



Economic and financial information relating to asset-backed securities

First Half-year 2011

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EUR thousands	2011-15			2010-25			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
ASSETS							
A) NON-CURRENT ASSETS	372,953,712	0	372,953,712	384,340,488	0	384,340,488	-2.96
I. Long-term financial assets	372,953,712	0	372,953,712	384,340,488	0	384,340,488	-2.96
1. Debt securities	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2. Collection rights	371,776,638	0	371,776,638	383,299,535	0	383,299,535	-3.01
2.1 Mortgage participations	45,342,390	0	45,342,390	42,707,328	0	42,707,328	6.17
2.2 Mortgage assignments certificates	111,399,387	0	111,399,387	117,755,005	0	117,755,005	-5.40
2.3 Mortgage loans	8,826,703	0	8,826,703	9,183,327	0	9,183,327	-3.88
2.4 Mortgage covered bonds	120,842,983	0	120,842,983	132,134,148	0	132,134,148	-8.55
2.5 Real estate developer loans	0	0	0	0	0	0	-
2.6 Loans to SMEs	17,992,725	0	17,992,725	18,767,308	0	18,767,308	-4.13
2.7 Loans to companies	26,990,845	0	26,990,845	26,381,300	0	26,381,300	2.31
2.8 Corporate loans	1,581,315	0	1,581,315	2,448,930	0	2,448,930	-35.43
2.9 Territorial covered bonds	665,000	0	665,000	1,630,000	0	1,630,000	-59.20
2.10 Treasury bonds	550,000	0	550,000	3,109,000	0	3,109,000	-82.31
2.11 Subordinated debt	299,379	0	299,379	299,379	0	299,379	-
2.12 Government loans	409,978	0	409,978	465,614	0	465,614	-11.95
2.13 Consumer loans	3,483,908	0	3,483,908	3,322,250	0	3,322,250	4.87
2.14 Auto loans	3,000,928	0	3,000,928	4,046,297	0	4,046,297	-25.84
2.15 Financial leases	3,290,836	0	3,290,836	1,699,179	0	1,699,179	93.67
2.16 Accounts receivable	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	0	0	0	-
2.19 Others	21,570,523	0	21,570,523	13,631,921	0	13,631,921	58.24
2.20 Doubtful assets	7,066,978	0	7,066,978	7,614,629	0	7,614,629	-7.19
2.21 Valuation corrections due to assets impairment (-)	-1,537,240	0	-1,537,240	-1,896,080	0	-1,896,080	-18.93
2.22 Accrued interests and expenses	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	-
3. Derivatives	848,096	0	848,096	699,604	0	699,604	21.23
3.1 Hedging derivatives	848,096	0	848,096	696,582	0	696,582	21.75
3.2 Trading derivatives	0	0	0	3,022	0	3,022	-100.00
4. Other financial assets	328,978	0	328,978	341,349	0	341,349	-3.62
4.1 Financial guarantees	2,633	0	2,633	2,755	0	2,755	-4.43
4.2 Others	326,345	0	326,345	338,594	0	338,594	-3.62
II. Deferred tax assets	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	-

Aggregate balance (continuation)

TABLE A

EUR thousands	2011-15			2010-25			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT ASSETS	92,485,516	2,332,627	94,818,143	99,868,551	2,842,868	102,711,419	-7.68
IV. Non-current assets classified as held for sale	1,047,305	0	1,047,305	752,438	0	752,438	39.19
V. Short-term financial assets	58,431,097	1,691,431	60,122,528	64,501,028	2,168,195	66,669,223	-9.82
1. Trade debtors and other receivables	947,987	0	947,987	1,110,906	0	1,110,906	-14.67
2. Debt securities	0	0	0	2,025	0	2,025	-100.00
2.1 Central banks	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	2,025	0	2,025	-100.00
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	-
3. Collection rights	56,652,955	1,691,431	58,344,386	62,498,600	2,168,195	64,666,795	-9.78
3.1 Mortgage participations	3,678,186	0	3,678,186	3,657,909	0	3,657,909	0.55
3.2 Mortgage assignment certificates	5,799,415	0	5,799,415	6,401,613	0	6,401,613	-9.41
3.3 Mortgage loans	514,142	0	514,142	543,429	0	543,429	-5.39
3.4 Mortgage covered bonds	16,347,476	0	16,347,476	16,893,309	0	16,893,309	-3.23
3.5 Real estate developer loans	0	0	0	0	0	0	-
3.6 Loans to SMEs	4,300,339	0	4,300,339	4,117,307	0	4,117,307	4.45
3.7 Loans to companies	10,975,406	0	10,975,406	8,897,130	0	8,897,130	23.36
3.8 Corporate loans	1,169,394	0	1,169,394	882,310	0	882,310	32.54
3.9 Territorial covered bonds	449,737	0	449,737	449,412	0	449,412	0.07
3.10 Treasury bonds	0	0	0	1,125,000	0	1,125,000	-100.00
3.11 Subordinated debt	64	0	64	209	0	209	-69.38
3.12 Government loans	150,187	0	150,187	167,220	0	167,220	-10.19
3.13 Consumer loans	1,994,459	0	1,994,459	2,399,761	0	2,399,761	-16.89
3.14 Auto loans	1,748,697	0	1,748,697	2,220,939	0	2,220,939	-21.26
3.15 Financial leases	1,175,887	0	1,175,887	769,991	0	769,991	52.71
3.16 Accounts receivable	0	1,675,111	1,675,111	13,349	2,165,561	2,178,910	-23.12
3.17 Future receivables	0	0	0	0	0	0	-
3.18 Asset-backed securities	9,310	0	9,310	41,467	0	41,467	-77.55
3.19 Other	5,678,522	0	5,678,522	10,055,897	0	10,055,897	-43.53
3.20 Doubtful assets	1,476,913	0	1,476,913	1,465,669	2,634	1,468,303	0.59
3.21 Valuation corrections due to assets impairment (-)	-972,537	0	-972,537	-663,362	0	-663,362	46.61
3.22 Accrued interests and expenses	2,021,150	-1,910	2,019,240	3,060,041	0	3,060,041	-34.01
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	136208	18230	154438	0	0	0	-
4. Derivatives	721,350	0	721,350	848,696	0	848,696	-15.00
4.1 Hedging derivatives	721,350	0	721,350	848,696	0	848,696	-15.00
4.2 Trading derivatives	0	0	0	0	0	0	-
5. Other financial assets	108,805	0	108,805	40,801	0	40,801	166.67
5.1 Financial guarantees	0	0	0	0	0	0	-
5.2 Others	108,805	0	108,805	40,801	0	40,801	166.67
VI. Accrual accounts	104,854	30,018	134,872	109,982	1	109,983	22.63
1. Fees	0	0	0	23	0	23	-100.00
2. Other	104,854	30,018	134,872	109,959	1	109,960	22.66
VII. Cash and other equivalent liquid assets	32,902,260	611,178	33,513,438	34,505,103	674,672	35,179,775	-4.74
1. Cash	32,744,453	611,178	33,355,631	34,369,963	674,672	35,044,635	-4.82
2. Other equivalent liquid assets	157,807	0	157,807	135,140	0	135,140	16.77
TOTAL ASSETS	465,439,228	2,332,627	467,771,855	484,209,039	2,842,868	487,051,907	-3.96

Aggregate balance (continuation)

TABLE A

EUR thousands	2011-15			2010-25			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
LIABILITIES							
A) NON-CURRENT LIABILITIES	404,048,667	75	404,048,742	412,751,837	0	412,751,837	-2.11
I. Long-term provisions	0	0	0	0	0	0	-
II. Long-term financial liabilities	404,048,667	75	404,048,742	412,751,837	0	412,751,837	-2.11
1. Debentures and other marketable securities	370,481,881	0	370,481,881	383,102,251	0	383,102,251	-3.29
1.1 Non-subordinated series	296,593,837	0	296,593,837	316,320,873	0	316,320,873	-6.24
1.2 Subordinated series	74,982,040	0	74,982,040	67,854,059	0	67,854,059	10.50
1.3 Valuation corrections due to recognition of losses (-)	-1,088,672	0	-1,088,672	-1,066,893	0	-1,066,893	2.04
1.4 Accrued interests and expenses	-5,324	0	-5,324	-5,788	0	-5,788	-8.02
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2. Bank borrowings	31,455,535	75	31,455,610	27,387,294	0	27,387,294	14.85
2.1 Subordinated loan	27,506,106	75	27,506,181	24,126,269	0	24,126,269	14.01
2.2 Liquidity line loan	1,550,506	0	1,550,506	1,507,224	0	1,507,224	2.87
2.3 Other bank borrowings	3,263,907	0	3,263,907	2,447,815	0	2,447,815	33.34
2.4 Valuation correction due to recognition of losses (-)	-865,429	0	-865,429	-720,898	0	-720,898	20.05
2.5 Accrued interests and expenses	445	0	445	26,884	0	26,884	-98.34
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	-
3. Derivatives	1,665,071	0	1,665,071	1,872,015	0	1,872,015	-11.05
3.1 Hedging derivatives	1,665,071	0	1,665,071	1,871,671	0	1,871,671	-11.04
3.2 Trading derivatives	0	0	0	344	0	344	-100.00
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
4. Other financial liabilities	446,180	0	446,180	390,277	0	390,277	14.32
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	-
4.2 Others	446,180	0	446,180	390,277	0	390,277	14.32
III. Deferred tax liabilities	0	0	0	0	0	0	-

EUR thousands	2011-15			2010-25			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT LIABILITIES	63,392,398	2,332,552	65,724,950	72,991,882	2,843,006	75,834,888	-13.33
IV. Liabilities due to non-current assets held for sale	4	0	4	6	0	6	-33.33
V. Short-term provisions	0	0	0	0	0	0	-
VI. Short-term financial liabilities	61,951,891	2,308,777	64,260,668	71,652,698	2,814,621	74,467,319	-13.71
1. Trade debtors and other accounts receivable	375,764	0	375,764	338,325	2	338,327	11.07
2. Debentures and other tradeable securities	58,074,070	2,201,625	60,275,695	67,942,896	2,707,504	70,650,400	-14.68
2.1 Non-subordinated series	54,621,038	2,188,000	56,809,038	63,763,093	2,697,858	66,460,951	-14.52
2.2 Subordinated series	1,084,618	0	1,084,618	954,681	0	954,681	13.61
2.3 Valuation corrections due to recognition of losses (-)	-20,827	0	-20,827	-39,618	0	-39,618	-47.43
2.4 Accrued interests and expenses	2,229,654	13,625	2,243,279	3,264,740	9,646	3,274,386	-31.49
2.5 Adjustments due to hedging transactions	24,512	0	24,512	0	0	0	-
2.6 Matured and outstanding interests	135,075	0	135,075	0	0	0	-
3. Bank borrowing	1,078,138	107,152	1,185,290	1,754,500	107,115	1,861,615	-36.33
3.1 Subordinated loan	638,360	0	638,360	1,327,524	150	1,327,674	-51.92
3.2 Liquidity line loan	157,868	107,152	265,020	220,264	106,845	327,109	-18.98
3.3 Other bank borrowings	114,315	0	114,315	113,448	0	113,448	0.76
3.4 Valuation corrections due to recognition of losses (-)	-234,734	0	-234,734	-210,016	0	-210,016	11.77
3.5 Accrued interests and expenses	103,335	0	103,335	303,471	120	303,591	-65.96
3.6 Adjustments due to hedging transactions	0	0	0	-191	0	-191	-100.00
3.7 Matured and outstanding interests	298,994	0	298,994	0	0	0	-
4. Derivatives	2,279,257	0	2,279,257	1,520,686	0	1,520,686	49.88
4.1 Hedging derivatives	2,279,257	0	2,279,257	1,520,686	0	1,520,686	49.88
4.2 Trading derivatives	0	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
5. Other financial liabilities	144,662	0	144,662	96,291	0	96,291	50.23
5.1 Gross amount	144,662	0	144,662	96,291	0	96,291	50.23
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
VII. Accrual accounts	1,440,503	23,775	1,464,278	1,339,178	28,385	1,367,563	7.07
1. Fees	1,312,712	22,914	1,335,626	1,210,849	28,221	1,239,070	7.79
1.1 Management company fee	6,156	25,696	31,852	6,958	27	6,985	356.01
1.2 Director's fee	16,000	2	16,002	16,375	1	16,376	-2.28
1.3 Financial agent/payments fee	829	3	832	991	0	991	-16.04
1.4 Variable fee - realised results	1,765,963	0	1,765,963	1,720,074	29,994	1,750,068	0.91
1.5 Variable fee - non-realised results	48,742	2,549	51,291	3,565	0	3,565	1338.74
1.6 Other fees of the assigning company	12	0	12	12	0	12	-
1.7 Valuation correction due to recognition of losses (-)	-525,288	-5,339	-530,627	-537,455	-1,801	-539,256	-1.60
1.8 Other fees	298	3	301	329	0	329	-8.51
2. Others	127,791	861	128,652	128,329	164	128,493	0.12
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-2,001,837	0	-2,001,837	-1,534,680	-138	-1,534,818	30.43
VIII. Financial assets available for sale	0	0	0	0	0	0	-
IX. Cash flow hedge	-1,963,041	0	-1,963,041	-1,483,703	0	-1,483,703	32.31
X. Other recognised income and expense	0	0	0	0	0	0	-
XI. Current formation expenses	-38,796	0	-38,796	-50,977	-138	-51,115	-24.10
TOTAL LIABILITIES	465,439,228	2,332,627	467,771,855	484,209,039	2,842,868	487,051,907	-3.96

Aggregate income statement

TABLE B

<i>EUR thousands</i>	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	ACCUMULATED			ACCUMULATED			ACCUMULATED		
	2011-15	2010-15	%	2011-15	2010-15	%	2011-15	2010-15	%
1. Interests and similar yields	6,247,906	7,034,002	-11.18	35,284	47,488	-25.70	6,283,190	7,081,490	-11.27
1.1 Debt securities	82,822	84,377	-1.84	0	0	-	82,822	84,377	-1.84
1.2 Collection rights	5,946,740	6,353,347	-6.40	22,450	27,939	-19.65	5,969,190	6,381,286	-6.46
1.3 Other financial assets	218,344	596,278	-63.38	12,834	19,549	-34.35	231,178	615,827	-62.46
2. Interests and recognised expenses	-4,827,574	-6,194,158	-22.06	-18,731	-14,558	28.66	-4,846,305	-6,208,716	-21.94
2.1 Debentures and other marketable securities	-4,522,054	-3,961,361	14.15	-16,739	-12,331	35.75	-4,538,793	-3,973,692	14.22
2.2 Bank borrowings	-270,976	-145,285	86.51	-1,992	-1,415	40.78	-272,968	-146,700	86.07
2.3 Other financial liabilities	-34,544	-2,087,512	-98.35	0	-812	-100.00	-34,544	-2,088,324	-98.35
3. Result of cash flow hedge (net)	-587,656	0	-	0	0	-	-587,656	-	-
A) INTEREST MARGIN	832,676	839,844	-0.85	16,553	32,930	-49.73	849,229	872,774	-2.70
4. Financial transaction (net) result	346	29	1093.10	0	0	-	346	29	1093.10
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-
4.2 Financial assets available for sale	353	0	-	0	0	-	353	-	-
4.3 Others	-7	29	-124.14	0	0	-	-7	29	-124.14
5. (Net) exchange differences	-28,815	80,712	-135.70	0	0	-	-28,815	80,712	-135.70
6. Other operating income	1,001	643	55.68	1	0	-	1,002	643	55.83
7. Other operating expenses	-692,178	-1,041,628	-33.55	-9,098	-17,958	-49.34	-701,276	-1,059,586	-33.82
7.1 External services	-82,012	-15,683	422.94	-320	-236	35.59	-82,332	-15,919	417.19
7.1.1 Services from independent professionals	-23,629	-9,462	149.73	-142	-49	189.80	-23,771	-9,511	149.93
7.1.2 Bank and similar services	-38,673	-3,440	1024.22	0	0	-	-38,673	-3,440	1024.22
7.1.3 Advertising and publicity	-3	-14	-78.57	0	0	-	-3	-14	-78.57
7.1.4 Other services	-19,707	-2,767	612.22	-178	-187	-4.81	-19,885	-2,954	573.16
7.2 Taxes	0	-2	-100.00	-1	-3	-66.67	-1	-5	-80.00
7.3 Other current management expenses	-610,166	-1,025,943	-40.53	-8,777	-17,719	-50.47	-618,943	-1,043,662	-40.70
7.3.1 Management company fee	-21,452	-23,500	-8.71	-325	-319	1.88	-21,777	-23,819	-8.57
7.3.2 Director's fee	-16,698	-20,574	-18.84	-13	-14	-7.14	-16,711	-20,588	-18.83
7.3.3 Financial agent/payments fee	-3,218	-4,058	-20.70	-3	-3	-	-3,221	-4,061	-20.68
7.3.4 Variable fee - realized profit	-515,223	-950,197	-45.78	-8,198	-17,087	-52.02	-523,421	-967,284	-45.89
7.3.5 Variable fee - non-realized profit	-31,872	-3,307	863.77	0	0	-	-31,872	-3,307	863.77
7.3.6 Other fees of the assigning company	-8	-177	-95.48	0	0	-	-8	-177	-95.48
7.3.7 Other expenses	-21,695	-24,130	-10.09	-238	-296	-19.59	-21,933	-24,426	-10.21
8. (Net) impairment of financial assets	-603,152	-590,989	2.06	-7,787	-16,021	-51.40	-610,939	-607,010	0.65
8.1 Net impairment of debt securities	0	-3,568	-100.00	0	0	-	0	-3,568	-100.00
8.2 Net impairment of collection rights	-603,152	-587,421	2.68	-7,787	-16,021	-51.40	-610,939	-603,442	1.24
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	-	-
9. (Net) endowment to provisions	-1,895	0	-	0	0	-	-1,895	-	-
10. Profits (losses) in non-current assets for sale	-56,665	-25,270	124.24	0	0	-	-56,665	-25,270	124.24
11. Deflection of losses (profits)	548,677	736,655	-25.52	331	1,049	-68.45	549,008	737,704	-25.58
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-
12. Income tax	0	0	-	0	0	-	0	0	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-

Aggregate cash flow statement

TABLE C

EUR thousands	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	2011-1S	2010-1S	%	2011-1S	2010-1S	%	2011-1S	2010-1S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	841,460	814,077	3.36	3,436	-12,938	-126.56	844,896	801,139	5.46
1. Net cash flow from interests on transactions	828,549	576,404	43.74	3,884	2,203	76.31	832,433	578,607	43.85
1.1 Interest collected from securitised assets	6,786,983	7,254,948	-6.45	586	627	-6.54	6,787,569	7,255,575	-6.45
1.2 Interest paid on securitisation issues	-5,397,424	-4,774,369	13.05	-270	0	-	-5,397,694	-4,774,369	13.05
1.3 Net interest collected/paid on derivatives transactions	-533,254	-1,772,581	-69.92	0	0	-	-533,254	-1,772,581	-69.92
1.4 Interest collected from financial investments	183,462	118,694	54.57	4,568	2,977	53.44	188,030	121,671	54.53
1.5 Interest paid on loans and credit with banks	-211,163	-114,781	83.97	-1,000	-1,401	-28.62	-212,163	-116,182	82.60
1.6 Other net collected/paid interests	-55	-135,507	-99.96	0	0	-	-55	-135,507	-99.96
2. Fees and expenses for financial services paid by the Fund	-345,701	-450,116	-23.20	-8,945	-17,711	-49.49	-354,646	-467,827	-24.22
2.1 Fees paid to the management company	-24,349	-25,895	-5.97	-313	-341	-8.21	-24,662	-26,236	-6.09
2.2 Fees paid for securitised assets management	-18,035	-20,438	-11.76	-12	-16	-25.00	-18,047	-20,454	-11.77
2.3 Fees paid to the financial agent	-3,094	-3,397	-8.92	0	-6	-100.00	-3,094	-3,403	-9.08
2.4 Variable fees paid	-233,712	-342,899	-31.84	-8,198	-16,741	-51.03	-241,910	-359,640	-32.77
2.5 Other fees	-66,511	-57,487	15.70	-422	-607	-30.48	-66,933	-58,094	15.21
3. Other cash flows from Fund's operations	358,612	687,789	-47.86	8,497	2,570	230.62	367,109	690,359	-46.82
3.1 Bad debts and other acquired assets recovery	143,184	531,862	-73.08	1,979	2,960	-33.14	145,163	534,822	-72.86
3.2 Payment of provisions	0	0	-	0	0	-	0	-	-
3.3 Proceeds from disposal of non-current assets held for sale	24513	0	-	0	0	-	24513	-	-
3.4 Others	190,915	155,927	22.44	6,518	-390	-1,771.28	197,433	155,537	26.94
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	1,467,734	-2,158,741	-167.99	-65,449	-28,121	132.74	1,402,285	-2,186,862	-164.12
4. Net cash flows from securitisation issuance	36,639,916	16,734,294	118.95	1,441,031	1,655,009	-12.93	38,080,947	18,389,303	107.08
4.1 Proceeds from securities issuances	36,652,828	16,735,144	119.02	1,441,034	1,655,009	-12.93	38,093,862	18,390,153	107.14
4.2 Payments for securities issuances (placement insurance)	-12,912	-850	1,419.06	-3	0	-	-12,915	-850	1,419.41
5. Cash flows from financial assets acquisitions	-37,323,477	-17,916,320	108.32	-6,265,710	-6,625,075	-5.42	-43,589,187	-24,541,395	77.61
5.1 Payments for collection rights acquisitions	-37,323,477	-17,890,782	108.62	-6,265,710	-6,625,075	-5.42	-43,589,187	-24,515,857	77.80
5.2 Payments for other financial investment acquisitions	0	-25,538	-100.00	0	0	-	0	-25,538	-100.00
6. Net cash flows from amortisations	-3,747,410	-2,099,005	78.53	4,759,987	4,922,855	-3.31	1,012,577	2,823,850	-64.14
6.1 Proceeds from collection rights amortisation	24,813,889	23,542,213	5.40	6,596,343	6,793,950	-2.91	31,410,232	30,336,163	3.53
6.2 Proceeds from other securitised assets amortisation	781	21,310	-96.34	157,374	259,905	-39.45	158,155	281,215	-43.76
6.3 Payments for securitised bonds amortisation	-28,562,080	-25,662,528	11.30	-1,993,730	-2,131,000	-6.44	-30,555,810	-27,793,528	9.93
7. Other cash flows from the Fund's operations	5,898,705	1,122,290	425.60	-757	19,090	-103.97	5,897,948	1,141,380	416.74
7.1 Collections from granting loans or drawdowns	5,959,894	982,128	506.83	0	19,165	-100.00	5,959,894	1,001,293	495.22
7.2 Payments for loans or credits amortisation	-385,141	-241,485	59.49	-757	-75	909.33	-385,898	-241,560	59.75
7.3 Proceeds on pending collection rights	259,436	349,256	-25.72	0	0	-	259,436	349,256	-25.72
7.4 Public Administrations - liabilities	-1,573	-479	228.39	0	0	-	-1,573	-479	228.39
7.5 Other assets and liabilities	66,089	7,014	842.24	0	0	-	66,089	7,014	842.24
7.6 Collection from financial investment amortisation of sale	0	25,540	-100.00	0	0	-	0	25,540	-100.00
7.7 Grants collection	0	316	-100.00	0	0	-	0	316	-100.00
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	2,309,194	-1,344,664	-271.73	-62,013	-41,059	51.03	2,247,181	-1,385,723	-262.17
Cash or cash equivalents at the beginning of the period	30,593,027	28,344,280	7.93	673,191	399,886	68.35	31,266,218	28,744,166	8.77
Cash or cash equivalents at the end of the period	32,902,221	26,999,616	21.85	611,178	358,827	70.33	33,513,399	27,358,443	22.49

PERIOD	COLLECTION RIGHTS - MAIN RATIOS							SECURITIES ISSUED - IMPROVEMENTS			INCOME AND EXPENSES - MAIN HALF-YEARLY RATIOS		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)	% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	% GUARANTEE (8)	% RF (9)	% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
Public ABS, bonds													
jun-11	465,439,228	2.67	1.91	0.28	1.73	0.23	-0.59	2.35	4.62	1.19	0.18	-0.15	-0.13
dic-10	484,209,039	4.25	1.85	0.40	2.90	0.16	-0.53	2.51	5.70	1.94	0.40	-0.24	-0.22
jun-10	456,719,249	3.52	1.43	0.55	4.30	0.10	-0.47	2.51	3.33	0.71	0.52	-0.23	-0.22
dic-09	478,014,950	-	-	-	-	0.08	-0.38	2.04	3.10	0.77	0.24	-0.18	-0.16
Public ABS, non-mortgage covered bonds													
jun-11	322,825,758	3.26	2.83	0.41	2.57	0.32	-0.85	3.48	6.71	1.37	0.28	-0.21	-0.18
dic-10	327,781,093	5.71	2.83	0.61	4.42	0.23	-0.78	3.81	8.51	2.13	0.59	-0.35	-0.32
jun-10	301,516,850	5.51	2.24	0.85	6.72	0.15	-0.71	3.87	5.04	0.26	0.82	-0.34	-0.33
dic-09	322,133,497	-	-	-	-	0.11	-0.56	-	-	-	0.36	-0.26	-0.24
Public ABS, commercial paper													
jun-11	2,332,627	-	0.22	0.85	-	-	-0.23	0.05	6.33	0.06	0.24	-0.39	-0.37
dic-10	2,842,868	-	-	-	-	-	-0.06	-	4.93	24.77	0.45	-0.41	-0.40
jun-10	2,196,163	-	-	-	-	-	-0.05	-	4.86	-	0.71	-0.82	-0.79
dic-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26	1.85	-0.12	-0.12

Information on headings

(1) Total assets in thousands euros.

(2) Early amortisation rate

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Percentage of the book value of non-current assets for sale over total assets

(7) Percentage of the amounts passed on to liabilities over total assets

(8) Percentage of the amount of the guarantees over liabilities

(9) Percentage of the amount of the reserve fund over securitised assets

(10) Percentage of the amount in the liquidity line over securitised assets

(11) Percentage of the amount of the interest margin minus the amount of bank borrowing interests of the period over total assets

(12) Percentage of the amount of other operating expenses of the period over total assets

(13) Percentage of the amount of other operating expenses of the period over total assets

	PERIOD	OUTSTANDING AMOUNT (EUR thousands)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
										BY DEBTOR	GEOGRAPHICAL / BY SECTOR
PUBLIC FUNDS											
MBS	2010 2	329,276,068	3.12	33.16	1.53	0.20	2.56	15.06	4.83	30.92	0.34
	2011 1	312,750,682	2.36	32.63	1.48	0.18	1.56	15.16	5.32	31.19	35.57
Loans to companies	2010 2	63,963,455	8.26	42.34	3.39	1.22	7.05	7.97	3.90	14.85	14.18
	2011 1	67,476,747	4.17	35.57	3.63	0.71	3.48	8.06	3.74	14.56	13.37
Subordinated debt and treasury bonds	2010 2	4,533,588	0.00	0.00	0.00	0.00	0.00	3.69	4.38	100.00	0.37
	2011 1	849,443	0.00	0.00	0.00	0.00	0.00	3.52	4.55	100.00	37.41
Public administrations	2010 2	2,712,246	1.48	7.67	0.02	0.00	0.00	2.33	5.34	75.41	0.28
	2011 1	1,674,902	0.78	2.01	0.22	0.00	0.00	2.37	6.11	77.75	28.17
Consumer and auto loans	2010 2	11,989,247	11.17	0.00	8.56	3.56	0.12	3.53	2.91	1.30	0.36
	2011 1	10,227,992	5.10	0.00	8.91	1.31	0.40	3.67	3.12	0.83	44.07
Accounts receivable	2010 2	13,349	-	-	-	-	-	-	-	-	-
	2011 1	0	-	-	-	-	-	-	-	-	-
Future collection rights	2010 2	0	-	-	-	-	-	-	-	-	-
	2011 1	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2010 2	41,467	0.00	-	0.00	0.00	0.00	0.00	0.00	0.00	-
	2011 1	9,310	0.00	-	0.00	0.00	0.00	0.00	0.25	0.00	-
Other	2010 2	23,687,818	4.46	0.00	0.00	0.00	0.00	4.46	2.17	69.81	0.51
	2011 1	27,249,045	1.79	0.00	0.00	0.00	0.00	6.90	1.97	77.33	62.65
Commercial paper	2010 2	2,165,561	0.00	-	0.00	0.00	0.00	0.01	2.05	3.26	-
	2011 1	1,675,111	0.00	-	0.22	0.85	0.00	0.01	2.53	3.92	-

(1) Early amortisation rate

(2) Percentage of the total debt over the appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MONTE DE PIEDAD Y CAJA DE AHORROS SAN FERNANDO DE HUELVA, JEREZ Y SEVILLA	218,088
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJAMAR CAJA RURAL, S.C.C.	258,605
AYT BONOS TESORERIA II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	552,852
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE GALICIA	393,410
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXA D'ESTALVIS DE SABADELL	279,105
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXA DE AFORROS DE VIGO, OURENSE E PONTEVEDRA	127,229
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXA DE AFORROS DE VIGO, OURENSE E PONTEVEDRA	214,897
AYT CAJA MURCIA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE MURCIA	86,614
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE MURCIA	154,234
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA GENERAL DE AHORROS DE GRANADA	241,372
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE MURCIA	169,509
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	47,068,650
AYT CEDULAS CAJAS III FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,621,736
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,955,981
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,049,574
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,271,654
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,403,536
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,311,673
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,915,612
AYT CEDULAS CAJAS XI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,465,192
AYT CEDULAS TERRITORIALES CAJAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	671,568
AYT CEDULAS TERRITORIALES CAJAS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	473,351
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	973,069
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	1,026,098
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,693,461
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	298,659
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,459
AYT FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	162,033
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	120,908
AYT GOYA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	910,731
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	4,162,429
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	567,151
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	689,384

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	191,865
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	147,997
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	188,671
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	406,368
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	114,242
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE GALICIA	159,409
AYT ICO FTVPO CAJA SOL, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MONTE DE PIEDAD Y CAJA DE AHORROS SAN FERNANDO DE HUELVA, JEREZ Y SEVILLA	113,318
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE MURCIA	135,989
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE VITORIA Y ALAVA- ARABA ETA GASTEIZKO AURREZKI KUTXA	146,849
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	301,597
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	237,059
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	505,112
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	913,990
AYT KUTXA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	445,976
AYT KUTXA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	1,917,322
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	72,441
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MONTE DE PIEDAD Y CAJA DE AHORROS SAN FERNANDO DE HUELVA, JEREZ Y SEVILLA	97,793
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	88,666
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MONTE DE PIEDAD Y CAJA DE AHORROS SAN FERNANDO DE HUELVA, JEREZ Y SEVILLA	167,000
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE LAS BALEARES	50,771
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MONTE DE PIEDAD Y CAJA DE AHORROS DE RONDA, CADIZ, ALMERIA, MALAGA Y ANTEQ	378,944
AYT VPO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	148,341
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	38,908
CEAMI GUARANTEED BONDS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	2,576,823
ICO MEDIACION I AYT, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	1,942,772
ICO MEDIACION II AYT FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	20,034,032
MADRID ACTIVOS CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	769,228

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE	SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	984,969
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,055,074
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MONTES DE PIEDAD Y CAJA DE AHORROS DE RONDA, CADIZ, ALMERIA, MALAGA Y ANTEQ	194,696
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	391,594
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,780,291
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,486,157
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,737,713
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	224,092
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	255,167
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	574,721
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	673,159
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	734,195
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,048,599
BANCAJA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	710,188
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	885,670
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,055,306
BANKINTER 16, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,620,833
BANKINTER 17 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	826,851
BANKINTER 18, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,368,037
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	299,564
BANKINTER 20, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,668,744
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	349,939
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	297,207
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	526,997
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	417,903
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	525,440
BANKINTER EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	576,639

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND	TYPE	SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANKINTER LEASING 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	158,270
BBVA AUTOS 1 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	58,300
BBVA AUTOS 2 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	251,370
BBVA CONSUMO 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	350,805
BBVA CONSUMO 2, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	449,722
BBVA CONSUMO 3 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	413,060
BBVA CONSUMO 4 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	1,144,325
BBVA CONSUMO 5, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,337,474
BBVA EMPRESAS 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	405,394
BBVA EMPRESAS 2, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,942,630
BBVA EMPRESAS 3, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,067,387
BBVA EMPRESAS 4, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,968,770
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	252,409
BBVA HIPOTECARIO 3, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	316,672
BBVA LEASING 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	816,431
BBVA RMBS 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,766,124
BBVA RMBS 2, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,492,896
BBVA RMBS 3, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,382,870
BBVA RMBS 4, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,910,537
BBVA RMBS 5 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,384,283
BBVA RMBS 6 FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,247,967
BBVA RMBS 7, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	6,428,385
BBVA RMBS 8, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,098,127
BBVA RMBS 9, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,507,155
BBVA-3 FTPYME FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	94,708
BBVA-4 PYME, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	125,827
BBVA-5 FTPYME, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	331,360
BBVA-6 FTPYME FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	376,268
BBVA-7 FTGENCAT, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	87,629
BBVA-8 FTPYME FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	474,162
BCL MUNICIPIOS I FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	143,974
CONSUMO BANCAJA 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	79,557
EDT FTPYME PASTOR 3, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	74,381
FINANCIACION BANCAJA 1, FTA	FTA	BONOS PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	213,632

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND	TYPE		SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
FTPyme BANCAJA 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	58,802
FTPyme BANCAJA 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	107,126
FTPyme BANCAJA 6 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	262,414
MBS BANCAJA 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	161,512
MBS BANCAJA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	304,763
MBS BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	401,296
MBS BANCAJA 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,159,612
MBS BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	926,753
MBS BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	894,131
MBS BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	464,492
PYME BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	197,063
PYME BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	691,733
PYME BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	407,456
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	266,101
PYME VALENCIA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	356,958
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	534,199
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,017,489
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	236,079
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	381,585
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	502,227
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	757,787
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,505,564
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,896,442
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	862,176
RURALPYME 1 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	43,294
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	221,176
VAL BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	303,947

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	179,716
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	597,771
VALENCIA HIPOTECARIO 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	796,595
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	458,129
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	590,100
FONCAIXA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	5,518,541
FONCAIXA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	2,117,523
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	218,689
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	259,348
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	673,882
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	480,814
FONCAIXA FTGENCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	909,250
FONCAIXA FTPYME 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	57,918
FONCAIXA FTPYME 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	715,791
FONCAIXA HIPOTECARIO 10, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	973,511
FONCAIXA HIPOTECARIO 11, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	6,384,231
FONCAIXA HIPOTECARIO 9, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	765,302
FONCAIXA ICO-FTVPO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	464,996
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE SABADELL	157,609
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE SABADELL	182,424
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TARRAGONA	183,136
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	175,168
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	139,393
GC FTPYME PASTOR 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	314,373
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	175,366
GC FTPYME SABADELL 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	356,049
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	384,746
GC FTPYME SABADELL 8, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,047,051
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	458,355
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	411,182
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	432,215
FINANCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	285,043
GAT FTGENCAT 2005, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	120,696
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	102,046
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	242,624
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	445,821

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
GAT FTGENCAT 2009, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	463,810
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	914,251
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	777,092
HIPOCAT 14, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	492,376
HIPOCAT 15, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	939,121
HIPOCAT 16, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	733,417
HIPOCAT 17, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	883,988
HIPOCAT 18, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	738,836
HIPOCAT 19, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	685,230
HIPOCAT 20, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	909,752
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	69,529
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	177,417
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	264,315
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	538,668
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	665,374
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	507,093
MBSCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	806,605
MBSCAT 2, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	462,839
PYMECAT 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	250,377
PYMECAT 3 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	611,358
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,036,068
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	298,041
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	579,441
IM BANCO POPULAR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	4,595,125
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	697,685
IM BANKOA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANKOA, S.A.	481,579
IM BCG RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	387,014
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	545,552
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	550,906
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	146,918
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	678,937
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	645,106
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	765,367
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,590,922
IM CAJAMAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	608,869
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	259,106

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM CAJAMAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	576,747
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA DE AHORROS DE ASTURIAS	703,381
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,210,519
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,322,987
IM CEDULAS 14, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,278,424
IM CEDULAS 15, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,775,221
IM CEDULAS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,481,934
IM CEDULAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,086,457
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,108,154
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,262,076
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,272,975
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,280,520
IM CERES 1 CAJAMAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	73,876
IM CERES 2 CAJAMAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	132,603
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	268,450
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	138,815
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	300,449
IM FTPYME SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	109,928
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	550,955
IM GOYA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BARCLAYS BANK, S.A.	1,238,052
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	456,738
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,586,679
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	372,855
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	607,547
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	476,965
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO PASTOR, S.A.	493,049
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	274,020
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	343,022
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,206,302
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	563,909
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,038,499
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,131,882
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TERRASSA	88,750
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TERRASSA	266,930
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,696,403
EMPRESAS BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	946,340

