



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:

June 22, 2011

-

September 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	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-	BBB

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	25.261,52	
		Total Nominal	679.000.000,00	171.525.720,80	25,26 %
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 September 22, 2011			Next Payment Date December 22, 2011		
	Redemption of the Bonds	Gross Interest	Interest Rate	Gross Interest Next Coupon	Net Interest Next Coupon
CLASS A	512,08 €	110,00 €	1,6970 %	108,36 €	87,77 €
CLASS B	0,00 €	391,93 €	2,0370 %	392,88 €	318,23 €
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	2.805
CR's Outstanding to be amortised	700.000.623,37	188.667.783,14
CR's Outstanding per Loan to be amortised	81.871,42	67.261,24
Interest Rate	3,75 %	2,86 %

PREPAYMENT RATE	CURRENT SITUATION
Monthly Single Rate	2,43 %
Average Monthly Single Rate	4,21 %
Constant Prepayment Rate from Constitution	13,40 %

CURRENT DELINQUENCY	Up to 1 month	From 1 to 6 months	Greater than 6 months
Debt Due (Principal + Interest)	17.329,43	33.736,56	217.463,21
Debt to be amortised	0,00	0,00	188.587.957,51
Total Debt	17.329,43	33.736,56	188.805.420,72

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QUARTERLY BONDS PAYOUT REPORT

September 22, 2011

BONDS. PRINCIPAL	
Previous Balance	191.025.744,00 €
Principal Amortised	3.477.023,20 €
Outstanding Balance	187.548.720,80 €
% of Initial Balance	26,79 %
Principal accrued and unpaid	0,00 €

INTEREST PAID	
CLASS A	746.900,00 €
CLASS B	82.305,30 €
Interest accrued and unpaid	0,00 €

DATA	
Determination Date	September 15, 2011
Payment Date	September 22, 2011
Last Payment Date	June 22, 2011
Number of Days (Act/360)	92
Reference Interest Rate (%)	1,537 %
Next Payment Date	December 22, 2011

RESIDUAL LIFE (YEARS)		
	INITIAL	September 22, 2011
CLASS A	4,60	2,52
CLASS B	7,70	3,50

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QUARTERLY COLLATERAL REPORT

September 22, 2011

PRINCIPAL	
Previous Balance	192.063.582,29 €
Principal Amortised	3.395.799,15 €
Outstanding Balance	188.667.783,14 €
Number of Credit Rights	2.805
LTV	47,02%

INTEREST	
Interest received during relevant period	1.317.435,98 €
Interest accrued during relevant period	1.278.907,65 €

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	10.785,99 €	169,53 €	1.976,37 €	506,79 €	66.386,95 €
Interest accrued on Credit Rights in Arrears	6.543,44 €	12.793,71 €	3.041,81 €	15.248,35 €	151.076,26 €
Outstanding Balance	6.790.822,50 €	2.982.131,05 €	320.901,66 €	1.345.850,37 €	2.296.354,51 €
Number of Credit Rights	90	39	6	15	25
% of Outstanding Balance	3,60%	1,58%	0,17%	0,71%	1,22%

WRITE OFF	
Cumulative WRITE OFF as of previous balance	1.037.828,63 €
Difference in Actual Period	81.264,30 €
Cumulative WRITE OFF up to date	1.119.092,93 €

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QUARTERLY COLLATERAL REPORT

September 22, 2011

TRANSITORY PROPERTIES	
Last balance	946.636,96 €
Difference in Actual Period	-253.769,33 €
Current balance	692.867,63 €
Transitory properties CR's number	10

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QUARTERLY REPORT - ALLOCATION OF CASH

September 22, 2011

TOTAL CASH RECEIVED END OF PERIOD	4.868.178,71 €
CASH RECEIVED - PRINCIPAL	
Amortisation of Credit Rights	3.395.799,15 €
CASH RECEIVED - INTEREST	
Interest received from Credit Rights	1.317.435,98 €
Interest received under GIC	33.881,12 €
CONTENTIOUS	0,00 €
INCOMES/EXPENSES OF TRANSTORY PROPERTIES	121.062,46 €
RESERVE FUNDS	0,00 €
OTHERS	0,00 €

TREASURY ACCOUNT STATEMENT	6.110.936,79 €
PRINCIPAL RESERVE FUND	
Previous Balance	6.110.936,79 €
Period utilization	0,00 €
Outstanding Balance	6.110.936,79 €
WITHHOLDING TAXES	0,00 €
ISSUE EXPENSES WITHHELD	0,00 €
OTHERS	0,00 €

