	2,62%	27,31%	2,62%	27,31%	689.372.169,27
1-jul-04	696.303.980,5	658.446.249,53	97,50%	94,56%	2,76%	28,50%	2,89%	29,66%	678.894.729,14
1-ago-04	694.446.992,3	643.293.928,45	96,27%	92,63%	2,52%	26,37%	2,04%	21,91%	668.566.235,58
1-sep-04	692.584.201,0	634.048.209,92	95,06%	91,55%	2,18%	23,27%	1,17%	13,19%	658.384.652,09
1-oct-04	690.715.588,4	621.977.653,84	93,87%	90,05%	2,07%	22,24%	1,64%	17,98%	648.347.969,33
1-nov-04	688.841.136,5	609.001.277,19	92,69%	88,41%	2,03%	21,84%	1,82%	19,78%	638.454.204,76
1-dic-04	686.960.826,9	594.284.705,59	91,52%	86,51%	2,05%	22,00%	2,15%	22,95%	628.701.402,31
1-ene-05	685.074.641,3	581.378.993,09	90,37%	84,86%	2,03%	21,82%	1,90%	20,58%	619.087.632,01
1-feb-05	683.182.561,3	568.673.886,18	89,23%	83,24%	2,02%	21,70%	1,91%	20,70%	609.610.989,67
1-mar-05	681.284.568,7	555.539.672,20	88,11%	81,54%	2,02%	21,72%	2,04%	21,89%	600.269.596,50
1-abr-05	679.380.644,8	544.664.633,09	87,00%	80,17%	1,99%	21,42%	1,68%	18,43%	591.061.598,84
1-may-05	677.470.771,1	529.648.735,03	85,91%	78,18%	2,03%	21,82%	2,48%	26,04%	581.985.167,78
1-jun-05	675.562.618,0	518.463.842,23	84,82%	76,75%	2,02%	21,68%	1,84%	19,93%	573.045.020,96
1-jul-05	673.648.502,0	505.304.334,06	83,76%	75,01%	2,03%	21,84%	2,26%	24,00%	564.232.711,93
1-ago-05	671.728.404,3	493.951.650,06	82,70%	73,53%	2,03%	21,80%	1,97%	21,21%	555.546.486,54
1-sep-05	669.802.306,3	484.569.320,18	81,66%	72,35%	2,00%	21,56%	1,62%	17,77%	546.984.614,09
1-oct-05	667.870.189,3	473.754.323,63	80,64%	70,94%	2,00%	21,53%	1,95%	21,04%	538.545.387,02
1-nov-05	665.932.034,4	462.658.176,25	79,62%	69,48%	2,00%	21,56%	2,06%	22,08%	530.227.120,63
1-dic-05	664.058.843,0	449.742.346,90	78,62%	67,73%	2,03%	21,82%	2,52%	26,36%	522.083.988,91
1-ene-06	662.179.797,8	438.084.410,55	77,63%	66,16%	2,04%	21,95%	2,32%	24,51%	514.057.283,18
1-feb-06	660.294.880,6	425.552.291,59	76,65%	64,45%	2,07%	22,20%	2,58%	26,95%	506.145.406,00
1-mar-06	658.404.073,1	415.056.252,46	75,69%	63,04%	2,08%	22,25%	2,19%	23,30%	498.346.781,30
1-abr-06	656.507.356,8	404.097.053,05	74,74%	61,55%	2,09%	22,37%	2,36%	24,91%	490.659.854,05
1-may-06	654.604.713,2	394.117.678,66	73,80%	60,21%	2,09%	22,41%	2,19%	23,30%	483.083.090,07
1-jun-06	652.751.743,0	383.269.615,98	72,87%	58,72%	2,11%	22,55%	2,48%	25,99%	475.655.504,96
1-jul-06	650.892.982,4	372.799.120,98	71,95%	57,28%	2,12%	22,68%	2,45%	25,78%	468.334.181,32
1-ago-06	649.028.413,1	366.837.949,92	71,05%	56,52%	2,09%	22,40%	1,32%	14,70%	461.117.660,63