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,452,510
EMPRESAS BANESTO I FTA	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	394,099
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,261,209
FINANCIACION BANESTO 1, FTA	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	126,671
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	410,446
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	480,327
FTA SANTANDER AUTO 1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	9,329
FTA SANTANDER CONSUMER SPAIN AUTO 06	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	205,258
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	539,386
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	548,543
FTA SANTANDER EMPRESAS 4	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,291,253
FTA SANTANDER EMPRESAS 5	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	811,298
FTA SANTANDER EMPRESAS 7	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,183,429
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	285,230
FTA SANTANDER FINANCIACION 2	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	168,664
FTA SANTANDER FINANCIACION 3	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	259,955
FTA SANTANDER FINANCIACION 4	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	948,803
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,125,634
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,015,451
FTA SANTANDER HIPOTECARIO 4	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	915,400
FTA SANTANDER HIPOTECARIO 6	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,261,225
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	463,316
FTA UCI 11	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	289,970
FTA UCI 14	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	738,573
FTA UCI 16	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,216,100
FTA UCI 18	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,404,169
FTA UCI 6	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	64,357
FTA UCI 7	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	74,806
FTA UCI 8	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	100,031
FTA UCI 9	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	271,888
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	292,592
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	176,242
FTA, SANTANDER CONSUMER SPAIN 08-1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	218,845
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	526,291
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,004,341

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	847,137
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,052,695
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	360,222
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	477,715
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	571,401
SANTANDER EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,260,726
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	734,185
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	618,272
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	520,165
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	381,315
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	330,828
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	261,195
CEDULAS TDA 13, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,279,007
CEDULAS TDA 15, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,167,731
CEDULAS TDA 17, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,132,021
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,919,613
CEDULAS TDA 19, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,824,790
CEDULAS TDA 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,113,097
CEDULAS TDA 20, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,509,481
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,840,705
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,104,451
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,609,303
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,060,016
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,010,335
CIBELES III FTPYME, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	111,593
CM BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	113,602
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	332,996
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	770,259
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	7,074,918
FTPYME TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	25,562
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	31,755
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	131,625
FTPYME TDA BANCA MARCH, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	30,569
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	139,381

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List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	511,044
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	714,376
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	735,134
FTPYME TDA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO DE SABADELL, S.A.	78,082
MADRID CONSUMO I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	459,117
MADRID CONSUMO II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	612,600
MADRID FTPYME I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,257,520
MADRID ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	241,135
MADRID RESIDENCIAL I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	741,709
MADRID RESIDENCIAL II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	642,108
MADRID RMBS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,215,500
MADRID RMBS II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,088,121
MADRID RMBS III FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,964,821
MADRID RMBS IV, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,705,767
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,845,108
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,927,416
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	71,914
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	136,004
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	132,806
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	139,288
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	115,621
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	138,672
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	221,460
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	173,667
TDA 21, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BARCLAYS BANK, S.A.	217,678
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	207,388
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	360,806
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	247,325
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	165,721

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	436,143
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	605,966
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	352,859
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	528,531
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	304,360
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	218,317
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	456,032
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	292,806
TDA CAM 10, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	894,397
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,447,422
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,689,951
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	333,720
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	376,643
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	844,024
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,109,845
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	746,041
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,107,244
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,107,115
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,007,396
TDA CCM CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE CASTILLA-LA MANCHA	105,686
TDA CCM EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE CASTILLA-LA MANCHA	170,126
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	935,500
TDA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	175,173
TDA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	228,589
TDA FTPYME PASTOR 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	492,862
TDA IBERCAJA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	214,872
TDA IBERCAJA 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	476,390
TDA IBERCAJA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	576,605
TDA IBERCAJA 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	858,822
TDA IBERCAJA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	823,497
TDA IBERCAJA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	1,220,843

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TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA IBERCAJA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	1,916,974
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	127,971
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	79,429
TDA SA NOSTRA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE LAS BALEARES	131,899
TDA SA NOSTRA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE LAS BALEARES	243,494
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	306,667
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MONTES DE PIEDAD Y CAJA DE AHORROS DE RONDA, CADIZ, ALMERIA, MALAGA Y ANTEQ	196,671
UNICAJA TDA VPO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MONTES DE PIEDAD Y CAJA DE AHORROS DE RONDA, CADIZ, ALMERIA, MALAGA Y ANTEQ	180,966
Subtotal ABS/BONDS constituted in previous periods						414,095,054
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,376,942
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,405,823
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,623,374
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	1,568,605
FONCAIXA LEASINGS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	1,648,988
MBSCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	2,030,715
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,366,446
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	463,533
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,799,682
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,808,674
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	7,032,125
FTA SANTANDER EMPRESAS 9, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	5,469,065
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,281,300
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	706,033
Subtotal ABS/BONDS constituted during the period						31,581,305
Total ABS/BONDS						445,676,359
AYT AUTOMOCION II COFIBER E.F.C., FTA	FTA	PAGARÉS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	COFIBER FINANCIERA, E.F.C.,S.A.	46,549
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,286,078
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						2,332,627
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						2,332,627
Total PUBLIC ABS						448,008,986

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	295,865
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	329,271
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	366,573
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	683,469
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	378,120
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	820,778
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,238,938
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	765,520
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	935,377
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	658,262
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	102,984
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	94,240
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	51,331
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	108,613
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	25,857
AYT.8, BARCLAYS HIPOTECARIO I, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	95,487
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	224,075
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	527,355
BANKINTER 12, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	708,560
BANKINTER 14, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	703,433
BANKINTER 15 FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,160,632
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	50,438
BANKINTER 3, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	304,563
BANKINTER 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	304,823
BANKINTER 5, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	213,247
BANKINTER 7, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	186,978
BZ HIPOTECARIO 3 FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTROS BANCOS	43,060
BZ HIPOTECARIO 4 FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTROS BANCOS	57,270
RURAL HIPOTECARIO II FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	37,437
RURAL HIPOTECARIO III FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	74,098
RURAL HIPOTECARIO IV FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	137,993
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	519,678
FONCAIXA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	84,390
FONCAIXA HIPOTECARIO 3, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	413,908

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA HIPOTECARIO 4, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	158,194
FONCAIXA HIPOTECARIO 5, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	208,330
FONCAIXA HIPOTECARIO 6, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	226,970
FONCAIXA HIPOTECARIO 7, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	552,628
FONCAIXA HIPOTECARIO 8, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAJA DE AHORROS Y PENSIONES DE BARCELONA	510,378
GC SABADELL 1, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	442,009
FTH, HIPOCAT 3	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CAIXA D'ESTALVIS DE CATALUNYA	37,339
GAT ICO-FTVPO 1, FTH	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	312,675
IM PASTOR 2, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO PASTOR, S.A.	328,045
IM PASTOR 3, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO PASTOR, S.A.	397,082
FTH UCI 10	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	199,409
FTH UCI 12	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	392,483
FTH UCI 5	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	30,661
FTH, BANESTO 4	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	437,781
FTH, HIPOTEBANSA IX	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	62,316
TDA 11, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	86,310
TDA 12, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	76,834
TDA 8, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	18,358
TDA 9, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	34,114
TDA IBERCAJA ICO-FTVPO, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	395,681
Subtotal MBS constituted in previous periods						17,610,220
FTH BANESTO 5, FTH	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,152,649
Subtotal MBS constituted during the period						2,152,649
Total MBS - PUBLIC						19,762,869
Total PUBLIC FUNDS						467,771,855

Amounts in thousands euros.

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	FTA	BONOS	163,968	0	165,718	51,401	-3,274
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	223,851	0	227,229	30,742	-5,069
AYT BONOS TESORERIA II, FTA	FTA	BONOS	550,997	0	550,951	82	0
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	325,214	0	372,157	677	902
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	267,595	0	265,202	12,628	-22,627
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	90,805	0	102,557	22,512	-496
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	202,450	0	211,559	1,457	-1,396
AYT CAJA MURCIA FINANCIACION I, FTA	FTA	BONOS	64,750	0	72,973	12,756	-2,503
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	147,081	0	151,480	1,851	-6,525
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	220,800	0	234,847	5,505	-12,652
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	161,094	0	166,232	2,030	-8,681
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	47,068,414	0	47,058,955	611	0
AYT CEDULAS CAJAS III FTA	FTA	BONOS	3,502,521	0	3,501,510	114,822	0
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	3,846,724	0	3,845,808	108,995	0
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	5,049,291	0	5,048,205	36	0
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	3,183,803	0	3,182,884	87,696	0
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	3,331,506	0	3,330,740	71,779	0
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	4,203,870	0	4,202,792	107,729	0
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	3,900,872	0	3,900,290	0	0
AYT CEDULAS CAJAS XI, FTA	FTA	BONOS	3,465,192	0	3,464,862	8	0
AYT CEDULAS TERRITORIALES CAJAS II, FTA	FTA	BONOS	671,512	0	671,377	8	0
AYT CEDULAS TERRITORIALES CAJAS III, FTA	FTA	BONOS	473,351	0	473,190	25	0
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	FTA	BONOS	973,069	0	972,865	18	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	819,128	0	859,965	155,193	-11,616
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	5,346,479	45	5,398,783	182,433	-75,914
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	298,410	0	298,383	22	0
AYT FONDO EOLICO, FTA	FTA	BONOS	15,417	0	15,400	0	0
AYT FTPYME I, FTA	FTA	BONOS	84,311	0	86,485	70,793	-282
AYT FTPYME II, FTA	FTA	BONOS	99,529	0	105,555	12,401	-857
AYT GOYA HIPOTECARIO II, FTA	FTA	BONOS	847,256	1,588	859,845	49,488	-38,434
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	3,862,989	0	3,873,010	283,688	-138,052
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	1,285,596	0	1,304,958	67,930	-46,167
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	519,612	0	530,021	24,174	-5,249

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	642,809	0	653,310	21,655	-4,475
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	184,077	0	185,429	5,890	-13,799
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	138,226	1,611	134,594	4,685	-8,206
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	174,514	0	178,794	6,197	-6,841
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	387,032	0	398,525	5,782	-12,942
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	94,633	231	96,731	17,432	-268
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	139,571	0	141,745	13,145	3,539
AYT ICO FTVPO CAJA SOL, FTA	FTA	BONOS	101,170	0	103,030	8,190	1,334
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	123,481	0	124,453	10,486	-3,725
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	131,250	0	133,732	8,692	-1,135
AYT ICO-FTVPO I, FTA	FTA	BONOS	264,797	0	270,200	13,381	15,887
AYT ICO-FTVPO III, FTA	FTA	BONOS	209,661	0	213,769	15,463	4,122
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	478,477	0	486,035	13,574	-8,867
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	881,549	0	867,767	31,423	-43,733
AYT KUTXA HIPOTECARIO III, FTA	FTA	BONOS	415,127	0	424,413	13,787	-18,511
AYT KUTXA HIPOTECARIO IV, FTA	FTA	BONOS	1,749,219	0	1,792,755	105,832	-58,549
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	54,345	0	63,482	7,469	-2,357
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	60,466	0	59,606	37,264	-321
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	82,418	0	83,729	4,627	-1,134
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	71,612	0	68,869	96,759	-1,565
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	40,156	0	42,710	7,781	-878
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	292,283	0	327,818	45,083	-2,497
AYT VPO II, FTA	FTA	BONOS	130,476	0	134,034	11,077	751
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	29,644	0	30,478	7,945	0
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	335,035	0	340,818	23,621	3,231
BANCAJA 10, FTA	FTA	BONOS	1,767,193	0	1,753,443	4,050	-21,951
BANCAJA 11, FTA	FTA	BONOS	1,467,619	0	1,478,882	5,548	-16,887
BANCAJA 13, FTA	FTA	BONOS	2,541,428	0	2,553,280	181,722	-34,173
BANCAJA 3, FTA	FTA	BONOS	211,747	0	212,580	2,606	1,185
BANCAJA 5, FTA	FTA	BONOS	243,340	0	248,902	5,024	-2,397
BANCAJA 6, FTA	FTA	BONOS	545,574	0	550,206	20,924	-2,521
BANCAJA 7, FTA	FTA	BONOS	657,378	0	659,896	7,944	-11,151
BANCAJA 8, FTA	FTA	BONOS	693,724	0	718,503	523	-11,343

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BANCAJA 9, FTA	FTA	BONOS	1,035,878	0	1,026,830	3,121	-20,929
BANCAJA LEASING 1, FTA	FTA	BONOS	577,960	0	586,407	123,760	0
BANKINTER 10, FTA	FTA	BONOS	857,717	320	882,045	0	-12,259
BANKINTER 13 FTA	FTA	BONOS	1,012,855	1,118	1,048,739	517	-10,532
BANKINTER 16, FTA	FTA	BONOS	1,570,656	2,101	1,618,943	0	-17,504
BANKINTER 17 FTA	FTA	BONOS	788,891	658	799,620	24,424	-8,607
BANKINTER 18,FTA	FTA	BONOS	1,282,779	1,007	1,299,677	46,640	17,451
BANKINTER 2 PYME FTA	FTA	BONOS	280,089	178	298,582	363	-3,063
BANKINTER 20, FTA	FTA	BONOS	1,521,742	336	1,532,575	132,467	-17,579
BANKINTER 3 FTPYME FTA	FTA	BONOS	323,813	112	348,264	343	-3,168
BANKINTER 4 FTPYME, FTA	FTA	BONOS	249,688	0	260,422	36,418	-2,884
BANKINTER 6, FTA	FTA	BONOS	505,573	49	512,258	13,533	-5,405
BANKINTER 8, FTA	FTA	BONOS	401,981	0	404,629	12,154	-4,204
BANKINTER 9, FTA	FTA	BONOS	497,542	0	508,470	14,978	-5,330
BANKINTER EMPRESAS 1, FTA	FTA	BONOS	444,059	708	449,862	126,175	-4,102
BANKINTER LEASING 1, FTA	FTA	BONOS	129,619	0	152,242	5,613	-3,226
BBVA AUTOS 1 FTA	FTA	BONOS	55,058	0	57,854	0	-3,822
BBVA AUTOS 2 FTA	FTA	BONOS	218,453	22	235,802	13,854	-14,221
BBVA CONSUMO 1, FTA	FTA	BONOS	294,829	10	333,577	13,427	-28,054
BBVA CONSUMO 2, FTA	FTA	BONOS	421,356	8	434,990	12,926	-23,637
BBVA CONSUMO 3 FTA	FTA	BONOS	377,393	0	409,712	51	-21,646
BBVA CONSUMO 4 FTA	FTA	BONOS	871,762	0	914,563	222,512	-76,133
BBVA CONSUMO 5, FTA	FTA	BONOS	863,800	0	901,190	424,177	-136,249
BBVA EMPRESAS 1, FTA	FTA	BONOS	338,730	0	374,542	29,266	169
BBVA EMPRESAS 2, FTA	FTA	BONOS	1,415,792	0	1,476,142	460,613	3,039
BBVA EMPRESAS 3, FTA	FTA	BONOS	1,510,186	155	1,597,926	464,440	-54,056
BBVA EMPRESAS 4, FTA	FTA	BONOS	1,278,038	0	1,351,807	610,904	-37,689
BBVA EMPRESAS 5, FTA	FTA	BONOS	1,127,450	0	1,148,924	250,714	-40,850
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	222,978	0	249,284	0	-17,359
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	296,054	2,079	299,597	4,540	-2,700
BBVA LEASING 1, FTA	FTA	BONOS	661,664	31	705,865	0	108,726
BBVA RMBS 1, FTA	FTA	BONOS	1,732,054	19,480	1,711,781	43,168	-161,449
BBVA RMBS 10, FTA	FTA	BONOS	1,603,496	0	1,600,337	19,858	-27,431

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BBVA RMBS 2, FTA	FTA	BONOS	3,428,742	39,305	3,403,562	46,254	-304,389
BBVA RMBS 3, FTA	FTA	BONOS	2,279,113	62,029	2,342,681	19,367	16,793
BBVA RMBS 4, FTA	FTA	BONOS	3,377,004	49,849	3,420,834	468,821	2,269
BBVA RMBS 5 FTA	FTA	BONOS	3,918,996	42,963	3,881,917	496,371	-41,589
BBVA RMBS 6 FTA	FTA	BONOS	3,973,931	13,896	4,023,689	196,974	-30,009
BBVA RMBS 7, FTA	FTA	BONOS	6,218,635	5,277	6,249,305	148,951	-101,693
BBVA RMBS 8, FTA	FTA	BONOS	1,050,678	0	1,065,042	24,551	-20,963
BBVA RMBS 9, FTA	FTA	BONOS	1,235,466	186	1,237,987	265,928	-20,127
BBVA-3 FTPYME FTA	FTA	BONOS	85,024	79	89,913	3,294	-1,003
BBVA-4 PYME, FTA	FTA	BONOS	111,673	160	110,089	15,450	-492
BBVA-5 FTPYME, FTA	FTA	BONOS	314,911	6,489	314,837	15,646	-5,453
BBVA-6 FTPYME FTA	FTA	BONOS	366,069	909	370,179	0	-13,672
BBVA-7 FTGENCAT, FTA	FTA	BONOS	80,328	154	81,088	5,064	-1,467
BBVA-8 FTPYME FTA	FTA	BONOS	442,647	310	437,525	36,245	246
BCL MUNICIPIOS I FTA	FTA	BONOS	137,644	0	142,969	219	699
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	581,856	0	601,883	12,732	-3,112
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	483,390	0	500,179	16,885	-1,498
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	319,881	0	334,212	44,892	-250
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	309,498	0	310,809	13,844	-322
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	233,711	0	236,502	24,090	0
CEAMI GUARANTEED BONDS I, FTA	FTA	BONOS	2,561,629	0	2,560,972	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	2,015,132	0	2,015,111	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	2,366,178	0	2,366,156	0	0
CEDULAS TDA 13, FTA	FTA	BONOS	2,142,689	0	2,142,689	135,819	0
CEDULAS TDA 15, FTA	FTA	BONOS	2,074,792	0	2,074,949	92,782	0
CEDULAS TDA 17, FTA	FTA	BONOS	1,996,747	0	1,996,747	134,809	0
CEDULAS TDA 18, FTA	FTA	BONOS	1,783,578	0	1,783,918	135,419	0
CEDULAS TDA 19, FTA	FTA	BONOS	1,766,074	0	1,766,075	58,650	0
CEDULAS TDA 2, FTA	FTA	BONOS	2,053,076	0	2,052,970	59,382	0
CEDULAS TDA 20, FTA	FTA	BONOS	1,506,137	0	1,506,216	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	3,524,317	0	3,524,317	316,299	0
CEDULAS TDA 3, FTA	FTA	BONOS	2,028,514	0	2,028,295	63,639	0
CEDULAS TDA 5, FTA	FTA	BONOS	1,536,108	0	1,536,108	57,957	0

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
CEDULAS TDA 6, FTA	FTA	BONOS	3,012,070	0	3,012,070	0	0
CEDULAS TDA 7, FTA	FTA	BONOS	2,002,136	0	2,001,913	0	0
CIBELES III FTPYME, FTA	FTA	BONOS	69,105	0	70,453	37,974	-505
CM BANCAJA 1, FTA	FTA	BONOS	100,034	0	112,588	166	-73
CONSUMO BANCAJA 1, FTA	FTA	BONOS	73,022	0	79,432	0	-940
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	664,278	0	629,826	44,841	-28
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	59,581	5,641	59,568	14,857	-2,668
EMPRESAS BANESTO 2, FTA	FTA	BONOS	752,109	8,670	815,148	130,311	-672
EMPRESAS BANESTO 5, FTA	FTA	BONOS	1,154,838	5,942	1,180,111	267,583	-36,850
EMPRESAS BANESTO I FTA	FTA	BONOS	358,462	5,468	373,993	19,528	-872
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	298,354	0	311,060	16,327	-2,367
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	739,653	0	756,853	10,086	-3,764
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	1,258,256	0	1,255,782	0	0
FINANCAT 1, FTA	FTA	BONOS	253,270	25	283,608	0	-5,075
FINANCIACION BANCAJA 1, FTA	FTA	BONOS	144,905	0	149,565	64,220	0
FINANCIACION BANESTO 1, FTA	FTA	BONOS	107,883	8	125,667	0	-3,732
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	FTA	BONOS	407,805	0	500,452	89,149	-8,356
FONCAIXA EMPRESAS 1, FTA	FTA	BONOS	3,847,955	0	5,494,601	0	18,070
FONCAIXA EMPRESAS 2, FTA	FTA	BONOS	1,555,624	0	1,859,424	255,171	3,033
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	1,329,007	0	1,408,987	149,521	8,556
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	208,981	0	218,189	0	-7,022
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	244,641	0	258,455	43	-9,435
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	626,197	0	672,356	0	-26,610
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	461,480	0	480,206	0	-12,730
FONCAIXA FTGENCAT 7, FTA	FTA	BONOS	713,459	0	752,684	154,255	-5,566
FONCAIXA FTPYME 1, FTA	FTA	BONOS	57,282	0	57,791	0	-292
FONCAIXA FTPYME 2, FTA	FTA	BONOS	607,654	0	715,080	0	-5,530
FONCAIXA HIPOTECARIO 10, FTA	FTA	BONOS	954,097	0	971,899	0	-64,486
FONCAIXA HIPOTECARIO 11, FTA	FTA	BONOS	6,120,367	0	6,146,044	130,714	96,112
FONCAIXA HIPOTECARIO 9, FTA	FTA	BONOS	757,448	0	764,233	0	-37,219
FONCAIXA ICO-FTVPO 1, FTA	FTA	BONOS	442,574	0	450,163	14,149	-14,570
FONCAIXA LEASINGS 1, FTA	FTA	BONOS	1,391,303	0	1,421,670	210,860	10,736

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTA FTPYME SANTANDER 1	FTA BONOS	370,905	1,582	383,124	18,051	4,637	
FTA FTPYME SANTANDER 2	FTA BONOS	434,980	4,072	449,441	18,078	5,350	
FTA SANTANDER AUTO 1	FTA BONOS	9,326	0	9,318	0	0	
FTA SANTANDER CONSUMER SPAIN AUTO 06	FTA BONOS	151,576	0	199,322	124	-4,399	
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA BONOS	513,400	0	539,004	0	-18,121	
FTA SANTANDER EMPRESAS 2	FTA BONOS	468,670	11,536	544,366	0	2,316	
FTA SANTANDER EMPRESAS 4	FTA BONOS	1,149,500	28,224	1,269,753	0	20,275	
FTA SANTANDER EMPRESAS 5	FTA BONOS	665,640	9,507	808,091	0	3,537	
FTA SANTANDER EMPRESAS 7	FTA BONOS	731,929	58,229	1,181,713	0	1,249	
FTA SANTANDER EMPRESAS 8, FTA	FTA BONOS	5,078,418	4,966	5,669,239	1,215,452	141,276	
FTA SANTANDER EMPRESAS 9, FTA	FTA BONOS	4,078,950	322	4,370,077	1,049,955	45,346	
FTA SANTANDER FINANCIACION 1	FTA BONOS	255,136	398	284,677	0	-204	
FTA SANTANDER FINANCIACION 2	FTA BONOS	150,669	421	167,397	0	-265	
FTA SANTANDER FINANCIACION 3	FTA BONOS	246,246	154	258,704	0	382	
FTA SANTANDER FINANCIACION 4	FTA BONOS	697,334	14	941,979	0	-9,258	
FTA SANTANDER FINANCIACION 5	FTA BONOS	1,069,498	0	1,075,000	204,925	0	
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	1,072,952	27,604	1,115,674	889	6,662	
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1,876,004	100,702	1,991,833	0	10,854	
FTA SANTANDER HIPOTECARIO 4	FTA BONOS	806,421	78,977	886,902	-85	20,222	
FTA SANTANDER HIPOTECARIO 6	FTA BONOS	983,391	3,629	1,205,383	0	56,450	
FTA SANTANDER PUBLICO 1	FTA BONOS	427,396	0	447,540	14,292	-2,671	
FTA UCI 11	FTA BONOS	274,519	2,197	271,823	12,763	0	
FTA UCI 14	FTA BONOS	703,784	14,705	676,298	22,040	0	
FTA UCI 16	FTA BONOS	1,177,050	38,721	1,150,051	734	0	
FTA UCI 18	FTA BONOS	1,351,004	5,347	1,347,954	96	24,449	
FTA UCI 6	FTA BONOS	58,889	1	59,704	4,582	0	
FTA UCI 7	FTA BONOS	71,222	35	71,278	3,417	0	
FTA UCI 8	FTA BONOS	93,690	0	93,816	6,006	0	
FTA UCI 9	FTA BONOS	258,238	597	256,261	12,509	0	
FTA, HIPOTEBANSA 11	FTA BONOS	276,633	820	281,550	6,182	3,508	
FTA, HIPOTEBANSA X	FTA BONOS	171,378	170	171,974	3,900	-741	
FTA, SANTANDER CONSUMER SPAIN 08-1	FTA BONOS	203,274	0	216,934	0	-14,976	
FTA, SANTANDER EMPRESAS 1	FTA BONOS	470,721	3,434	495,025	28,625	-3,178	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTA, SANTANDER EMPRESAS 3	FTA BONOS	913,617	15,350	1,001,041	0	2,765	
FTA, UCI 15	FTA BONOS	809,024	22,995	796,194	0	0	
FTA, UCI 17	FTA BONOS	1,015,740	23,652	1,004,167	1,542	12,432	
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	6,875,285	0	7,042,282	29,978	0	
FTPYME BANCAJA 2 FTA	FTA BONOS	50,707	0	52,078	5,142	-265	
FTPYME BANCAJA 3 FTA	FTA BONOS	84,832	0	80,037	5,573	-1,513	
FTPYME BANCAJA 6 FTA	FTA BONOS	256,133	0	262,441	0	-1,654	
FTPYME TDA 5, FTA	FTA BONOS	21,603	0	23,373	2,032	-21	
FTPYME TDA 6, FTA	FTA BONOS	29,448	0	30,072	1,512	-94	
FTPYME TDA 7, FTA	FTA BONOS	118,678	0	129,945	565	382	
FTPYME TDA BANCA MARCH, FTA	FTA BONOS	24,679	0	26,842	3,643	21	
FTPYME TDA CAM 2, FTA	FTA BONOS	122,324	0	125,183	9,244	-451	
FTPYME TDA CAM 4, FTA	FTA BONOS	487,606	0	505,973	4,857	-3,961	
FTPYME TDA CAM 7, FTA	FTA BONOS	638,592	0	641,912	70,455	1,896	
FTPYME TDA CAM 9, FTA	FTA BONOS	643,264	0	449,956	284,860	0	
FTPYME TDA SABADELL 2, FTA	FTA BONOS	66,273	0	67,849	5,902	-72	
GAT FTGENCAT 2005, FTA	FTA BONOS	97,923	0	106,695	13,753	-246	
GAT FTGENCAT 2006, FTA	FTA BONOS	98,972	145	102,046	2	-1,042	
GAT FTGENCAT 2007, FTA	FTA BONOS	232,940	0	228,610	0	-1,918	
GAT FTGENCAT 2008, FTA	FTA BONOS	395,241	86	420,163	23,880	1,595	
GAT FTGENCAT 2009, FTA	FTA BONOS	418,858	0	199,055	264,718	0	
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA BONOS	146,423	0	157,063	1	-3,668	
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA BONOS	142,274	0	179,007	0	3,003	
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	163,985	0	182,745	1	-3,707	
GC FTGENCAT SABADELL 1, FTA	FTA BONOS	167,691	0	172,820	2,104	-1,731	
GC FTPYME PASTOR 4, FTA	FTA BONOS	123,696	3,808	138,861	0	-4,814	
GC FTPYME PASTOR 6, FTA	FTA BONOS	248,656	1,212	255,545	58,735	-7,666	
GC FTPYME SABADELL 4, FTA	FTA BONOS	168,625	0	171,784	3,441	-2,858	
GC FTPYME SABADELL 5, FTA	FTA BONOS	326,232	0	348,048	7,017	-5,035	
GC FTPYME SABADELL 6, FTA	FTA BONOS	351,940	0	377,304	6,401	-5,214	
GC FTPYME SABADELL 8, FTA	FTA BONOS	807,517	0	949,881	93,133	569	
GC PASTOR HIPOTECARIO 5, FTA	FTA BONOS	448,300	5,477	457,518	0	-28,927	

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	384,660	0	397,027	14,128	-4,067
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	357,686	0	367,910	64,152	-3,526
HIPOCAT 10, FTA	FTA	BONOS	743,141	5,062	913,873	0	-27,861
HIPOCAT 11, FTA	FTA	BONOS	752,819	6,207	776,374	1	-34,829
HIPOCAT 14, FTA	FTA	BONOS	479,694	119	491,519	207	-7,602
HIPOCAT 15, FTA	FTA	BONOS	910,395	0	924,623	12,545	-15,724
HIPOCAT 16, FTA	FTA	BONOS	715,097	0	715,351	17,345	-2,402
HIPOCAT 17, FTA	FTA	BONOS	856,219	0	743,041	139,547	-4,914
HIPOCAT 18, FTA	FTA	BONOS	671,277	0	679,636	57,626	0
HIPOCAT 19, FTA	FTA	BONOS	662,634	0	437,540	246,407	0
HIPOCAT 20, FTA	FTA	BONOS	839,829	0	577,400	330,250	0
HIPOCAT 4, FTA	FTA	BONOS	65,521	202	65,543	263	-1,491
HIPOCAT 5, FTA	FTA	BONOS	165,338	0	168,114	7,758	-5,544
HIPOCAT 6, FTA	FTA	BONOS	246,291	218	233,876	17,057	-12,357
HIPOCAT 7, FTA	FTA	BONOS	503,241	499	508,499	20,088	-20,861
HIPOCAT 8, FTA	FTA	BONOS	640,813	1,874	637,633	16,737	-27,639
HIPOCAT 9, FTA	FTA	BONOS	483,074	1,724	506,753	0	-15,467
ICO MEDIACION I AYT, FTA	FTA	BONOS	1,643,912	0	1,643,177	250,676	1,614
ICO MEDIACION II AYT FTA	FTA	BONOS	18,526,684	0	11,666,996	8,029,616	74,157
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	274,817	0	274,963	12,349	-5,675
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	485,697	0	491,282	85,053	-10,947
IM BANCO POPULAR MBS 1, FTA	FTA	BONOS	4,224,100	0	4,291,185	254,259	-74,721
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	626,147	0	627,300	55,343	11,476
IM BANKOA MBS 1, FTA	FTA	BONOS	444,094	0	445,970	26,767	7,163
IM BCG RMBS 1, FTA	FTA	BONOS	357,940	0	359,864	18,309	7,408
IM CAJA LABORAL 1, FTA	FTA	BONOS	518,956	0	541,458	845	-166
IM CAJA LABORAL 2, FTA	FTA	BONOS	519,875	0	520,860	29,084	-136
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	422,633	0	294,983	168,323	0
IM CAJAMAR 1, FTA	FTA	BONOS	139,715	0	141,573	2,235	-2,309
IM CAJAMAR 3, FTA	FTA	BONOS	654,993	0	650,692	6,055	-1,062
IM CAJAMAR 4, FTA	FTA	BONOS	627,394	0	632,567	1,710	-991
IM CAJAMAR 5, FTA	FTA	BONOS	744,792	0	749,955	2,572	-1,797
IM CAJAMAR 6, FTA	FTA	BONOS	1,557,647	0	1,568,781	9,386	-6,173

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM CAJAMAR EMPRESAS 1, FTA	FTA	BONOS	559,981	0	541,479	40,157	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	208,566	0	218,324	39,521	362
IM CAJAMAR EMPRESAS 3, FTA	FTA	BONOS	458,234	0	460,221	115,273	-2,210
IM CAJASTUR MBS 1, FTA	FTA	BONOS	590,182	0	592,339	106,186	2,669
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	2,000,000	0	2,032,583	171,073	0
IM CEDULAS 10, FTA	FTA	BONOS	1,321,009	0	1,320,963	0	0
IM CEDULAS 14, FTA	FTA	BONOS	1,209,780	0	1,209,750	62,001	0
IM CEDULAS 15, FTA	FTA	BONOS	1,632,424	0	1,632,340	134,270	0
IM CEDULAS 2, FTA	FTA	BONOS	1,478,511	0	1,478,503	0	0
IM CEDULAS 3, FTA	FTA	BONOS	1,086,094	0	1,086,029	0	0
IM CEDULAS 4, FTA	FTA	BONOS	2,098,839	0	2,098,776	0	0
IM CEDULAS 5, FTA	FTA	BONOS	1,251,828	0	1,251,823	0	0
IM CEDULAS 7, FTA	FTA	BONOS	1,262,670	0	1,262,639	0	0
IM CEDULAS 9, FTA	FTA	BONOS	1,278,168	0	1,278,161	0	0
IM CERES 1 CAJAMAR, FTA	FTA	BONOS	46,761	0	55,717	13,129	0
IM CERES 2 CAJAMAR, FTA	FTA	BONOS	108,049	0	116,647	5,178	0
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	251,115	0	263,113	3,871	-3,315
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	128,222	0	130,992	5,539	1,495
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	250,895	0	269,382	25,419	3,499
IM FTPYME SABADELL 3, FTA	FTA	BONOS	96,782	0	100,123	5,478	-734
IM FTPYME SABADELL 7, FTA	FTA	BONOS	485,991	0	498,311	45,407	5,272
IM GOYA HIPOTECARIO I, FTA	FTA	BONOS	1,179,773	96	1,192,894	36,065	-468
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	412,271	0	427,044	2,527	-2,109
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	1,137,033	0	2,256,675	174,502	148,217
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	2,301,324	0	2,362,969	426,090	0
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	FTA	BONOS	287,885	0	318,257	44,344	3,980
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	553,942	0	569,077	1,919	-162
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	414,084	0	471,735	2,045	-3,556
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	1,468,807	0	1,501,240	306,625	0
IM PASTOR 4, FTA	FTA	BONOS	475,874	12,622	475,129	6,637	-2,892
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	234,616	0	268,582	0	-6,445
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	308,382	0	329,787	7,923	2,506
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	895,528	0	947,156	254,926	-33,267

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	424,051	0	480,780	80,636	-9,567
IM SABADELL RMBS 2, FTA	FTA	BONOS	981,214	0	999,837	17,294	6,778
IM SABADELL RMBS 3, FTA	FTA	BONOS	1,081,993	0	1,083,070	41,648	-14,277
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	68,249	0	73,591	10,693	-1,067
IM TERRASSA MBS 1, FTA	FTA	BONOS	249,917	0	256,533	6,969	-7,753
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	1,688,725	0	1,688,629	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	FTA	BONOS	661,251	0	666,392	98,307	-984
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	753,934	0	412,696	551,770	21,619
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	847,927	0	505,043	524,194	-28,061
MADRID CONSUMO I, FTA	FTA	BONOS	381,963	0	281,685	174,509	-3,597
MADRID CONSUMO II, FTA	FTA	BONOS	472,298	0	355,043	252,786	2,268
MADRID FTPYME I, FTA	FTA	BONOS	994,976	0	754,526	450,974	52,923
MADRID ICO-FTVPO I, FTA	FTA	BONOS	221,102	496	189,204	51,655	-2,117
MADRID RESIDENCIAL I, FTA	FTA	BONOS	654,314	1,907	457,335	284,124	-5,597
MADRID RESIDENCIAL II, FTA	FTA	BONOS	575,480	0	435,756	204,975	-1,420
MADRID RMBS I, FTA	FTA	BONOS	1,150,182	25,426	1,124,045	81,550	-20,425
MADRID RMBS II, FTA	FTA	BONOS	1,024,263	29,333	995,364	81,933	-18,802
MADRID RMBS III FTA	FTA	BONOS	1,886,924	56,184	1,823,031	139,536	-11,750
MADRID RMBS IV, FTA	FTA	BONOS	1,514,957	51,672	1,475,565	227,457	-13,663
MBS BANCAJA 1 FTA	FTA	BONOS	146,882	0	149,479	6,957	-1,856
MBS BANCAJA 2, FTA	FTA	BONOS	291,752	0	300,025	246	-3,949
MBS BANCAJA 3, FTA	FTA	BONOS	391,124	0	394,749	456	-5,379
MBS BANCAJA 4, FTA	FTA	BONOS	1,117,550	0	1,141,112	2,710	-18,921
MBS BANCAJA 6, FTA	FTA	BONOS	846,805	0	849,794	75,244	0
MBS BANCAJA 7, FTA	FTA	BONOS	845,336	0	848,439	45,440	0
MBS BANCAJA 8, FTA	FTA	BONOS	441,223	0	440,548	23,764	0
MBSCAT 1, FTA	FTA	BONOS	759,590	185	649,371	156,743	-25,368
MBSCAT 2, FTA	FTA	BONOS	448,298	8	236,298	226,524	0
MBSCAT 3, FTA	FTA	BONOS	1,941,804	0	1,475,039	550,475	0
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	10,266,825	0	10,266,825	300,506	0
PYME BANCAJA 5, FTA	FTA	BONOS	177,939	3,918	196,786	0	-2,272
PYME BANCAJA 7, FTA	FTA	BONOS	482,137	0	466,992	224,790	-6,956
PYME BANCAJA 8, FTA	FTA	BONOS	308,254	0	309,228	98,213	0