TOTAL CASH PAID END OF PERIOD	4.868.178,71 €
ORDINARY EXPENSES	43,40 €
SGFT FEE	14.259,38 €
SWAP PAYMENT	0,00 €
SWAP COLLECTION	0,00 €
INTEREST PAID TO BONDHOLDERS CLASS A	746.900,00 €
INTEREST PAID TO BONDHOLDERS CLASS B	82.305,30 €
PRINCIPAL WITHHOLDING CLASS A	3.477.023,20 €
PRINCIPAL WITHHOLDING CLASS B	0,00 €
INTEREST CLASS B POSTPONED	0,00 €
INTEREST SUBORDINATED LOAN	32.521,52 €
REDEMPTION SUBORDINATED	0,00 €
FIXED FEE	6.000,00 €
VARIABLE FEE	509.125,91 €

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CREDIT ENHACEMENT AND SUBORDINATED LOAN

September 22, 2011

CREDIT ENHACEMENT		
CONCEPTS	INITIAL	September 22, 2011
SUBORDINATED ISSUE	3,00 %	8,54 %
PRINCIPAL RESERVE FUND	6.650.000,00 € (0,95 %)	6.110.936,79 € (3,24 %)

SUBORDINATED LOANS		
CONCEPTS	INITIAL	September 22, 2011
SUBORDINATED LOAN SCH		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	2,137%
SUBORDINATED LOAN U.C.B		
Total Outstanding Subordinated Loan	4.120.000,00 €	3.057.478,87 €
Interest Rate	2,660 %	2,137%

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TRIGGERS OF THE MODEL

September 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	4.761.297,81 €
1.B) 1,25% MP'S OUTSTANDING BALANCE	2.358.347,29 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF RESERVE FUND:	
2.A) MP'S OUTSTANDING BALANCE	188.667.783,14 €
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	2,86%
3.B) WEIGHTED AVERAGE RATE BONDS A AND B + 0,40%	2,40%

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

September 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	4.761.297,81 €
1.B) 2,25% MP'S OUTSTANDING BALANCE	4.245.025,12 €
2. IF 2.A) IS LOWER THAN 2.B) THERE IS NO REDEMPTION OF CLASS B:	
2.A) MP'S OUTSTANDING BALANCE	188.667.783,14 €
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	4.761.297,81 €
1.b) 9,00% MP'S OUTSTANDING BALANCE	16.980.100,48 €

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

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DEFINITIONS

September 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.

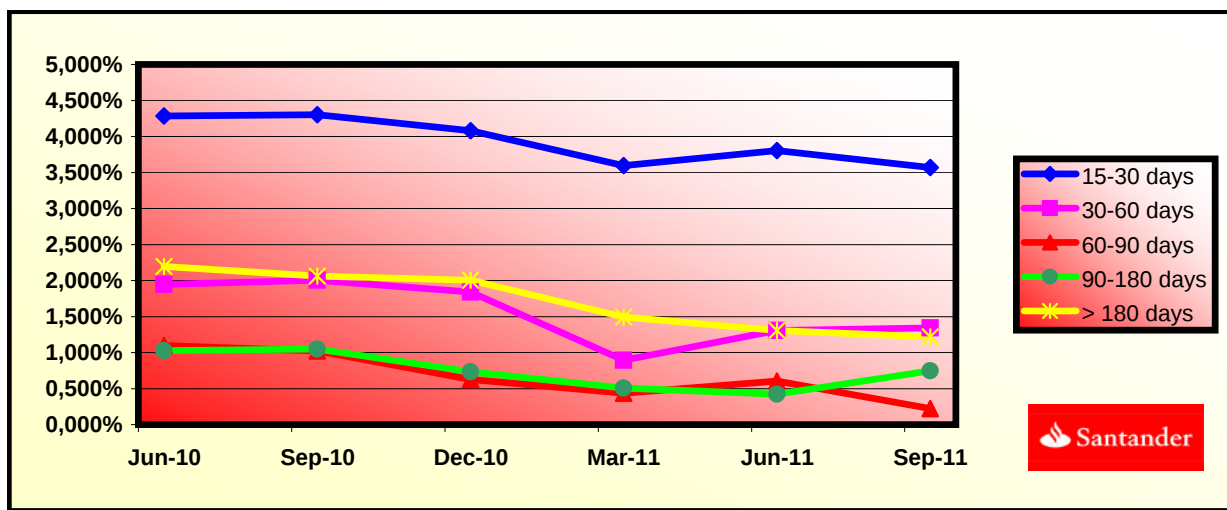
WRITE OFF Those loans that at a given date are unpaid for a period equal or higher to 12 or 18 months (according to Prospectus) of arrears in due payments.