1-sep-06	647.158.017,0	361.357.217,64	70,15%	55,84%	2,06%	22,10%	1,21%	13,58%	454.004.503,87
1-oct-06	645.281.775,9	354.958.817,81	69,27%	55,01%	2,04%	21,91%	1,49%	16,43%	446.993.291,26
1-nov-06	643.399.671,6	346.498.605,45	68,40%	53,85%	2,04%	21,93%	2,10%	22,46%	440.082.622,04
1-dic-06	641.550.449,6	339.833.895,11	67,54%	52,97%	2,03%	21,81%	1,64%	18,01%	433.297.294,98
1-ene-07	639.695.448,9	334.067.651,99	66,69%	52,22%	2,01%	21,62%	1,41%	15,69%	426.609.187,79
1-feb-07	637.834.651,2	328.098.011,95	65,85%	51,44%	1,99%	21,47%	1,50%	16,59%	420.016.964,82
1-mar-07	635.968.038,6	321.628.252,24	65,02%	50,57%	1,99%	21,39%	1,68%	18,44%	413.519.308,31
1-abr-07	634.095.592,8	315.764.072,62	64,20%	49,80%	1,97%	21,26%	1,53%	16,93%	407.114.918,11
1-may-07	632.217.295,6	310.676.752,75	63,40%	49,14%	1,95%	21,09%	1,32%	14,73%	400.802.511,48
1-jun-07	630.368.568,9	304.194.453,78	62,60%	48,26%	1,95%	21,05%	1,80%	19,58%	394.603.008,01
1-jul-07	628.514.065,0	298.241.464,36	61,81%	47,45%	1,94%	20,98%	1,67%	18,27%	388.492.484,21
1-ago-07	626.653.765,7	292.771.569,59	61,03%	46,72%	1,93%	20,88%	1,54%	17,02%	382.469.716,37
1-sep-07	624.787.653,0	290.520.687,90	60,27%	46,50%	1,90%	20,52%	0,47%	5,52%	376.533.497,15
1-oct-07	622.915.708,7	286.050.604,09	59,51%	45,92%	1,88%	20,37%	1,24%	13,93%	370.682.635,40
1-nov-07	621.037.914,5	283.270.923,89	58,76%	45,61%	1,85%	20,09%	0,67%	7,78%	364.915.955,90
1-dic-07	619.206.544,4	279.862.352,72	58,02%	45,20%	1,83%	19,88%	0,91%	10,40%	359.262.639,00
1-ene-08	617.369.451,3	275.745.386,25	57,29%	44,66%	1,82%	19,73%	1,18%	13,25%	353.690.531,23
1-feb-08	615.526.617,2	271.593.690,33	56,57%	44,12%	1,80%	19,60%	1,21%	13,60%	348.198.515,16
1-mar-08	613.678.024,3	267.749.345,61	55,86%	43,63%	1,79%	19,46%	1,12%	12,63%	342.785.488,33
1-abr-08	611.823.654,5	264.324.566,84	55,15%	43,20%	1,77%	19,29%	0,98%	11,15%	337.450.363,05
1-may-08	609.963.489,9	260.872.510,15	54,46%	42,77%	1,75%	19,13%	1,01%	11,42%	332.192.066,22
1-jun-08	608.135.559,1	257.568.289,35	53,78%	42,35%	1,74%	18,97%	0,97%	11,04%	327.029.999,15
1-jul-08	606.301.916,0	255.162.915,53	53,10%	42,09%	1,72%	18,76%	0,63%	7,35%	321.942.205,60
1-ago-08	604.462.542,8	252.244.099,09	52,43%	41,73%	1,70%	18,59%	0,84%	9,66%	316.927.662,58
1-sep-08	602.617.421,5	250.266.639,70	51,77%	41,53%	1,68%	18,36%	0,48%	5,61%	311.985.360,80
1-oct-08	600.766.534,3	247.945.865,75	51,12%	41,27%	1,66%	18,16%	0,62%	7,21%	307.114.304,51
1-nov-08	598.909.863,0	246.023.819,18	50,48%	41,08%	1,63%	17,94%	0,47%	5,47%	302.313.511,30