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
PYME VALENCIA 1, FTA	FTA	BONOS	249,411	1,711	252,172	0	-12,081
PYME VALENCIA 2, FTA	FTA	BONOS	260,601	0	260,161	89,508	0
PYMECAT 2 FTPYME, FTA	FTA	BONOS	227,800	0	232,132	18,649	30
PYMECAT 3 FTPYME, FTA	FTA	BONOS	572,401	0	325,691	284,132	0
PYMES BANESTO 2, FTA	FTA	BONOS	339,881	10,936	355,582	4,631	-4,570
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	505,021	792	528,012	0	-11,860
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	986,711	5,239	1,001,215	1,170	-17,185
RURAL HIPOTECARIO V FTA	FTA	BONOS	223,700	0	224,227	10,318	0
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	362,548	216	369,816	8,446	-4,397
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	486,986	427	487,663	10,413	-10,175
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	726,150	986	747,875	206	-12,309
RURAL HIPOTECARIO X, FTA	FTA	BONOS	1,444,652	2,834	1,448,797	45,843	-33,057
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	1,815,939	1,617	1,811,339	75,799	-31,397
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	815,925	322	817,396	42,973	-11,691
RURALPYME 1 FTPYME FTA	FTA	BONOS	34,510	0	33,815	9,418	-726
RURALPYME 2 FTPYME FTA	FTA	BONOS	187,480	258	218,019	2,411	-3,139
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	336,581	0	474,955	0	-23,277
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	467,431	0	567,042	474	-31,581
SANTANDER EMPRESAS 6, FTA	FTA	BONOS	989,827	7,625	1,261,030	1	-4,724
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	688,516	1,718	701,618	21,073	7,251
SOL-LION, FTA	FTA	BONOS	3,665,306	0	3,722,125	82,273	109,467
TDA 13 - MIXTO, FTA	FTA	BONOS	64,890	0	67,144	4,220	0
TDA 14 - MIXTO, FTA	FTA	BONOS	122,034	0	126,376	8,478	0
TDA 15 - MIXTO, FTA	FTA	BONOS	123,714	0	124,362	5,795	0
TDA 16 - MIXTO, FTA	FTA	BONOS	128,248	147	127,393	8,938	0
TDA 17 - MIXTO, FTA	FTA	BONOS	104,211	0	104,536	9,647	0
TDA 18 - MIXTO, FTA	FTA	BONOS	127,639	0	128,526	7,693	0
TDA 19 - MIXTO, FTA	FTA	BONOS	205,695	0	206,482	11,834	-676
TDA 20 - MIXTO, FTA	FTA	BONOS	157,397	0	162,983	9,655	-776
TDA 21, FTA	FTA	BONOS	184,697	0	195,229	18,266	-843
TDA 22 - MIXTO, FTA	FTA	BONOS	198,147	1,003	190,995	6,367	-1,085
TDA 23, FTA	FTA	BONOS	343,087	0	336,471	11,431	4,741
TDA 24, FTA	FTA	BONOS	243,604	1,198	237,694	1,738	-1,556

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
TDA 25, FTA	FTA	BONOS	159,035	5,392	161,194	1,076	-1,112
TDA 26 - MIXTO, FTA	FTA	BONOS	414,475	0	430,093	125	-375
TDA 27, FTA	FTA	BONOS	581,693	3,599	579,565	15,696	-6,764
TDA 28, FTA	FTA	BONOS	337,957	6,900	346,730	4,567	-6,596
TDA 29, FTA	FTA	BONOS	510,992	0	515,147	437	6,678
TDA 30, FTA	FTA	BONOS	289,090	0	294,907	290	4,600
TDA 31, FTA	FTA	BONOS	205,265	0	206,786	6,084	4,178
TDA CAJAMAR 2, FTA	FTA	BONOS	434,936	0	437,638	3,400	-3,601
TDA CAM 1, FTA	FTA	BONOS	276,594	0	279,694	10,593	-2,172
TDA CAM 10, FTA	FTA	BONOS	875,959	0	878,696	5,273	-7,976
TDA CAM 11, FTA	FTA	BONOS	1,334,423	0	1,400,382	22,675	23,009
TDA CAM 12, FTA	FTA	BONOS	1,567,581	0	1,641,713	4,913	33,799
TDA CAM 2, FTA	FTA	BONOS	310,421	0	319,432	8,685	-2,858
TDA CAM 3, FTA	FTA	BONOS	351,454	0	362,805	9,159	-2,078
TDA CAM 4, FTA	FTA	BONOS	812,414	0	809,731	20,224	-12,724
TDA CAM 5, FTA	FTA	BONOS	1,058,228	0	1,058,840	21,348	-16,142
TDA CAM 6, FTA	FTA	BONOS	714,046	0	705,961	18,234	-12,916
TDA CAM 7, FTA	FTA	BONOS	1,068,613	0	1,052,824	28,585	-15,523
TDA CAM 8, FTA	FTA	BONOS	1,077,445	0	1,082,576	6,889	-16,730
TDA CAM 9, FTA	FTA	BONOS	971,366	0	983,888	6,991	-12,514
TDA CCM CONSUMO 1, FTA	FTA	BONOS	85,027	0	91,854	11,710	-528
TDA CCM EMPRESAS 1, FTA	FTA	BONOS	70,814	0	75,181	94,944	199
TDA CORPORATIVOS I, FTA	FTA	BONOS	541,470	0	575,312	350,727	1,943
TDA EMPRESAS 1, FTA	FTA	BONOS	152,634	0	155,821	16,803	0
TDA EMPRESAS 2, FTA	FTA	BONOS	158,294	0	177,334	50,453	0
TDA FTPYME PASTOR 9, FTA	FTA	BONOS	384,647	0	418,454	73,345	0
TDA IBERCAJA 1, FTA	FTA	BONOS	203,071	0	209,551	4,296	-1,943
TDA IBERCAJA 2, FTA	FTA	BONOS	459,438	0	474,320	172	-4,093
TDA IBERCAJA 3, FTA	FTA	BONOS	563,936	0	574,127	223	-6,113
TDA IBERCAJA 4, FTA	FTA	BONOS	833,265	0	853,575	832	-9,638
TDA IBERCAJA 5, FTA	FTA	BONOS	802,615	0	818,383	1,391	-8,041
TDA IBERCAJA 6, FTA	FTA	BONOS	1,166,372	0	1,198,223	22,051	-11,707
TDA IBERCAJA 7, FTA	FTA	BONOS	1,824,610	0	1,911,966	413	-516

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
TDA PASTOR 1, FTA	FTA	BONOS	121,636	0	119,007	1,978	-119
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	68,750	0	78,144	455	-2,319
TDA SA NOSTRA EMPRESAS 1, FTA	FTA	BONOS	89,896	0	101,610	30,251	-638
TDA SA NOSTRA EMPRESAS 2, FTA	FTA	BONOS	195,094	0	203,004	40,136	-1,722
TDA TARRAGONA 1, FTA	FTA	BONOS	296,978	0	303,094	1,670	-5,726
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA	BONOS	174,712	0	177,553	15,962	781
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	153,668	0	162,075	24,369	6,982
UNICAJA TDA VPO, FTA	FTA	BONOS	166,727	0	168,926	9,919	-4,146
VAL BANCAJA 1, FTA	FTA	BONOS	273,327	0	273,262	30,480	0
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	159,938	0	162,396	4,743	-1,976
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	549,263	2,791	555,991	539	-7,227
VALENCIA HIPOTECARIO 4, FTA	FTA	BONOS	721,424	16,706	747,607	0	-10,175
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	429,414	2,447	426,413	19,976	6,127
Subtotal ABS/BONDS 2011 1			409,510,973	1,020,912	409,308,601	32,137,900	-2,069,975
Subtotal ABS/BONDS 2010 2			427,643,587	732,452	432,413,704	28,786,482	-1,579,288
% change			-4.24	39.38	-5.34	11.64	31.07
AYT AUTOMOCION II COFIBER E.F.C., FTA	FTA	PAGARÉS	34,206	0	43,126	0	0
FTA SANTANDER 2	FTA	PAGARÉS	1,657,225	0	2,158,499	107,227	0
Subtotal ABS/COMMERCIAL PAPER 2011 1			1,691,431	0	2,201,625	107,227	0
Subtotal ABS/COMMERCIAL PAPER 2010 2			2,168,195	0	2,707,504	107,115	0
% change			-21.99	-	-18.68	0.10	-
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	284,576	0	285,776	9,726	-2,050
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	309,120	0	315,592	11,482	-2,985
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	346,966	0	353,130	12,096	-849
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	656,253	620	669,326	10,899	-8,191
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	360,680	0	370,796	5,730	-4,141
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	797,755	156	798,244	17,522	-1,269
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	1,200,251	530	1,216,149	17,379	-42,594
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	751,637	174	752,412	12,182	-9,195
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	886,490	500	898,032	35,245	-33,775
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	627,433	57	629,495	28,551	-26,138
AYT HIPOTECARIO III, FTH	FTH	BONOS	98,212	0	98,122	3,862	0
AYT HIPOTECARIO IV, FTH	FTH	BONOS	89,160	0	90,455	3,504	-663

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT.1, FTH	FTH	BONOS	45,219	0	45,779	4,975	0
AYT.11, FTH	FTH	BONOS	100,019	0	102,806	4,969	-70
AYT.2, FTH	FTH	BONOS	22,875	0	23,165	2,369	0
AYT.8, BARCLAYS HIPOTECARIO I, FTH	FTH	BONOS	95,189	0	95,716	-236	0
BANCAJA 4, FTH	FTH	BONOS	214,898	0	215,702	4,003	-3,934
BANKINTER 11, FTH	FTH	BONOS	508,173	334	525,736	38	-7,550
BANKINTER 12, FTH	FTH	BONOS	690,505	623	703,462	262	-7,064
BANKINTER 14, FTH	FTH	BONOS	684,486	70	701,907	194	-7,849
BANKINTER 15 FTH	FTH	BONOS	1,114,772	1,980	1,154,873	375	-10,937
BANKINTER 2, FTH	FTH	BONOS	46,025	0	50,258	0	0
BANKINTER 3, FTH	FTH	BONOS	292,963	0	303,704	35	-3,698
BANKINTER 4, FTH	FTH	BONOS	297,909	0	304,084	0	-3,776
BANKINTER 5, FTH	FTH	BONOS	204,534	0	208,414	4,274	-2,626
BANKINTER 7, FTH	FTH	BONOS	180,212	47	180,783	5,425	-1,270
BZ HIPOTECARIO 3 FTH	FTH	BONOS	38,805	25	40,600	2,047	0
BZ HIPOTECARIO 4 FTH	FTH	BONOS	53,245	0	54,728	1,724	0
FTH BANESTO 5, FTH	FTH	BONOS	2,047,669	138	2,066,578	84,958	-18,990
FONCAIXA HIPOTECARIO 2, FTH	FTH	BONOS	77,606	0	80,870	3,239	-1,995
FONCAIXA HIPOTECARIO 3, FTH	FTH	BONOS	388,171	0	396,503	15,863	-12,739
FONCAIXA HIPOTECARIO 4, FTH	FTH	BONOS	152,986	0	153,041	4,940	-4,466
FONCAIXA HIPOTECARIO 5, FTH	FTH	BONOS	203,731	0	207,677	0	-6,213
FONCAIXA HIPOTECARIO 6, FTH	FTH	BONOS	222,370	0	226,104	0	-6,961
FONCAIXA HIPOTECARIO 7, FTH	FTH	BONOS	541,305	0	551,278	0	-15,317
FONCAIXA HIPOTECARIO 8, FTH	FTH	BONOS	509,399	0	509,880	92	-17,480
FTH UCI 10	FTH	BONOS	192,180	803	191,107	6,118	0
FTH UCI 12	FTH	BONOS	377,052	4,285	368,444	10,359	0
FTH UCI 5	FTH	BONOS	27,585	0	27,936	2,657	0
FTH, BANESTO 4	FTH	BONOS	430,278	761	429,688	5,747	60
FTH, HIPOCAT 3	FTH	BONOS	32,457	0	33,696	3,429	-100
FTH, HIPOTEBANSA IX	FTH	BONOS	58,729	40	59,718	2,445	-346
GAT ICO-FTVPO 1, FTH	FTH	BONOS	293,218	0	304,543	7,637	-5,129
GC SABADELL 1, FTH	FTH	BONOS	428,934	0	433,665	8,166	-6,698
IM PASTOR 2, FTH	FTH	BONOS	317,342	524	319,064	5,781	-1,013

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS		LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)	
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
IM PASTOR 3, FTH	FTH	BONOS	380,594	12,427	388,430	7,484	-6,238
RURAL HIPOTECARIO II FTH	FTH	BONOS	32,977	90	34,514	2,700	0
RURAL HIPOTECARIO III FTH	FTH	BONOS	67,968	0	69,027	4,604	0
RURAL HIPOTECARIO IV FTH	FTH	BONOS	126,765	104	130,025	7,223	0
TDA 11, FTH	FTH	BONOS	74,674	0	78,414	6,779	0
TDA 12, FTH	FTH	BONOS	67,218	0	70,629	5,471	0
TDA 8, FTH	FTH	BONOS	17,945	0	18,300	36	0
TDA 9, FTH	FTH	BONOS	33,067	0	33,908	34	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH	BONOS	352,274	0	394,401	1,146	-17,707
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	465,764	2,105	480,664	233	-2,951
Subtotal MBS 2011 1			18,918,620	26,393	19,247,350	395,773	-304,907
Subtotal MBS 2010 2			18,154,548	19,986	18,631,443	355,312	-265,113
% change			4.21	32.06	3.31	11.39	15.01
Total 2011 1			430,121,024	1,047,305	430,757,576	32,640,900	-2,374,882
Total 2010 2			447,966,330	752,438	453,752,651	29,248,909	-1,844,401
% change			-3.98	39.19	-5.07	11.60	28.76

Amounts in thousands euros.

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURITIZATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	0	161,103	0	0	0	0	0	0	0	2,387	478
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	220,621	0	0	0	0	0	0	0	2,256	974
AYT BONOS TESORERIA II, FTA	0	0	550,000	0	0	0	0	0	0	0	997
AYT CAIXA GALICIA EMPRESAS I, FTA	0	308,749	0	0	0	0	0	0	0	14,935	1,530
AYT CAIXA SABADELL HIPOTECARIO I, FTA	245,375	0	0	0	0	0	0	0	0	20,964	1,256
AYT CAIXANOVA FTPYME I, FTA	0	88,733	0	0	0	0	0	0	0	1,393	679
AYT CAIXANOVA HIPOTECARIO I, FTA	200,592	0	0	0	0	0	0	0	0	1,215	643
AYT CAJA MURCIA FINANCIACION I, FTA	0	0	0	0	64,051	0	0	0	0	344	355
AYT CAJA MURCIA HIPOTECARIO I, FTA	146,649	0	0	0	0	0	0	0	0	107	325
AYT CAJAGRANADA HIPOTECARIO I, FTA	212,550	0	0	0	0	0	0	0	0	7,797	453
AYT CAJAMURCIA HIPOTECARIO II, FTA	160,378	0	0	0	0	0	0	0	0	359	357
AYT CEDULAS CAJAS GLOBAL FTA	46,526,459	0	0	0	0	0	0	0	0	0	541,955
AYT CEDULAS CAJAS III FTA	3,500,000	0	0	0	0	0	0	0	0	0	2,521
AYT CEDULAS CAJAS IV, FTA	3,800,000	0	0	0	0	0	0	0	0	0	46,724
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	49,291
AYT CEDULAS CAJAS V, FTA	3,100,000	0	0	0	0	0	0	0	0	0	83,803
AYT CEDULAS CAJAS VI, FTA	3,300,000	0	0	0	0	0	0	0	0	0	31,506
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	103,870
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	872
AYT CEDULAS CAJAS XI, FTA	3,460,000	0	0	0	0	0	0	0	0	0	5,192
AYT CEDULAS TERRITORIALES CAJAS II, FTA	0	0	0	665,000	0	0	0	0	0	0	6,512
AYT CEDULAS TERRITORIALES CAJAS III, FTA	0	0	0	449,737	0	0	0	0	0	0	23,614

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	965,000	0	0	0	0	0	0	0	0	0	8,069
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	792,597	0	0	0	0	0	0	0	21,884	4,647
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	5,227,724	0	0	0	0	0	0	0	0	107,390	11,365
AYT DEUDA SUBORDINADA I, FTA	0	0	297,876	0	0	0	0	0	0	0	534
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	117
AYT FTPYME I, FTA	0	77,505	0	0	0	0	0	0	0	5,565	1,241
AYT FTPYME II, FTA	0	98,150	0	0	0	0	0	0	0	1,039	340
AYT GENOVA HIPOTECARIO II, FTH	283,172	0	0	0	0	0	0	0	0	1,006	398
AYT GENOVA HIPOTECARIO III, FTH	307,647	0	0	0	0	0	0	0	0	1,126	347
AYT GENOVA HIPOTECARIO IV, FTH	346,355	0	0	0	0	0	0	0	0	292	319
AYT GENOVA HIPOTECARIO IX, FTH	653,306	0	0	0	0	0	0	0	0	2,377	570
AYT GENOVA HIPOTECARIO VI, FTH	359,857	0	0	0	0	0	0	0	0	415	408
AYT GENOVA HIPOTECARIO VII, FTH	791,110	0	0	0	0	0	0	0	0	5,702	943
AYT GENOVA HIPOTECARIO VIII, FTH	1,196,419	0	0	0	0	0	0	0	0	2,557	1,275
AYT GENOVA HIPOTECARIO X, FTH	744,474	0	0	0	0	0	0	0	0	6,265	898
AYT GENOVA HIPOTECARIO XI, FTH	880,356	0	0	0	0	0	0	0	0	4,821	1,313
AYT GENOVA HIPOTECARIO XII, FTH	622,905	0	0	0	0	0	0	0	0	3,818	710
AYT GOYA HIPOTECARIO II, FTA	827,471	0	0	0	0	0	0	0	0	17,927	1,858
AYT GOYA HIPOTECARIO III, FTA	3,855,700	0	0	0	0	0	0	0	0	3,856	3,433
AYT GOYA HIPOTECARIO IV, FTA	1,284,471	0	0	0	0	0	0	0	0	0	1,125
AYT HIPOTECARIO BBK I, FTA	517,449	0	0	0	0	0	0	0	0	1,420	743
AYT HIPOTECARIO BBK II, FTA	638,252	0	0	0	0	0	0	0	0	3,673	884
AYT HIPOTECARIO III, FTH	97,102	0	0	0	0	0	0	0	0	883	227
AYT HIPOTECARIO IV, FTH	88,036	0	0	0	0	0	0	0	0	1,017	107

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT HIPOTECARIO MIXTO II, FTA	183,217	0	0	0	0	0	0	0	0	577	283
AYT HIPOTECARIO MIXTO III, FTA	119,388	0	0	0	0	0	0	0	0	17,403	1,435
AYT HIPOTECARIO MIXTO IV, FTA	172,784	0	0	0	0	0	0	0	0	1,507	223
AYT HIPOTECARIO MIXTO V, FTA	382,727	0	0	0	0	0	0	0	0	3,670	635
AYT HIPOTECARIO MIXTO, FTA	91,288	0	0	0	0	0	0	0	0	2,924	421
AYT ICO FTVPO CAIXA GALICIA I, FTA	139,357	0	0	0	0	0	0	0	0	51	163
AYT ICO FTVPO CAJA SOL, FTA	100,925	0	0	0	0	0	0	0	0	139	106
AYT ICO-FTVPO CAJA MURCIA, FTA	122,551	0	0	0	0	0	0	0	0	114	816
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	130,690	0	0	0	0	0	0	0	0	393	167
AYT ICO-FTVPO I, FTA	262,949	0	0	0	0	0	0	0	0	1,263	585
AYT ICO-FTVPO III, FTA	209,225	0	0	0	0	0	0	0	0	217	219
AYT KUTXA HIPOTECARIO I, FTA	476,296	0	0	0	0	0	0	0	0	1,393	788
AYT KUTXA HIPOTECARIO II, FTA	846,185	0	0	0	0	0	0	0	0	29,096	6,268
AYT KUTXA HIPOTECARIO III, FTA	406,148	0	0	0	0	0	0	0	0	2,935	6,044
AYT KUTXA HIPOTECARIO IV, FTA	1,732,319	0	0	0	0	0	0	0	0	12,695	4,205
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	53,371	0	0	0	0	-157	1,131
AYT PROMOCIONES INMOBILIARIAS II, FTA	58,065	0	0	0	0	0	0	0	0	2,071	330
AYT PROMOCIONES INMOBILIARIAS III, FTA	81,453	0	0	0	0	0	0	0	0	812	153
AYT PROMOCIONES INMOBILIARIAS IV, FTA	67,035	0	0	0	0	0	0	0	0	3,935	642
AYT SA NOSTRA FINANCIACION I, FTA	0	0	0	0	39,580	0	0	0	0	448	128
AYT UNICAJA FINANCIACION I, FTA	0	0	0	0	288,216	0	0	0	0	2,244	1,823
AYT VPO II, FTA	128,850	0	0	0	0	0	0	0	0	1,486	140
AYT.1, FTH	44,897	0	0	0	0	0	0	0	0	306	16
AYT.11, FTH	97,645	0	0	0	0	0	0	0	0	2,224	150
AYT.2, FTH	22,758	0	0	0	0	0	0	0	0	86	31

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURITIZATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	30,264	0	0	0	0	0	0	0	0	-782	162
AYT.8, BARCLAYS HIPOTECARIO I, FTH	94,960	0	0	0	0	0	0	0	0	46	183
BANCAJA - BVA VPO 1, FTA	332,862	0	0	0	0	0	0	0	0	1,778	395
BANCAJA 10, FTA	1,648,103	0	0	0	0	0	0	0	0	116,221	2,869
BANCAJA 11, FTA	1,370,878	0	0	0	0	0	0	0	0	94,364	2,377
BANCAJA 13, FTA	2,480,489	0	0	0	0	0	0	0	0	56,609	4,330
BANCAJA 3, FTA	209,442	0	0	0	0	0	0	0	0	2,015	290
BANCAJA 4, FTH	211,459	0	0	0	0	0	0	0	0	3,157	282
BANCAJA 5, FTA	240,836	0	0	0	0	0	0	0	0	2,174	330
BANCAJA 6, FTA	537,153	0	0	0	0	0	0	0	0	7,696	725
BANCAJA 7, FTA	643,012	0	0	0	0	0	0	0	0	13,451	915
BANCAJA 8, FTA	664,457	0	0	0	0	0	0	0	0	28,210	1,057
BANCAJA 9, FTA	970,040	0	0	0	0	0	0	0	0	64,126	1,712
BANCAJA LEASING 1, FTA	0	573,717	0	0	0	0	0	0	0	3,322	921
BANKINTER 10, FTA	851,449	0	0	0	0	0	0	0	0	5,449	819
BANKINTER 11, FTH	505,819	0	0	0	0	0	0	0	0	1,878	476
BANKINTER 12, FTH	679,817	0	0	0	0	0	0	0	0	10,001	687
BANKINTER 13 FTA	997,284	0	0	0	0	0	0	0	0	14,573	998
BANKINTER 14, FTH	682,300	0	0	0	0	0	0	0	0	1,560	626
BANKINTER 15 FTH	1,089,052	0	0	0	0	0	0	0	0	24,670	1,050
BANKINTER 16, FTA	1,544,517	0	0	0	0	0	0	0	0	24,663	1,476
BANKINTER 17 FTA	769,278	0	0	0	0	0	0	0	0	18,852	761
BANKINTER 18, FTA	1,263,106	0	0	0	0	0	0	0	0	18,600	1,073
BANKINTER 2 PYME FTA	0	266,000	0	0	0	0	0	0	0	13,744	345
BANKINTER 2, FTH	45,408	0	0	0	0	0	0	0	0	570	47
BANKINTER 20, FTA	1,514,597	0	0	0	0	0	0	0	0	5,538	1,607
BANKINTER 3 FTPYME FTA	0	306,166	0	0	0	0	0	0	0	17,307	340
BANKINTER 3, FTH	291,263	0	0	0	0	0	0	0	0	1,415	285
BANKINTER 4 FTPYME, FTA	0	237,024	0	0	0	0	0	0	0	12,401	263

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BANKINTER 4, FTH	296,968	0	0	0	0	0	0	0	0	662	279
BANKINTER 5, FTH	203,478	0	0	0	0	0	0	0	0	864	192
BANKINTER 6, FTA	501,839	0	0	0	0	0	0	0	0	3,249	485
BANKINTER 7, FTH	178,115	0	0	0	0	0	0	0	0	1,926	171
BANKINTER 8, FTA	398,360	0	0	0	0	0	0	0	0	3,234	387
BANKINTER 9, FTA	493,713	0	0	0	0	0	0	0	0	3,354	475
BANKINTER EMPRESAS 1, FTA	0	434,013	0	0	0	0	0	0	0	9,529	517
BANKINTER LEASING 1, FTA	0	128,693	0	0	0	0	0	0	0	738	188
BBVA AUTOS 1 FTA	0	0	0	0	54,372	0	0	0	0	488	198
BBVA AUTOS 2 FTA	0	0	0	0	215,435	0	0	0	0	2,181	837
BBVA CONSUMO 1, FTA	0	0	0	0	290,834	0	0	0	0	2,767	1,228
BBVA CONSUMO 2, FTA	0	0	0	0	413,847	0	0	0	0	5,018	2,491
BBVA CONSUMO 3 FTA	0	0	0	0	371,776	0	0	0	0	4,496	1,121
BBVA CONSUMO 4 FTA	0	0	0	0	857,077	0	0	0	0	11,444	3,241
BBVA CONSUMO 5, FTA	0	0	0	0	855,389	0	0	0	0	4,712	3,699
BBVA EMPRESAS 1, FTA	0	332,024	0	0	0	0	0	0	0	6,088	618
BBVA EMPRESAS 2, FTA	0	1,387,485	0	0	0	0	0	0	0	26,414	1,893
BBVA EMPRESAS 3, FTA	0	1,408,370	0	0	0	0	0	0	0	98,482	3,334
BBVA EMPRESAS 4, FTA	0	1,256,566	0	0	0	0	0	0	0	17,552	3,920
BBVA EMPRESAS 5, FTA	0	1,118,785	0	0	0	0	0	0	0	4,374	4,291
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	219,246	0	0	0	0	2,892	840
BBVA HIPOTECARIO 3, FTA	277,952	0	0	0	0	0	0	0	0	17,927	175
BBVA LEASING 1, FTA	0	653,273	0	0	0	0	0	0	0	7,382	1,009
BBVA RMBS 1, FTA	1,692,441	0	0	0	0	0	0	0	0	38,821	792
BBVA RMBS 10, FTA	1,599,922	0	0	0	0	0	0	0	0	0	3,574
BBVA RMBS 2, FTA	3,347,999	0	0	0	0	0	0	0	0	79,148	1,595
BBVA RMBS 3, FTA	2,175,434	0	0	0	0	0	0	0	0	101,734	1,945
BBVA RMBS 4, FTA	3,287,311	0	0	0	0	0	0	0	0	87,235	2,458
BBVA RMBS 5 FTA	3,797,789	0	0	0	0	0	0	0	0	118,090	3,117
BBVA RMBS 6 FTA	3,920,455	0	0	0	0	0	0	0	0	50,772	2,704
BBVA RMBS 7, FTA	6,176,714	0	0	0	0	0	0	0	0	38,188	3,733

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BBVA RMBS 8, FTA	1,048,606	0	0	0	0	0	0	0	0	986	1,086
BBVA RMBS 9, FTA	1,230,984	0	0	0	0	0	0	0	0	3,759	723
BBVA-3 FTPYME FTA	0	80,560	0	0	0	0	0	0	0	4,411	53
BBVA-4 PYME, FTA	0	98,167	0	0	0	0	0	0	0	13,424	82
BBVA-5 FTPYME, FTA	0	287,675	0	0	0	0	0	0	0	26,871	365
BBVA-6 FTPYME FTA	0	336,859	0	0	0	0	0	0	0	28,766	444
BBVA-7 FTGENCAT, FTA	0	73,284	0	0	0	0	0	0	0	6,955	89
BBVA-8 FTPYME FTA	0	415,155	0	0	0	0	0	0	0	27,000	492
BCL MUNICIPIOS I FTA	0	0	0	135,017	0	0	0	0	0	2,370	257
BZ HIPOTECARIO 3 FTH	37,219	0	0	0	0	0	0	0	0	1,484	102
BZ HIPOTECARIO 4 FTH	51,575	0	0	0	0	0	0	0	0	1,540	130
CAIXA PENEDES 1 TDA, FTA	578,223	0	0	0	0	0	0	0	0	2,958	675
CAIXA PENEDES 2 TDA, FTA	481,419	0	0	0	0	0	0	0	0	1,407	564
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	307,676	0	0	0	0	0	0	0	11,561	644
CAIXA PENEDES PYMES 1 TDA, FTA	0	296,875	0	0	0	0	0	0	0	12,052	571
CAJA INGENIEROS TDA 1, FTA	233,453	0	0	0	0	0	0	0	0	0	258
CEAMI GUARANTEED BONDS I, FTA	2,559,000	0	0	0	0	0	0	0	0	0	2,629
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	15,132
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	0	0	0	0	0	0	0	0	0	16,178
CEDULAS TDA 13, FTA	2,140,000	0	0	0	0	0	0	0	0	0	2,689
CEDULAS TDA 15, FTA	2,070,000	0	0	0	0	0	0	0	0	0	4,792
CEDULAS TDA 17, FTA	1,950,000	0	0	0	0	0	0	0	0	0	46,747
CEDULAS TDA 18, FTA	1,770,000	0	0	0	0	0	0	0	0	0	13,578
CEDULAS TDA 19, FTA	1,750,000	0	0	0	0	0	0	0	0	0	16,074
CEDULAS TDA 2, FTA	2,000,000	0	0	0	0	0	0	0	0	0	53,076
CEDULAS TDA 20, FTA	1,500,000	0	0	0	0	0	0	0	0	0	6,137
CEDULAS TDA 21, FONDO DE TITULIZACION	3,450,000	0	0	0	0	0	0	0	0	0	74,317

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURITIZATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	28,514
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	36,108
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	12,070
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	2,136
CIBELES III FTPYME, FTA	0	66,202	0	0	0	0	0	0	0	2,794	109
CM BANCAJA 1, FTA	95,937	0	0	0	0	0	0	0	0	3,926	171
CONSUMO BANCAJA 1, FTA	0	0	0	0	71,637	0	0	0	0	1,112	273
DRIVER ESPAÑA ONE, FTA	0	0	0	0	663,131	0	0	0	0	11	1,136
EDT FTPYME PASTOR 3, FTA	0	50,390	0	0	0	0	0	0	0	9,103	88
EMPRESAS BANESTO 2, FTA	0	726,793	0	0	0	0	0	0	0	21,480	3,836
EMPRESAS BANESTO 5, FTA	0	1,152,640	0	0	0	0	0	0	0	-1,497	3,695
EMPRESAS BANESTO I FTA	0	354,406	0	0	0	0	0	0	0	2,759	1,297
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	285,505	0	0	0	0	0	0	0	12,283	566
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	693,674	0	0	0	0	0	0	0	44,513	1,466
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	58,256
FTH BANESTO 5, FTH	2,036,704	0	0	0	0	0	0	0	0	8,049	2,916
FINANCAT 1, FTA	0	0	0	0	247,101	0	0	0	0	4,673	1,496
FINANCIACION BANCAJA 1, FTA	0	0	0	0	142,348	0	0	0	0	1,980	577
FINANCIACION BANESTO 1, FTA	0	0	0	0	107,197	0	0	0	0	-2,312	2,998
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	396,182	0	0	0	0	0	0	0	9,836	1,787
FONCAIXA EMPRESAS 1, FTA	0	3,769,701	0	0	0	0	0	0	0	65,831	12,423
FONCAIXA EMPRESAS 2, FTA	0	1,534,312	0	0	0	0	0	0	0	14,829	6,483
FONCAIXA EMPRESAS 3, FTA	0	1,319,315	0	0	0	0	0	0	0	4,474	5,218
FONCAIXA FTGENCAT 3, FTA	0	204,949	0	0	0	0	0	0	0	3,546	486
FONCAIXA FTGENCAT 4, FTA	0	241,955	0	0	0	0	0	0	0	2,116	570
FONCAIXA FTGENCAT 5, FTA	0	616,977	0	0	0	0	0	0	0	7,674	1,546
FONCAIXA FTGENCAT 6, FTA	0	455,033	0	0	0	0	0	0	0	5,261	1,186
FONCAIXA FTGENCAT 7, FTA	0	704,366	0	0	0	0	0	0	0	7,133	1,960
FONCAIXA FTPYME 1, FTA	0	55,533	0	0	0	0	0	0	0	1,622	127

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FONCAIXA FTPYME 2, FTA	0	597,927	0	0	0	0	0	0	0	7,960	1,767
FONCAIXA HIPOTECARIO 10, FTA	946,334	0	0	0	0	0	0	0	0	5,323	2,440
FONCAIXA HIPOTECARIO 11, FTA	6,102,442	0	0	0	0	0	0	0	0	5,603	12,322
FONCAIXA HIPOTECARIO 2, FTH	77,201	0	0	0	0	0	0	0	0	229	176
FONCAIXA HIPOTECARIO 3, FTH	386,408	0	0	0	0	0	0	0	0	899	864
FONCAIXA HIPOTECARIO 4, FTH	151,946	0	0	0	0	0	0	0	0	708	332
FONCAIXA HIPOTECARIO 5, FTH	202,371	0	0	0	0	0	0	0	0	936	424
FONCAIXA HIPOTECARIO 6, FTH	221,172	0	0	0	0	0	0	0	0	733	465
FONCAIXA HIPOTECARIO 7, FTH	538,764	0	0	0	0	0	0	0	0	1,440	1,101
FONCAIXA HIPOTECARIO 8, FTH	506,222	0	0	0	0	0	0	0	0	2,134	1,043
FONCAIXA HIPOTECARIO 9, FTA	747,591	0	0	0	0	0	0	0	0	8,061	1,796
FONCAIXA ICO-FTVPO 1, FTA	441,271	0	0	0	0	0	0	0	0	811	492
FONCAIXA LEASINGS 1, FTA	0	1,393,314	0	0	0	0	0	0	0	33	-2,044
FTA FTPYME SANTANDER 1	0	365,821	0	0	0	0	0	0	0	4,582	502
FTA FTPYME SANTANDER 2	0	428,083	0	0	0	0	0	0	0	6,387	510
FTA SANTANDER AUTO 1	0	0	0	0	0	0	0	9,310	0	0	16
FTA SANTANDER CONSUMER SPAIN AUTO 06	0	0	0	0	148,524	0	0	0	0	1,941	1,111
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	0	0	496,560	0	0	0	0	12,267	4,573
FTA SANTANDER EMPRESAS 2	0	452,638	0	0	0	0	0	0	0	14,905	1,127
FTA SANTANDER EMPRESAS 4	0	1,075,086	0	0	0	0	0	0	0	71,619	2,795
FTA SANTANDER EMPRESAS 5	0	670,044	0	0	0	0	0	0	0	-7,532	3,128
FTA SANTANDER EMPRESAS 7	0	718,447	0	0	0	0	0	0	0	10,711	2,771
FTA SANTANDER EMPRESAS 8, FTA	0	5,116,287	0	0	0	0	0	0	0	-54,040	16,171
FTA SANTANDER EMPRESAS 9, FTA	0	4,075,704	0	0	0	0	0	0	0	-7,523	10,769
FTA SANTANDER FINANCIACION 1	0	0	0	0	251,479	0	0	0	0	3,025	632
FTA SANTANDER FINANCIACION 2	0	0	0	0	142,706	0	0	0	0	7,139	824
FTA SANTANDER FINANCIACION 3	0	0	0	0	237,493	0	0	0	0	6,019	2,734
FTA SANTANDER FINANCIACION 4	0	0	0	0	675,681	0	0	0	0	17,050	4,603
FTA SANTANDER FINANCIACION 5	0	0	0	0	1,067,875	0	0	0	0	282	1,341
FTA SANTANDER HIPOTECARIO 2	1,048,954	0	0	0	0	0	0	0	0	22,929	1,069