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
SEPTEMBER 22ND, 2011**

Data	Jun-10	Sep-10	Dec-10	Mar-11	Jun-11	Sep-11
15-30 days	4,286%	4,301%	4,078%	3,595%	3,806%	3,568%
30-60 days	1,948%	2,005%	1,839%	0,892%	1,305%	1,341%
60-90 days	1,098%	1,023%	0,629%	0,436%	0,606%	0,223%
90-180 days	1,027%	1,048%	0,735%	0,506%	0,420%	0,745%
> 180 days	2,198%	2,060%	2,005%	1,495%	1,308%	1,217%



**FONDO DE TITULIZACIÓN HIPOTECARIA
UCI 10**

**LTV
SEPTEMBER 22ND, 2011**

LTV (%)	OUTS. BALANC	% OUTSTANDING	LOANS	% LOANS
0,00 - 9,99	0	0,00%	0	0,00%
10,00 - 19,99	0	0,00%	0	0,00%
20,00 - 29,99	0	0,00%	0	0,00%
30,00 - 39,99	67,65688	9,72%	2	20,00%
40,00 - 49,99	108,38262	15,57%	1	10,00%
50,00 - 59,99	120,05669	17,24%	2	20,00%
60,00 - 69,99	50,30619	7,23%	1	10,00%
>70	349,82377	50,25%	4	40,00%