1-dic-08	597.138.803,6	244.162.818,10	49,84%	40,89%	1,61%	17,73%	0,46%	5,41%	297.627.574,75
1-ene-09	595.362.209,7	241.770.560,78	49,22%	40,61%	1,60%	17,56%	0,68%	7,91%	293.008.970,04
1-feb-09	593.580.063,9	239.818.643,06	48,60%	40,40%	1,58%	17,37%	0,51%	5,95%	288.456.770,52
1-mar-09	591.792.348,8	237.656.276,38	47,98%	40,16%	1,56%	17,20%	0,60%	6,99%	283.970.061,98
1-abr-09	589.999.047,2	235.740.688,96	47,38%	39,96%	1,54%	17,02%	0,50%	5,89%	279.547.942,44
1-may-09	588.200.141,5	233.712.846,67	46,79%	39,73%	1,53%	16,86%	0,56%	6,48%	275.189.522,03
1-jun-09	586.477.684,1	230.766.847,02	46,20%	39,35%	1,52%	16,76%	0,97%	11,04%	270.931.836,14
1-jul-09	584.749.844,0	228.151.139,22	45,62%	39,02%	1,51%	16,65%	0,84%	9,64%	266.735.268,30
1-ago-09	583.016.604,4	226.164.988,45	45,04%	38,79%	1,49%	16,50%	0,58%	6,70%	262.598.977,90
1-sep-09	581.277.948,4	224.469.225,81	44,47%	38,62%	1,48%	16,34%	0,45%	5,30%	258.522.135,58
1-oct-09	579.533.859,1	222.862.735,23	43,92%	38,46%	1,46%	16,17%	0,42%	4,89%	254.503.923,09
1-nov-09	577.784.319,5	222.189.720,57	43,36%	38,46%	1,44%	15,95%	0,00%	0,00%	250.543.533,13
1-dic-09	576.045.746,0	220.473.292,16	42,82%	38,27%	1,42%	15,80%	0,47%	5,53%	246.647.205,60
1-ene-10	574.301.739,6	217.939.168,83	42,28%	37,95%	1,41%	15,72%	0,85%	9,73%	242.806.963,01
1-feb-10	572.552.283,1	216.847.752,38	41,75%	37,87%	1,40%	15,54%	0,20%	2,34%	239.022.032,68
1-mar-10	570.797.359,5	215.401.044,27	41,22%	37,74%	1,38%	15,39%	0,36%	4,26%	235.291.652,31
1-abr-10	569.036.951,8	213.474.073,06	40,70%	37,51%	1,37%	15,27%	0,59%	6,83%	231.615.069,79
1-may-10	567.271.042,8	211.807.045,89	40,19%	37,34%	1,36%	15,14%	0,47%	5,52%	227.991.543,12
1-jun-10	565.510.396,9	209.601.115,31	39,69%	37,06%	1,35%	15,05%	0,73%	8,45%	224.424.618,93
1-jul-10	563.744.249,0	207.389.821,04	39,19%	36,79%	1,34%	14,97%	0,75%	8,58%	220.909.201,86
1-ago-10	561.972.581,9	205.707.774,48	38,69%	36,60%	1,33%	14,85%	0,50%	5,82%	217.444.580,93
1-sep-10	560.195.378,3	203.774.123,94	38,21%	36,38%	1,32%	14,76%	0,63%	7,26%	214.030.054,72
1-oct-10	558.412.620,9	202.241.092,55	37,73%	36,22%	1,31%	14,64%	0,44%	5,10%	210.664.931,24
1-nov-10	557.624.292,4	201.824.574,71	37,25%	36,19%	1,29%	14,47%	0,06%	0,78%	207.721.038,51
1-dic-10	554.841.560,5	199.002.635,24	36,78%	35,87%	1,29%	14,42%	0,90%	10,32%	204.084.284,91
1-ene-11	553.053.257,6	197.868.412,62	36,32%	35,78%	1,28%	14,29%	0,25%	2,94%	200.867.333,20
1-feb-11	551.259.366,2	196.746.004,23	35,86%	35,69%	1,26%	14,16%	0,24%	2,89%	197.697.018,60
1-mar-11	549.459.868,9	194.572.695,83	35,41%	35,41%	1,26%	14,09%	0,78%	8,98%	194.572.695,83