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTA SANTANDER HIPOTECARIO 3	1,805,432	0	0	0	0	0	0	0	0	68,520	2,052
FTA SANTANDER HIPOTECARIO 4	739,152	0	0	0	0	0	0	0	0	66,323	946
FTA SANTANDER HIPOTECARIO 6	944,441	0	0	0	0	0	0	0	0	37,648	1,302
FTA SANTANDER PUBLICO 1	0	0	0	425,148	0	0	0	0	0	985	1,263
FTA UCI 11	263,472	0	0	0	0	0	0	0	0	10,266	781
FTA UCI 14	613,865	0	0	0	0	0	0	0	0	86,938	2,981
FTA UCI 16	991,649	0	0	0	0	0	0	0	0	179,994	5,407
FTA UCI 18	1,258,716	0	0	0	0	0	0	0	0	86,717	5,571
FTA UCI 6	58,113	0	0	0	0	0	0	0	0	640	136
FTA UCI 7	70,632	0	0	0	0	0	0	0	0	426	164
FTA UCI 8	92,382	0	0	0	0	0	0	0	0	1,043	265
FTA UCI 9	253,762	0	0	0	0	0	0	0	0	3,831	645
FTA, HIPOTEBANSA 11	274,889	0	0	0	0	0	0	0	0	1,484	260
FTA, HIPOTEBANSA X	170,049	0	0	0	0	0	0	0	0	1,082	247
FTA, SANTANDER CONSUMER SPAIN 08-1	0	0	0	0	196,183	0	0	0	0	4,627	2,464
FTA, SANTANDER EMPRESAS 1	0	457,799	0	0	0	0	0	0	0	11,820	1,102
FTA, SANTANDER EMPRESAS 3	0	884,860	0	0	0	0	0	0	0	27,418	1,339
FTA, UCI 15	711,096	0	0	0	0	0	0	0	0	94,736	3,192
FTA, UCI 17	926,248	0	0	0	0	0	0	0	0	83,718	5,774
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	6,875,285	0	0
FTH UCI 10	187,649	0	0	0	0	0	0	0	0	4,092	439
FTH UCI 12	351,641	0	0	0	0	0	0	0	0	24,081	1,330
FTH UCI 5	27,320	0	0	0	0	0	0	0	0	201	64
FTH, BANESTO 4	427,887	0	0	0	0	0	0	0	0	1,422	969
FTH, HIPOCAT 3	32,243	0	0	0	0	0	0	0	0	116	98
FTH, HIPOTEBANSA IX	58,377	0	0	0	0	0	0	0	0	252	100
FTPYME BANCAJA 2 FTA	0	47,095	0	0	0	0	0	0	0	3,550	62
FTPYME BANCAJA 3 FTA	0	76,389	0	0	0	0	0	0	0	8,326	117
FTPYME BANCAJA 6 FTA	0	216,147	0	0	0	0	0	0	0	39,653	333
FTPYME TDA 5, FTA	0	21,495	0	0	0	0	0	0	0	79	29

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTPYME TDA 6, FTA	0	28,319	0	0	0	0	0	0	0	1,083	46
FTPYME TDA 7, FTA	0	113,825	0	0	0	0	0	0	0	4,618	235
FTPYME TDA BANCA MARCH, FTA	0	24,280	0	0	0	0	0	0	0	291	108
FTPYME TDA CAM 2, FTA	0	116,523	0	0	0	0	0	0	0	5,561	240
FTPYME TDA CAM 4, FTA	0	457,018	0	0	0	0	0	0	0	29,737	851
FTPYME TDA CAM 7, FTA	0	614,180	0	0	0	0	0	0	0	23,401	1,011
FTPYME TDA CAM 9, FTA	0	636,019	0	0	0	0	0	0	0	5,927	1,318
FTPYME TDA SABADELL 2, FTA	0	62,137	0	0	0	0	0	0	0	4,037	99
GAT FTGENCAT 2005, FTA	0	94,737	0	0	0	0	0	0	0	2,952	234
GAT FTGENCAT 2006, FTA	0	95,560	0	0	0	0	0	0	0	3,162	250
GAT FTGENCAT 2007, FTA	0	227,082	0	0	0	0	0	0	0	5,334	524
GAT FTGENCAT 2008, FTA	0	383,398	0	0	0	0	0	0	0	11,101	742
GAT FTGENCAT 2009, FTA	0	406,509	0	0	0	0	0	0	0	11,473	876
GAT ICO-FTVPO 1, FTH	292,359	0	0	0	0	0	0	0	0	511	348
GC FTGENCAT CAIXA SABADELL 1, FTA	0	141,878	0	0	0	0	0	0	0	4,337	208
GC FTGENCAT CAIXA SABADELL 2, FTA	0	139,102	0	0	0	0	0	0	0	2,962	210
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	160,173	0	0	0	0	0	0	0	3,513	299
GC FTGENCAT SABADELL 1, FTA	0	166,317	0	0	0	0	0	0	0	1,352	22
GC FTPYME PASTOR 4, FTA	0	118,260	0	0	0	0	0	0	0	5,276	160
GC FTPYME PASTOR 6, FTA	0	239,200	0	0	0	0	0	0	0	8,930	526
GC FTPYME SABADELL 4, FTA	0	166,139	0	0	0	0	0	0	0	2,243	243
GC FTPYME SABADELL 5, FTA	0	320,664	0	0	0	0	0	0	0	5,219	349
GC FTPYME SABADELL 6, FTA	0	341,800	0	0	0	0	0	0	0	9,674	466
GC FTPYME SABADELL 8, FTA	0	798,655	0	0	0	0	0	0	0	7,479	1,383
GC PASTOR HIPOTECARIO 5, FTA	438,515	0	0	0	0	0	0	0	0	9,534	251
GC SABADELL 1, FTH	427,521	0	0	0	0	0	0	0	0	1,034	379
GC SABADELL EMPRESAS 2, FTA	0	378,702	0	0	0	0	0	0	0	6,353	-395
GC SABADELL EMPRESAS 4, FTA	0	355,703	0	0	0	0	0	0	0	2,343	-360
HIPOCAT 10, FTA	730,470	0	0	0	0	0	0	0	0	10,373	2,298
HIPOCAT 11, FTA	738,129	0	0	0	0	0	0	0	0	12,346	2,344

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
HIPOCAT 14, FTA	476,211	0	0	0	0	0	0	0	0	2,279	1,204
HIPOCAT 15, FTA	906,316	0	0	0	0	0	0	0	0	2,270	1,809
HIPOCAT 16, FTA	713,160	0	0	0	0	0	0	0	0	480	1,457
HIPOCAT 17, FTA	850,722	0	0	0	0	0	0	0	0	3,785	1,712
HIPOCAT 18, FTA	668,460	0	0	0	0	0	0	0	0	1,357	1,460
HIPOCAT 19, FTA	656,431	0	0	0	0	0	0	0	0	4,482	1,721
HIPOCAT 20, FTA	836,190	0	0	0	0	0	0	0	0	1,341	2,298
HIPOCAT 4, FTA	65,082	0	0	0	0	0	0	0	0	237	202
HIPOCAT 5, FTA	164,179	0	0	0	0	0	0	0	0	660	499
HIPOCAT 6, FTA	244,674	0	0	0	0	0	0	0	0	871	746
HIPOCAT 7, FTA	498,080	0	0	0	0	0	0	0	0	3,704	1,457
HIPOCAT 8, FTA	632,998	0	0	0	0	0	0	0	0	6,020	1,795
HIPOCAT 9, FTA	478,519	0	0	0	0	0	0	0	0	3,147	1,408
ICO MEDIACION I AYT, FTA	0	0	0	0	0	0	0	0	1,637,949	0	5,963
ICO MEDIACION II AYT FTA	0	0	0	0	0	0	0	0	18,459,723	0	66,961
IM BANCO POPULAR FTPYME 1, FTA	0	252,026	0	0	0	0	0	0	668	21,188	935
IM BANCO POPULAR FTPYME 2, FTA	0	458,742	0	0	0	0	0	0	646	24,896	1,413
IM BANCO POPULAR MBS 1, FTA	4,132,856	0	0	0	0	0	0	0	1,338	79,294	10,612
IM BANCO POPULAR MBS 2, FTA	618,180	0	0	0	0	0	0	0	84	6,338	1,545
IM BANKOA MBS 1, FTA	438,303	0	0	0	0	0	0	0	292	5,339	160
IM BCG RMBS 1, FTA	357,376	0	0	0	0	0	0	0	22	237	305
IM CAJA LABORAL 1, FTA	516,164	0	0	0	0	0	0	0	51	2,203	538
IM CAJA LABORAL 2, FTA	509,097	0	0	0	0	0	0	0	63	10,105	610
IM CAJA LABORAL EMPRESAS 1, FTA	0	421,295	0	0	0	0	0	0	223	588	527
IM CAJAMAR 1, FTA	137,063	0	0	0	0	0	0	0	98	2,353	201
IM CAJAMAR 3, FTA	635,334	0	0	0	0	0	0	0	379	18,239	1,041
IM CAJAMAR 4, FTA	613,639	0	0	0	0	0	0	0	262	12,523	970
IM CAJAMAR 5, FTA	720,184	0	0	0	0	0	0	0	364	22,620	1,624
IM CAJAMAR 6, FTA	1,486,217	0	0	0	0	0	0	0	753	67,711	2,966
IM CAJAMAR EMPRESAS 1, FTA	0	525,860	0	0	0	0	0	0	1,716	29,706	2,699

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURITIZATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	198,224	0	0	0	0	0	0	749	9,001	592
IM CAJAMAR EMPRESAS 3, FTA	0	437,895	0	0	0	0	0	0	1,624	15,256	3,459
IM CAJASTUR MBS 1, FTA	588,385	0	0	0	0	0	0	0	133	1,040	624
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	0	0	0	0	0	0	0	0	0	0
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	21,009
IM CEDULAS 14, FTA	1,200,000	0	0	0	0	0	0	0	0	0	9,780
IM CEDULAS 15, FTA	1,600,000	0	0	0	0	0	0	0	0	0	32,424
IM CEDULAS 2, FTA	1,475,000	0	0	0	0	0	0	0	0	0	3,511
IM CEDULAS 3, FTA	1,060,000	0	0	0	0	0	0	0	0	0	26,094
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	23,839
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	1,828
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	12,670
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	3,168
IM CERES 1 CAJAMAR, FTA	0	45,268	0	0	0	0	0	0	112	763	618
IM CERES 2 CAJAMAR, FTA	0	104,246	0	0	0	0	0	0	739	1,680	1,384
IM FTGENCAT SABADELL 2, FTA	0	248,258	0	0	0	0	0	0	140	2,687	30
IM FTGENCAT SABADELL 3, FTA	0	124,203	0	0	0	0	0	0	328	3,585	106
IM FTGENCAT SABADELL 4, FTA	0	241,279	0	0	0	0	0	0	1,003	8,455	158
IM FTPYME SABADELL 3, FTA	0	90,118	0	0	0	0	0	0	247	6,365	52
IM FTPYME SABADELL 7, FTA	0	465,769	0	0	0	0	0	0	1,935	17,872	415
IM GOYA HIPOTECARIO I, FTA	1,150,222	0	0	0	0	0	0	0	416	27,929	1,206
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	372,810	0	0	0	0	0	0	679	37,621	1,161
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	1,091,841	0	0	0	0	0	0	2,133	38,396	4,663
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	2,282,437	0	0	0	0	0	0	10,269	2,861	5,757
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	0	0	0	0	278,054	0	0	0	1,628	7,237	966
IM GRUPO BANCO POPULAR FTPYME I FTA	0	516,357	0	0	0	0	0	0	815	35,245	1,525
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	387,006	0	0	0	0	0	0	948	24,504	1,626

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	1,469,468	0	0	0	0	0	0	1,105	0	-1,766
IM PASTOR 2, FTH	314,030	0	0	0	0	0	0	0	185	3,070	57
IM PASTOR 3, FTH	355,136	0	0	0	0	0	0	0	381	24,888	189
IM PASTOR 4, FTA	446,656	0	0	0	0	0	0	0	423	28,578	217
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	234,616	0	0
IM SABADELL EMPRESAS 1, FTA	0	295,639	0	0	0	0	0	0	1,047	11,429	267
IM SABADELL EMPRESAS 3, FTA	0	860,667	0	0	0	0	0	0	2,601	30,547	1,713
IM SABADELL EMPRESAS 5, FTA	0	407,287	0	0	0	0	0	0	3,594	12,617	553
IM SABADELL RMBS 2, FTA	967,713	0	0	0	0	0	0	0	484	12,686	331
IM SABADELL RMBS 3, FTA	1,065,276	0	0	0	0	0	0	0	524	15,728	465
IM TERRASSA 1 FTGENCAT FTA	0	66,170	0	0	0	0	0	0	105	1,876	98
IM TERRASSA MBS 1, FTA	246,638	0	0	0	0	0	0	0	166	2,746	367
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	33,725
MADRID ACTIVOS CORPORATIVOS I, FTA	0	660,663	0	0	0	0	0	0	0	-348	936
MADRID ACTIVOS CORPORATIVOS III, FTA	0	751,890	0	0	0	0	0	0	0	0	2,044
MADRID ACTIVOS CORPORATIVOS IV, FTA	64,500	781,887	0	0	0	0	0	0	0	0	1,540
MADRID CONSUMO I, FTA	0	0	0	0	371,194	0	0	0	0	8,744	2,025
MADRID CONSUMO II, FTA	0	0	0	0	467,558	0	0	0	0	2,912	1,828
MADRID FTPYME I, FTA	0	990,765	0	0	0	0	0	0	0	2,738	1,473
MADRID ICO-FTVPO I, FTA	220,017	0	0	0	0	0	0	0	0	859	226
MADRID RESIDENCIAL I, FTA	642,398	0	0	0	0	0	0	0	0	11,115	801
MADRID RESIDENCIAL II, FTA	571,656	0	0	0	0	0	0	0	0	3,164	660
MADRID RMBS I, FTA	1,107,612	0	0	0	0	0	0	0	0	40,635	1,935
MADRID RMBS II, FTA	981,943	0	0	0	0	0	0	0	0	40,561	1,759
MADRID RMBS III FTA	1,805,302	0	0	0	0	0	0	0	0	78,337	3,285
MADRID RMBS IV, FTA	1,440,467	0	0	0	0	0	0	0	0	71,904	2,586
MBS BANCAJA 1 FTA	143,049	0	0	0	0	0	0	0	0	3,622	211
MBS BANCAJA 2, FTA	280,953	0	0	0	0	0	0	0	0	10,369	430
MBS BANCAJA 3, FTA	373,487	0	0	0	0	0	0	0	0	17,010	627

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
MBS BANCAJA 4, FTA	1,059,988	0	0	0	0	0	0	0	0	55,755	1,807
MBS BANCAJA 6, FTA	824,358	0	0	0	0	0	0	0	0	21,002	1,445
MBS BANCAJA 7, FTA	827,599	0	0	0	0	0	0	0	0	16,081	1,656
MBS BANCAJA 8, FTA	433,763	0	0	0	0	0	0	0	0	6,581	879
MBSCAT 1, FTA	752,444	0	0	0	0	0	0	0	0	5,168	1,978
MBSCAT 2, FTA	440,490	0	0	0	0	0	0	0	0	6,657	1,151
MBSCAT 3, FTA	1,934,353	0	0	0	0	0	0	0	0	2,633	4,818
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	106,825
PYME BANCAJA 5, FTA	0	152,184	0	0	0	0	0	0	0	25,520	235
PYME BANCAJA 7, FTA	0	424,805	0	0	0	0	0	0	0	56,651	681
PYME BANCAJA 8, FTA	0	293,278	0	0	0	0	0	0	0	14,342	634
PYME VALENCIA 1, FTA	0	213,035	0	0	0	0	0	0	0	35,793	583
PYME VALENCIA 2, FTA	0	240,893	0	0	0	0	0	0	0	19,128	580
PYMECAT 2 FTPYME, FTA	0	216,305	0	0	0	0	0	0	0	10,981	514
PYMECAT 3 FTPYME, FTA	0	566,951	0	0	0	0	0	0	0	4,199	1,251
PYMES BANESTO 2, FTA	0	344,630	0	0	0	0	0	0	0	-5,984	1,235
RURAL HIPOTECARIO GLOBAL I, FTA	490,724	0	0	0	0	0	0	0	0	13,609	688
RURAL HIPOTECARIO II FTH	32,468	0	0	0	0	0	0	0	0	472	37
RURAL HIPOTECARIO III FTH	66,955	0	0	0	0	0	0	0	0	920	93
RURAL HIPOTECARIO IV FTH	124,038	0	0	0	0	0	0	0	0	2,569	158
RURAL HIPOTECARIO IX, FTA	933,303	0	0	0	0	0	0	0	0	51,985	1,423
RURAL HIPOTECARIO V FTA	220,231	0	0	0	0	0	0	0	0	3,232	237
RURAL HIPOTECARIO VI, FTA	355,922	0	0	0	0	0	0	0	0	6,118	508
RURAL HIPOTECARIO VII, FTA	476,828	0	0	0	0	0	0	0	0	9,477	681
RURAL HIPOTECARIO VIII, FTA	702,657	0	0	0	0	0	0	0	0	22,387	1,106
RURAL HIPOTECARIO X, FTA	1,398,599	0	0	0	0	0	0	0	0	43,962	2,091
RURAL HIPOTECARIO XI, FTA	1,758,990	0	0	0	0	0	0	0	0	54,474	2,475
RURAL HIPOTECARIO XII, FTA	796,669	0	0	0	0	0	0	0	0	18,407	849
RURALPYME 1 FTPYME FTA	0	32,484	0	0	0	0	0	0	0	1,966	60
RURALPYME 2 FTPYME FTA	0	171,042	0	0	0	0	0	0	0	15,840	598

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURITIZATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	330,025	0	0	0	0	3,654	2,902
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	461,065	0	0	0	0	2,690	3,676
SANTANDER EMPRESAS 6, FTA	0	977,088	0	0	0	0	0	0	0	8,998	3,741
SANTANDER HIPOTECARIO I, FTA	681,296	0	0	0	0	0	0	0	0	6,528	692
SOL-LION, FTA	3,649,037	0	0	0	0	0	0	0	0	9,721	6,548
TDA 11, FTH	73,741	0	0	0	0	0	0	0	0	860	73
TDA 12, FTH	66,809	0	0	0	0	0	0	0	0	306	103
TDA 13 - MIXTO, FTA	64,363	0	0	0	0	0	0	0	0	481	46
TDA 14 - MIXTO, FTA	121,461	0	0	0	0	0	0	0	0	385	188
TDA 15 - MIXTO, FTA	122,282	0	0	0	0	0	0	0	0	1,264	168
TDA 16 - MIXTO, FTA	124,608	0	0	0	0	0	0	0	0	3,337	303
TDA 17 - MIXTO, FTA	101,682	0	0	0	0	0	0	0	0	2,271	258
TDA 18 - MIXTO, FTA	125,624	0	0	0	0	0	0	0	0	1,777	238
TDA 19 - MIXTO, FTA	202,831	0	0	0	0	0	0	0	0	2,620	244
TDA 20 - MIXTO, FTA	156,406	0	0	0	0	0	0	0	0	832	159
TDA 21, FTA	173,373	0	0	0	0	0	0	0	0	9,977	1,347
TDA 22 - MIXTO, FTA	185,819	0	0	0	0	0	0	0	0	11,932	396
TDA 23, FTA	330,231	0	0	0	0	0	0	0	0	12,189	667
TDA 24, FTA	216,807	0	0	0	0	0	0	0	0	26,048	749
TDA 25, FTA	114,704	0	0	0	0	0	0	0	0	43,463	868
TDA 26 - MIXTO, FTA	406,981	0	0	0	0	0	0	0	0	6,662	832
TDA 27, FTA	522,685	0	0	0	0	0	0	0	0	57,498	1,510
TDA 28, FTA	265,621	0	0	0	0	0	0	0	0	70,713	1,623
TDA 29, FTA	496,702	0	0	0	0	0	0	0	0	13,245	1,045
TDA 30, FTA	281,687	0	0	0	0	0	0	0	0	6,604	799
TDA 31, FTA	199,336	0	0	0	0	0	0	0	0	5,572	357
TDA 8, FTH	17,844	0	0	0	0	0	0	0	0	83	18
TDA 9, FTH	32,938	0	0	0	0	0	0	0	0	111	18
TDA CAJAMAR 2, FTA	426,140	0	0	0	0	0	0	0	0	8,063	733
TDA CAM 1, FTA	274,701	0	0	0	0	0	0	0	0	1,627	266

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA CAM 10, FTA	820,053	0	0	0	0	0	0	0	0	54,501	1,405
TDA CAM 11, FTA	1,297,356	0	0	0	0	0	0	0	0	35,759	1,308
TDA CAM 12, FTA	1,535,035	0	0	0	0	0	0	0	0	30,942	1,604
TDA CAM 2, FTA	305,570	0	0	0	0	0	0	0	0	4,474	377
TDA CAM 3, FTA	347,254	0	0	0	0	0	0	0	0	3,765	435
TDA CAM 4, FTA	799,926	0	0	0	0	0	0	0	0	11,662	826
TDA CAM 5, FTA	1,021,417	0	0	0	0	0	0	0	0	35,524	1,287
TDA CAM 6, FTA	679,491	0	0	0	0	0	0	0	0	33,444	1,111
TDA CAM 7, FTA	1,016,975	0	0	0	0	0	0	0	0	50,131	1,507
TDA CAM 8, FTA	1,034,496	0	0	0	0	0	0	0	0	41,398	1,551
TDA CAM 9, FTA	928,913	0	0	0	0	0	0	0	0	40,989	1,464
TDA CCM CONSUMO 1, FTA	0	0	0	0	83,089	0	0	0	0	1,589	349
TDA CCM EMPRESAS 1, FTA	0	62,672	0	0	0	0	0	0	0	6,941	1,201
TDA CORPORATIVOS I, FTA	0	540,969	0	0	0	0	0	0	0	0	501
TDA EMPRESAS 1, FTA	0	147,234	0	0	0	0	0	0	0	4,978	422
TDA EMPRESAS 2, FTA	0	155,969	0	0	0	0	0	0	0	1,983	342
TDA FTPYME PASTOR 9, FTA	0	381,208	0	0	0	0	0	0	0	1,939	1,500
TDA IBERCAJA 1, FTA	202,766	0	0	0	0	0	0	0	0	275	30
TDA IBERCAJA 2, FTA	458,004	0	0	0	0	0	0	0	0	1,339	95
TDA IBERCAJA 3, FTA	561,327	0	0	0	0	0	0	0	0	2,469	140
TDA IBERCAJA 4, FTA	827,498	0	0	0	0	0	0	0	0	5,465	302
TDA IBERCAJA 5, FTA	795,211	0	0	0	0	0	0	0	0	7,126	278
TDA IBERCAJA 6, FTA	1,152,738	0	0	0	0	0	0	0	0	13,148	486
TDA IBERCAJA 7, FTA	1,821,200	0	0	0	0	0	0	0	0	3,065	345
TDA IBERCAJA ICO-FTVPO, FTH	154,219	0	0	0	0	0	0	0	0	197,689	366
TDA PASTOR 1, FTA	119,837	0	1,567	0	0	0	0	0	0	214	18
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	65,898	0	0	0	0	2,532	320
TDA SA NOSTRA EMPRESAS 1, FTA	0	88,177	0	0	0	0	0	0	0	1,578	141
TDA SA NOSTRA EMPRESAS 2, FTA	0	189,203	0	0	0	0	0	0	0	5,723	168
TDA TARRAGONA 1, FTA	281,659	0	0	0	0	0	0	0	0	14,904	415

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIO NS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATIO N BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	101,522	6,380	0	0	0	0	0	0	0	66,168	642
UNICAJA AYT EMPRESAS I, FTA	0	151,796	0	0	0	0	0	0	0	1,562	310
UNICAJA TDA VPO, FTA	54,111	0	0	0	0	0	0	0	0	112,040	576
VAL BANCAJA 1, FTA	266,063	0	0	0	0	0	0	0	0	6,823	441
VALENCIA HIPOTECARIO 1, FTA	157,907	0	0	0	0	0	0	0	0	1,838	193
VALENCIA HIPOTECARIO 2, FTH	441,358	0	0	0	0	0	0	0	0	23,770	636
VALENCIA HIPOTECARIO 3, FTA	525,488	0	0	0	0	0	0	0	0	22,894	881
VALENCIA HIPOTECARIO 4, FTA	639,091	0	0	0	0	0	0	0	0	81,137	1,196
VALENCIA HIPOTECARIO 5, FTA	395,533	0	0	0	0	0	0	0	0	33,137	744
Subtotal BONDS 2011 1	312,750,682	67,476,747	849,443	1,674,902	10,227,992	0	0	9,310	27,249,045	6,034,114	2,157,358
which are covered bonds	137,190,459			1,114,737							
Subtotal BONDS 2010 2	329,276,068	63,963,455	4,533,588	2,712,246	11,989,247	13,349	0	41,467	23,687,818	6,520,856	3,060,041
% change	-5.02	5.49	-81.26	-38.25	-14.69	-100.00	-	-77.55	15.03	-7.46	-29.50
COMMERCIAL PAPER											
AYT AUTOMOCION II COFIBER E.F.C., FTA	0	0	0	0	0	34,206	0	0	0	0	0
FTA SANTANDER 2	0	0	0	0	0	1,640,905	0	0	0	0	16,320
Subtotal COMMERCIAL PAPER 2011 1	0	0	0	0	0	1,675,111	0	0	0	0	16,320
which are covered bonds	0			0							
Subtotal COMMERCIAL PAPER 2010 2	0	0	0	0	0	2,165,561	0	0	0	2,634	0
% change	-	-	-	-	-	-22.65	-	-	-	-100.00	-
Total 2011 1	312,750,682	67,476,747	849,443	1,674,902	10,227,992	1,675,111	0	9,310	27,249,045	6,034,114	2,173,678
which are covered bonds	137,190,459			1,114,737							
Total 2010 2	329,276,068	63,963,455	4,533,588	2,712,246	11,989,247	2,178,910	0	41,467	23,687,818	6,523,490	3,060,041
% change	-5.02	5.49	-81.26	-38.25	-14.69	-23.12	-	-77.55	15.03	-7.50	-28.97

Amounts in thousands euros.

Information on headings

(1) Matured and outstanding interests included

FUND (A)								CONCENTRATION RATE		
								GEOGRAPHICAL		
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
AYT CAIXA SABADELL HIPOTECARIO I, FTA	1.27	88.41	0.00	0.00	0.00	28.19	5.48	1.71	CATALUÑA	99.95
AYT CAIXANOVA HIPOTECARIO I, FTA	4.28	55.14	2.42	1.55	19.71	18.97	6.41	9.06	GALICIA	87.50
AYT CAJA MURCIA HIPOTECARIO I, FTA	3.39	53.86	0.00	0.00	0.00	13.70	8.19	1.69	MURCIA	74.42
AYT CAJAGRANADA HIPOTECARIO I, FTA	10.42	66.61	3.59	0.00	0.00	23.27	5.45	1.82	ANDALUCÍA	79.59
AYT CAJAMURCIA HIPOTECARIO II, FTA	3.23	50.63	0.00	0.00	0.00	14.74	7.29	1.87	MURCIA	58.42
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	5.04	4.44	40.84	PAÍS VASCO	17.25
AYT CEDULAS CAJAS III FTA	0.00	0.00	0.00	0.00	0.00	1.00	9.01	65.29	CATALUÑA	28.14
AYT CEDULAS CAJAS IV, FTA	0.00	0.00	0.00	0.00	0.00	1.70	8.30	67.37	ANDALUCÍA	21.18
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	5.80	5.76	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	5.79	7.58	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VI, FTA	0.00	0.00	0.00	0.00	0.00	2.80	7.23	76.36	ANDALUCÍA	20.61
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	4.74	6.62	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	9.13	6.01	89.55	GALICIA	20.51
AYT CEDULAS CAJAS XI, FTA	0.00	0.00	0.00	0.00	0.00	1.40	3.59	70.81	CATALUÑA	14.45
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	0.00	0.00	0.00	0.00	0.00	0.80	2.24	97.93	ANDALUCÍA	31.09
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	1.81	0.00	1.37	0.77	29.10	25.02	6.22	0.16	PAÍS VASCO	24.30
AYT GENOVA HIPOTECARIO II, FTH	1.95	40.45	0.36	0.16	0.00	15.43	9.00	1.31	MADRID	41.76
AYT GENOVA HIPOTECARIO III, FTH	1.84	41.37	0.20	0.25	0.00	16.02	8.52	1.47	MADRID	41.35
AYT GENOVA HIPOTECARIO IV, FTH	2.07	40.84	0.08	0.09	0.00	19.41	8.06	1.14	MADRID	39.60
AYT GENOVA HIPOTECARIO IX, FTH	1.55	50.46	0.38	0.46	0.00	21.12	5.65	1.45	MADRID	25.56
AYT GENOVA HIPOTECARIO VI, FTH	2.18	44.55	0.13	0.44	0.00	18.52	7.16	1.82	MADRID	29.91
AYT GENOVA HIPOTECARIO VII, FTH	1.97	46.84	0.53	0.21	3.04	19.15	6.72	0.80	MADRID	22.48
AYT GENOVA HIPOTECARIO VIII, FTH	1.83	44.79	0.24	0.13	5.31	20.71	7.15	0.62	MADRID	31.68
AYT GENOVA HIPOTECARIO X, FTH	1.89	50.55	0.00	0.00	0.00	21.69	5.32	1.02	CATALUÑA	21.59
AYT GENOVA HIPOTECARIO XI, FTH	1.78	50.15	0.59	0.78	0.00	22.06	4.98	1.05	MADRID	27.37
AYT GENOVA HIPOTECARIO XII, FTH	2.24	50.70	0.00	0.00	0.00	22.47	4.58	1.34	MADRID	23.93
AYT GOYA HIPOTECARIO II, FTA	13.01	52.14	2.22	1.52	2.43	18.87	5.12	1.97	MADRID	34.28
AYT GOYA HIPOTECARIO III, FTA	1.29	56.63	0.10	0.00	0.00	24.80	2.47	0.39	MADRID	24.20
AYT GOYA HIPOTECARIO IV, FTA	0.45	54.23	0.00	0.00	0.00	24.39	1.96	1.28	MADRID	25.74
AYT HIPOTECARIO BBK I, FTA	2.04	76.96	0.46	0.56	1.86	20.70	8.17	0.66	PAÍS VASCO	64.54
AYT HIPOTECARIO BBK II, FTA	1.49	74.91	0.61	0.65	74.48	21.41	7.38	0.66	PAÍS VASCO	57.20

FUND (A)								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
AYT HIPOTECARIO III, FTH	1.51	40.98	0.45	0.46	27.16	12.82	9.66	1.20	NAVARRA	36.44	
AYT HIPOTECARIO IV, FTH	2.49	39.42	1.14	0.00	0.00	11.48	10.88	2.38	ANDALUCÍA	51.01	
AYT HIPOTECARIO MIXTO II, FTA	2.95	49.18	0.34	0.29	43.21	15.27	9.09	1.52	ANDALUCÍA	46.81	
AYT HIPOTECARIO MIXTO III, FTA	3.17	61.78	16.66	1.00	1.78	22.60	7.10	1.45	ANDALUCÍA	65.20	
AYT HIPOTECARIO MIXTO IV, FTA	2.57	47.27	0.00	0.00	0.00	16.53	7.94	1.97	NAVARRA	55.04	
AYT HIPOTECARIO MIXTO V, FTA	4.60	65.66	0.98	0.48	2.02	20.13	7.04	0.99	NAVARRA	39.25	
AYT HIPOTECARIO MIXTO, FTA	2.27	46.32	4.14	2.04	1.31	17.13	9.38	1.61	ANDALUCÍA	40.18	
AYT ICO FTVPO CAIXA GALICIA I, FTA	0.90	51.84	0.03	0.00	0.00	15.30	5.40	0.83	GALICIA	84.46	
AYT ICO FTVPO CAJA SOL, FTA	0.47	56.17	0.13	0.00	0.00	13.82	6.50	0.75	ANDALUCÍA	89.04	
AYT ICO-FTVPO CAJA MURCIA, FTA	0.67	61.36	0.09	0.00	0.00	15.42	5.15	0.71	MURCIA	58.18	
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	1.62	67.36	0.00	0.00	0.00	24.47	5.64	2.04	PAÍS VASCO	92.91	
AYT ICO-FTVPO I, FTA	1.40	62.00	0.48	0.00	0.00	15.62	6.69	1.28	NAVARRA	33.12	
AYT ICO-FTVPO III, FTA	1.09	60.04	0.00	0.00	0.00	15.53	6.35	1.39	ARAGÓN	53.57	
AYT KUTXA HIPOTECARIO I, FTA	1.80	66.79	0.27	0.19	17.86	21.92	7.39	0.74	PAÍS VASCO	51.61	
AYT KUTXA HIPOTECARIO II, FTA	1.34	70.08	1.39	2.07	43.02	24.27	6.60	0.41	PAÍS VASCO	42.46	
AYT KUTXA HIPOTECARIO III, FTA	0.63	86.13	1.98	5.32	31.96	29.75	4.52	0.84	PAÍS VASCO	30.40	
AYT KUTXA HIPOTECARIO IV, FTA	1.15	60.54	0.00	0.00	0.00	26.07	5.19	0.49	PAÍS VASCO	29.54	
AYT PROMOCIONES INMOBILIARIAS II, FTA	7.01	52.04	3.35	1.93	5.57	15.78	8.52	12.30	ANDALUCÍA	89.11	
AYT PROMOCIONES INMOBILIARIAS III, FTA	2.78	50.23	1.01	0.97	1.98	23.21	4.79	9.26	PAÍS VASCO	92.15	
AYT PROMOCIONES INMOBILIARIAS IV, FTA	6.36	55.58	6.27	6.35	1.05	18.34	7.21	28.07	ANDALUCÍA	88.26	
AYT VPO II, FTA	0.79	54.21	1.48	0.00	0.00	13.96	7.32	2.45	CANARIAS	48.01	
AYT.1, FTH	4.72	35.69	0.00	0.00	0.00	7.39	12.33	2.29	GALICIA	51.02	
AYT.11, FTH	2.26	46.79	4.07	0.20	7.55	13.82	10.63	1.32	ANDALUCÍA	43.12	
AYT.2, FTH	2.66	36.09	0.00	0.00	0.00	6.31	13.30	3.97	CANARIAS	50.73	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	2.40	45.52	2.67	3.05	0.00	14.02	5.08	13.83	MADRID	37.73	
AYT.8, BARCLAYS HIPOTECARIO I, FTH	3.55	32.02	0.40	0.00	0.00	10.49	11.44	3.03	MADRID	48.73	
BANCAJA - BVA VPO 1, FTA	1.74	60.33	0.54	0.00	0.00	16.21	6.47	1.29	C.VALENCIANA	77.78	
BANCAJA 10, FTA	4.36	68.05	5.93	0.26	0.00	25.33	5.55	0.18	C.VALENCIANA	33.28	
BANCAJA 11, FTA	4.12	69.28	6.01	0.99	0.00	27.95	5.03	0.33	C.VALENCIANA	34.31	
BANCAJA 13, FTA	2.01	74.75	2.30	0.30	0.00	31.88	3.94	0.30	C.VALENCIANA	36.42	
BANCAJA 3, FTA	4.32	30.68	0.94	0.00	0.00	9.28	9.53	1.29	C.VALENCIANA	70.53	