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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
			1,19%					4,21%	
	700.000.620,0		100,00%	100,00%					700.000.620,00
1-jun-04	698.155.183,8	679.839.043,01	98,81%	97,38%	2,62%	27,31%	2,62%	27,31%	689.835.561,56
1-jul-04	696.303.980,5	658.446.249,53	97,63%	94,56%	2,76%	28,50%	2,89%	29,66%	679.807.734,72
1-ago-04	694.446.992,3	643.293.928,45	96,47%	92,63%	2,52%	26,37%	2,04%	21,91%	669.915.362,01
1-sep-04	692.584.201,0	634.048.209,92	95,32%	91,55%	2,18%	23,27%	1,17%	13,19%	660.156.688,41
1-oct-04	690.715.588,4	621.977.653,84	94,18%	90,05%	2,07%	22,24%	1,64%	17,98%	650.529.981,04
1-nov-04	688.841.136,5	609.001.277,19	93,06%	88,41%	2,03%	21,84%	1,82%	19,78%	641.033.528,92
1-dic-04	686.960.826,9	594.284.705,59	91,95%	86,51%	2,05%	22,00%	2,15%	22,95%	631.665.642,67
1-ene-05	685.074.641,3	581.378.993,09	90,86%	84,86%	2,03%	21,82%	1,90%	20,58%	622.424.654,25
1-feb-05	683.182.561,3	568.673.886,18	89,77%	83,24%	2,02%	21,70%	1,91%	20,70%	613.308.916,70
1-mar-05	681.284.568,7	555.539.672,20	88,70%	81,54%	2,02%	21,72%	2,04%	21,89%	604.316.803,89
1-abr-05	679.380.644,8	544.664.633,09	87,65%	80,17%	1,99%	21,42%	1,68%	18,43%	595.446.710,23
1-may-05	677.470.771,1	529.648.735,03	86,60%	78,18%	2,03%	21,82%	2,48%	26,04%	586.697.050,44
1-jun-05	675.562.618,0	518.463.842,23	85,57%	76,75%	2,02%	21,68%	1,84%	19,93%	578.072.838,63
1-jul-05	673.648.502,0	505.304.334,06	84,55%	75,01%	2,03%	21,84%	2,26%	24,00%	569.565.813,53
1-ago-05	671.728.404,3	493.951.650,06	83,54%	73,53%	2,03%	21,80%	1,97%	21,21%	561.174.451,42
1-sep-05	669.802.306,3	484.569.320,18	82,55%	72,35%	2,00%	21,56%	1,62%	17,77%	552.897.247,82
1-oct-05	667.870.189,3	473.754.323,63	81,56%	70,94%	2,00%	21,53%	1,95%	21,04%	544.732.717,33
1-nov-05	665.932.034,4	462.658.176,25	80,59%	69,48%	2,00%	21,56%	2,06%	22,08%	536.679.393,33
1-dic-05	664.058.843,0	449.742.346,90	79,63%	67,73%	2,03%	21,82%	2,52%	26,36%	528.792.381,43
1-ene-06	662.179.797,8	438.084.410,55	78,68%	66,16%	2,04%	21,95%	2,32%	24,51%	521.012.525,05
1-feb-06	660.294.880,6	425.552.291,59	77,74%	64,45%	2,07%	22,20%	2,58%	26,95%	513.338.431,01
1-mar-06	658.404.073,1	415.056.252,46	76,82%	63,04%	2,08%	22,25%	2,19%	23,30%	505.768.723,74
1-abr-06	656.507.356,8	404.097.053,05	75,90%	61,55%	2,09%	22,37%	2,36%	24,91%	498.302.045,07
1-may-06	654.604.713,2	394.117.678,66	75,00%	60,21%	2,09%	22,41%	2,19%	23,30%	490.937.054,05
1-jun-06	652.751.743,0	383.269.615,98	74,10%	58,72%	2,11%	22,55%	2,48%	25,99%	483.713.642,58
1-jul-06	650.892.982,4	372.799.120,98	73,22%	57,28%	2,12%	22,68%	2,45%	25,78%	476.588.432,51
1-ago-06	649.028.413,1	366.837.949,92	72,35%	56,52%	2,09%	22,40%	1,32%	14,70%	469.560.146,58