DEAL700.000.000
MEZZ. DECLINN6%
MEZZ. STOPS DECLINN0%
VIDA RESIDUAL DESDE22-mar-11

DATA		PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
						2,71		4,00
22-jun-04		10.628.451	679.000.000	21.000.000				
22-jul-04	1	0	679.000.000	21.000.000	10.628.451	-26.188.502.601	0	0
22-ago-04	1	0	668.371.549	21.000.000	0	0	0	0
27-sep-04	1	30.987.517	668.371.549	21.000.000	0	0	0	0
22-oct-04	1	0	637.384.032	21.000.000	30.987.517	-73.347.453.152	0	0
22-nov-04	1	0	637.384.032	21.000.000	0	0	0	0
22-dic-04	1	29.683.250	637.384.032	21.000.000	0	0	0	0
22-ene-05	1	0	607.700.782	21.000.000	29.683.250	-67.707.492.757	0	0
22-feb-05	1	0	607.700.782	21.000.000	0	0	0	0
22-mar-05	1	28.431.806	607.700.782	21.000.000	0	0	0	0
22-abr-05	1	0	579.268.977	21.000.000	28.431.806	-62.294.086.524	0	0
22-may-05	1	0	579.268.977	21.000.000	0	0	0	0
22-jun-05	1	27.224.576	579.268.977	21.000.000	0	0	0	0
22-jul-05	1	0	552.044.401	21.000.000	27.224.576	-57.144.384.070	0	0
22-ago-05	1	0	552.044.401	21.000.000	0	0	0	0
22-sep-05	1	26.060.407	552.044.401	21.000.000	0	0	0	0
22-oct-05	1	0	525.983.994	21.000.000	26.060.407	-52.303.236.588	0	0
22-nov-05	1	0	525.983.994	21.000.000	0	0	0	0
22-dic-05	1	24.900.625	525.983.994	21.000.000	0	0	0	0
22-ene-06	1	0	501.083.369	21.000.000	24.900.625	-47.709.597.838	0	0
22-feb-06	1	0	501.083.369	21.000.000	0	0	0	0
22-mar-06	1	23.737.208	501.083.369	21.000.000	0	0	0	0
22-abr-06	1	0	477.346.161	21.000.000	23.737.208	-43.344.141.104	0	0
22-may-06	1	0	477.346.161	21.000.000	0	0	0	0
22-jun-06	1	22.691.276	477.346.161	21.000.000	0	0	0	0
22-jul-06	1	0	454.654.885	21.000.000	22.691.276	-39.346.673.170	0	0
22-ago-06	1	0	454.654.885	21.000.000	0	0	0	0
22-sep-06	1	21.651.001	454.654.885	21.000.000	0	0	0	0
22-oct-06	1	0	433.003.884	21.000.000	21.651.001	-35.550.943.788	0	0
22-nov-06	1	0	433.003.884	21.000.000	0	0	0	0
22-dic-06	1	20.707.209	433.003.884	21.000.000	0	0	0	0
22-ene-07	1	0	412.296.675	21.000.000	20.707.209	-32.116.880.993	0	0
22-feb-07	1	0	412.296.675	21.000.000	0	0	0	0
22-mar-07	1	19.777.987	412.296.675	21.000.000	0	0	0	0
22-abr-07	0	0	392.518.688	21.000.000	19.777.987	-28.895.638.521	0	0
22-may-07	0	0	392.518.688	21.000.000	0	0	0	0
22-jun-07	1	18.916.300	392.518.688	21.000.000	0	0	0	0
22-jul-07	0	0	373.602.388	21.000.000	18.916.300	-25.896.415.116	0	0
22-ago-07	0	0	373.602.388	21.000.000	0	0	0	0
22-sep-07	1	18.069.511	373.602.388	21.000.000	0	0	0	0
22-oct-07	0	0	355.532.877	21.000.000	18.069.511	-23.074.765.359	0	0