FUND (A)								CONCENTRATION RATE		
								GEOGRAPHICAL		
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
BANCAJA 4, FTH	3.60	41.97	1.45	0.00	0.00	13.84	10.00	0.95	C.VALENCIANA	57.71
BANCAJA 5, FTA	4.08	48.13	0.89	0.00	0.00	14.77	9.66	0.82	C.VALENCIANA	54.94
BANCAJA 6, FTA	3.86	56.54	1.39	0.00	0.00	15.47	9.58	0.43	C.VALENCIANA	59.69
BANCAJA 7, FTA	3.81	51.02	1.98	0.01	0.00	17.29	8.10	0.51	C.VALENCIANA	45.85
BANCAJA 8, FTA	3.99	61.19	3.76	0.12	0.00	20.19	7.13	0.67	C.VALENCIANA	37.22
BANCAJA 9, FTA	4.47	63.11	5.53	0.23	0.00	21.95	6.41	0.63	C.VALENCIANA	35.92
BANKINTER 10, FTA	4.32	47.84	0.63	0.00	0.00	20.55	7.07	0.79	MADRID	34.67
BANKINTER 11, FTH	3.62	48.30	0.37	0.02	0.00	21.65	6.98	1.16	MADRID	33.81
BANKINTER 12, FTH	3.85	48.93	1.45	0.00	0.00	22.01	6.39	0.91	MADRID	30.39
BANKINTER 13 FTA	3.18	54.07	1.58	0.02	0.00	23.62	5.67	0.75	MADRID	31.00
BANKINTER 14, FTH	3.18	51.82	0.23	0.00	0.00	24.64	5.61	0.92	MADRID	25.06
BANKINTER 15 FTH	3.35	53.76	2.24	0.02	0.00	24.26	5.20	0.89	MADRID	21.48
BANKINTER 16, FTA	2.66	55.75	1.69	0.04	0.00	24.91	5.17	1.00	MADRID	23.26
BANKINTER 17 FTA	2.89	50.47	2.43	0.02	0.00	23.70	4.89	1.01	C.VALENCIANA	18.87
BANKINTER 18,FTA	2.44	54.05	1.48	0.01	0.00	26.77	3.95	0.64	CATALUÑA	20.56
BANKINTER 2, FTH	4.50	31.30	1.24	0.00	0.00	10.27	12.95	3.17	MADRID	29.66
BANKINTER 20, FTA	3.42	52.27	0.37	0.00	0.00	22.76	4.51	1.17	MADRID	27.95
BANKINTER 3, FTH	5.13	36.53	0.48	0.00	0.00	12.57	11.71	0.67	MADRID	25.07
BANKINTER 4, FTH	5.01	39.77	0.22	0.00	0.00	14.56	10.73	0.74	MADRID	31.86
BANKINTER 5, FTH	4.78	43.59	0.42	0.00	0.00	15.36	10.46	1.03	MADRID	28.07
BANKINTER 6, FTA	4.82	48.40	0.64	0.00	0.00	16.63	9.36	0.48	MADRID	27.07
BANKINTER 7, FTH	4.82	53.05	1.07	0.01	0.00	17.69	10.01	1.33	MADRID	23.31
BANKINTER 8, FTA	4.47	50.01	0.81	0.00	0.00	17.50	9.89	0.66	MADRID	25.65
BANKINTER 9, FTA	4.51	53.20	0.67	0.00	0.00	19.67	8.03	1.02	MADRID	30.24
BBVA HIPOTECARIO 3, FTA	4.08	30.15	5.97	0.00	0.00	6.10	8.05	7.48	ANDALUCÍA	22.27
BBVA RMBS 1, FTA	2.44	81.81	2.40	0.59	0.69	24.29	6.24	0.26	CATALUÑA	24.73
BBVA RMBS 10, FTA	0.29	87.76	0.00	0.00	0.00	34.83	1.03	0.41	MADRID	19.74
BBVA RMBS 2, FTA	2.71	67.45	2.29	0.33	0.03	22.92	6.29	0.14	CATALUÑA	20.53
BBVA RMBS 3, FTA	1.57	81.44	4.68	1.53	0.07	29.08	5.10	0.24	CATALUÑA	23.26
BBVA RMBS 4, FTA	4.51	67.33	2.54	0.42	0.01	25.42	5.50	0.26	ANDALUCÍA	21.48
BBVA RMBS 5 FTA	3.64	78.73	3.09	0.56	0.16	30.89	4.30	0.21	CATALUÑA	21.28

FUND (A)								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
BBVA RMBS 6 FTA	4.42	65.04	1.28	0.07	0.01	26.87	4.73	0.20	ANDALUCÍA	21.39	
BBVA RMBS 7, FTA	5.65	41.46	0.61	0.01	0.00	20.98	5.75	0.26	ANDALUCÍA	21.73	
BBVA RMBS 8, FTA	2.18	59.49	0.09	0.00	0.00	14.72	5.57	0.11	MADRID	32.97	
BBVA RMBS 9, FTA	2.13	85.42	0.31	0.00	0.00	33.53	2.47	0.46	ANDALUCÍA	22.28	
BZ HIPOTECARIO 3 FTH	6.73	30.15	3.83	0.00	0.00	9.31	11.21	4.26	MADRID	19.87	
BZ HIPOTECARIO 4 FTH	6.17	32.82	2.88	0.00	0.00	11.07	10.02	2.83	CATALUÑA	20.68	
CAIXA PENEDES 1 TDA, FTA	6.52	58.42	0.55	0.00	0.00	19.52	7.37	0.61	CATALUÑA	98.11	
CAIXA PENEDES 2 TDA, FTA	6.65	50.78	0.29	0.00	0.00	19.53	6.81	1.03	CATALUÑA	97.51	
CAJA INGENIEROS TDA 1, FTA	3.95	57.10	0.00	0.00	0.00	24.84	5.67	2.82	CATALUÑA	79.70	
CEAMI GUARANTEED BONDS I, FTA	0.00	0.00	0.00	0.00	0.00	1.00	2.03	76.75	CATALUÑA	17.19	
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	5.83	4.17	100.00	MADRID	100.00	
CEDULAS GRUPO BANCO POPULAR 5, FTA	0.00	0.00	0.00	0.00	0.00	2.92	0.17	100.00	MADRID	100.00	
CEDULAS TDA 13, FTA	0.00	0.00	0.00	0.00	0.00	0.43	2.57	99.06	C.VALENCIANA	48.60	
CEDULAS TDA 15, FTA	0.00	0.00	0.00	0.00	0.00	1.93	2.09	98.31	CATALUÑA	37.92	
CEDULAS TDA 17, FTA	0.00	0.00	0.00	0.00	0.00	2.24	1.77	99.98	PAÍS VASCO	41.03	
CEDULAS TDA 18, FTA	0.00	0.00	0.00	0.00	0.00	5.78	1.23	99.99	C.VALENCIANA	62.15	
CEDULAS TDA 19, FTA	61.11	0.00	0.00	0.00	0.00	1.59	1.03	99.99	MADRID	100.00	
CEDULAS TDA 2, FTA	0.00	0.00	0.00	0.00	0.00	2.41	7.62	97.00	CATALUÑA	30.25	
CEDULAS TDA 20, FTA	63.41	0.00	0.00	0.00	0.00	5.61	1.04	99.99	MADRID	93.33	
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	0.00	0.00	0.00	0.00	3.50	0.52	100.00	CATALUÑA	31.88	
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	4.68	7.35	97.00	CATALUÑA	28.75	
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	8.42	6.60	100.00	C.VALENCIANA	20.00	
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	13.91	6.12	100.00	MADRID	21.67	
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	5.98	6.04	98.50	CATALUÑA	22.50	
CM BANCAJA 1, FTA	9.04	42.97	4.18	0.00	0.00	8.43	7.32	47.05	C.VALENCIANA	25.15	
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	0.00	8.55	0.00	MADRID	100.00	
FTH BANESTO 5, FTH	0.98	58.39	0.39	0.00	0.00	25.00	0.00	0.28	ANDALUCÍA	20.88	
FONCAIXA HIPOTECARIO 10, FTA	1.53	46.50	0.60	0.37	34.07	17.72	7.36	0.31	CATALUÑA	55.41	
FONCAIXA HIPOTECARIO 11, FTA	0.90	48.25	0.10	0.00	0.00	22.00	5.80	0.25	CATALUÑA	35.74	
FONCAIXA HIPOTECARIO 2, FTH	1.53	29.69	0.30	0.00	0.00	8.84	12.84	2.15	CATALUÑA	32.30	
FONCAIXA HIPOTECARIO 3, FTH	1.11	44.03	0.25	0.00	0.00	13.08	11.83	0.52	CATALUÑA	46.70	

FUND (A)								CONCENTRATION RATE		
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	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
FONCAIXA HIPOTECARIO 4, FTH	1.23	40.05	0.50	0.01	36.03	13.04	11.10	1.36	CATALUÑA	33.16
FONCAIXA HIPOTECARIO 5, FTH	0.95	44.61	0.50	0.00	0.00	15.23	9.89	1.21	CATALUÑA	32.05
FONCAIXA HIPOTECARIO 6, FTH	1.17	49.14	0.35	0.02	0.00	16.37	9.58	1.34	CATALUÑA	34.90
FONCAIXA HIPOTECARIO 7, FTH	1.15	49.02	0.27	0.17	29.63	17.13	8.94	0.71	CATALUÑA	30.36
FONCAIXA HIPOTECARIO 8, FTH	1.18	48.39	0.46	0.07	42.56	17.25	8.91	0.70	CATALUÑA	36.83
FONCAIXA HIPOTECARIO 9, FTA	1.43	42.06	1.13	0.55	35.80	16.34	7.84	0.74	CATALUÑA	37.84
FONCAIXA ICO-FTVPO 1, FTA	0.68	59.27	0.19	0.08	81.52	14.35	5.79	0.24	MADRID	29.43
FTA SANTANDER HIPOTECARIO 2	1.09	75.20	2.67	0.00	0.00	22.00	6.00	0.83	CATALUÑA	17.40
FTA SANTANDER HIPOTECARIO 3	0.72	78.54	4.83	1.00	0.00	27.00	4.00	0.54	ANDALUCÍA	17.23
FTA SANTANDER HIPOTECARIO 4	0.53	83.25	8.40	1.00	0.00	26.00	5.00	0.93	ANDALUCÍA	20.40
FTA SANTANDER HIPOTECARIO 6	0.55	85.47	4.82	0.00	0.00	28.00	1.00	0.75	MADRID	21.15
FTA UCI 11	1.07	58.38	4.77	0.00	0.00	21.00	8.00	0.97	MADRID	100.00
FTA UCI 14	1.56	62.77	15.79	0.01	0.00	25.00	7.00	0.59	MADRID	100.00
FTA UCI 16	1.29	62.44	20.29	0.01	0.00	28.00	6.00	0.44	MADRID	100.00
FTA UCI 18	1.77	59.98	8.90	0.00	0.00	30.00	3.00	0.47	MADRID	100.00
FTA UCI 6	1.30	39.87	1.97	0.00	0.00	14.00	11.00	1.68	MADRID	100.00
FTA UCI 7	1.25	42.83	1.07	0.00	0.00	15.00	11.00	1.48	MADRID	100.00
FTA UCI 8	1.99	47.77	1.84	0.00	0.00	17.00	9.00	1.60	MADRID	100.00
FTA UCI 9	1.54	47.76	1.89	0.00	0.00	19.00	8.00	0.83	MADRID	100.00
FTA, HIPOTEBANSA 11	1.35	44.31	0.56	0.00	0.00	15.00	10.00	1.12	CATALUÑA	22.65
FTA, HIPOTEBANSA X	1.09	38.65	0.64	0.00	0.00	11.00	9.00	1.43	CATALUÑA	24.83
FTA, UCI 15	1.11	63.75	14.39	0.02	0.00	26.00	5.00	0.65	MADRID	100.00
FTA, UCI 17	1.30	61.96	17.21	0.00	0.00	29.00	4.00	0.57	MADRID	100.00
FTH UCI 10	1.15	47.14	2.58	0.00	0.00	20.00	7.00	1.55	MADRID	100.00
FTH UCI 12	1.04	55.07	8.20	0.01	0.00	23.00	6.00	0.82	MADRID	100.00
FTH UCI 5	2.04	37.60	1.33	0.00	0.00	12.00	12.00	2.49	MADRID	100.00
FTH, BANESTO 4	1.88	44.79	0.00	0.00	0.00	15.00	9.00	0.58	ANDALUCÍA	21.14
FTH, HIPOCAT 3	5.37	29.11	0.32	0.00	0.00	8.18	14.40	0.03	CATALUÑA	89.31
FTH, HIPOTEBANSA IX	1.25	23.58	0.43	0.00	0.00	10.00	13.00	3.02	MADRID	19.39
GAT ICO-FTVPO 1, FTH	2.74	52.13	0.17	0.04	0.00	12.80	7.46	0.01	CATALUÑA	75.61
GC PASTOR HIPOTECARIO 5, FTA	1.86	55.65	2.23	4.19	4.95	21.58	5.17	2.32	CATALUÑA	25.51

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GC SABADELL 1, FTH	2.46	43.41	0.24	0.40	1.72	14.12	9.65	0.82	CATALUÑA	39.34
HIPOCAT 10, FTA	3.70	70.08	1.49	3.79	5.81	21.84	6.48	0.01	CATALUÑA	70.94
HIPOCAT 11, FTA	2.78	71.80	1.76	7.96	7.37	23.66	5.88	0.01	CATALUÑA	70.28
HIPOCAT 14, FTA	6.27	38.96	0.47	0.60	6.96	17.52	6.18	0.01	CATALUÑA	85.17
HIPOCAT 15, FTA	2.64	48.04	0.25	0.20	11.12	22.01	5.55	0.01	CATALUÑA	82.11
HIPOCAT 16, FTA	4.13	49.19	0.07	0.05	0.00	18.33	6.75	0.01	CATALUÑA	58.54
HIPOCAT 17, FTA	2.08	56.79	0.44	0.39	0.00	24.84	4.99	0.01	CATALUÑA	60.04
HIPOCAT 18, FTA	2.94	70.58	0.20	0.06	0.00	22.79	5.75	0.01	CATALUÑA	47.54
HIPOCAT 19, FTA	2.69	64.76	0.70	0.03	0.00	24.71	5.32	0.01	CATALUÑA	67.84
HIPOCAT 20, FTA	0.00	64.42	0.17	0.00	0.00	23.51	5.12	0.01	CATALUÑA	73.52
HIPOCAT 4, FTA	0.00	49.41	0.36	0.00	0.00	13.12	12.70	0.00	CATALUÑA	86.35
HIPOCAT 5, FTA	0.00	62.17	0.40	0.00	0.00	15.02	11.96	0.01	CATALUÑA	86.08
HIPOCAT 6, FTA	3.79	67.85	0.35	0.02	3.94	17.63	10.46	0.01	CATALUÑA	83.47
HIPOCAT 7, FTA	2.95	66.81	0.76	0.46	10.85	19.29	8.74	0.01	CATALUÑA	70.35
HIPOCAT 8, FTA	3.71	61.73	0.97	0.88	8.64	19.34	8.17	0.01	CATALUÑA	82.55
HIPOCAT 9, FTA	3.70	65.88	0.68	1.85	7.98	21.17	6.86	0.01	CATALUÑA	68.58
IM BANCO POPULAR MBS 1, FTA	3.90	54.92	1.90	0.00	0.00	19.85	5.62	0.35	MADRID	21.80
IM BANCO POPULAR MBS 2, FTA	2.48	83.97	1.21	0.00	0.00	26.82	4.20	1.46	ANDALUCÍA	32.81
IM BANKOA MBS 1, FTA	2.66	56.85	1.22	0.00	0.00	21.82	5.56	4.67	PAÍS VASCO	88.52
IM BCG RMBS 1, FTA	2.41	59.43	0.00	0.00	0.00	28.16	4.29	1.07	GALICIA	25.59
IM CAJA LABORAL 1, FTA	4.22	53.27	0.45	0.00	0.00	17.50	8.28	0.50	PAÍS VASCO	44.48
IM CAJA LABORAL 2, FTA	1.67	84.82	2.08	0.00	0.00	30.37	5.04	0.63	PAÍS VASCO	44.26
IM CAJAMAR 1, FTA	3.06	51.06	1.73	0.00	0.00	16.78	7.57	1.73	ANDALUCÍA	42.71
IM CAJAMAR 3, FTA	2.85	53.75	2.88	0.00	0.00	19.76	6.47	0.71	ANDALUCÍA	39.08
IM CAJAMAR 4, FTA	2.28	57.11	1.92	0.00	0.00	21.06	5.77	0.73	ANDALUCÍA	40.87
IM CAJAMAR 5, FTA	2.37	57.65	2.98	0.00	0.00	21.31	5.35	0.87	ANDALUCÍA	46.08
IM CAJAMAR 6, FTA	2.17	60.71	4.22	0.00	0.00	24.42	4.61	0.54	ANDALUCÍA	39.61
IM CAJASTUR MBS 1, FTA	2.17	75.14	0.00	0.00	0.00	23.80	4.54	5.20	ASTURIAS	69.24
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	0.00	0.00	0.00	0.00	2.67	7.33	100.00	MADRID	100.00
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	10.67	4.33	100.00	CATALUÑA	23.08
IM CEDULAS 14, FTA	0.00	0.00	0.00	0.00	0.00	3.75	1.25	100.00	MURCIA	33.33

FUND (A)								CONCENTRATION RATE		
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	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
IM CEDULAS 15, FTA	0.00	0.00	0.00	0.00	0.00	2.50	0.50	100.00	PAÍS VASCO	25.00
IM CEDULAS 2, FTA	0.00	0.00	0.00	0.00	0.00	3.00	7.00	100.00	PAÍS VASCO	33.90
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	3.42	6.58	100.00	ANDALUCÍA	47.17
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	3.75	6.25	100.00	C.VALENCIANA	24.10
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	9.00	6.00	100.00	PAÍS VASCO	40.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	9.75	5.25	100.00	PAÍS VASCO	50.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	5.00	5.00	100.00	ANDALUCÍA	39.22
IM GOYA HIPOTECARIO I, FTA	3.13	47.86	2.34	0.00	0.00	18.48	6.31	0.96	MADRID	39.38
IM PASTOR 2, FTH	4.29	43.28	1.22	0.00	0.00	14.89	8.92	1.26	MADRID	26.71
IM PASTOR 3, FTH	2.98	53.21	11.15	0.00	0.00	19.77	6.96	2.01	CATALUÑA	35.21
IM PASTOR 4, FTA	3.54	53.98	10.03	0.00	0.00	21.30	6.02	1.65	CATALUÑA	24.09
IM SABADELL RMBS 2, FTA	4.79	50.05	1.28	0.00	0.00	18.98	6.28	0.73	CATALUÑA	43.27
IM SABADELL RMBS 3, FTA	6.46	57.65	1.46	0.00	0.00	20.66	5.07	0.99	CATALUÑA	45.80
IM TERRASSA MBS 1, FTA	2.88	70.93	1.73	0.00	0.00	24.17	6.51	5.12	CATALUÑA	99.41
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	4.50	5.58	100.00	PAÍS VASCO	30.21
MADRID ICO-FTVPO I, FTA	4.09	60.12	0.39	0.09	0.00	19.23	6.11	2.10	MADRID	47.25
MADRID RESIDENCIAL I, FTA	2.84	83.59	1.82	0.15	0.00	27.71	4.46	1.25	MADRID	52.28
MADRID RESIDENCIAL II, FTA	2.25	88.94	0.55	0.00	0.00	28.70	4.30	1.47	MADRID	51.21
MADRID RMBS I, FTA	2.48	86.89	4.41	1.39	0.00	23.18	6.23	0.46	MADRID	69.41
MADRID RMBS II, FTA	2.51	85.92	4.33	1.49	0.00	23.14	6.23	0.55	MADRID	68.61
MADRID RMBS III, FTA	2.25	86.23	4.59	1.60	0.00	26.19	5.61	0.00	MADRID	60.85
MADRID RMBS IV, FTA	2.69	84.31	5.17	1.99	0.00	26.69	5.14	0.66	MADRID	62.75
MBS BANCAJA 1, FTA	4.46	38.14	2.48	0.00	0.00	10.61	9.17	1.92	C.VALENCIANA	72.13
MBS BANCAJA 2, FTA	4.37	50.16	3.58	0.04	0.00	15.86	7.14	2.64	C.VALENCIANA	63.49
MBS BANCAJA 3, FTA	3.83	53.10	4.18	0.06	0.00	18.10	6.30	1.19	C.VALENCIANA	47.14
MBS BANCAJA 4, FTA	4.34	52.57	4.87	0.15	0.00	18.85	5.50	0.64	C.VALENCIANA	45.82
MBS BANCAJA 6, FTA	2.88	57.37	2.52	0.18	0.00	23.29	3.49	0.92	C.VALENCIANA	51.87
MBS BANCAJA 7, FTA	2.11	85.35	1.96	0.13	0.00	33.53	3.10	0.77	C.VALENCIANA	41.75
MBS BANCAJA 8, FTA	2.23	82.76	1.52	0.03	0.00	33.26	2.47	1.55	C.VALENCIANA	39.98
MBSCAT 1, FTA	3.04	51.85	0.80	0.81	0.89	22.56	5.05	0.01	CATALUÑA	70.01
MBSCAT 2, FTA	9.68	45.90	1.65	0.94	45.90	15.73	4.26	0.09	CATALUÑA	68.68

FUND (A)								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV	DOUBTFUL	BAD DEBT	BAD DEBT RECOVERY	RESIDUAL	AGE (7)	BY DEBTOR	AREA	PERCENTAGE		
EAR (1)	(2)	(3)	(4)	(5)	LIFE (6)		(8)				
MBSCAT 3, FTA	1.40	55.44	0.14	0.00	0.00	22.97	4.46	0.01	CATALUÑA	66.41	
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	13.24	5.33	85.42	ANDALUCÍA	29.53	
RURAL HIPOTECARIO GLOBAL I, FTA	4.19	51.51	2.71	0.01	0.00	16.19	7.28	1.12	C.VALENCIANA	46.90	
RURAL HIPOTECARIO II FTH	4.68	29.72	1.42	0.00	0.00	7.90	12.00	3.40	ANDALUCÍA	33.15	
RURAL HIPOTECARIO III FTH	5.69	34.49	1.34	0.00	0.00	10.01	10.92	2.06	ANDALUCÍA	35.00	
RURAL HIPOTECARIO IV FTH	4.21	41.44	2.02	0.02	0.00	12.56	10.03	1.56	ANDALUCÍA	33.22	
RURAL HIPOTECARIO IX, FTA	4.05	59.62	5.39	0.14	0.00	21.38	5.67	0.44	C.VALENCIANA	32.51	
RURAL HIPOTECARIO V FTA	3.92	44.34	1.45	0.00	0.00	14.55	9.12	0.87	ANDALUCÍA	15.12	
RURAL HIPOTECARIO VI, FTA	4.34	49.75	1.69	0.00	0.00	16.04	8.24	0.78	ANDALUCÍA	26.84	
RURAL HIPOTECARIO VII, FTA	4.48	48.62	1.95	0.00	0.00	16.24	8.07	0.63	ANDALUCÍA	36.52	
RURAL HIPOTECARIO VIII, FTA	4.71	52.44	3.11	0.04	0.00	18.71	6.81	0.48	ANDALUCÍA	32.02	
RURAL HIPOTECARIO X, FTA	5.16	58.76	3.06	0.06	0.00	23.33	4.75	0.34	C.VALENCIANA	29.14	
RURAL HIPOTECARIO XI, FTA	4.18	58.65	3.04	0.02	0.00	23.41	4.48	0.27	C.VALENCIANA	30.33	
RURAL HIPOTECARIO XII, FTA	3.11	58.71	2.27	0.01	0.00	23.28	4.19	0.56	C.LA MANCHA	33.65	
SANTANDER HIPOTECARIO I, FTA	1.48	64.78	0.75	0.00	0.00	18.00	7.00	0.99	CATALUÑA	28.39	
SOL-LION, FTA	5.15	49.30	0.27	0.00	0.00	21.36	4.92	0.29	MADRID	33.26	
TDA 11, FTH	3.65	32.02	1.15	0.00	0.00	8.67	13.24	0.00	CATALUÑA	65.99	
TDA 12, FTH	4.56	33.93	0.46	0.00	0.00	9.03	12.65	0.00	ANDALUCÍA	25.27	
TDA 13 - MIXTO, FTA	4.23	40.97	0.74	0.00	0.00	10.56	12.30	0.00	CATALUÑA	57.94	
TDA 14 - MIXTO, FTA	5.25	44.42	0.31	0.00	0.00	11.83	11.37	0.00	CATALUÑA	47.80	
TDA 15 - MIXTO, FTA	7.44	51.47	1.02	0.00	0.00	14.24	10.50	0.00	CATALUÑA	38.89	
TDA 16 - MIXTO, FTA	4.21	51.48	2.61	0.01	0.00	14.73	9.47	0.00	ANDALUCÍA	51.43	
TDA 17 - MIXTO, FTA	9.67	43.23	2.18	0.00	0.00	13.39	9.44	0.00	BALEARES	37.50	
TDA 18 - MIXTO, FTA	5.28	54.23	1.42	0.00	0.00	17.50	8.51	0.00	CATALUÑA	41.06	
TDA 19 - MIXTO, FTA	4.30	50.42	1.28	0.00	0.00	15.62	8.88	0.00	CATALUÑA	43.37	
TDA 20 - MIXTO, FTA	5.42	52.81	0.53	0.00	0.00	16.27	9.14	0.00	CATALUÑA	39.05	
TDA 21, FTA	8.38	33.17	2.23	0.00	0.00	12.56	8.50	0.00	MADRID	23.86	
TDA 22 - MIXTO, FTA	4.30	61.17	6.07	0.07	0.00	19.47	8.53	0.00	CATALUÑA	40.18	
TDA 23, FTA	7.85	54.83	3.45	0.05	0.00	18.47	8.11	0.00	CATALUÑA	46.21	
TDA 24, FTA	5.50	54.23	10.71	0.20	0.00	18.02	7.87	0.86	C.LA MANCHA	54.36	
TDA 25, FTA	2.74	66.25	27.22	0.25	0.00	22.70	6.42	1.64	MADRID	34.18	

FUND (A)								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
TDA 26 - MIXTO, FTA	11.49	51.53	1.61	0.21	0.00	18.55	6.68	1.32	BALEARES	24.39	
TDA 27, FTA	4.63	54.40	9.79	0.21	0.00	22.08	6.58	0.00	ANDALUCÍA	34.59	
TDA 28, FTA	1.43	63.70	23.65	1.24	0.00	27.71	5.80	1.46	CATALUÑA	53.88	
TDA 29, FTA	8.37	59.16	2.63	0.01	0.00	23.12	5.55	1.14	BALEARES	28.95	
TDA 30, FTA	3.04	59.39	2.33	0.00	0.00	24.23	5.03	1.55	BALEARES	47.58	
TDA 31, FTA	10.48	58.78	2.72	0.01	0.00	22.87	4.65	2.74	C.VALENCIANA	24.22	
TDA 8, FTH	4.64	29.93	0.46	0.00	0.00	8.49	13.77	0.00	PAÍS VASCO	60.70	
TDA 9, FTH	4.10	29.88	0.34	0.00	0.00	8.78	13.70	0.00	MADRID	45.99	
TDA CAJAMAR 2, FTA	5.81	51.75	1.85	0.00	0.00	17.60	7.17	0.00	ANDALUCÍA	45.87	
TDA CAM 1, FTA	4.08	43.64	0.59	0.00	0.00	10.97	10.58	0.00	C.VALENCIANA	57.22	
TDA CAM 10, FTA	3.97	68.80	6.51	0.00	0.00	28.26	4.62	0.83	C.VALENCIANA	39.42	
TDA CAM 11, FTA	3.67	65.31	2.79	0.00	0.00	29.58	3.84	0.66	C.VALENCIANA	37.51	
TDA CAM 12, FTA	2.96	61.20	2.11	0.00	0.00	26.46	4.74	0.81	C.VALENCIANA	34.18	
TDA CAM 2, FTA	4.20	43.50	1.45	0.00	0.00	11.85	10.01	0.53	C.VALENCIANA	47.58	
TDA CAM 3, FTA	3.66	43.21	1.07	0.00	0.00	11.30	10.26	0.50	C.VALENCIANA	66.10	
TDA CAM 4, FTA	4.01	47.92	1.45	0.00	0.00	13.91	8.71	0.00	C.VALENCIANA	60.11	
TDA CAM 5, FTA	3.01	58.85	3.44	0.00	0.00	20.09	7.49	0.00	C.VALENCIANA	40.68	
TDA CAM 6, FTA	2.95	63.27	4.97	0.00	0.00	22.11	6.46	0.32	C.VALENCIANA	45.11	
TDA CAM 7, FTA	2.68	63.85	4.87	0.00	0.00	23.13	6.18	0.52	C.VALENCIANA	39.23	
TDA CAM 8, FTA	2.92	58.15	4.19	0.00	0.00	21.01	6.74	0.62	C.VALENCIANA	45.64	
TDA CAM 9, FTA	3.34	61.09	4.29	0.00	0.00	24.27	5.19	0.79	C.VALENCIANA	44.88	
TDA IBERCAJA 1, FTA	3.82	47.09	0.14	0.00	0.00	11.99	10.52	0.72	MADRID	33.25	
TDA IBERCAJA 2, FTA	3.81	54.04	0.29	0.03	0.00	16.23	8.60	0.54	MADRID	30.42	
TDA IBERCAJA 3, FTA	4.37	55.49	0.44	0.03	0.00	19.13	7.26	0.49	MADRID	36.92	
TDA IBERCAJA 4, FTA	4.05	57.71	0.67	0.19	0.00	19.81	6.91	0.58	MADRID	31.56	
TDA IBERCAJA 5, FTA	3.89	61.47	0.93	0.11	0.00	21.15	6.61	0.48	MADRID	30.31	
TDA IBERCAJA 6, FTA	3.75	62.00	1.19	0.26	0.00	23.41	5.98	0.44	MADRID	32.67	
TDA IBERCAJA 7, FTA	2.68	64.52	0.17	0.00	0.00	27.04	4.38	0.35	MADRID	33.94	
TDA IBERCAJA ICO-FTVPO, FTH	2.63	61.37	56.18	0.00	0.00	15.72	5.16	0.40	MADRID	44.61	
TDA PASTOR 1, FTA	4.91	38.63	0.18	0.00	0.00	12.29	11.81	0.00	MADRID	25.01	
TDA TARRAGONA 1, FTA	2.73	66.19	5.11	0.00	0.00	25.33	6.37	1.06	CATALUÑA	94.46	

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								GEOGRAPHICAL		
								BY DEBTOR (8)	AREA	PERCENTAGE
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	3.07	55.37	35.34	0.00	0.00	16.76	6.87	3.48	ANDALUCÍA	99.59
UNICAJA TDA VPO, FTA	1.43	62.29	67.28	0.00	0.00	15.89	5.64	1.28	ANDALUCÍA	86.89
VAL BANCAJA 1, FTA	1.58	66.58	2.48	0.08	0.00	29.74	3.45	2.95	C.VALENCIANA	53.76
VALENCIA HIPOTECARIO 1, FTA	3.94	40.06	1.16	0.00	0.00	11.28	10.13	1.21	C.VALENCIANA	61.93
VALENCIA HIPOTECARIO 2, FTH	3.36	48.78	5.11	0.10	0.00	15.74	7.54	0.80	C.VALENCIANA	64.89
VALENCIA HIPOTECARIO 3, FTA	3.97	53.97	4.21	0.14	0.00	18.29	6.50	1.00	C.VALENCIANA	69.86
VALENCIA HIPOTECARIO 4, FTA	2.51	63.18	11.98	0.60	0.00	23.13	4.87	0.65	C.VALENCIANA	60.61
VALENCIA HIPOTECARIO 5, FTA	2.15	65.76	8.04	0.18	0.00	25.53	3.80	0.97	C.VALENCIANA	65.12
Average	2.36	32.90	1.48	0.18	1.56	15.16	5.32	31.19		35.57

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
	2.36	52.01	0.00	0.21	0.00	13.68	5.20	3.19	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.98
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA										
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	4.12	42.90	0.00	0.00	0.00	9.25	3.03	10.79	50. FREIGHT BY SEA AND INNER NAVIGABLE WAYS	0.00
	5.00	42.78	3.19	1.68	5.88	9.11	6.08	11.38	37. WASTEWATER COLLECTION AND TREATMENT	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA										
AYT CAIXANOVA FTPYME I, FTA	5.13	13.72	2.91	0.05	100.00	5.13	4.49	14.37	99. ACTIVITIES OF EXTRATERRITORIAL ORGANISATIONS AND BODIES	0.03
AYT COLATERALES GLOBAL EMPRESAS, FTA	4.55	0.00	0.00	0.00	0.00	9.21	5.28	10.51	78. EMPLOYMENT-RELATED ACTIVITIES	0.00
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	4.10	5.62	100.00	31. FURNITURE MANUFACTURING	49.67
	3.10	25.94	3.57	3.99	3.77	6.08	9.64	7.80	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.50
AYT FTPYME I, FTA										
AYT FTPYME II, FTA	4.41	47.61	1.30	2.10	19.93	9.78	9.11	10.01	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	0.05
	4.61	0.00	2.05	0.00	0.00	9.66	4.57	8.86	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	35.08
BANCAJA LEASING 1, FTA										
BANKINTER 2 PYME FTA	3.42	37.55	5.60	0.03	0.00	9.41	7.18	5.90	68. REAL ESTATE ACTIVITIES	27.85
BANKINTER 3 FTPYME FTA	2.99	44.66	5.65	0.00	0.00	11.53	5.47	4.41	68. REAL ESTATE ACTIVITIES	17.87
	2.34	47.24	6.27	0.00	0.00	11.80	4.31	9.84	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	14.71
BANKINTER 4 FTPYME, FTA										

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
BANKINTER EMPRESAS 1, FTA	2.99	46.77	2.59	0.00	0.00	11.84	4.40	9.16	68. REAL ESTATE ACTIVITIES	32.57
	3.22	0.00	10.18	0.00	0.00	5.72	4.80	12.99	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	16.23
BANKINTER LEASING 1, FTA										
BBVA EMPRESAS 1, FTA	7.05	39.47	5.57	0.00	0.00	5.61	5.42	27.99	68. REAL ESTATE ACTIVITIES	15.97
BBVA EMPRESAS 2, FTA	5.14	47.84	3.46	0.00	0.00	7.78	4.40	14.04	68. REAL ESTATE ACTIVITIES	14.55
BBVA EMPRESAS 3, FTA	7.64	47.95	8.82	0.00	0.00	5.90	2.55	6.30	41. BUILDING	14.73
BBVA EMPRESAS 4, FTA	4.50	47.56	1.96	0.00	0.00	6.11	2.34	11.17	41. BUILDING	16.09
BBVA EMPRESAS 5, FTA	3.39	51.54	0.39	0.00	0.00	6.99	2.52	15.42	68. REAL ESTATE ACTIVITIES	11.84
BBVA LEASING 1, FTA	5.12	0.00	15.36	0.00	0.00	5.35	5.72	4.25	68. REAL ESTATE ACTIVITIES	17.94
	3.72	36.77	7.88	0.00	0.00	4.66	8.35	15.01	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	16.17
BBVA-3 FTPYME FTA										
BBVA-4 PYME, FTA	5.28	34.55	16.09	0.00	0.00	5.73	6.98	19.93	68. REAL ESTATE ACTIVITIES	15.38
BBVA-5 FTPYME, FTA	5.50	36.37	15.64	0.02	0.00	5.61	6.46	9.18	68. REAL ESTATE ACTIVITIES	17.21
BBVA-6 FTPYME FTA	4.64	41.81	16.26	0.03	0.00	6.32	5.60	7.42	68. REAL ESTATE ACTIVITIES	14.67
BBVA-7 FTGENCAT, FTA	6.74	42.49	13.88	0.03	0.00	6.70	4.87	23.45	68. REAL ESTATE ACTIVITIES	25.35
BBVA-8 FTPYME FTA	5.97	44.05	10.29	0.01	0.00	6.96	4.02	10.74	68. REAL ESTATE ACTIVITIES	12.13
	11.77	52.96	3.57	0.00	0.00	16.81	5.75	7.46	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	25.16
CAIXA PENEDES FT GENCAT 1 TDA, FTA										
	9.64	46.54	4.16	0.00	0.00	12.99	6.59	4.84	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	34.11
CAIXA PENEDES PYMES 1 TDA, FTA										