1-sep-06	647.158.017,0	361.357.217,64	71,49%	55,84%	2,06%	22,10%	1,21%	13,58%	462.627.523,69
1-oct-06	645.281.775,9	354.958.817,81	70,63%	55,01%	2,04%	21,91%	1,49%	16,43%	455.789.318,73
1-nov-06	643.399.671,6	346.498.605,45	69,79%	53,85%	2,04%	21,93%	2,10%	22,46%	449.044.302,33
1-dic-06	641.550.449,6	339.833.895,11	68,96%	52,97%	2,03%	21,81%	1,64%	18,01%	442.417.992,61
1-ene-07	639.695.448,9	334.067.651,99	68,14%	52,22%	2,01%	21,62%	1,41%	15,69%	435.881.904,68
1-feb-07	637.834.651,2	328.098.011,95	67,33%	51,44%	1,99%	21,47%	1,50%	16,59%	429.434.864,01
1-mar-07	635.968.038,6	321.628.252,24	66,52%	50,57%	1,99%	21,39%	1,68%	18,44%	423.075.710,92
1-abr-07	634.095.592,8	315.764.072,62	65,73%	49,80%	1,97%	21,26%	1,53%	16,93%	416.803.300,45
1-may-07	632.217.295,6	310.676.752,75	64,95%	49,14%	1,95%	21,09%	1,32%	14,73%	410.616.502,13
1-jun-07	630.368.568,9	304.194.453,78	64,17%	48,26%	1,95%	21,05%	1,80%	19,58%	404.536.943,44
1-jul-07	628.514.065,0	298.241.464,36	63,41%	47,45%	1,94%	20,98%	1,67%	18,27%	398.540.306,94
1-ago-07	626.653.765,7	292.771.569,59	62,65%	46,72%	1,93%	20,88%	1,54%	17,02%	392.625.512,00
1-sep-07	624.787.653,0	290.520.687,90	61,91%	46,50%	1,90%	20,52%	0,47%	5,52%	386.791.491,68
1-oct-07	622.915.708,7	286.050.604,09	61,17%	45,92%	1,88%	20,37%	1,24%	13,93%	381.037.192,57
1-nov-07	621.037.914,5	283.270.923,89	60,44%	45,61%	1,85%	20,09%	0,67%	7,78%	375.361.574,62
1-dic-07	619.206.544,4	279.862.352,72	59,72%	45,20%	1,83%	19,88%	0,91%	10,40%	369.794.840,23
1-ene-08	617.369.451,3	275.745.386,25	59,01%	44,66%	1,82%	19,73%	1,18%	13,25%	364.304.098,42
1-feb-08	615.526.617,2	271.593.690,33	58,31%	44,12%	1,80%	19,60%	1,21%	13,60%	358.888.358,38
1-mar-08	613.678.024,3	267.749.345,61	57,61%	43,63%	1,79%	19,46%	1,12%	12,63%	353.546.641,83
1-abr-08	611.823.654,5	264.324.566,84	56,92%	43,20%	1,77%	19,29%	0,98%	11,15%	348.277.982,93
1-may-08	609.963.489,9	260.872.510,15	56,25%	42,77%	1,75%	19,13%	1,01%	11,42%	343.081.428,05
1-jun-08	608.135.559,1	257.568.289,35	55,58%	42,35%	1,74%	18,97%	0,97%	11,04%	337.977.180,61
1-jul-08	606.301.916,0	255.162.915,53	54,91%	42,09%	1,72%	18,76%	0,63%	7,35%	332.942.727,46
1-ago-08	604.462.542,8	252.244.099,09	54,26%	41,73%	1,70%	18,59%	0,84%	9,66%	327.977.157,69
1-sep-08	602.617.421,5	250.266.639,70	53,61%	41,53%	1,68%	18,36%	0,48%	5,61%	323.079.571,97
1-oct-08	600.766.534,3	247.945.865,75	52,97%	41,27%	1,66%	18,16%	0,62%	7,21%	318.249.082,37
1-nov-08	598.909.863,0	246.023.819,18	52,34%	41,08%	1,63%	17,94%	0,47%	5,47%	313.484.812,21
1-dic-08	597.138.803,6	244.162.818,10	51,72%	40,89%	1,61%	17,73%	0,46%	5,41%	308.833.174,21
1-ene-09	595.362.209,7	241.770.560,78	51,10%	40,61%	1,60%	17,56%	0,68%	7,91%	304.245.054,77