22-nov-07	0	0	355.532.877	21.000.000	0	0	0	0
22-dic-07	1	17.270.858	355.532.877	21.000.000	0	0	0	0
22-ene-08	0	0	338.262.019	21.000.000	17.270.858	-20.483.237.766	0	0
22-feb-08	0	0	338.262.019	21.000.000	0	0	0	0
22-mar-08	1	16.477.151	338.262.019	21.000.000	0	0	0	0
22-abr-08	0	0	321.784.868	21.000.000	16.477.151	-18.042.479.987	0	0
22-may-08	0	0	321.784.868	21.000.000	0	0	0	0
22-jun-08	1	15.755.489	321.784.868	21.000.000	0	0	0	0
22-jul-08	0	0	306.029.379	21.000.000	15.755.489	-15.802.755.651	0	0
22-ago-08	0	0	306.029.379	21.000.000	0	0	0	0
22-sep-08	1	15.044.638	306.029.379	21.000.000	0	0	0	0
22-oct-08	0	0	290.984.741	21.000.000	15.044.638	-13.705.665.531	0	0
22-nov-08	0	0	290.984.741	21.000.000	0	0	0	0
22-dic-08	1	14.357.786	290.984.741	21.000.000	0	0	0	0
22-ene-09	0	0	276.626.955	21.000.000	14.357.786	-11.773.384.559	0	0
22-feb-09	0	0	276.626.955	21.000.000	0	0	0	0
22-mar-09	1	13.657.513	276.626.955	21.000.000	0	0	0	0
22-abr-09	0	0	262.969.442	21.000.000	13.657.513	-9.969.984.328	0	0
22-may-09	0	0	262.969.442	21.000.000	0	0	0	0
22-jun-09	1	13.038.226	262.969.442	21.000.000	0	0	0	0
22-jul-09	0	0	249.931.216	21.000.000	13.038.226	-8.318.388.086	0	0
22-ago-09	0	0	249.931.216	21.000.000	0	0	0	0
22-sep-09	1	12.409.701	249.931.216	21.000.000	0	0	0	0
22-oct-09	0	0	237.521.516	21.000.000	12.409.701	-6.775.696.504	0	0
22-nov-09	0	0	237.521.516	21.000.000	0	0	0	0
22-dic-09	1	11.874.930	237.521.516	21.000.000	0	0	0	0
22-ene-10	0	0	225.646.586	21.000.000	11.874.930	-5.403.093.141	0	0
22-feb-10	0	0	225.646.586	21.000.000	0	0	0	0
22-mar-10	1	11.355.553	225.646.586	21.000.000	0	0	0	0
22-abr-10	0	0	214.291.032	21.000.000	11.355.553	-4.144.776.951	0	0

DEAL	700.000.000
MEZZ. DECLINN	6%
MEZZ. STOPS DECLINN	0%
VIDA RESIDUAL DESDE	22-mar-11

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-may-10	0	0	214.291.032	21.000.000	0	0	0	0
22-jun-10	1	10.867.033	214.291.032	21.000.000	10.867.033	-2.966.700.111	0	0
22-jul-10	0	0	203.423.999	21.000.000	0	0	0	0
22-ago-10	0	0	203.423.999	21.000.000	0	0	0	0
22-sep-10	1	10.394.564	203.423.999	21.000.000	10.394.564	-1.881.416.122	0	0
22-oct-10	0	0	193.029.435	21.000.000	0	0	0	0
22-nov-10	0	0	193.029.435	21.000.000	0	0	0	0
22-dic-10	1	9.945.770	193.029.435	21.000.000	9.945.770	-895.119.283	0	0
22-ene-11	0	0	183.083.665	21.000.000	0	0	0	0
22-feb-11	0	0	183.083.665	21.000.000	0	0	0	0
22-mar-11	1	9.511.589	183.083.665	21.000.000	9.511.589	0	0	0
22-abr-11	0	0	173.572.076	21.000.000	0	0	0	0
22-may-11	0	0	173.572.076	21.000.000	0	0	0	0