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
CIBELES III FTPYME, FTA	4.87	31.36	0.00	0.00	0.00	6.97	9.31	6.80	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	48.55
EDT FTPYME PASTOR 3, FTA	9.71	38.07	22.17	1.41	0.00	8.30	6.54	27.68	68. REAL ESTATE ACTIVITIES	37.04
EMPRESAS BANESTO 2, FTA	0.88	51.18	4.17	0.00	0.00	7.00	4.00	13.69	10. FOOD INDUSTRY	1.94
EMPRESAS BANESTO 5, FTA	2.35	40.86	0.52	0.00	0.00	7.00	2.00	23.96	94. FELLOWSHIP ACTIVITIES	4.30
EMPRESAS BANESTO I FTA	2.66	40.00	5.96	0.18	0.00	6.00	5.00	18.71	29. MANUFACTURE OF MOTOR VEHICLES, TRAILERS AND SEMI-TRAILERS	4.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	6.33	37.57	4.22	0.00	0.00	8.14	7.33	28.20	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	41.59
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	5.04	47.50	6.18	0.00	0.00	12.01	6.12	9.47	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.96
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	2.13	39.76	2.70	0.40	19.86	12.62	3.53	6.71	68. REAL ESTATE ACTIVITIES	17.28
FONCAIXA EMPRESAS 1, FTA	1.97	36.42	1.98	1.68	33.04	11.69	4.97	5.54	63. INFORMATION SERVICES	13.15
FONCAIXA EMPRESAS 2, FTA	0.98	32.80	1.11	0.01	0.00	9.54	2.50	17.23	68. REAL ESTATE ACTIVITIES	17.61
FONCAIXA EMPRESAS 3, FTA	2.95	24.33	0.36	0.00	0.00	10.44	2.23	15.38	68. REAL ESTATE ACTIVITIES	17.61
FONCAIXA FTGENCAT 3, FTA	1.39	35.29	1.85	1.73	8.36	12.87	8.28	2.92	68. REAL ESTATE ACTIVITIES	35.69
FONCAIXA FTGENCAT 4, FTA	1.28	48.07	0.94	0.95	19.85	14.26	7.44	3.85	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.86
FONCAIXA FTGENCAT 5, FTA	1.44	38.71	1.41	2.45	24.01	15.21	5.33	4.91	68. REAL ESTATE ACTIVITIES	17.69
FONCAIXA FTGENCAT 6, FTA	1.55	37.98	1.29	2.26	22.77	15.61	4.73	2.83	68. REAL ESTATE ACTIVITIES	20.82
FONCAIXA FTGENCAT 7, FTA	1.99	31.28	1.21	0.86	6.35	13.67	3.92	4.67	68. REAL ESTATE ACTIVITIES	26.53
FONCAIXA FTPYME 1, FTA	2.48	28.14	3.16	3.41	20.92	6.55	9.63	2.43	68. REAL ESTATE ACTIVITIES	18.64

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
FONCAIXA FTPYME 2, FTA	1.77	30.99	1.58	1.79	16.26	9.42	5.51	3.39	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.59
FONCAIXA LEASINGS 1, FTA	0.03	56.99	0.00	0.00	0.00	7.31	3.43	12.69	68. REAL ESTATE ACTIVITIES	18.83
FTA FTPYME SANTANDER 1	1.71	20.01	1.43	0.00	0.00	8.00	7.00	3.22	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.95
FTA FTPYME SANTANDER 2	1.93	38.59	1.63	0.02	0.00	12.00	8.00	3.60	68. REAL ESTATE ACTIVITIES	0.59
FTA SANTANDER EMPRESAS 2	1.96	65.05	5.76	0.89	0.00	9.00	6.00	26.88	84. CIVIL SERVICE AND DEFENCE; COMPULSORY SOCIAL SECURITY	6.24
FTA SANTANDER EMPRESAS 4	1.43	69.94	8.37	1.12	0.00	9.00	5.00	14.52	68. REAL ESTATE ACTIVITIES	3.04
FTA SANTANDER EMPRESAS 5	4.14	88.15	2.91	1.19	0.00	4.00	3.00	35.45	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	8.11
FTA SANTANDER EMPRESAS 7	3.72	72.04	6.02	3.29	0.00	4.00	2.00	22.05	68. REAL ESTATE ACTIVITIES	3.48
FTA SANTANDER EMPRESAS 8, FTA	2.49	14.62	2.51	0.01	0.00	4.00	0.00	9.71	64. FINANCIAL SERVICES, EXCLUDING INSURANCE AND PENSION FUNDS	1.44
FTA SANTANDER EMPRESAS 9, FTA	0.91	7.23	0.93	0.00	0.00	3.00	0.00	19.51	64. FINANCIAL SERVICES, EXCLUDING INSURANCE AND PENSION FUNDS	3.64
FTA, SANTANDER EMPRESAS 1	1.70	53.84	3.47	0.30	0.00	10.00	7.00	19.27	68. REAL ESTATE ACTIVITIES	4.16
FTA, SANTANDER EMPRESAS 3	1.51	61.56	4.75	0.49	0.00	12.00	4.00	13.78	41. BUILDING	4.67
FTPYME BANCAJA 2 FTA	5.88	33.17	7.53	0.00	0.00	7.24	9.45	13.70	68. REAL ESTATE ACTIVITIES	28.41
FTPYME BANCAJA 3 FTA	9.56	37.31	12.48	0.02	0.00	7.96	8.36	20.82	68. REAL ESTATE ACTIVITIES	18.40
FTPYME BANCAJA 6 FTA	8.83	48.00	19.19	0.41	0.00	10.75	5.12	11.66	41. BUILDING	15.93

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
FTPYME TDA 5, FTA	9.90	36.94	1.28	0.00	0.00	8.51	7.82	26.29	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	34.46
FTPYME TDA 6, FTA	14.44	40.45	5.64	0.00	0.00	9.65	6.63	21.42	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	30.55
FTPYME TDA 7, FTA	8.14	46.84	4.03	0.00	0.00	10.96	4.75	13.69	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	28.38
FTPYME TDA BANCA MARCH, FTA	4.07	27.22	1.24	0.00	0.00	7.26	9.43	29.86	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	18.73
FTPYME TDA CAM 2, FTA	6.94	26.53	5.25	0.00	0.00	6.43	8.86	11.27	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	20.71
FTPYME TDA CAM 4, FTA	4.17	47.84	7.60	0.00	0.00	12.36	6.78	4.65	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	16.50
FTPYME TDA CAM 7, FTA	4.87	55.42	4.22	0.00	0.00	17.89	4.64	8.48	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	11.21
FTPYME TDA CAM 9, FTA	6.15	49.00	0.92	0.00	0.00	10.66	3.32	4.87	12. TOBACCO INDUSTRY	7.48
FTPYME TDA SABADELL 2, FTA	6.15	24.98	0.00	0.00	0.00	4.92	8.85	13.79	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	24.95
GAT FTGENCAT 2005, FTA	9.32	36.17	3.38	11.27	15.76	7.05	7.42	0.14	68. REAL ESTATE ACTIVITIES	0.07
GAT FTGENCAT 2006, FTA	5.72	35.45	3.34	10.41	9.73	8.31	6.59	0.15	68. REAL ESTATE ACTIVITIES	0.11
GAT FTGENCAT 2007, FTA	4.86	46.27	2.47	13.71	11.53	11.27	5.03	0.11	68. REAL ESTATE ACTIVITIES	0.08
GAT FTGENCAT 2008, FTA	5.02	47.65	4.06	5.20	7.81	11.87	4.63	0.11	41. BUILDING	0.07
GAT FTGENCAT 2009, FTA	4.22	41.73	3.84	0.12	0.00	8.74	4.86	0.09	68. REAL ESTATE ACTIVITIES	0.10
GC FTGENCAT CAIXA SABADELL 1, FTA	1.08	43.12	3.42	3.80	5.36	9.93	5.77	13.77	68. REAL ESTATE ACTIVITIES	21.07

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)									CONCENTRATION RATE	
									BY SECTOR	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
GC FTGENCAT CAIXA SABADELL 2, FTA	1.49	46.50	2.42	3.47	27.88	15.44	5.09	13.56	68. REAL ESTATE ACTIVITIES	30.77
GC FTGENCAT CAIXA TARRAGONA 1, FTA	1.60	46.33	2.48	2.83	17.63	12.92	5.73	17.94	41. BUILDING	16.76
GC FTGENCAT SABADELL 1, FTA	1.94	27.15	1.01	7.66	3.84	5.11	6.64	13.45	68. REAL ESTATE ACTIVITIES	28.81
GC FTPYME PASTOR 4, FTA	4.38	47.88	6.28	15.79	6.45	9.24	5.96	16.06	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18.27
GC FTPYME PASTOR 6, FTA	5.24	40.88	4.48	6.01	12.59	14.60	3.87	9.28	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	9.86
GC FTPYME SABADELL 4, FTA	2.25	31.79	1.46	6.02	7.30	8.28	7.57	7.98	68. REAL ESTATE ACTIVITIES	40.39
GC FTPYME SABADELL 5, FTA	2.73	30.89	1.66	5.17	6.41	7.80	6.52	12.41	68. REAL ESTATE ACTIVITIES	34.29
GC FTPYME SABADELL 6, FTA	2.79	31.91	2.96	5.17	10.98	8.64	5.54	8.32	68. REAL ESTATE ACTIVITIES	33.98
GC FTPYME SABADELL 8, FTA	3.34	22.21	1.03	0.00	0.00	7.45	2.51	9.01	68. REAL ESTATE ACTIVITIES	24.92
GC SABADELL EMPRESAS 2, FTA	4.26	35.60	2.04	5.28	34.98	6.87	5.09	14.99	68. REAL ESTATE ACTIVITIES	28.59
GC SABADELL EMPRESAS 4, FTA	2.56	31.61	0.86	1.57	6.39	6.70	4.21	18.80	68. REAL ESTATE ACTIVITIES	26.48
IM BANCO POPULAR FTPYME 1, FTA	3.96	33.75	8.52	0.00	0.00	7.43	8.34	8.33	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.53
IM BANCO POPULAR FTPYME 2, FTA	5.58	44.62	6.84	0.00	0.00	10.70	4.43	9.02	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	8.62
IM CAJA LABORAL EMPRESAS 1, FTA	1.73	55.19	0.00	0.00	0.00	10.70	4.16	8.98	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.60
IM CAJAMAR EMPRESAS 1, FTA	4.97	36.83	6.88	0.00	0.00	9.84	5.38	5.85	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	14.10
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	7.64	45.20	5.59	0.00	0.00	9.60	4.14	6.32	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	6.68

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
IM CAJAMAR EMPRESAS 3, FTA	5.22	46.00	5.03	0.00	0.00	9.07	3.87	8.94	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	24.17
IM CERES 1 CAJAMAR, FTA	11.31	19.16	3.31	0.00	0.00	5.60	8.96	13.74	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	80.81
IM CERES 2 CAJAMAR, FTA	5.66	28.69	2.37	0.00	0.00	7.69	6.88	15.45	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	65.71
IM FTGENCAT SABADELL 2, FTA	3.08	0.00	21.75	24.16	0.00	7.05	5.79	11.75	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.54
IM FTGENCAT SABADELL 3, FTA	5.36	47.37	7.79	0.00	0.00	9.48	4.85	10.02	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	28.43
IM FTGENCAT SABADELL 4, FTA	9.28	48.13	6.08	0.00	0.00	8.87	4.06	11.57	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	31.29
IM FTPYME SABADELL 3, FTA	5.45	33.31	7.23	0.00	0.00	7.80	8.52	17.71	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	11.85
IM FTPYME SABADELL 7, FTA	4.81	44.88	5.29	0.00	0.00	9.29	4.40	11.68	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.34
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	8.21	36.14	10.51	0.00	0.00	7.97	7.00	14.05	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.61
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	12.04	76.38	5.40	0.00	0.00	9.03	3.56	22.19	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	15.53
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	6.48	0.00	0.00	0.00	0.00	4.31	1.72	8.18	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5.17

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
IM GRUPO BANCO POPULAR FTPYME I FTA	5.15	40.88	7.46	0.00	0.00	10.46	6.54	6.41	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.70
IM GRUPO BANCO POPULAR FTPYME II, FTA	4.60	41.94	10.42	0.00	0.00	7.66	5.72	15.69	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.54
IM GRUPO BANCO POPULAR LEASING 2, FTA	4.48	0.00	0.00	0.00	0.00	5.08	2.47	4.65	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	16.79
IM SABADELL EMPRESAS 1, FTA	6.37	41.86	8.92	0.00	0.00	8.58	5.03	14.29	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	19.96
IM SABADELL EMPRESAS 3, FTA	10.22	43.92	4.89	0.00	0.00	8.04	4.50	38.24	55. ACCOMMODATION SERVICES	14.54
IM SABADELL EMPRESAS 5, FTA	8.65	60.00	8.11	0.00	0.00	6.71	3.00	13.77	41. BUILDING	7.83
IM TERRASSA 1 FTGENCAT FTA	10.08	41.97	2.80	0.00	0.00	9.21	7.85	18.82	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	19.22
MADRID ACTIVOS CORPORATIVOS I, FTA	0.00	0.00	0.00	2.02	0.00	3.91	4.72	89.98	23. OTHER NON-METALLIC MINERAL PRODUCTS MANUFACTURING	0.12
MADRID ACTIVOS CORPORATIVOS III, FTA	4.03	0.00	0.00	0.00	0.00	6.81	6.77	84.11	65. INSURANCE, REINSURANCE AND PENSION FUNDS, EXCLUDING COMPULSORY SOCIAL SECURITY	50.53
MADRID ACTIVOS CORPORATIVOS IV, FTA	26.05	0.00	0.00	0.00	0.00	11.32	3.16	52.98	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	67.07
MADRID FTPYME I, FTA	3.36	61.69	0.27	0.00	0.00	7.09	2.89	8.93	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11.05
PYME BANCAJA 5, FTA	6.39	47.51	17.99	0.02	0.00	10.22	5.87	14.26	41. BUILDING	23.13
PYME BANCAJA 7, FTA	7.21	52.46	12.31	0.22	0.00	12.73	4.74	5.27	68. REAL ESTATE ACTIVITIES	28.29

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
PYME BANCAJA 8, FTA	9.49	53.12	5.12	0.00	0.00	12.00	3.16	11.54	68. REAL ESTATE ACTIVITIES	18.98
PYME VALENCIA 1, FTA	4.44	48.91	18.65	0.10	0.00	8.98	5.95	17.81	41. BUILDING	22.78
PYME VALENCIA 2, FTA	5.91	47.67	9.00	0.00	0.00	9.85	5.52	9.65	68. REAL ESTATE ACTIVITIES	19.01
PYMECAT 2 FTPYME, FTA	8.00	41.97	5.39	6.19	4.99	8.53	4.85	0.11	41. BUILDING	0.07
PYMECAT 3 FTPYME, FTA	0.00	43.92	0.81	0.00	0.00	6.95	2.46	0.10	68. REAL ESTATE ACTIVITIES	0.05
PYMES BANESTO 2, FTA	2.38	34.70	6.79	0.03	0.00	7.00	4.00	3.73	55. ACCOMMODATION SERVICES	0.61
RURALPYME 1 FTPYME FTA	14.49	34.21	6.96	0.00	0.00	7.13	8.31	17.23	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	13.61
RURALPYME 2 FTPYME FTA	12.17	37.19	9.86	0.09	0.00	7.98	6.33	10.73	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	17.71
SANTANDER EMPRESAS 6, FTA	2.70	70.78	5.89	0.96	0.00	5.00	2.00	20.80	27. ELECTRIC MATERIALS AND EQUIPMENT MANUFACTURING	4.79
TDA CCM EMPRESAS 1, FTA	7.91	0.00	42.18	0.00	0.00	3.38	4.02	49.92	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	32.12
TDA CORPORATIVOS I, FTA	1.48	57.79	0.00	0.00	0.00	1.75	4.07	85.40	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	20.43
TDA EMPRESAS 1, FTA	8.36	0.00	4.28	0.00	0.00	3.56	2.91	14.10	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	12.21
TDA EMPRESAS 2, FTA	7.67	31.65	1.26	0.00	0.00	3.23	1.41	13.43	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.08

Information on collection rights. Public ABS - Bonds: Loans to companies

TABLE A.1.1b

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
									SECTOR	PERCENTAGE
TDA FTPYME PASTOR 9, FTA	6.47	53.92	0.51	0.00	0.00	9.55	1.89	8.92	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	12.85
TDA SA NOSTRA EMPRESAS 1, FTA	19.06	34.13	1.91	0.00	0.00	8.74	6.36	34.32	55. ACCOMMODATION SERVICES	39.84
TDA SA NOSTRA EMPRESAS 2, FTA	13.16	44.07	3.18	0.00	0.00	13.99	5.00	14.84	55. ACCOMMODATION SERVICES	14.45
UNICAJA AYT EMPRESAS I, FTA	2.94	55.93	0.95	0.33	0.00	12.52	5.13	4.91	52. STORING AND ACTIVITIES LINKED TO FREIGHT	15.32
Average	4.17	35.57	3.63	0.71	3.48	8.06	3.74	14.56		13.37

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

Information on collection rights. Public ABS - Bonds: Subordinated debt and treasury bonds

TABLE A.1.1c

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT BONOS TESORERIA II, FTA	0.00	0.00	0.00	0.00	0.00	2.50	4.50	100.00	ANDALUCÍA	36.36
AYT DEUDA SUBORDINADA I, FTA	0.00	0.00	0.00	0.00	0.00	5.40	4.64	100.00	ANDALUCÍA	39.60
Average	0.00	0.00	0.00	0.00	0.00	3.52	4.55	100.00		37.41

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

FUND (A)	EAR (1)	% DEBT / AV		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
		DOUBTFUL (3)	BY DEBTOR (8)					GEOGRAPHICAL		
								AREA	PERCENTAGE	
AYT CEDULAS TERRITORIALES CAJAS III, FTA	0.00	0.00	0.00	0.00	0.00	0.10	2.95	100.00	ARAGÓN	38.89
BCL MUNICIPIOS I FTA	9.25	0.00	1.72	0.00	0.00	7.04	10.32	28.06	CATALUÑA	25.64
FTA SANTANDER PUBLICO 1	0.13	8.06	0.33	0.00	0.00	6.00	8.00	34.15	ANDALUCÍA	25.19
Medias	0.78	2.01	0.22	0.00	0.00	2.37	6.11	77.75		28.17

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

Information on collection rights. Public ABS - Bonds: Consumer and auto

TABLE A.1.1e

FUND (A)								CONCENTRATION RATE		
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)							AREA	PERCENTAGE
AYT CAJA MURCIA FINANCIACION I, FTA	10.39	0.00	0.94	0.02	50.80	2.66	4.34	0.80	MURCIA	76.70
AYT PRESTAMOS CONSUMO III, FTA	7.56	0.00	0.00	0.00	0.00	2.60	5.29	0.63	ANDALUCÍA	69.34
AYT SA NOSTRA FINANCIACION I, FTA	11.89	0.00	2.05	0.70	0.00	2.65	3.31	0.86	BALEARES	98.92
AYT UNICAJA FINANCIACION I, FTA	6.08	0.00	0.00	0.00	0.00	2.99	4.25	0.14	ANDALUCÍA	93.24
BBVA AUTOS 1 FTA	9.99	0.00	29.56	0.00	0.00	1.72	6.71	0.47	ANDALUCÍA	20.60
BBVA AUTOS 2 FTA	7.69	0.00	18.65	0.01	0.00	3.67	5.57	0.19	ANDALUCÍA	24.22
BBVA CONSUMO 1, FTA	10.26	0.00	21.58	0.00	0.00	3.78	5.10	0.17	ANDALUCÍA	23.39
BBVA CONSUMO 2, FTA	9.89	0.00	17.06	0.00	0.00	3.59	4.59	0.12	ANDALUCÍA	22.56
BBVA CONSUMO 3 FTA	7.53	0.00	14.67	0.00	0.00	3.93	3.97	0.13	CATALUÑA	21.49
BBVA CONSUMO 4 FTA	7.57	0.00	3.95	0.00	0.00	4.12	2.97	0.06	CATALUÑA	23.90
BBVA CONSUMO 5, FTA	4.83	0.00	0.74	0.00	0.00	4.92	1.88	0.07	ANDALUCÍA	22.02
BBVA FINANZIA AUTOS 1 FTA	4.90	0.00	20.09	0.00	0.00	3.68	4.77	0.17	CATALUÑA	31.70
CONSUMO BANCAJA 1, FTA	10.65	0.00	38.50	0.03	0.00	2.26	4.50	0.30	C.VALENCIANA	68.70
DRIVER ESPAÑA ONE, FTA	0.00	0.00	0.00	0.00	0.00	3.11	1.85	0.10	ANDALUCÍA	24.26
FINANCAT 1, FTA	9.46	0.00	5.66	16.38	3.35	3.43	4.46	0.00	CATALUÑA	75.50
FINANCIACION BANCAJA 1, FTA	10.75	0.00	12.58	0.03	0.00	3.13	3.79	0.85	C.VALENCIANA	76.51
FINANCIACION BANESTO 1, FTA	4.45	0.00	28.35	0.07	0.00	2.00	5.00	0.58	ANDALUCÍA	19.01
FTA SANTANDER CONSUMER SPAIN AUTO 06	1.60	0.00	46.79	0.00	0.00	1.00	6.00	0.04	MADRID	100.00
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	1.89	0.00	24.49	0.00	0.00	3.00	4.00	0.03	MADRID	100.00
FTA SANTANDER FINANCIACION 1	2.74	0.00	6.18	6.67	0.00	6.00	6.00	1.33	MADRID	24.10
FTA SANTANDER FINANCIACION 2	3.00	0.00	15.57	16.20	0.00	2.00	5.00	2.03	MADRID	22.78
FTA SANTANDER FINANCIACION 3	2.74	0.00	8.38	7.86	0.00	2.00	3.00	3.97	MADRID	21.41
FTA SANTANDER FINANCIACION 4	4.59	0.00	10.78	0.76	0.00	3.00	3.00	2.61	MADRID	18.43
FTA SANTANDER FINANCIACION 5	0.21	0.00	0.02	0.00	0.00	5.00	0.00	2.83	MADRID	20.54
FTA, SANTANDER CONSUMER SPAIN 08-1	0.00	0.00	25.00	0.00	0.00	4.00	4.00	0.00	MADRID	100.00
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	13.09	0.00	13.39	9.74	0.00	2.96	4.11	0.34	ANDALUCÍA	25.38
MADRID CONSUMO I, FTA	9.00	0.00	10.47	0.05	0.00	2.99	3.98	0.30	MADRID	65.24
MADRID CONSUMO II, FTA	9.55	0.00	0.62	0.00	0.00	3.96	2.06	2.11	MADRID	59.26
SANTANDER CONSUMER SPAIN 09-1, FTA	1.91	0.00	7.45	0.00	0.00	3.00	2.00	0.00	MADRID	99.99

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	1.29	0.00	0.85	0.00	0.00	4.00	2.00	0.00	MADRID	100.00
TDA CCM CONSUMO 1, FTA	6.02	0.00	9.22	0.00	0.00	2.76	4.53	0.72	C.LA MANCHA	87.00
TDA PASTOR CONSUMO 1, FTA	6.11	0.00	0.00	0.00	0.00	2.93	4.99	0.61	GALICIA	46.35
Medias	5.10	0.00	8.91	1.31	0.40	3.67	3.12	0.83		44.07

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
								GEOGRAPHICAL	
								BY DEBTOR (8)	AREA

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

Information on collection rights. Public ABS - Bonds: Future collection rights

TABLE A.1.1g

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE

Información sobre los encabezados

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

FUND (A)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE BY DEBTOR (8)
FTA SANTANDER AUTO 1	0.00	0.00	0.00	0.00		0.00	0.25	0.00
Average	0.00	0.00	0.00	0.00		0.00	0.25	0.00

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

Information on collection rights. Public ABS - Bonds: Other

TABLE A.1.1i

FUND (A)									CONCENTRATION RATE	
									GEOGRAPHICAL	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	14.88	0.31	100.00	MADRID	100.00
ICO MEDIACION I AYT, FTA	4.72	0.00	0.00	0.00	0.00	2.49	5.36	63.44	MADRID	100.00
ICO MEDIACION II AYT FTA	2.22	0.00	0.00	0.00	0.00	4.38	2.21	69.86	MURCIA	44.71
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	3.26	7.76	100.00	MADRID	100.00
Average	1.79	0.00	0.00	0.00	0.00	6.90	1.97	77.33		62.65

Information on headings

(1) Early amortisation rate

(2) Percentage of the total debt over appraisal value of the guarantee

(3) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(4) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(5) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(6) Weighted average residual life (years)

(7) Weighted average age (years)

(8) Ten first debtors/issuers with the highest concentration

FONDO (A)	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
AYT AUTOMOCION II COFIBER E.F.C., FTA	CUENTAS A COBRAR	0.00	0.00	0.00	0.00	0.33	0.22	21.74
FTA SANTANDER 2	CUENTAS A COBRAR	0.00	0.22	0.87	0.00	0.00	2.58	3.55
Average		0.00	0.22	0.85	0.00	0.01	2.53	3.92

Information on headings

(1) Early amortisation rate

(2) Doubtful assets rate: determined by dividing the principal amount of assets classified as doubtful by the outstanding amount of total assets

(3) Bad debt rate: determined by dividing the principal amount of assets classified as bad debt by the outstanding amount of total assets

(4) Bad debt recovery rate: determined by dividing the total amount of recoveries of assets classified as bad debt at previous year-end and the amount pending reimbursement of assets classified as bad debt at previous year-end

(5) Weighted average residual life (years)

(6) Weighted average age (years)

(7) Ten first debtors/issuers with the highest concentration

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BOND													
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	125,494	160	0	0	0	40,000	64	0	0	0	0.00	31.18	0.00
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	0	0	0	226,959	270	0	0	0	0.00	13.40	0.00
AYT BONOS TESORERIA II, FTA	267,200	433	0	0	0	282,800	518	0	0	0	0.00	0.00	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA	243,611	725	0	0	0	122,500	1,042	0	4,279	0	0.00	9.01	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	212,906	511	0	0	0	51,600	185	0	0	0	0.00	2.91	0.00
AYT CAIXANOVA FTPYME I, FTA	45,863	251	0	0	0	56,000	443	0	0	0	0.00	21.83	0.00
AYT CAIXANOVA HIPOTECARIO I, FTA	184,664	586	0	0	0	25,500	205	0	605	0	0.00	2.10	0.00
AYT CAJA MURCIA FINANCIACION I, FTA	39,784	127	0	0	0	32,900	162	0	0	0	0.00	19.18	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	139,280	421	0	0	0	11,736	43	0	0	0	0.00	1.25	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	197,608	195	0	0	0	37,000	44	0	0	0	0.00	2.36	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	153,777	509	0	0	0	11,900	46	0	0	0	0.00	1.19	0.00
AYT CEDULAS CAJAS GLOBAL FTA	45,343,000	519,211	0	0	0	1,195,000	2,043	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS III FTA	3,500,000	1,510	0	0	0	0	0	0	0	0	0.00	3.28	0.00
AYT CEDULAS CAJAS IV, FTA	3,800,000	45,808	0	0	0	0	0	0	0	0	0.00	2.82	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	48,205	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	3,100,000	82,884	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	3,300,000	30,740	0	0	0	0	0	0	0	0	0.00	2.14	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	102,792	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	290	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS XI, FTA	3,460,000	4,862	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS TERRITORIALES CAJAS II, FTA	665,000	6,377	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS TERRITORIALES CAJAS III, FTA	450,000	23,190	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	965,000	7,865	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	603,817	2,467	0	0	0	252,200	1,481	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,753,275	16,825	0	0	0	625,700	2,982	0	0	0	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	214,500	350	0	0	0	83,500	159	0	0	-126	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT FONDO EOLICO, FTA	0	0	0	0	0	15,300	97	0	0	0	0.00	0.00	0.00
AYT FTPYME I, FTA	45,370	139	0	0	0	40,700	277	0	0	0	0.00	78.78	0.00
AYT FTPYME II, FTA	71,184	198	0	0	0	34,000	173	0	0	0	0.00	0.00	0.00
AYT GENOVA HIPOTECARIO II, FTH	268,419	208	0	0	0	17,133	17	0	0	0	0.00	3.40	0.00
AYT GENOVA HIPOTECARIO III, FTH	314,515	1,077	0	0	0	0	0	0	0	0	0.00	3.45	0.00
AYT GENOVA HIPOTECARIO IV, FTH	331,257	677	0	0	0	21,144	52	0	0	0	0.00	3.44	0.00
AYT GENOVA HIPOTECARIO IX, FTH	0	0	0	0	0	667,161	2,165	0	0	0	0.00	1.56	0.00
AYT GENOVA HIPOTECARIO VI, FTH	347,597	1,098	0	0	0	22,000	101	0	0	0	0.00	1.75	0.00
AYT GENOVA HIPOTECARIO VII, FTH	754,118	540	0	0	0	43,550	36	0	0	0	0.00	2.02	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	1,150,669	2,294	0	0	0	63,000	187	0	0	0	0.00	1.43	0.00
AYT GENOVA HIPOTECARIO X, FTH	709,853	511	0	0	0	42,000	48	0	0	0	0.00	1.17	0.00
AYT GENOVA HIPOTECARIO XI, FTH	0	0	0	0	0	896,132	1,901	0	0	0	0.00	3.75	0.00
AYT GENOVA HIPOTECARIO XII, FTH	606,997	478	0	0	0	22,000	20	0	0	0	0.00	4.15	0.00
AYT GOYA HIPOTECARIO II, FTA	796,168	1,750	0	0	0	61,750	177	0	0	0	0.00	5.23	0.00
AYT GOYA HIPOTECARIO III, FTA	3,620,774	2,071	0	0	0	250,000	164	0	0	0	0.00	7.25	0.00
AYT GOYA HIPOTECARIO IV, FTA	1,066,000	3,949	0	0	0	234,000	1,009	0	0	0	0.00	5.06	0.00
AYT HIPOTECARIO BBK I, FTA	442,579	1,580	0	0	0	85,500	362	0	0	0	0.00	4.62	0.00
AYT HIPOTECARIO BBK II, FTA	569,126	1,867	0	0	0	82,000	317	0	0	0	0.00	3.34	0.00
AYT HIPOTECARIO III, FTH	84,867	46	0	0	0	13,200	9	0	0	0	0.00	3.92	0.00
AYT HIPOTECARIO IV, FTH	76,375	66	0	0	0	14,000	15	0	0	0	0.00	3.93	0.00
AYT HIPOTECARIO MIXTO II, FTA	155,929	79	0	0	0	29,400	21	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	106,729	48	0	0	0	27,800	17	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	159,134	477	0	0	0	19,107	76	0	0	0	0.00	3.36	0.00
AYT HIPOTECARIO MIXTO V, FTA	372,546	348	0	0	0	25,600	30	0	0	0	0.00	1.48	0.00
AYT HIPOTECARIO MIXTO, FTA	64,851	49	0	0	0	31,800	31	0	0	0	0.00	18.74	0.00
AYT ICO FTVPO CAIXA GALICIA I, FTA	124,301	378	0	0	0	17,000	66	0	0	0	0.00	9.00	0.00
AYT ICO FTVPO CAJA SOL, FTA	91,146	330	0	0	0	11,500	54	0	0	0	0.00	7.67	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT ICO-FTVPO CAJA MURCIA, FTA	106,060	323	0	0	0	18,000	70	0	0	0	0.00	7.82	0.00
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	118,619	447	0	0	0	14,600	66	0	0	0	0.00	6.14	0.00
AYT ICO-FTVPO I, FTA	245,366	828	0	0	0	23,900	106	0	0	0	0.00	4.42	0.00
AYT ICO-FTVPO III, FTA	192,020	591	0	0	0	23,000	95	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	434,790	1,182	0	0	0	49,900	163	0	0	0	0.00	2.82	0.00
AYT KUTXA HIPOTECARIO II, FTA	782,833	2,440	0	0	0	82,200	294	0	0	0	0.00	1.37	0.00
AYT KUTXA HIPOTECARIO III, FTA	373,939	2,560	0	0	0	47,500	414	0	0	0	0.00	1.46	0.00
AYT KUTXA HIPOTECARIO IV, FTA	739,914	5,066	0	0	0	1,040,000	7,775	0	0	0	0.00	5.44	0.00
AYT PRESTAMOS CONSUMO III, FTA	23,786	79	0	0	0	39,400	217	0	0	0	0.00	14.49	0.00
AYT PROMOCIONES INMOBILIARIAS II, FTA	59,547	59	0	0	0	0	0	0	0	0	0.00	59.09	372.16
AYT PROMOCIONES INMOBILIARIAS III, FTA	66,002	50	0	0	0	17,659	17	0	0	0	0.00	6.41	70.76
AYT PROMOCIONES INMOBILIARIAS IV, FTA	68,642	227	0	0	0	0	0	0	0	0	0.00	128.81	254.16
AYT SA NOSTRA FINANCIACION I, FTA	20,161	19	0	0	0	22,500	30	0	0	0	0.00	19.67	0.00
AYT UNICAJA FINANCIACION I, FTA	201,898	645	0	0	0	124,700	575	0	0	0	0.00	15.57	0.00
AYT VPO II, FTA	118,205	409	0	0	0	15,350	70	0	0	0	0.00	8.68	0.00
AYT.1, FTH	43,572	27	0	0	0	2,179	1	0	0	0	0.00	0.00	0.00
AYT.11, FTH	90,289	360	0	0	0	12,100	57	0	0	0	0.00	4.95	0.00
AYT.2, FTH	21,046	13	0	0	0	2,105	1	0	0	0	0.00	10.35	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	30,452	26	0	0	0	0	0	0	0	0	0.00	28.67	0.00
AYT.8, BARCLAYS HIPOTECARIO I, FTH	85,043	64	0	0	0	10,600	9	0	0	0	0.00	0.00	6.41
BANCAJA - BVA VPO 1, FTA	321,538	968	0	0	0	18,600	88	0	0	0	0.00	6.81	0.00
BANCAJA 10, FTA	1,085,656	1,828	0	0	0	659,999	1,360	0	4,600	0	0.00	0.00	0.00
BANCAJA 11, FTA	936,448	2,568	0	0	0	534,891	1,816	0	3,160	0	0.00	0.00	0.00
BANCAJA 13, FTA	2,233,967	6,729	0	0	0	311,300	1,284	0	0	0	0.00	6.72	0.00
BANCAJA 3, FTA	194,324	67	0	0	0	18,173	17	0	0	0	0.00	1.23	0.00
BANCAJA 4, FTH	202,865	109	0	0	0	12,720	8	0	0	0	0.00	1.86	0.00
BANCAJA 5, FTA	228,464	752	0	0	0	19,597	89	0	0	0	0.00	2.05	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BANCAJA 6, FTA	461,219	905	0	0	0	87,851	232	0	0	0	0.00	3.82	0.00
BANCAJA 7, FTA	603,425	1,001	0	0	0	55,336	135	0	0	0	0.00	1.20	0.00
BANCAJA 8, FTA	599,957	1,598	0	0	0	116,400	547	0	0	0	0.00	3.96	0.00
BANCAJA 9, FTA	899,520	166	0	0	0	122,600	40	0	4,505	0	0.00	1.04	0.00
BANCAJA LEASING 1, FTA	362,269	268	0	0	0	224,000	195	0	0	0	0.00	21.45	0.00
BANKINTER 10, FTA	797,061	367	0	0	0	84,541	77	0	0	0	0.00	2.60	0.00
BANKINTER 11, FTH	471,558	805	0	0	0	53,200	173	0	0	0	0.00	2.41	0.00
BANKINTER 12, FTH	655,107	463	0	0	0	47,600	66	0	225	0	0.00	1.61	0.00
BANKINTER 13 FTA	956,817	2,914	0	0	0	87,600	537	0	872	0	0.00	1.90	0.00
BANKINTER 14, FTH	476,725	303	0	0	0	224,700	180	0	0	0	0.00	2.07	0.00
BANKINTER 15 FTH	731,770	2,221	0	0	0	417,100	1,607	0	2,175	0	0.00	1.82	0.00
BANKINTER 16, FTA	1,455,579	1,079	0	0	0	161,000	219	0	3,365	-2,298	0.00	2.37	0.00
BANKINTER 17 FTA	749,422	2,514	0	0	0	47,500	184	0	0	0	0.00	2.60	0.00
BANKINTER 18,FTA	1,200,429	3,616	0	0	0	95,300	333	0	0	0	0.00	3.44	0.00
BANKINTER 2 PYME FTA	227,657	448	0	0	0	69,000	249	0	1,228	0	0.00	3.25	0.00
BANKINTER 2, FTH	46,225	306	0	0	0	3,698	29	0	0	0	0.00	0.00	0.00
BANKINTER 20, FTA	1,531,955	1,063	0	0	0	0	0	0	0	0	0.00	8.67	0.00
BANKINTER 3 FTPYME FTA	205,935	409	0	0	0	139,854	369	0	1,696	0	23.87	4.90	0.00
BANKINTER 3, FTH	275,194	901	0	0	0	27,474	135	0	0	0	0.00	0.00	0.00
BANKINTER 4 FTPYME, FTA	29,548	100	0	0	0	229,975	799	0	0	0	0.00	14.48	0.00
BANKINTER 4, FTH	277,263	633	0	0	0	26,103	85	0	0	0	0.00	0.00	0.00
BANKINTER 5, FTH	192,742	446	0	0	0	15,179	47	0	0	0	0.00	2.08	0.00
BANKINTER 6, FTA	469,955	782	0	0	0	41,421	100	0	0	0	0.00	2.67	0.00
BANKINTER 7, FTH	167,370	33	0	0	0	13,376	3	0	0	0	0.00	3.01	0.00
BANKINTER 8, FTA	373,597	272	0	0	0	30,729	30	0	0	0	0.00	3.02	0.00
BANKINTER 9, FTA	461,684	1,368	0	0	0	45,235	183	0	0	0	0.00	2.98	0.00
BANKINTER EMPRESAS 1, FTA	348,005	190	0	0	0	101,600	67	0	0	0	0.00	28.04	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BANKINTER LEASING 1, FTA	118,291	411	0	0	0	33,400	139	0	0	0	0.00	6.58	0.00
BBVA AUTOS 1 FTA	7,824	4	0	0	0	50,000	27	0	0	0	0.00	0.00	0.00
BBVA AUTOS 2 FTA	184,874	332	0	0	0	50,500	97	0	0	0	0.00	7.19	0.00
BBVA CONSUMO 1, FTA	280,113	806	0	0	0	52,500	158	0	0	0	0.00	5.46	0.00
BBVA CONSUMO 2, FTA	375,471	188	0	0	0	59,300	31	0	0	0	0.00	4.57	0.00
BBVA CONSUMO 3 FTA	350,411	658	0	0	0	58,500	142	0	0	0	0.00	1.99	0.00
BBVA CONSUMO 4 FTA	752,239	266	0	0	0	162,300	73	0	0	0	0.00	26.50	0.00
BBVA CONSUMO 5, FTA	900,000	1,691	0	0	0	0	0	0	0	0	0.00	48.97	0.00
BBVA EMPRESAS 1, FTA	155,166	396	0	0	0	218,206	773	0	0	0	0.00	7.27	0.00
BBVA EMPRESAS 2, FTA	1,039,487	2,284	0	0	0	433,200	1,170	0	0	0	0.00	31.95	0.00
BBVA EMPRESAS 3, FTA	1,207,686	427	0	0	0	390,000	161	0	0	0	0.00	32.71	0.00
BBVA EMPRESAS 4, FTA	1,349,721	2,535	0	0	0	0	0	0	0	0	0.00	47.89	0.00
BBVA EMPRESAS 5, FTA	873,474	729	0	0	0	275,000	256	0	0	0	0.00	22.17	0.00
BBVA FINANZIA AUTOS 1 FTA	201,947	542	0	0	0	56,000	176	0	0	-9,380	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	236,804	412	0	0	0	62,258	123	0	0	0	0.00	0.00	0.00
BBVA LEASING 1, FTA	608,089	984	0	0	0	143,800	289	0	0	-47,297	0.00	0.00	0.00
BBVA RMBS 1, FTA	1,010,901	501	0	0	0	700,000	378	0	0	0	0.00	0.19	0.00
BBVA RMBS 10, FTA	1,376,000	650	0	0	0	224,000	117	0	0	0	0.00	1.20	0.00
BBVA RMBS 2, FTA	1,751,358	1,107	0	0	0	1,650,000	1,096	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	575,196	1,068	0	0	0	1,762,909	3,507	0	0	0	0.00	0.00	0.00
BBVA RMBS 4, FTA	1,250,727	3,492	0	0	0	2,160,000	6,615	0	0	0	0.00	12.12	0.00
BBVA RMBS 5 FTA	3,554,740	1,949	0	0	0	325,000	227	0	0	0	0.00	10.21	0.00
BBVA RMBS 6 FTA	3,811,473	11,481	0	0	0	199,900	835	0	0	0	0.00	4.54	0.00
BBVA RMBS 7, FTA	5,957,128	2,982	0	0	0	289,000	194	0	0	0	0.00	2.39	0.00
BBVA RMBS 8, FTA	991,465	734	0	0	0	73,200	63	0	0	0	0.00	2.32	0.00
BBVA RMBS 9, FTA	1,237,767	679	0	0	0	0	0	0	0	0	0.00	21.49	0.00
BBVA-3 FTPYME FTA	63,965	156	0	0	0	25,708	83	0	0	0	71.33	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BBVA-4 PYME, FTA	64,675	120	0	0	0	45,194	101	0	0	0	0.00	4.64	0.00
BBVA-5 FTPYME, FTA	217,719	150	0	0	0	96,900	68	0	0	0	8.51	0.00	0.00
BBVA-6 FTPYME FTA	198,832	83	0	0	0	176,425	76	0	0	-5,238	25.00	0.00	0.00
BBVA-7 FTGENCAT, FTA	55,149	146	0	0	0	25,700	92	0	0	0	68.21	0.00	0.00
BBVA-8 FTPYME FTA	327,179	242	0	0	0	110,000	103	0	0	0	74.84	4.21	0.00
BCL MUNICIPIOS I FTA	82,547	218	0	0	0	60,000	203	0	0	0	0.00	0.00	0.00
BZ HIPOTECARIO 3 FTH	33,611	109	0	0	0	6,844	37	0	0	0	0.00	5.28	0.00
BZ HIPOTECARIO 4 FTH	51,276	164	0	0	0	3,273	14	0	0	0	0.00	3.24	0.00
CAIXA PENEDES 1 TDA, FTA	550,282	1,445	0	0	0	50,000	156	0	0	0	0.00	1.72	0.17
CAIXA PENEDES 2 TDA, FTA	474,984	1,381	0	0	0	23,700	115	0	0	0	0.00	3.41	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	199,026	355	0	0	0	134,500	330	0	0	0	31.39	13.32	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	246,778	24	0	0	0	64,000	8	0	0	0	0.00	4.34	0.00
CAJA INGENIEROS TDA 1, FTA	225,295	380	0	0	0	10,800	26	0	0	0	0.00	10.28	0.00
CEAMI GUARANTEED BONDS I, FTA	2,559,000	1,972	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	15,347	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	16,450	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 13, FTA	2,140,000	2,689	0	0	0	0	0	0	0	0	0.00	0.00	9.50
CEDULAS TDA 15, FTA	2,070,000	4,949	0	0	0	0	0	0	0	0	0.00	0.00	4.46
CEDULAS TDA 17, FTA	1,950,000	46,747	0	0	0	0	0	0	0	0	0.00	0.00	6.70
CEDULAS TDA 18, FTA	1,770,000	13,918	0	0	0	0	0	0	0	0	0.00	0.00	7.57
CEDULAS TDA 19, FTA	1,750,002	16,074	0	0	0	0	0	0	0	0	0.00	0.00	5.05
CEDULAS TDA 2, FTA	2,000,000	52,970	0	0	0	0	0	0	0	0	0.00	2.86	0.00
CEDULAS TDA 20, FTA	1,500,001	6,215	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	3,450,000	74,317	0	0	0	0	0	0	0	0	0.00	0.00	8.91
CEDULAS TDA 3, FTA	2,000,000	28,295	0	0	0	0	0	0	0	0	0.00	3.12	0.00
CEDULAS TDA 5, FTA	1,500,000	36,108	0	0	0	0	0	0	0	0	0.00	0.00	3.77
CEDULAS TDA 6, FTA	3,000,000	12,070	0	0	0	0	0	0	0	0	0.00	0.00	2.85