1-feb-09	593.580.063,9	239.818.643,06	50,49%	40,40%	1,58%	17,37%	0,51%	5,95%	299.719.625,57
1-mar-09	591.792.348,8	237.656.276,38	49,89%	40,16%	1,56%	17,20%	0,60%	6,99%	295.256.068,78
1-abr-09	589.999.047,2	235.740.688,96	49,30%	39,96%	1,54%	17,02%	0,50%	5,89%	290.853.576,97
1-may-09	588.200.141,5	233.712.846,67	48,71%	39,73%	1,53%	16,86%	0,56%	6,48%	286.511.352,90
1-jun-09	586.477.684,1	230.766.847,02	48,13%	39,35%	1,52%	16,76%	0,97%	11,04%	282.268.109,21
1-jul-09	584.749.844,0	228.151.139,22	47,56%	39,02%	1,51%	16,65%	0,84%	9,64%	278.082.749,63
1-ago-09	583.016.604,4	226.164.988,45	46,99%	38,79%	1,49%	16,50%	0,58%	6,70%	273.954.519,77
1-sep-09	581.277.948,4	224.469.225,81	46,43%	38,62%	1,48%	16,34%	0,45%	5,30%	269.882.674,79
1-oct-09	579.533.859,1	222.862.735,23	45,88%	38,46%	1,46%	16,17%	0,42%	4,89%	265.866.479,28
1-nov-09	577.784.319,5	222.189.720,57	45,33%	38,46%	1,44%	15,95%	0,00%	0,00%	261.905.207,18
1-dic-09	576.045.746,0	220.473.292,16	44,79%	38,27%	1,42%	15,80%	0,47%	5,53%	258.005.502,01
1-ene-10	574.301.739,6	217.939.168,83	44,26%	37,95%	1,41%	15,72%	0,85%	9,73%	254.159.142,90
1-feb-10	572.552.283,1	216.847.752,38	43,73%	37,87%	1,40%	15,54%	0,20%	2,34%	250.365.433,46
1-mar-10	570.797.359,5	215.401.044,27	43,21%	37,74%	1,38%	15,39%	0,36%	4,26%	246.623.686,13
1-abr-10	569.036.951,8	213.474.073,06	42,69%	37,51%	1,37%	15,27%	0,59%	6,83%	242.933.222,06
1-may-10	567.271.042,8	211.807.045,89	42,18%	37,34%	1,36%	15,14%	0,47%	5,52%	239.293.371,02
1-jun-10	565.510.396,9	209.601.115,31	41,68%	37,06%	1,35%	15,05%	0,73%	8,45%	235.707.965,11
1-jul-10	563.744.249,0	207.389.821,04	41,18%	36,79%	1,34%	14,97%	0,75%	8,58%	232.171.763,98
1-ago-10	561.972.581,9	205.707.774,48	40,69%	36,60%	1,33%	14,85%	0,50%	5,82%	228.684.124,08
1-sep-10	560.195.378,3	203.774.123,94	40,21%	36,38%	1,32%	14,76%	0,63%	7,26%	225.244.410,03
1-oct-10	558.412.620,9	202.241.092,55	39,73%	36,22%	1,31%	14,64%	0,44%	5,10%	221.851.994,51
1-nov-10	557.624.292,4	201.824.574,71	39,26%	36,19%	1,29%	14,47%	0,06%	0,78%	218.898.814,29
1-dic-10	554.841.560,5	199.002.635,24	38,79%	35,87%	1,29%	14,42%	0,90%	10,32%	215.210.928,07
1-ene-11	553.053.257,6	197.868.412,62	38,33%	35,78%	1,28%	14,29%	0,25%	2,94%	211.960.971,98
1-feb-11	551.259.366,2	196.746.004,23	37,87%	35,69%	1,26%	14,16%	0,24%	2,89%	208.755.795,34
1-mar-11	549.459.868,9	194.572.695,83	37,42%	35,41%	1,26%	14,09%	0,78%	8,98%	205.594.811,09
1-abr-11	547.654.748,1	193.554.783,75	36,97%	35,34%	1,25%	13,96%	0,20%	2,32%	202.477.439,66
1-may-11	545.843.986,4	192.900.485,57	36,53%	35,34%	1,23%	13,81%	0,01%	0,09%	199.403.108,86
1-jun-11	544.044.494,6	191.925.753,66	36,10%	35,28%	1,22%	13,68%	0,18%	2,09%	196.377.364,27