22-jun-11	1	9.097.569	173.572.076	21.000.000	9.097.569	836.976.365	0	0
22-jul-11	0	0	164.474.507	21.000.000	0	0	0	0
22-ago-11	0	0	164.474.507	21.000.000	0	0	0	0
22-sep-11	1	8.695.266	164.474.507	21.000.000	8.695.266	1.599.928.886	0	0
22-oct-11	0	0	155.779.241	21.000.000	0	0	0	0
22-nov-11	0	0	155.779.241	21.000.000	0	0	0	0
22-dic-11	1	8.317.086	155.779.241	21.000.000	8.317.086	2.287.198.690	0	0
22-ene-12	0	0	147.462.155	21.000.000	0	0	0	0
22-feb-12	0	0	147.462.155	21.000.000	0	0	0	0
22-mar-12	1	7.950.959	147.462.155	21.000.000	7.950.959	2.910.051.165	0	0
22-abr-12	0	0	139.511.195	21.000.000	0	0	0	0
22-may-12	0	0	139.511.195	21.000.000	0	0	0	0
22-jun-12	1	7.602.754	139.511.195	21.000.000	7.602.754	3.482.061.353	0	0
22-jul-12	0	0	131.908.441	21.000.000	0	0	0	0
22-ago-12	0	0	131.908.441	21.000.000	0	0	0	0
22-sep-12	1	7.264.602	131.908.441	21.000.000	7.264.602	3.995.531.251	0	0
22-oct-12	0	0	124.643.839	21.000.000	0	0	0	0
22-nov-12	0	0	124.643.839	21.000.000	0	0	0	0
22-dic-12	1	6.938.168	124.643.839	21.000.000	6.938.168	4.447.365.549	0	0
22-ene-13	0	0	117.705.671	21.000.000	0	0	0	0
22-feb-13	0	0	117.705.671	21.000.000	0	0	0	0
22-mar-13	1	6.614.711	117.705.671	21.000.000	6.614.711	4.835.353.664	0	0
22-abr-13	0	0	111.090.960	21.000.000	0	0	0	0
22-may-13	0	0	111.090.960	21.000.000	0	0	0	0
22-jun-13	1	6.316.863	111.090.960	21.000.000	6.316.863	5.198.778.028	0	0
22-jul-13	0	0	104.774.098	21.000.000	0	0	0	0
22-ago-13	0	0	104.774.098	21.000.000	0	0	0	0
22-sep-13	1	6.021.704	104.774.098	21.000.000	6.021.704	5.509.859.588	0	0
22-oct-13	0	0	98.752.393	21.000.000	0	0	0	0
22-nov-13	0	0	98.752.393	21.000.000	0	0	0	0
22-dic-13	1	5.753.747	98.752.393	21.000.000	5.753.747	5.788.269.833	0	0
22-ene-14	1	0	92.998.646	21.000.000	0	0	0	0
22-feb-14	1	0	92.998.646	21.000.000	0	0	0	0
22-mar-14	1	5.491.498	92.998.646	21.000.000	5.491.498	6.018.682.142	0	0
22-abr-14	1	0	87.507.147	21.000.000	0	0	0	0
22-may-14	1	0	87.507.147	21.000.000	0	0	0	0
22-jun-14	1	5.249.106	87.507.147	21.000.000	5.249.106	6.235.937.700	0	0
22-jul-14	1	0	82.258.042	21.000.000	0	0	0	0
22-ago-14	1	0	82.258.042	21.000.000	0	0	0	0
22-sep-14	1	5.014.321	82.258.042	21.000.000	5.014.321	6.418.330.521	0	0
22-oct-14	1	0	77.243.721	21.000.000	0	0	0	0
22-nov-14	1	0	77.243.721	21.000.000	0	0	0	0
22-dic-14	1	4.793.377	77.243.721	21.000.000	4.793.377	6.571.720.229	0	0
22-ene-15	1	0	72.450.344	21.000.000	0	0	0	0
22-feb-15	1	0	72.450.344	21.000.000	0	0	0	0
22-mar-15	1	93.450.964	72.450.344	21.000.000	72.450.344	105.849.952.155	21.000.000	30.681.000.000