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
CEDULAS TDA 7, FTA	2,000,000	1,913	0	0	0	0	0	0	0	0	0.00	0.00	2.18
CIBELES III FTPYME, FTA	36,232	62	0	0	0	34,058	102	0	0	0	51.55	25.58	28.94
CM BANCAJA 1, FTA	62,360	35	0	1,021	0	49,143	29	0	0	0	0.00	12.32	0.00
CONSUMO BANCAJA 1, FTA	48,988	76	0	0	0	46,800	125	0	1,731	-18,288	0.00	0.00	0.00
DRIVER ESPAÑA ONE, FTA	628,900	927	0	0	0	0	0	0	0	0	0.00	2.07	0.00
EDT FTPYME PASTOR 3, FTA	5,159	15	0	0	0	54,164	229	0	0	0	65.34	8.88	0.00
EMPRESAS BANESTO 2, FTA	646,249	2,168	0	0	0	166,000	733	0	0	0	0.00	17.54	0.00
EMPRESAS BANESTO 5, FTA	922,784	945	0	0	0	256,000	383	0	0	0	0.00	23.48	0.00
EMPRESAS BANESTO I FTA	233,774	125	0	0	0	140,000	96	0	0	0	0.00	5.33	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	250,881	677	0	0	0	59,300	202	0	0	0	0.00	4.35	0.00
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	644,943	1,172	0	5,493	0	105,000	245	0	0	0	0.00	1.35	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	58,139	0	0	-2,357	0	0	0	0	0	0.00	0.00	0.00
FTH BANESTO 5, FTH	1,956,632	4,675	0	0	0	105,000	271	0	0	0	0.00	4.10	0.00
FINANCAT 1, FTA	218,409	900	0	0	0	105,000	774	0	2,341	-43,816	0.00	1.00	0.00
FINANCIACION BANCAJA 1, FTA	55,999	20	0	0	0	93,500	47	0	0	0	0.00	45.54	0.00
FINANCIACION BANESTO 1, FTA	90,464	274	0	274	0	40,000	133	0	0	0	0.00	0.00	0.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	82,000	72	0	0	0	418,000	381	0	0	0	0.00	22.07	0.00
FONCAIXA EMPRESAS 1, FTA	2,910,252	1,773	0	0	0	2,595,000	2,467	0	39,248	-55,702	0.00	16.35	0.00
FONCAIXA EMPRESAS 2, FTA	416,300	1,894	0	0	0	1,433,700	7,532	0	0	0	0.00	16.35	0.00
FONCAIXA EMPRESAS 3, FTA	300,000	1,646	0	0	0	1,100,000	7,340	0	0	0	0.00	11.11	0.00
FONCAIXA FTGENCAT 3, FTA	0	0	0	0	0	218,072	117	0	0	0	85.56	3.11	2.08
FONCAIXA FTGENCAT 4, FTA	0	0	0	0	0	257,728	727	0	0	0	90.18	2.14	1.90
FONCAIXA FTGENCAT 5, FTA	163,791	545	0	0	0	513,400	1,877	0	2,630	-10,041	66.36	3.32	0.00
FONCAIXA FTGENCAT 6, FTA	152,684	109	0	0	0	332,500	275	0	1,615	-7,073	60.02	3.06	0.00
FONCAIXA FTGENCAT 7, FTA	0	0	0	0	0	750,103	2,582	0	0	0	82.67	21.73	0.00
FONCAIXA FTPYME 1, FTA	0	0	0	0	0	57,738	53	0	0	0	16.81	7.86	7.86
FONCAIXA FTPYME 2, FTA	73,884	265	0	0	0	642,700	3,348	0	5,681	-10,956	63.68	12.15	0.00

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	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FONCAIXA HIPOTECARIO 10, FTA	917,209	640	0	0	0	54,000	50	0	0	0	0.00	1.26	0.00
FONCAIXA HIPOTECARIO 11, FTA	5,750,087	5,455	0	0	0	390,000	504	0	0	0	0.00	2.12	0.00
FONCAIXA HIPOTECARIO 2, FTH	61,105	193	0	0	0	19,500	72	0	0	0	0.00	3.93	0.00
FONCAIXA HIPOTECARIO 3, FTH	327,890	897	0	0	0	67,500	216	0	0	0	0.00	3.96	0.00
FONCAIXA HIPOTECARIO 4, FTH	136,129	98	0	0	0	16,800	14	0	0	0	0.00	3.25	0.00
FONCAIXA HIPOTECARIO 5, FTH	192,016	607	0	0	0	15,000	55	0	0	0	0.00	3.26	0.00
FONCAIXA HIPOTECARIO 6, FTH	207,477	568	0	0	0	18,000	58	0	0	0	0.00	3.74	0.00
FONCAIXA HIPOTECARIO 7, FTH	519,525	1,641	0	0	0	30,000	111	0	0	0	0.00	3.13	0.00
FONCAIXA HIPOTECARIO 8, FTH	480,525	333	0	0	0	29,000	23	0	0	0	0.00	1.57	0.00
FONCAIXA HIPOTECARIO 9, FTA	726,896	507	0	0	0	36,800	30	0	0	0	0.00	1.58	0.00
FONCAIXA ICO-FTVPO 1, FTA	0	0	0	0	0	449,876	287	0	0	0	90.75	1.17	0.92
FONCAIXA LEASINGS 1, FTA	470,000	506	0	0	0	950,000	1,163	0	0	0	0.00	15.20	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	382,171	953	0	0	0	0.00	4.85	0.00
FTA FTPYME SANTANDER 2	191,576	603	0	603	0	256,245	1,016	0	0	0	0.00	4.14	0.00
FTA SANTANDER AUTO 1	9,310	14	0	0	-6	0	0	0	0	0	0.00	0.00	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 06	120,677	354	0	354	0	77,700	267	0	324	0	0.00	11.08	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	431,229	217	0	0	0	138,000	120	0	2,717	0	0.00	5.05	0.00
FTA SANTANDER EMPRESAS 2	255,776	475	0	0	0	288,600	667	0	4,496	0	0.00	9.19	0.00
FTA SANTANDER EMPRESAS 4	958,481	3,111	0	97	0	369,900	1,864	0	5,368	0	0.00	0.00	0.00
FTA SANTANDER EMPRESAS 5	297,285	1,093	0	0	0	532,000	2,680	0	3,172	0	0.00	12.42	0.00
FTA SANTANDER EMPRESAS 7	382,102	1,298	0	1,298	0	832,500	3,730	0	7,096	0	0.00	45.64	0.00
FTA SANTANDER EMPRESAS 8, FTA	4,209,627	15,420	0	0	0	1,435,100	9,092	0	0	0	0.00	25.40	0.00
FTA SANTANDER EMPRESAS 9, FTA	3,242,462	2,603	0	0	0	1,123,500	1,511	0	0	0	0.00	26.23	26.23
FTA SANTANDER FINANCIACION 1	123,741	489	40,499	0	0	175,800	755	0	3,021	-59,883	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 2	49,300	97	0	97	0	217,500	749	0	7,788	0	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 3	129,860	285	0	285	0	177,000	636	0	3,031	0	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 4	395,799	1,547	0	1,547	0	581,200	3,581	0	1,618	0	0.00	25.39	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA SANTANDER FINANCIACION 5	774,000	0	0	0	0	301,000	0	0	0	0	0.00	19.10	0.00
FTA SANTANDER HIPOTECARIO 2	939,262	2,861	0	2,861	0	171,100	686	0	1,764	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,652,684	5,475	161,626	0	0	249,100	981	0	2,109	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 4	844,497	2,871	0	366	0	120,600	680	0	1,973	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 6	819,602	1,879	0	1,879	0	388,500	1,096	0	0	0	0.00	21.35	0.00
FTA SANTANDER PUBLICO 1	428,378	1,252	0	1,252	0	17,849	62	0	0	0	0.00	3.33	0.00
FTA UCI 11	242,722	174	0	174	0	28,900	28	0	0	0	0.00	4.64	0.00
FTA UCI 14	603,452	303	0	303	0	72,500	43	0	43	0	0.00	2.74	0.00
FTA UCI 16	976,226	681	28,231	0	0	142,200	115	0	2,598	0	0.00	0.00	0.00
FTA UCI 18	1,264,418	947	0	947	0	82,500	90	0	0	0	0.00	1.70	0.00
FTA UCI 6	54,752	120	0	120	0	4,818	14	0	0	0	0.00	7.76	0.00
FTA UCI 7	66,569	45	0	45	0	4,660	4	0	0	0	0.00	4.79	0.00
FTA UCI 8	87,961	46	0	46	0	5,805	4	0	0	0	0.00	6.40	0.00
FTA UCI 9	234,863	126	0	126	0	21,258	14	0	0	0	0.00	4.84	0.00
FTA, HIPOTEBANSA 11	265,057	562	0	562	0	15,903	28	0	0	0	0.00	2.23	0.00
FTA, HIPOTEBANSA X	160,638	84	0	84	0	11,245	7	0	0	0	0.00	1.00	0.00
FTA, SANTANDER CONSUMER SPAIN 08-1	183,007	600	0	0	0	67,000	360	0	560	0	0.00	0.00	0.00
FTA, SANTANDER EMPRESAS 1	146,461	355	0	0	0	347,200	1,009	0	0	0	0.00	6.06	0.00
FTA, SANTANDER EMPRESAS 3	677,360	2,125	0	0	0	318,000	1,326	0	2,323	0	0.00	3.44	0.00
FTA, UCI 15	684,309	342	0	0	0	111,000	65	0	477	0	0.00	1.73	0.00
FTA, UCI 17	884,550	566	0	0	0	116,200	98	0	2,756	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	7,000,000	66,722	0	0	0	0	0	0	0	0	3.14	0.00	29.09
FTH UCI 10	175,003	73	0	73	0	16,023	8	0	0	0	0.00	3.18	0.00
FTH UCI 12	335,375	242	0	0	0	32,800	29	0	0	0	0.00	2.74	0.00
FTH UCI 5	25,226	53	0	53	0	2,650	7	0	0	0	0.00	9.61	0.00
FTH, BANESTO 4	390,328	290	0	290	0	39,033	37	0	0	0	0.00	1.33	0.00
FTH, HIPOCAT 3	29,156	100	0	0	0	4,420	20	0	0	0	0.00	10.21	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTH, HIPOTEBANSA IX	54,175	112	0	112	0	5,417	14	0	0	0	0.00	1.32	0.00
FTPYME BANCAJA 2 FTA	35,353	104	0	0	0	16,542	79	0	0	0	68.13	7.08	41.41
FTPYME BANCAJA 3 FTA	39,423	28	0	0	0	40,541	44	0	0	0	49.30	0.00	21.22
FTPYME BANCAJA 6 FTA	100,805	20	0	0	0	167,355	47	0	3,057	-8,843	26.24	1.90	0.00
FTPYME TDA 5, FTA	16,897	43	0	0	0	6,400	33	0	0	0	57.70	9.12	3.36
FTPYME TDA 6, FTA	20,449	7	0	0	0	9,612	4	0	0	0	68.02	5.09	1.49
FTPYME TDA 7, FTA	87,853	13	0	0	0	41,800	12	0	268	0	14.11	7.78	0.00
FTPYME TDA BANCA MARCH, FTA	8,888	37	0	0	0	17,800	116	0	0	0	26.55	12.97	5.88
FTPYME TDA CAM 2, FTA	89,654	217	0	0	0	35,200	112	0	0	0	71.81	6.54	2.45
FTPYME TDA CAM 4, FTA	240,149	23	0	0	0	260,300	32	0	5,470	0	25.38	2.95	0.00
FTPYME TDA CAM 7, FTA	244,193	423	0	0	0	396,500	797	0	0	0	26.53	7.55	0.00
FTPYME TDA CAM 9, FTA	33,160	57	0	0	0	416,000	742	0	0	0	92.62	7.77	0.00
FTPYME TDA SABADELL 2, FTA	50,418	136	0	0	0	17,228	67	0	0	0	31.65	7.54	3.02
GAT FTGENCAT 2005, FTA	57,489	158	0	0	0	48,867	181	0	0	0	54.05	14.96	0.00
GAT FTGENCAT 2006, FTA	69,300	47	0	0	0	40,100	51	0	1,831	-9,283	63.34	2.01	0.00
GAT FTGENCAT 2007, FTA	168,651	125	3,786	0	0	86,300	120	0	3,504	-33,875	66.64	0.00	0.00
GAT FTGENCAT 2008, FTA	272,573	1,007	0	0	0	145,800	783	0	0	0	30.84	6.85	0.00
GAT FTGENCAT 2009, FTA	199,390	126	0	0	0	0	0	0	0	0	80.00	8.73	0.00
GAT ICO-FTVPO 1, FTH	268,436	164	0	0	0	37,900	44	0	46	0	87.62	3.96	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	0	0	0	157,992	438	0	314	-1,735	82.28	2.53	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	0	0	0	181,955	172	0	2,889	-6,049	39.55	24.75	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	127,958	450	0	0	0	56,300	328	0	1,065	-3,398	32.77	6.95	0.00
GC FTGENCAT SABADELL 1, FTA	0	0	0	0	0	172,736	85	0	0	0	85.24	1.34	0.00
GC FTPYME PASTOR 4, FTA	0	0	0	0	0	145,376	525	7,170	0	0	34.67	0.00	0.00
GC FTPYME PASTOR 6, FTA	0	0	0	0	0	255,275	269	0	0	0	53.46	23.81	0.00
GC FTPYME SABADELL 4, FTA	0	0	0	0	0	171,706	78	0	0	0	77.69	1.95	0.00
GC FTPYME SABADELL 5, FTA	0	0	0	0	0	347,002	1,046	0	0	0	23.86	2.30	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
GC FTPYME SABADELL 6, FTA	0	0	0	0	0	376,167	1,138	0	0	0	35.65	2.17	0.00
GC FTPYME SABADELL 8, FTA	194,745	1,027	0	0	0	750,000	4,108	0	0	0	61.89	11.15	0.00
GC PASTOR HIPOTECARIO 5, FTA	0	0	0	0	0	467,132	230	4,427	1,041	-11,130	0.00	0.00	0.00
GC SABADELL 1, FTH	0	0	0	0	0	433,441	223	0	0	0	0.00	1.88	0.00
GC SABADELL EMPRESAS 2, FTA	0	0	0	0	0	396,696	331	0	0	0	0.00	4.10	0.00
GC SABADELL EMPRESAS 4, FTA	273,355	231	0	0	0	94,200	122	0	0	0	0.00	18.12	0.00
HIPOCAT 10, FTA	797,393	2,183	6,136	0	0	132,100	624	0	5,173	-29,736	0.00	0.00	6.73
HIPOCAT 11, FTA	647,538	2,217	61,008	0	0	144,800	778	0	6,035	-86,001	0.00	0.00	0.00
HIPOCAT 14, FTA	450,680	414	0	0	0	40,500	61	0	0	-136	0.00	1.88	0.00
HIPOCAT 15, FTA	893,469	3,109	0	0	0	27,900	145	0	0	0	0.00	1.38	0.00
HIPOCAT 16, FTA	671,278	528	0	0	0	43,500	45	0	0	0	0.00	2.38	0.00
HIPOCAT 17, FTA	713,427	391	0	0	0	29,200	23	0	0	0	0.00	3.02	0.00
HIPOCAT 18, FTA	615,311	2,016	0	0	0	62,300	279	0	0	0	0.00	8.52	6.31
HIPOCAT 19, FTA	437,610	212	0	0	0	0	0	0	0	0	0.00	3.17	4.13
HIPOCAT 20, FTA	577,580	280	0	0	0	0	0	0	0	0	0.00	6.54	4.30
HIPOCAT 4, FTA	54,649	42	0	0	0	10,841	11	0	0	0	0.00	5.50	0.00
HIPOCAT 5, FTA	144,728	488	0	0	0	22,810	88	0	0	0	0.00	5.07	0.00
HIPOCAT 6, FTA	204,311	159	0	0	0	29,377	29	0	0	0	0.00	6.85	0.00
HIPOCAT 7, FTA	434,375	1,391	0	0	0	72,451	282	0	0	0	0.00	5.04	12.09
HIPOCAT 8, FTA	547,870	392	0	0	0	89,301	70	0	0	0	0.00	3.26	0.00
HIPOCAT 9, FTA	424,294	1,322	0	0	0	79,800	425	0	2,443	-1,531	0.00	2.38	0.00
ICO MEDIACION I AYT, FTA	1,640,028	3,149	0	0	0	0	0	0	0	0	0.00	0.00	5.15
ICO MEDIACION II AYT FTA	11,639,661	27,336	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM BANCO POPULAR FTPYME 1, FTA	195,036	463	0	0	0	79,176	282	0	0	0	76.87	1.24	0.00
IM BANCO POPULAR FTPYME 2, FTA	406,630	1,328	0	0	0	83,000	310	0	0	0	38.83	14.15	0.00
IM BANCO POPULAR MBS 1, FTA	4,008,340	11,728	0	0	0	270,000	999	0	0	0	0.00	5.52	0.00
IM BANCO POPULAR MBS 2, FTA	538,018	213	0	0	0	89,000	59	0	0	0	0.00	8.75	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM BANKOA MBS 1, FTA	408,664	162	0	0	0	37,100	19	0	0	0	0.00	5.97	0.00
IM BCG RMBS 1, FTA	347,716	138	0	0	0	12,000	5	0	0	0	0.00	5.03	0.00
IM CAJA LABORAL 1, FTA	485,394	1,291	0	0	0	54,500	229	0	0	0	0.00	2.08	0.00
IM CAJA LABORAL 2, FTA	443,630	1,298	0	0	0	75,600	285	0	0	0	0.00	4.16	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	294,500	131	0	0	0	0	0	0	0	0	0.00	7.63	0.00
IM CAJAMAR 1, FTA	124,458	340	0	0	0	16,700	72	0	0	0	0.00	1.59	0.00
IM CAJAMAR 3, FTA	598,346	215	0	0	0	52,096	27	0	0	0	0.00	2.66	0.00
IM CAJAMAR 4, FTA	581,817	209	0	0	0	50,500	31	0	0	0	0.00	1.91	0.00
IM CAJAMAR 5, FTA	694,947	260	0	0	0	53,000	36	0	1,315	0	0.00	1.88	0.00
IM CAJAMAR 6, FTA	1,397,319	451	0	0	0	163,800	100	0	5,794	0	0.00	1.40	0.00
IM CAJAMAR EMPRESAS 1, FTA	461,235	183	0	0	0	80,000	53	0	0	0	0.00	7.14	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	147,869	564	0	0	0	69,600	283	0	0	0	40.73	15.88	0.00
IM CAJAMAR EMPRESAS 3, FTA	281,701	118	0	0	0	178,300	94	0	0	0	0.00	23.62	0.00
IM CAJASTUR MBS 1, FTA	469,067	207	0	0	0	123,000	65	0	0	0	0.00	14.07	0.00
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	32,583	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 10, FTA	1,300,000	20,963	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 14, FTA	1,200,000	9,858	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 15, FTA	1,600,000	-29,089	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 2, FTA	1,475,000	3,503	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 3, FTA	1,060,000	-16,724	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 4, FTA	2,075,000	23,992	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 5, FTA	1,250,000	1,823	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 7, FTA	1,250,000	12,639	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 9, FTA	1,275,000	3,161	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CERES 1 CAJAMAR, FTA	0	0	0	0	0	54,700	1,028	0	0	0	0.00	32.26	0.00
IM CERES 2 CAJAMAR, FTA	89,077	540	0	0	0	26,788	232	0	0	0	0.00	12.18	0.00
IM FTGENCAT SABADELL 2, FTA	236,938	586	0	0	0	25,500	82	0	0	0	54.34	0.32	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM FTGENCAT SABADELL 3, FTA	107,219	50	0	0	0	23,700	21	0	0	0	44.94	2.98	0.00
IM FTGENCAT SABADELL 4, FTA	197,350	722	0	0	0	70,900	398	0	0	0	38.82	8.44	0.00
IM FTPYME SABADELL 3, FTA	78,371	186	0	0	0	21,493	70	0	0	0	20.68	1.28	0.00
IM FTPYME SABADELL 7, FTA	398,062	175	0	0	0	100,000	64	0	0	0	40.25	8.99	0.00
IM GOYA HIPOTECARIO I, FTA	1,109,114	3,526	0	0	0	79,800	408	0	0	0	0.00	2.31	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	273,812	110	0	0	0	143,100	95	0	9,918	0	0.00	8.77	0.00
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	1,642,500	4,402	0	0	0	607,500	2,253	0	0	0	0.00	14.68	0.00
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	1,736,767	756	0	0	0	625,000	418	0	0	0	0.00	18.47	0.00
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	228,824	570	0	0	0	88,600	261	0	0	0	0.00	15.28	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	411,731	163	0	0	0	148,000	95	0	9,078	0	10.03	7.62	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	306,544	763	0	0	0	154,000	737	0	9,677	0	10.87	8.24	0.00
IM GRUPO BANCO POPULAR LEASING 2, FTA	1,275,000	630	0	0	0	225,000	164	0	0	0	0.00	20.94	0.00
IM PASTOR 2, FTH	280,935	104	0	0	0	38,000	20	0	0	0	0.00	1.81	0.00
IM PASTOR 3, FTH	349,281	126	0	0	0	39,000	17	0	0	0	0.00	0.00	0.00
IM PASTOR 4, FTA	440,948	159	0	0	0	34,000	16	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	264,724	713	0	0	0	6,001	25	0	0	-2,919	0.00	2.56	0.00
IM SABADELL EMPRESAS 1, FTA	267,606	807	0	0	0	61,000	361	0	0	0	0.00	0.28	0.00
IM SABADELL EMPRESAS 3, FTA	612,789	2,061	0	0	0	330,600	1,664	0	0	0	0.00	27.69	0.00
IM SABADELL EMPRESAS 5, FTA	262,569	962	0	0	0	216,000	1,223	0	0	0	0.00	21.81	0.00
IM SABADELL RMBS 2, FTA	961,558	3,070	0	0	0	35,000	177	0	0	0	0.00	1.70	0.00
IM SABADELL RMBS 3, FTA	1,053,682	547	0	0	0	28,800	20	0	0	0	0.00	3.45	0.00
IM TERRASSA 1 FTGENCAT FTA	27,514	68	0	0	0	45,856	150	0	0	0	84.04	15.97	0.00
IM TERRASSA MBS 1, FTA	224,220	608	0	0	0	31,600	99	0	0	0	0.00	1.73	0.00
INTERMONEY MASTER CEDULAS, FTA	1,655,000	-24,940	0	0	0	0	0	0	0	0	0.00	0.00	0.00
MADRID ACTIVOS CORPORATIVOS I, FTA	325,894	303	0	0	0	339,800	395	0	0	0	0.00	14.50	0.00
MADRID ACTIVOS CORPORATIVOS III, FTA	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
MADRID ACTIVOS CORPORATIVOS IV, FTA	504,486	556	0	0	0	0	0	0	0	0	0.00	19.45	3.03