1-jul-11	542.239.379,4	190.843.268,55	35,67%	35,20%	1,21%	13,56%	0,23%	2,76%	193.393.410,90
1-ago-11	540.428.623,2	188.566.875,18	35,24%	34,89%	1,20%	13,52%	0,86%	9,86%	190.450.700,09
1-sep-11	538.612.208,4	187.548.690,21	34,82%	34,82%	1,19%	13,40%	0,20%	2,43%	187.548.690,21

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

DATA		PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	CLASS A PRINCIPAL	AVERAGE LIFE CLASS A	CLASS B PRINCIPAL	AVERAGE LIFE CLASS B
						2,52		3,50
22-jun-04		10.165.058	679.000.000	21.000.000				
22-jul-04	1	0	679.000.000	21.000.000	10.165.058	-26.917.074.752	0	0
22-ago-04	1	0	668.834.942	21.000.000	0	0	0	0
27-sep-04	1	29.678.873	668.834.942	21.000.000	0	0	0	0
22-oct-04	1	0	639.156.068	21.000.000	29.678.873	-75.710.805.402	0	0
22-nov-04	1	0	639.156.068	21.000.000	0	0	0	0
22-dic-04	1	28.491.046	639.156.068	21.000.000	0	0	0	0
22-ene-05	1	0	610.665.023	21.000.000	28.491.046	-70.230.427.757	0	0
22-feb-05	1	0	610.665.023	21.000.000	0	0	0	0
22-mar-05	1	27.348.839	610.665.023	21.000.000	0	0	0	0
22-abr-05	1	0	583.316.184	21.000.000	27.348.839	-64.953.492.100	0	0
22-may-05	1	0	583.316.184	21.000.000	0	0	0	0
22-jun-05	1	26.243.965	583.316.184	21.000.000	0	0	0	0
22-jul-05	1	0	557.072.219	21.000.000	26.243.965	-59.914.972.691	0	0
22-ago-05	1	0	557.072.219	21.000.000	0	0	0	0
22-sep-05	1	25.175.591	557.072.219	21.000.000	0	0	0	0
22-oct-05	1	0	531.896.628	21.000.000	25.175.591	-55.159.719.461	0	0
22-nov-05	1	0	531.896.628	21.000.000	0	0	0	0
22-dic-05	1	24.104.866	531.896.628	21.000.000	0	0	0	0
22-ene-06	1	0	507.791.761	21.000.000	24.104.866	-50.620.219.425	0	0
22-feb-06	1	0	507.791.761	21.000.000	0	0	0	0
22-mar-06	1	23.023.658	507.791.761	21.000.000	0	0	0	0
22-abr-06	1	0	484.768.104	21.000.000	23.023.658	-46.277.551.949	0	0
22-may-06	1	0	484.768.104	21.000.000	0	0	0	0
22-jun-06	1	22.055.081	484.768.104	21.000.000	0	0	0	0
22-jul-06	1	0	462.713.023	21.000.000	22.055.081	-42.301.645.660	0	0
22-ago-06	1	0	462.713.023	21.000.000	0	0	0	0
22-sep-06	1	21.086.119	462.713.023	21.000.000	0	0	0	0
22-oct-06	1	0	441.626.904	21.000.000	21.086.119	-38.503.253.089	0	0
22-nov-06	1	0	441.626.904	21.000.000	0	0	0	0
22-dic-06	1	20.209.531	441.626.904	21.000.000	0	0	0	0
22-ene-07	1	0	421.417.373	21.000.000	20.209.531	-35.063.536.429	0	0
22-feb-07	1	0	421.417.373	21.000.000	0	0	0	0
22-mar-07	1	19.342.282	421.417.373	21.000.000	0	0	0	0
22-abr-07	0	0	402.075.091	21.000.000	19.342.282	-31.818.053.377	0	0
22-may-07	0	0	402.075.091	21.000.000	0	0	0	0
22-jun-07	1	18.538.767	402.075.091	21.000.000	0	0	0	0
22-jul-07	0	0	383.536.323	21.000.000	18.538.767	-28.790.705.895	0	0
22-ago-07	0	0	383.536.323	21.000.000	0	0	0	0
22-sep-07	1	17.745.452	383.536.323	21.000.000	0	0	0	0
22-oct-07	0	0	365.790.872	21.000.000	17.745.452	-25.926.105.034	0	0
22-nov-07	0	0	365.790.872	21.000.000	0	0	0	0
22-dic-07	1	16.996.651	365.790.872	21.000.000	0	0	0	0
22-ene-08	0	0	348.794.220	21.000.000	16.996.651	-23.285.412.486	0	0
22-feb-08	0	0	348.794.220	21.000.000	0	0	0	0
22-mar-08	1	16.248.198	348.794.220	21.000.000	0	0	0	0
22-abr-08	0	0	332.546.022	21.000.000	16.248.198	-20.781.445.746	0	0
22-may-08	0	0	332.546.022	21.000.000	0	0	0	0
22-jun-08	1	15.569.461	332.546.022	21.000.000	0	0	0	0
22-jul-08	0	0	316.976.561	21.000.000	15.569.461	-18.480.950.468	0	0
22-ago-08	0	0	316.976.561	21.000.000	0	0	0	0
22-sep-08	1	14.897.609	316.976.561	21.000.000	0	0	0	0
22-oct-08	0	0	302.078.952	21.000.000	14.897.609	-16.312.881.460	0	0
22-nov-08	0	0	302.078.952	21.000.000	0	0	0	0
22-dic-08	1	14.246.398	302.078.952	21.000.000	0	0	0	0
22-ene-09	0	0	287.832.554	21.000.000	14.246.398	-14.303.383.353	0	0
22-feb-09	0	0	287.832.554	21.000.000	0	0	0	0
22-mar-09	1	13.577.105	287.832.554	21.000.000	0	0	0	0
22-abr-09	0	0	274.255.449	21.000.000	13.577.105	-12.409.474.362	0	0
22-may-09	0	0	274.255.449	21.000.000	0	0	0	0
22-jun-09	1	12.987.960	274.255.449	21.000.000	0	0	0	0
22-jul-09	0	0	261.267.489	21.000.000	12.987.960	-10.676.102.769	0	0
22-ago-09	0	0	261.267.489	21.000.000	0	0	0	0
22-sep-09	1	12.385.434	261.267.489	21.000.000	0	0	0	0
22-oct-09	0	0	248.882.055	21.000.000	12.385.434	-9.041.367.127	0	0
22-nov-09	0	0	248.882.055	21.000.000	0	0	0	0
22-dic-09	1	11.877.173	248.882.055	21.000.000	0	0	0	0
22-ene-10	0	0	237.004.882	21.000.000	11.877.173	-7.589.513.408	0	0
22-feb-10	0	0	237.004.882	21.000.000	0	0	0	0
22-mar-10	1	11.381.816	237.004.882	21.000.000	0	0	0	0
22-abr-10	0	0	225.623.066	21.000.000	11.381.816	-6.248.616.918	0	0

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

		PRINCIPAL	SENIOR	MEZZANIE	CLASS A	AVERAGE	CLASS B	AVERAGE
22-may-10	0	0	225.623.066	21.000.000	0	0	0	0
22-jun-10	1	10.915.721	225.623.066	21.000.000	10.915.721	-4.988.484.504	0	0
22-jul-10	0	0	214.707.345	21.000.000	0	0	0	0
22-ago-10	0	0	214.707.345	21.000.000	0	0	0	0
22-sep-10	1	10.463.555	214.707.345	21.000.000	10.463.555	-3.819.197.606	0	0
22-oct-10	0	0	204.243.790	21.000.000	0	0	0	0
22-nov-10	0	0	204.243.790	21.000.000	0	0	0	0
22-dic-10	1	10.033.482	204.243.790	21.000.000	10.033.482	-2.749.174.057	0	0
22-ene-11	0	0	194.210.308	21.000.000	0	0	0	0
22-feb-11	0	0	194.210.308	21.000.000	0	0	0	0
22-mar-11	1	9.616.117	194.210.308	21.000.000	9.616.117	-1.769.365.524	0	0
22-abr-11	0	0	184.594.191	21.000.000	0	0	0	0
22-may-11	0	0	184.594.191	21.000.000	0	0	0	0
22-jun-11	1	9.217.447	184.594.191	21.000.000	9.217.447	-848.005.107	0	0
22-jul-11	0	0	175.376.744	21.000.000	0	0	0	0
22-ago-11	0	0	175.376.744	21.000.000	0	0	0	0
22-sep-11	1	8.828.674	175.376.744	21.000.000	8.828.674	0	0	0
22-oct-11	0	0	166.548.070	21.000.000	0	0	0	0
22-nov-11	0	0	166.548.070	21.000.000	0	0	0	0
22-dic-11	1	8.463.079	166.548.070	21.000.000	8.463.079	770.140.153	0	0
22-ene-12	0	0	158.084.992	21.000.000	0	0	0	0
22-feb-12	0	0	158.084.992	21.000.000	0	0	0	0
22-mar-12	1	8.107.999	158.084.992	21.000.000	8.107.999	1.475.655.850	0	0
22-abr-12	0	0	149.976.992	21.000.000	0	0	0	0
22-may-12	0	0	149.976.992	21.000.000	0	0	0	0
22-jun-12	1	7.769.794	149.976.992	21.000.000	7.769.794	2.128.923.425	0	0
22-jul-12	0	0	142.207.199	21.000.000	0	0	0	0
22-ago-12	0	0	142.207.199	21.000.000	0	0	0	0
22-sep-12	1	7.440.192	142.207.199	21.000.000	7.440.192	2.723.110.400	0	0
22-oct-12	0	0	134.767.007	21.000.000	0	0	0	0
22-nov-12	0	0	134.767.007	21.000.000	0	0	0	0
22-dic-12	1	7.121.057	134.767.007	21.000.000	7.121.057	3.254.322.821	0	0
22-ene-13	0	0	127.645.950	21.000.000	0	0	0	0
22-feb-13	0	0	127.645.950	21.000.000	0	0	0	0
22-mar-13	1	6.803.094	127.645.950	21.000.000	6.803.094	3.721.292.340	0	0
22-abr-13	0	0	120.842.856	21.000.000	0	0	0	0
22-may-13	0	0	120.842.856	21.000.000	0	0	0	0
22-jun-13	1	6.510.673	120.842.856	21.000.000	6.510.673	4.160.319.971	0	0
22-jul-13	0	0	114.332.183	21.000.000	0	0	0	0
22-ago-13	0	0	114.332.183	21.000.000	0	0	0	0
22-sep-13	1	6.219.297	114.332.183	21.000.000	6.219.297	4.546.306.447	0	0
22-oct-13	0	0	108.112.886	21.000.000	0	0	0	0
22-nov-13	0	0	108.112.886	21.000.000	0	0	0	0
22-dic-13	1	5.955.464	108.112.886	21.000.000	5.955.464	4.895.391.340	0	0
22-ene-14	1	0	102.157.422	21.000.000	0	0	0	0
22-feb-14	1	0	102.157.422	21.000.000	0	0	0	0
22-mar-14	1	5.696.135	102.157.422	21.000.000	5.696.135	5.194.875.292	0	0
22-abr-14	1	0	96.461.287	21.000.000	0	0	0	0
22-may-14	1	0	96.461.287	21.000.000	0	0	0	0
22-jun-14	1	5.456.701	96.461.287	21.000.000	5.456.701	5.478.528.022	0	0
22-jul-14	1	0	91.004.586	21.000.000	0	0	0	0
22-ago-14	1	0	91.004.586	21.000.000	0	0	0	0
22-sep-14	1	5.224.016	91.004.586	21.000.000	5.224.016	5.725.521.103	0	0
22-oct-14	1	0	85.780.570	21.000.000	0	0	0	0
22-nov-14	1	0	85.780.570	21.000.000	0	0	0	0
22-dic-14	1	5.004.928	85.780.570	21.000.000	5.004.928	5.940.850.102	0	0
22-ene-15	1	0	80.775.641	21.000.000	0	0	0	0
22-feb-15	1	0	80.775.641	21.000.000	0	0	0	0
22-mar-15	1	101.776.261	80.775.641	21.000.000	80.775.641	103.150.494.120	21.000.000	26.817.000.000