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
MADRID CONSUMO I, FTA	281,141	544	0	0	0	0	0	0	0	0	0.00	8.80	0.00
MADRID CONSUMO II, FTA	353,575	1,468	0	0	0	0	0	0	0	0	0.00	20.51	0.00
MADRID FTPYME I, FTA	71,929	204	0	0	0	680,000	2,393	0	0	0	90.43	16.20	0.00
MADRID ICO-FTVPO I, FTA	188,828	376	0	0	0	0	0	0	0	0	100.00	6.85	0.00
MADRID RESIDENCIAL I, FTA	456,452	884	0	0	0	0	0	0	0	0	0.00	11.99	0.00
MADRID RESIDENCIAL II, FTA	434,914	842	0	0	0	0	0	0	0	0	0.00	10.43	0.00
MADRID RMBS I, FTA	922,091	1,551	0	0	0	200,000	402	0	0	0	0.00	2.27	0.00
MADRID RMBS II, FTA	543,626	909	0	0	0	450,000	830	0	0	0	0.00	2.03	0.00
MADRID RMBS III FTA	1,046,748	1,805	0	0	0	767,000	1,495	0	5,983	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	423,913	776	0	0	0	1,048,800	2,077	0	0	0	0.00	7.56	0.00
MBS BANCAJA 1 FTA	123,232	245	0	0	0	25,940	62	0	0	0	0.00	4.70	0.00
MBS BANCAJA 2, FTA	244,573	398	0	0	0	54,800	155	0	100	0	0.00	3.15	0.00
MBS BANCAJA 3, FTA	352,413	65	0	0	0	42,000	13	0	258	0	0.00	2.37	0.00
MBS BANCAJA 4, FTA	744,809	2,040	0	0	0	391,000	1,268	0	1,996	0	0.00	1.60	0.00
MBS BANCAJA 6, FTA	752,148	1,377	0	0	0	96,000	269	0	0	0	0.00	8.50	0.00
MBS BANCAJA 7, FTA	444,704	835	0	0	0	402,500	931	0	0	0	0.00	5.18	0.00
MBS BANCAJA 8, FTA	265,448	54	0	0	0	175,500	43	0	0	0	0.00	5.10	0.00
MBSCAT 1, FTA	560,552	1,836	0	0	0	86,600	383	0	0	0	0.00	4.46	0.00
MBSCAT 2, FTA	236,443	115	0	0	0	0	0	0	0	0	0.00	2.77	0.00
MBSCAT 3, FTA	1,475,145	266	0	0	0	0	0	0	0	0	0.00	4.38	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	106,826	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	86,205	170	0	0	0	115,600	396	0	3,302	-8,887	0.00	5.39	0.00
PYME BANCAJA 7, FTA	204,396	72	0	0	0	262,400	125	0	0	0	0.00	43.00	0.00
PYME BANCAJA 8, FTA	183,029	100	0	0	0	126,300	81	0	0	0	0.00	31.44	0.00
PYME VALENCIA 1, FTA	146,407	50	0	0	0	110,500	64	0	2,010	-6,860	0.00	0.00	0.00
PYME VALENCIA 2, FTA	167,602	34	0	0	0	92,500	24	0	0	0	0.00	33.46	0.00
PYMECAT 2 FTPYME, FTA	159,486	93	0	0	0	72,500	53	0	0	0	30.52	8.93	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
PYMECAT 3 FTPYME, FTA	326,585	278	0	0	0	0	0	0	0	0	0.00	5.68	0.00
PYMES BANESTO 2, FTA	0	0	0	0	0	355,318	265	0	0	0	0.00	1.69	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	456,319	1,409	0	0	0	69,900	384	0	0	0	0.00	2.53	0.00
RURAL HIPOTECARIO II FTH	21,429	49	0	0	0	13,000	35	0	0	0	0.00	8.16	0.00
RURAL HIPOTECARIO III FTH	56,267	48	0	0	0	12,700	12	0	0	0	0.00	6.76	0.00
RURAL HIPOTECARIO IV FTH	108,423	245	0	0	0	21,300	57	0	0	0	0.00	5.68	0.00
RURAL HIPOTECARIO IX, FTA	704,342	1,378	0	0	0	293,300	704	0	1,490	0	0.00	1.18	0.00
RURAL HIPOTECARIO V FTA	205,903	156	0	0	0	18,148	19	0	0	0	0.00	4.61	0.00
RURAL HIPOTECARIO VI, FTA	336,905	1,047	0	0	0	31,741	124	0	0	0	0.00	2.32	0.00
RURAL HIPOTECARIO VII, FTA	448,750	319	0	0	0	38,561	32	0	0	0	0.00	2.14	0.00
RURAL HIPOTECARIO VIII, FTA	683,722	2,029	0	0	0	61,800	324	0	0	0	0.00	1.61	0.00
RURAL HIPOTECARIO X, FTA	1,354,990	2,414	0	0	0	91,200	193	0	0	0	0.00	2.36	0.00
RURAL HIPOTECARIO XI, FTA	1,724,069	350	0	0	0	86,900	21	0	0	0	0.00	3.94	0.00
RURAL HIPOTECARIO XII, FTA	769,905	349	0	0	0	47,800	25	0	0	0	0.00	5.13	0.00
RURALPYME 1 FTPYME FTA	13,563	6	0	0	0	20,231	15	0	0	0	40.14	23.30	0.00
RURALPYME 2 FTPYME FTA	85,235	233	0	0	0	130,050	539	0	1,961	0	24.94	10.42	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	299,856	1,008	7,938	0	0	172,900	925	0	264	0	0.00	0.00	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	370,562	921	0	921	0	195,000	559	0	0	0	0.00	18.93	0.00
SANTANDER EMPRESAS 6, FTA	320,071	1,087	0	0	0	986,300	5,391	0	4,159	-55,978	0.00	22.42	0.00
SANTANDER HIPOTECARIO I, FTA	542,626	1,749	0	0	0	156,600	643	0	0	0	0.00	3.05	0.00
SOL-LION, FTA	3,535,000	6,657	0	0	0	180,000	467	0	0	0	0.00	2.24	0.00
TDA 11, FTH	51,772	153	0	0	0	26,400	88	0	0	0	0.00	8.95	0.00
TDA 12, FTH	49,814	147	0	0	0	20,600	69	0	0	0	0.00	8.07	0.00
TDA 13 - MIXTO, FTA	49,539	146	0	0	0	17,400	58	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	99,188	291	0	0	0	26,800	96	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	103,112	40	0	0	0	21,200	11	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	103,140	41	0	0	0	24,200	11	0	0	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA 17 - MIXTO, FTA	88,293	35	0	0	0	16,200	8	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	104,772	41	0	0	0	23,700	11	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	181,919	69	0	0	0	24,478	16	0	0	0	0.00	5.68	0.00
TDA 20 - MIXTO, FTA	144,225	396	0	0	0	18,300	62	0	0	0	0.00	0.00	0.00
TDA 21, FTA	147,082	835	0	0	0	46,927	385	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	47,674	4	0	0	0	143,300	17	0	0	0	0.00	0.00	0.00
TDA 23, FTA	313,551	111	0	0	0	22,800	10	0	0	0	0.00	2.72	0.00
TDA 24, FTA	140,203	51	0	0	0	97,285	41	0	115	0	0.00	0.00	0.00
TDA 25, FTA	145,925	54	0	0	0	14,700	8	0	508	0	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	401,666	1,098	0	0	0	27,246	84	0	0	0	0.00	0.00	0.00
TDA 27, FTA	345,855	32	0	0	0	233,100	24	0	552	0	0.00	0.00	0.89
TDA 28, FTA	320,871	877	0	0	0	37,350	170	0	1,362	-13,900	0.00	0.00	0.37
TDA 29, FTA	47,690	65	0	0	0	466,600	680	0	113	0	0.00	0.37	0.00
TDA 30, FTA	270,147	27	0	0	0	24,000	4	0	728	0	0.00	2.77	0.00
TDA 31, FTA	186,924	315	0	0	0	19,500	47	0	0	0	0.00	2.41	0.00
TDA 8, FTH	12,893	5	0	0	0	5,400	2	0	0	0	0.00	8.37	0.00
TDA 9, FTH	21,894	9	0	0	0	12,000	5	0	0	0	0.00	10.05	0.00
TDA CAJAMAR 2, FTA	202,489	28	0	0	0	235,085	36	0	0	0	0.00	1.72	0.44
TDA CAM 1, FTA	253,083	99	0	0	0	26,500	12	0	0	0	0.00	3.80	0.00
TDA CAM 10, FTA	535,993	84	0	2,767	0	339,797	56	0	0	0	0.00	0.90	0.00
TDA CAM 11, FTA	18,614	2	0	0	0	1,381,200	171	0	393	0	0.00	5.69	0.00
TDA CAM 12, FTA	45,509	5	0	0	0	1,596,000	199	0	0	0	0.00	4.85	0.00
TDA CAM 2, FTA	291,303	828	0	0	0	27,200	101	0	0	0	0.00	2.76	0.00
TDA CAM 3, FTA	332,953	946	0	0	0	28,800	106	0	0	0	0.00	2.56	0.00
TDA CAM 4, FTA	761,621	103	0	0	0	48,000	7	0	0	0	0.00	2.46	0.00
TDA CAM 5, FTA	1,000,027	2,642	0	0	0	56,000	171	0	0	0	0.00	1.98	0.00
TDA CAM 6, FTA	654,113	1,705	0	0	0	50,000	143	0	0	0	0.00	1.59	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA CAM 7, FTA	958,498	1,471	0	0	0	92,700	156	0	0	0	0.00	1.55	0.00
TDA CAM 8, FTA	1,014,726	1,584	0	1,555	0	64,600	111	0	0	0	0.00	0.80	0.00
TDA CAM 9, FTA	701,991	1,982	0	1,878	0	277,237	801	0	0	0	0.00	0.96	0.00
TDA CCM CONSUMO 1, FTA	70,685	119	0	0	0	21,000	50	0	0	0	0.00	12.65	0.00
TDA CCM EMPRESAS 1, FTA	74,989	192	0	0	0	0	0	0	0	0	0.00	129.73	0.00
TDA CORPORATIVOS I, FTA	405,215	1,648	0	0	0	167,450	999	0	0	0	0.00	64.16	0.00
TDA EMPRESAS 1, FTA	95,302	10	0	0	0	60,500	10	0	0	0	0.00	10.81	0.00
TDA EMPRESAS 2, FTA	133,024	390	0	0	0	43,700	221	0	0	0	0.00	31.59	0.00
TDA FTPYME PASTOR 9, FTA	39,321	159	0	0	0	377,500	1,474	0	0	0	59.98	18.07	0.00
TDA IBERCAJA 1, FTA	192,937	554	0	0	0	15,985	75	0	0	0	0.00	2.07	0.00
TDA IBERCAJA 2, FTA	438,831	1,151	0	0	0	34,200	137	0	0	0	0.00	0.98	0.00
TDA IBERCAJA 3, FTA	527,073	48	0	0	0	47,000	6	0	0	0	0.00	1.24	0.00
TDA IBERCAJA 4, FTA	792,019	1,245	0	0	0	60,200	112	0	0	0	0.00	1.26	0.00
TDA IBERCAJA 5, FTA	762,095	1,162	0	0	0	55,000	125	0	0	0	0.00	0.87	0.00
TDA IBERCAJA 6, FTA	1,114,684	1,933	0	0	0	81,000	257	0	351	0	0.00	3.00	0.00
TDA IBERCAJA 7, FTA	1,738,589	2,931	0	0	0	170,000	446	0	0	0	0.00	3.84	0.00
TDA IBERCAJA ICO-FTVPO, FTH	355,903	617	0	0	0	37,700	181	0	0	0	90.42	10.70	0.00
TDA PASTOR 1, FTA	57,895	6	0	0	0	61,100	6	0	0	0	0.00	2.03	0.00
TDA PASTOR CONSUMO 1, FTA	65,257	170	0	0	0	17,900	56	0	0	-5,241	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	48,153	83	0	0	0	53,232	143	0	0	0	0.00	33.09	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	105,680	11	0	0	0	97,300	14	0	0	0	0.00	19.53	0.00
TDA TARRAGONA 1, FTA	263,843	42	0	0	0	37,700	11	0	1,497	0	0.00	2.38	0.00
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	17,037	51	0	0	0	160,000	465	0	0	0	90.38	8.93	0.00
UNICAJA AYT EMPRESAS I, FTA	125,133	445	0	0	0	36,300	197	0	0	0	0.00	15.62	0.00
UNICAJA TDA VPO, FTA	168,422	504	0	0	0	0	0	0	0	0	0.00	5.78	0.00
VAL BANCAJA 1, FTA	61,904	109	0	0	0	211,700	380	0	0	0	0.00	10.65	0.00
VALENCIA HIPOTECARIO 1, FTA	149,953	256	0	0	0	12,159	28	0	0	0	0.00	2.95	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
VALENCIA HIPOTECARIO 2, FTH	438,535	1,191	0	0	0	40,500	186	0	251	0	0.00	2.13	0.00
VALENCIA HIPOTECARIO 3, FTA	515,089	213	0	0	0	40,300	28	0	361	0	0.00	1.89	0.00
VALENCIA HIPOTECARIO 4, FTA	657,898	2,288	0	0	0	95,100	594	0	3,072	-11,345	0.00	0.00	0.00
VALENCIA HIPOTECARIO 5, FTA	393,594	740	0	0	0	32,000	79	0	0	0	0.00	2.59	0.00
Subtotal BONDS 2011 1	356,362,193	1,858,704	309,224	27,483	-2,363	70,231,746	184,222	11,597	232,934	-566,945	2.35	4.62	1.19
Subtotal BONDS 2010 2	381,298,515	2,963,950	581,668	10,391	0	75,592,585	190,938	8,222	179,130	0	2.51	5.70	1.94
% change	-6.54	-37.29	-46.84	164.49	-	-7.09	-3.52	41.05	30.04	-	-6.37	-18.95	-38.66
COMMERCIAL PAPER													
AYT AUTOMOCION II COFIBER E.F.C., FTA	43,000	126	0	0	0	0	0	0	0	0	2.32	0.00	2.92
FTA SANTANDER 2	0	0	0	0	0	0	0	0	0	0	0.00	6.47	0.00
Subtotal COMMERCIAL PAPER 2011 1	43,000	126	0	0	0	0	0	0	0	0	0.05	6.33	0.06
Subtotal COMMERCIAL PAPER 2010 2	43,000	25	0	0	0	0	0	0	0	0	0.00	4.93	24.77
% change	0.00	404.00	-	-	-	-	-	-	-	-	-	28.40	-99.76
Total 2011 1	356,405,193	1,858,830	309,224	27,483	-2,363	70,231,746	184,222	11,597	232,934	-566,945	2.34	4.62	1.19
Total 2010 2	381,341,515	2,963,975	581,668	10,391	0	75,592,585	190,938	8,222	179,130	0	2.50	5.69	2.05
% change	-6.54	-37.29	-46.84	164.49	-	-7.09	-3.52	41.05	30.04	-	-6.40	-18.80	-41.95

Amounts in thousands euros.

(1) Percentage represented by the value of the guarantees over issued liabilities

(2) Percentage represented by the value of the reserve fund over securitised assets

(3) Percentage represented by the amount available of liquidity line over securitised assets

FUND	OPERATING EXPENSES					RESULT N-C.A. FOR SALE (5)	
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4) DETERIORATION		
BONDS							
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	349	-423	-46	-0.02	-0.02	-450	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	526	-333	-306	-0.12	-0.11	-556	0
AYT BONOS TESORERIA II, FTA	-19	0	-406	-0.07	0.00	0	0
AYT CAIXA GALICIA EMPRESAS I, FTA	-70	-83	-4,198	-1.07	-1.04	4,218	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	341	-221	-699	-0.25	-0.24	538	0
AYT CAIXANOVA FTPYME I, FTA	2,345	-355	-4,620	-3.63	-3.63	2,546	0
AYT CAIXANOVA HIPOTECARIO I, FTA	665	-23	-770	-0.36	-0.32	-62	0
AYT CAJA MURCIA FINANCIACION I, FTA	417	-232	-601	-0.69	-0.63	332	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	527	-20	-529	-0.34	-0.33	1	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	379	-108	-1,598	-0.66	-0.61	789	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	546	-21	-545	-0.32	-0.27	0	0
AYT CEDULAS CAJAS GLOBAL FTA	1,958	0	-2,062	0.00	0.00	0	0
AYT CEDULAS CAJAS III FTA	142	-831	-52	0.00	0.00	0	0
AYT CEDULAS CAJAS IV, FTA	135	-987	-18	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	72	0	-83	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	106	-733	-1	0.00	0.00	0	0
AYT CEDULAS CAJAS VI, FTA	89	-626	-6	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	-82,689	-909	-3	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	123	0	-136	0.00	0.00	0	0
AYT CEDULAS CAJAS XI, FTA	182	0	-185	-0.01	0.00	0	0
AYT CEDULAS TERRITORIALES CAJAS II, FTA	14	0	-15	0.00	0.00	0	0
AYT CEDULAS TERRITORIALES CAJAS III, FTA	13	0	-13	0.00	0.00	0	0
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	38	0	-39	0.00	0.00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	6,118	-2,860	-2,088	-0.20	-0.18	-10,733	0
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	8,033	-3,111	-5,039	-0.09	-0.07	-1,004	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT DEUDA SUBORDINADA I, FTA	-10	0	-125	-0.04	0.00	0	0
AYT FONDO EOLICO, FTA	46	0	-46	-0.22	-0.22	0	0
AYT FTPYME I, FTA	619	-1,108	-1,462	-0.90	-0.88	1,492	0
AYT FTPYME II, FTA	485	-158	-77	-0.06	-0.02	-2,080	0
AYT GENOVA HIPOTECARIO II, FTH	115	-97	-61	-0.02	-0.02	-502	0
AYT GENOVA HIPOTECARIO III, FTH	204	-105	-172	-0.05	-0.05	4	0
AYT GENOVA HIPOTECARIO IV, FTH	353	-110	-220	-0.06	-0.06	-354	0
AYT GENOVA HIPOTECARIO IX, FTH	78	-200	-648	-0.09	-0.02	-1,842	0
AYT GENOVA HIPOTECARIO VI, FTH	1,623	-92	-185	-0.05	-0.04	-1,697	0
AYT GENOVA HIPOTECARIO VII, FTH	908	-149	-973	-0.12	-0.11	63	0
AYT GENOVA HIPOTECARIO VIII, FTH	1,367	-278	-1,122	-0.09	-0.06	-1,578	0
AYT GENOVA HIPOTECARIO X, FTH	759	-220	-460	-0.06	-0.02	-2,084	0
AYT GENOVA HIPOTECARIO XI, FTH	734	-758	-548	-0.06	-0.02	-6,621	0
AYT GENOVA HIPOTECARIO XII, FTH	799	-267	-311	-0.05	-0.02	-2,052	0
AYT GOYA HIPOTECARIO II, FTA	760	-1,133	-1,178	-0.13	-0.02	-11,261	0
AYT GOYA HIPOTECARIO III, FTA	759	-2,703	-2,431	-0.06	-0.06	-50	0
AYT GOYA HIPOTECARIO IV, FTA	1,553	-292	-1,260	-0.09	-0.01	0	0
AYT HIPOTECARIO BBK I, FTA	543	-396	-1,281	-0.23	-0.19	28	0
AYT HIPOTECARIO BBK II, FTA	1,850	-355	-1,721	-0.25	-0.22	-1,354	0
AYT HIPOTECARIO III, FTH	525	-35	-506	-0.49	-0.48	0	0
AYT HIPOTECARIO IV, FTH	594	-32	-672	-0.71	-0.70	0	0
AYT HIPOTECARIO MIXTO II, FTA	477	-60	-488	-0.25	-0.25	-605	0
AYT HIPOTECARIO MIXTO III, FTA	845	-6	-2,037	-1.38	-0.74	1,038	0
AYT HIPOTECARIO MIXTO IV, FTA	481	-38	-395	-0.21	-0.21	-83	0
AYT HIPOTECARIO MIXTO V, FTA	1,794	-49	-1,618	-0.40	-0.30	-995	0
AYT HIPOTECARIO MIXTO, FTA	784	-167	-877	-0.77	-0.75	-1,156	0
AYT ICO FTVPO CAIXA GALICIA I, FTA	41	-221	-63	-0.04	-0.02	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT ICO FTVPO CAJA SOL, FTA	49	-139	-51	-0.05	-0.02	0	0
AYT ICO-FTVPO CAJA MURCIA, FTA	898	-166	-768	-0.56	-0.54	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	221	-95	-189	-0.13	-0.10	-1	0
AYT ICO-FTVPO I, FTA	366	-210	-202	-0.07	-0.04	-5	0
AYT ICO-FTVPO III, FTA	508	-166	-443	-0.19	-0.16	0	0
AYT KUTXA HIPOTECARIO I, FTA	1,487	-119	-959	-0.19	-0.16	-486	0
AYT KUTXA HIPOTECARIO II, FTA	1,507	-295	-7,533	-0.82	-0.80	6,240	0
AYT KUTXA HIPOTECARIO III, FTA	899	-437	-166	-0.04	-0.01	-19,119	0
AYT KUTXA HIPOTECARIO IV, FTA	4,090	-1,452	-2,388	-0.12	-0.11	-854	0
AYT PRESTAMOS CONSUMO III, FTA	355	-113	-35	-0.05	-0.03	-448	0
AYT PROMOCIONES INMOBILIARIAS II, FTA	376	-415	-71	-0.07	-0.06	-18	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	111	-47	-30	-0.03	-0.02	-840	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	346	-823	-30	-0.02	-0.01	-51	0
AYT SA NOSTRA FINANCIACION I, FTA	1,184	-127	-867	-1.71	-1.66	-228	0
AYT UNICAJA FINANCIACION I, FTA	2,730	-839	-1,032	-0.27	-0.20	-2,198	0
AYT VPO II, FTA	343	-128	-63	-0.04	-0.03	-441	0
AYT.1, FTH	220	-42	-248	-0.48	-0.47	0	0
AYT.11, FTH	652	-50	-531	-0.49	-0.48	-93	0
AYT.2, FTH	118	-19	-138	-0.53	-0.52	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	148	-81	-37	-0.10	-0.08	-1,072	0
AYT.8, BARCLAYS HIPOTECARIO I, FTH	267	0	-357	-0.37	-0.34	79	0
BANCAJA - BVA VPO 1, FTA	819	-228	-769	-0.20	-0.19	21	0
BANCAJA 10, FTA	5,899	-58	-5,447	-0.31	-0.31	-3,946	0
BANCAJA 11, FTA	4,267	-80	-325	-0.02	-0.01	-14,720	0
BANCAJA 13, FTA	6,935	-2,280	-2,970	-0.11	-0.10	-8,478	0
BANCAJA 3, FTA	601	-28	-623	-0.28	-0.27	-1	0
BANCAJA 4, FTH	510	-43	-514	-0.23	-0.23	-1	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANCAJA 5, FTA	659	-54	-650	-0.25	-0.25	-8	0
BANCAJA 6, FTA	1,445	-232	-1,390	-0.24	-0.24	-3	0
BANCAJA 7, FTA	1,735	-186	-1,568	-0.23	-0.23	-91	0
BANCAJA 8, FTA	2,303	-8	-1,875	-0.26	-0.25	-634	0
BANCAJA 9, FTA	3,083	-43	-1,387	-0.13	-0.13	-2,068	0
BANCAJA LEASING 1, FTA	3,722	-1,665	-83	-0.01	-0.01	-2,395	0
BANKINTER 10, FTA	724	0	-909	-0.10	-0.10	4	-23
BANKINTER 11, FTH	362	-1	-418	-0.08	-0.08	-60	-1
BANKINTER 12, FTH	807	-4	-927	-0.13	-0.12	-14	6
BANKINTER 13 FTA	1,076	-8	-289	-0.03	-0.01	-398	-104
BANKINTER 14, FTH	429	-5	-562	-0.08	-0.06	-1	0
BANKINTER 15 FTH	797	-6	-532	-0.05	-0.04	-131	15
BANKINTER 16, FTA	-369	-10	-252	-0.02	-0.01	-822	-129
BANKINTER 17 FTA	805	-367	-439	-0.05	-0.03	-75	1
BANKINTER 18,FTA	1,921	-715	-1,308	-0.10	-0.09	-172	-69
BANKINTER 2 PYME FTA	227	-5	-143	-0.05	-0.02	-140	0
BANKINTER 2, FTH	113	0	-128	-0.25	-0.24	0	0
BANKINTER 20, FTA	2,945	-854	-2,831	-0.17	-0.17	-100	-67
BANKINTER 3 FTPYME FTA	298	-5	-63	-0.02	-0.01	442	-2
BANKINTER 3, FTH	457	0	-494	-0.16	-0.16	0	0
BANKINTER 4 FTPYME, FTA	322	-610	-188	-0.06	-0.01	-46	0
BANKINTER 4, FTH	402	0	-440	-0.14	-0.14	0	0
BANKINTER 5, FTH	364	-47	-369	-0.17	-0.17	0	4
BANKINTER 6, FTA	779	-145	-758	-0.14	-0.14	-9	0
BANKINTER 7, FTH	317	-124	-228	-0.12	-0.12	-21	0
BANKINTER 8, FTA	863	-277	-700	-0.17	-0.17	0	0
BANKINTER 9, FTA	980	-354	-749	-0.14	-0.14	-4	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANKINTER EMPRESAS 1, FTA	754	-1,979	-149	-0.03	-0.01	-268	25
BANKINTER LEASING 1, FTA	334	-275	-83	-0.05	-0.02	2,200	0
BBVA AUTOS 1 FTA	958	0	-50	-0.09	-0.08	457	0
BBVA AUTOS 2 FTA	3,556	-328	-85	-0.03	-0.03	-585	1
BBVA CONSUMO 1, FTA	5,287	-455	-93	-0.03	-0.02	-543	0
BBVA CONSUMO 2, FTA	8,206	-489	-127	-0.03	-0.02	-3,704	0
BBVA CONSUMO 3 FTA	5,648	-472	-146	-0.04	-0.02	-3,847	0
BBVA CONSUMO 4 FTA	8,192	-1,421	-305	-0.03	-0.01	-12,538	0
BBVA CONSUMO 5, FTA	7,657	-2,809	-5,759	-0.43	-0.43	-1,812	0
BBVA EMPRESAS 1, FTA	653	-743	-89	-0.02	-0.02	153	0
BBVA EMPRESAS 2, FTA	3,769	-9,764	-268	-0.01	-0.01	-7,687	0
BBVA EMPRESAS 3, FTA	-2,210	-3,041	-234	-0.01	-0.01	-16,478	0
BBVA EMPRESAS 4, FTA	4,241	-3,831	-188	-0.01	-0.01	-6,624	0
BBVA EMPRESAS 5, FTA	2,745	-980	-2,765	-0.20	-0.20	-16	0
BBVA FINANZIA AUTOS 1 FTA	2,603	-289	-74	-0.03	-0.02	-1,711	0
BBVA HIPOTECARIO 3, FTA	1,058	-69	-1,042	-0.33	-0.32	8	-41
BBVA LEASING 1, FTA	1,290	-866	-146	-0.02	-0.02	-4,119	0
BBVA RMBS 1, FTA	5,915	-790	-534	-0.03	-0.01	-3,182	-2,354
BBVA RMBS 10, FTA	1,315	-8	-1,316	-0.08	-0.08	0	0
BBVA RMBS 2, FTA	11,870	-851	-3,322	-0.10	-0.08	-4,460	-3,933
BBVA RMBS 3, FTA	6,935	-823	-851	-0.04	-0.01	-16,086	-6,001
BBVA RMBS 4, FTA	8,797	-3,692	-736	-0.02	-0.01	-8,262	-5,544
BBVA RMBS 5 FTA	8,117	-5,092	-1,079	-0.02	-0.01	-12,815	-6,148
BBVA RMBS 6 FTA	8,724	-1,706	-3,392	-0.08	-0.07	-2,237	-2,212
BBVA RMBS 7, FTA	13,551	-2,338	-11,553	-0.18	-0.18	-571	-477
BBVA RMBS 8, FTA	2,141	-387	-1,964	-0.18	-0.18	0	0
BBVA RMBS 9, FTA	2,788	-1,639	-2,506	-0.17	-0.17	-61	-35

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BBVA-3 FTPYME FTA	222	-58	-179	-0.19	-0.17	47	0
BBVA-4 PYME, FTA	289	-241	-63	-0.05	-0.04	525	-17
BBVA-5 FTPYME, FTA	953	-623	-226	-0.07	-0.02	-2,981	38
BBVA-6 FTPYME FTA	977	-454	-97	-0.03	-0.02	-2,196	-52
BBVA-7 FTGENCAT, FTA	164	-185	-78	-0.09	-0.04	-314	-2
BBVA-8 FTPYME FTA	913	-1,073	-265	-0.06	-0.02	-1,337	-3
BCL MUNICIPIOS I FTA	83	-1	-108	-0.08	-0.07	0	0
BZ HIPOTECARIO 3 FTH	406	0	-425	-0.99	-0.98	0	0
BZ HIPOTECARIO 4 FTH	606	0	-626	-1.09	-1.08	0	0
CAIXA PENEDES 1 TDA, FTA	2,691	-118	-2,669	-0.43	-0.43	0	0
CAIXA PENEDES 2 TDA, FTA	2,431	-181	-2,356	-0.45	-0.45	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	1,412	-480	-1,250	-0.33	-0.33	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	1,818	-146	-1,818	-0.55	-0.55	0	0
CAJA INGENIEROS TDA 1, FTA	479	-258	-375	-0.14	-0.07	0	0
CEAMI GUARANTEED BONDS I, FTA	0	0	-6	0.00	0.00	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	0	-236	-0.01	0.00	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	22	0	-41	0.00	0.00	0	0
CEDULAS TDA 13, FTA	0	-989	-39	0.00	0.00	0	0
CEDULAS TDA 15, FTA	0	-573	-6	0.00	0.00	0	0
CEDULAS TDA 17, FTA	0	-832	-204	-0.01	0.00	0	0
CEDULAS TDA 18, FTA	-2	0	-887	-0.05	0.00	0	0
CEDULAS TDA 19, FTA	-1	-172	-1	0.00	0.00	0	0
CEDULAS TDA 2, FTA	89	-497	0	0.00	0.00	0	0
CEDULAS TDA 20, FTA	0	0	-4	0.00	0.00	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	-2,896	-0.08	0.00	0	0
CEDULAS TDA 3, FTA	253	-582	-145	-0.01	0.00	0	0
CEDULAS TDA 5, FTA	0	0	-2	0.00	0.00	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
CEDULAS TDA 6, FTA	0	0	-27	0.00	0.00	0	0
CEDULAS TDA 7, FTA	0	0	-24	0.00	0.00	0	0
CIBELES III FTPYME, FTA	13	-136	-97	-0.09	-0.03	0	0
CM BANCAJA 1, FTA	-192	-2	-37	-0.03	-0.03	0	0
CONSUMO BANCAJA 1, FTA	956	-24	-67	-0.08	-0.03	-556	0
DRIVER ESPAÑA ONE, FTA	2,592	-91	-2,500	-0.35	-0.35	0	0
EDT FTPYME PASTOR 3, FTA	1,341	-223	-200	-0.27	-0.03	-422	-259
EMPRESAS BANESTO 2, FTA	-717	-1,619	-5,946	-0.63	-0.61	3,660	0
EMPRESAS BANESTO 5, FTA	3,826	-2,938	-12,044	-0.83	-0.83	1,790	0
EMPRESAS BANESTO I FTA	-728	-373	-8,022	-2.04	-2.01	6,807	0
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	668	-167	-661	-0.20	-0.20	0	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	1,587	-80	-1,687	-0.22	-0.22	0	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	170	0	-170	-0.01	-0.01	0	0
FTH BANESTO 5, FTH	5,431	-467	-5,361	-0.25	-0.21	0	0
FINANCAT 1, FTA	2,792	-2	-311	-0.11	-0.02	-3,922	0
FINANCIACION BANCAJA 1, FTA	3,568	-886	-98	-0.05	-0.01	-2,157	0
FINANCIACION BANESTO 1, FTA	1,726	-149	-1,802	-1.42	-1.41	-215	0
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA EMPRESAS 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA EMPRESAS 2, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA EMPRESAS 3, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 3, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 4, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 5, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 6, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 7, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTPYME 1, FTA	0	0	0	0.00	0.00	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FONCAIXA FTPYME 2, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 10, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 11, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 2, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 3, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 4, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 5, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 6, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 7, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 8, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 9, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA ICO-FTVPO 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA LEASINGS 1, FTA	0	0	0	0.00	0.00	0	0
FTA FTPYME SANTANDER 1	1,289	-173	-1,037	-0.25	-0.24	-195	-90
FTA FTPYME SANTANDER 2	1,318	-171	-1,128	-0.23	-0.22	-474	-24
FTA SANTANDER AUTO 1	9	0	-21	-0.23	-0.12	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 06	2,759	-1	-4,029	-1.96	-1.96	1,020	0
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	5,739	-12	-6,025	-1.12	-1.11	-326	0
FTA SANTANDER EMPRESAS 2	-11	-3	-542	-0.10	-0.02	-3,823	-275
FTA SANTANDER EMPRESAS 4	3,731	-5	-3,042	-0.24	-0.16	-18,693	-2,401
FTA SANTANDER EMPRESAS 5	429	-3	-4,861	-0.60	-0.58	-13,125	-1,176
FTA SANTANDER EMPRESAS 7	1,429	-3	-4,596	-0.39	-0.38	-19,722	-7,990
FTA SANTANDER EMPRESAS 8, FTA	38,865	-10,024	-35,515	-0.51	-0.49	-111,899	0
FTA SANTANDER EMPRESAS 9, FTA	25,952	-4,700	-10,016	-0.18	-0.17	-44,137	0
FTA SANTANDER FINANCIACION 1	3,101	-5	-4,268	-1.50	-1.48	283	-18
FTA SANTANDER FINANCIACION 2	2,021	-3	-369	-0.22	-0.21	-3,074	80
FTA SANTANDER FINANCIACION 3	3,656	-4	-1,954	-0.75	-0.72	-2,907	126

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA SANTANDER FINANCIACION 4	9,092	-3	-205	-0.02	-0.02	-21,466	0
FTA SANTANDER FINANCIACION 5	1,375	0	-1,375	-0.11	-0.11	0	0
FTA SANTANDER HIPOTECARIO 2	4,276	0	-2,739	-0.24	-0.14	-1,050	-1,845
FTA SANTANDER HIPOTECARIO 3	5,875	-13	-6,407	-0.32	-0.10	-5,606	-5,858
FTA SANTANDER HIPOTECARIO 4	1,581	0	-3,187	-0.35	-0.01	-4,553	-5,843
FTA SANTANDER HIPOTECARIO 6	2,280	-3	-311	-0.02	-0.01	-8,080	-250
FTA SANTANDER PUBLICO 1	-188	-144	-355	-0.08	-0.07	-50	0
FTA UCI 11	2,257	-112	-2,238	-0.77	-0.74	-53	55
FTA UCI 14	8,168	-192	-7,039	-0.95	-0.90	-1,216	123
FTA UCI 16	13,501	-11	-10,631	-0.87	-0.81	-3,054	129
FTA UCI 18	8,713	-9	-8,398	-0.60	-0.59	-519	0
FTA UCI 6	355	-38	-336	-0.52	-0.50	-14	0
FTA UCI 7	458	-28	-456	-0.61	-0.61	0	0
FTA UCI 8	677	-48	-708	-0.71	-0.69	35	0
FTA UCI 9	1,573	-112	-1,607	-0.59	-0.58	27	0
FTA, HIPOTEBANSA 11	742	-38	-802	-0.27	-0.27	3	0
FTA, HIPOTEBANSA X	506	-36	-551	-0.31	-0.30	39	-32
FTA, SANTANDER CONSUMER SPAIN 08-1	1,610	-2	-662	-0.30	-0.28	-1,616	0
FTA, SANTANDER EMPRESAS 1	1,742	-261	-806	-0.15	-0.13	-2,810	-155
FTA, SANTANDER EMPRESAS 3	2,986	-11	-2,051	-0.20	-0.15	-7,840	-954
FTA, UCI 15	8,581	0	-7,639	-0.90	-0.83	-1,291	224
FTA, UCI 17	9,394	-22	-6,971	-0.66	-0.62	-2,470	0
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	10,647	0	-13,202	-0.19	-0.01	0	0
FTH UCI 10	1,144	-52	-1,145	-0.57	-0.54	-117	0
FTH UCI 12	3,350	-88	-3,421	-0.87	-0.82	-8	84
FTH UCI 5	175	-20	-174	-0.57	-0.55	0	0
FTH, BANESTO 4	1,088	-50	-1,131	-0.26	-0.22	-42	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTH, HIPOCAT 3	110	-24	-113	-0.30	-0.25	0	0
FTH, HIPOTEBANSA IX	256	-21	-274	-0.44	-0.43	2	0
FTPYME BANCAJA 2 FTA	114	-55	-77	-0.13	-0.12	-14	0
FTPYME BANCAJA 3 FTA	260	-126	-194	-0.18	-0.17	-25	0
FTPYME BANCAJA 6 FTA	1,200	-67	-133	-0.05	-0.02	-1,116	0
FTPYME TDA 5, FTA	70	-22	-68	-0.27	-0.24	0	0
FTPYME TDA 6, FTA	93	-16	-97	-0.31	-0.27	0	0
FTPYME TDA 7, FTA	113	-4	-181	-0.14	-0.05	0	0
FTPYME TDA BANCA MARCH, FTA	97	-44	-22	-0.07	-0.05	0	0
FTPYME TDA CAM 2, FTA	479	-93	-478	-0.34	-0.33	0	0
FTPYME TDA CAM 4, FTA	395	-65	-78	-0.02	-0.01	0	0
FTPYME TDA CAM 7, FTA	1,932	-735	-70	-0.01	-0.01	0	0
FTPYME TDA CAM 9, FTA	7,879	-2,321	-5,413	-0.74	-0.57	0	0
FTPYME TDA SABADELL 2, FTA	162	-78	-135	-0.17	-0.15	0	0
GAT FTGENCAT 2005, FTA	333	-173	-74	-0.06	-0.02	-2,377	0
GAT FTGENCAT 2006, FTA	98	-3	-98	-0.10	-0.02	1,045	0
GAT FTGENCAT 2007, FTA	246	-2	-125	-0.05	-0.01	-3,246	0
GAT FTGENCAT 2008, FTA	1,271	-254	-191	-0.04	-0.01	-3,180	-6
GAT FTGENCAT 2009, FTA	4,395	-1,783	-300	-0.06	-0.05	-3,557	0
GAT ICO-FTVPO 1, FTH	267	-12	-158	-0.05	-0.01	6	0
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	0	0.00	0.00	0	0
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	0	0.00	0.00	0	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	0	0.00	0.00	0	0
GC FTGENCAT SABADELL 1, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME PASTOR 4, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME PASTOR 6, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME SABADELL 4, FTA	0	0	0	0.00	0.00	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
GC FTPYME SABADELL 5, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME SABADELL 6, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME SABADELL 8, FTA	0	0	0	0.00	0.00	0	0
GC PASTOR HIPOTECARIO 5, FTA	0	0	0	0.00	0.00	0	0
GC SABADELL 1, FTH	0	0	0	0.00	0.00	0	0
GC SABADELL EMPRESAS 2, FTA	0	0	0	0.00	0.00	0	0
GC SABADELL EMPRESAS 4, FTA	0	0	0	0.00	0.00	0	0
HIPOCAT 10, FTA	1,846	-2	-387	-0.04	-0.02	37	0
HIPOCAT 11, FTA	3,134	-2	-495	-0.06	-0.02	2,164	-38
HIPOCAT 14, FTA	1,390	-2	-1,355	-0.28	-0.24	-37	0
HIPOCAT 15, FTA	2,348	-71	-1,783	-0.19	-0.19	-617	0
HIPOCAT 16, FTA	2,356	-98	-2,408	-0.33	-0.32	-26	0
HIPOCAT 17, FTA	3,337	-868	-1,476	-0.17	-0.13	-493	0
HIPOCAT 18, FTA	2,288	-325	-2,203	-0.30	-0.23	-202	0
HIPOCAT 19, FTA	5,338	-1,678	-3,475	-0.51	-0.44	-341	0
HIPOCAT 20, FTA	7,393	-2,164	-5,668	-0.62	-0.60	-65	0
HIPOCAT 4, FTA	239	-2	-271	-0.39	-0.34	1	0
HIPOCAT 5, FTA	571	-44	-601	-0.34	-0.32	-3	0
HIPOCAT 6, FTA	838	-96	-880	-0.33	-0.32	-1	0
HIPOCAT 7, FTA	1,800	-112	-2,051	-0.38	-0.35	197	11
HIPOCAT 8, FTA	2,474	-94	-2,780	-0.42	-0.39	366	110
HIPOCAT 9, FTA	1,478	0	-215	-0.04	-0.02	-100	0
ICO MEDIACION I AYT, FTA	2,173	-2,320	-1,942	-0.10	-0.05	0	0
ICO MEDIACION II AYT FTA	79,011	-56,623	-36,030	-0.18	-0.03	0	0
IM BANCO POPULAR FTPYME 1, FTA	842	-92	-1,029	-0.35	-0.34	219	0
IM BANCO POPULAR FTPYME 2, FTA	1,042	-1,620	-537	-0.09	-0.07	-755	0
IM BANCO POPULAR MBS 1, FTA	11,043	-4,397	-8,080	-0.18	-0.18	-311	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM BANCO POPULAR MBS 2, FTA	2,115	-732	-907	-0.13	-0.13	-930	0
IM BANKOA MBS 1, FTA	967	-486	-597	-0.12	-0.12	-76	0
IM BCG RMBS 1, FTA	537	-136	-654	-0.17	-0.13	-5	0
IM CAJA LABORAL 1, FTA	1,363	-3	-1,525	-0.28	-0.26	25	0
IM CAJA LABORAL 2, FTA	952	-201	-930	-0.17	-0.14	6	0
IM CAJA LABORAL EMPRESAS 1, FTA	618	-297	-612	-0.13	-0.01	-195	0
IM CAJAMAR 1, FTA	434	-17	-478	-0.33	-0.33	26	0
IM CAJAMAR 3, FTA	2,190	-33	-2,325	-0.34	-0.33	1	0
IM CAJAMAR 4, FTA	1,887	-27	-1,980	-0.31	-0.30	-9	0
IM CAJAMAR 5, FTA	2,005	-21	-2,160	-0.28	-0.28	26	0
IM CAJAMAR 6, FTA	2,467	-92	-2,633	-0.17	-0.16	-1	0
IM CAJAMAR EMPRESAS 1, FTA	4,421	-735	-2,486	-0.41	-0.40	-1,471	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	497	-353	-417	-0.16	-0.13	-457	0
IM CAJAMAR EMPRESAS 3, FTA	1,284	-1,081	-832	-0.14	-0.11	-1,625	0
IM CAJASTUR MBS 1, FTA	1,012	-724	-650	-0.09	-0.09	-147	0
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	85	0	-285	-0.01	0.00	0	0
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0
IM CEDULAS 14, FTA	60	0	-98	-0.01	0.00	0	0
IM CEDULAS 15, FTA	81	0	-166	-0.01	0.00	0	0
IM CEDULAS 2, FTA	73	0	-236	-0.02	0.00	0	0
IM CEDULAS 3, FTA	53	0	-212	-0.02	0.00	0	0
IM CEDULAS 4, FTA	104	0	-368	-0.02	0.00	0	0
IM CEDULAS 5, FTA	63	0	-175	-0.01	0.00	0	0
IM CEDULAS 7, FTA	63	0	-167	-0.01	0.00	0	0
IM CEDULAS 9, FTA	64	0	-211	-0.02	0.00	0	0
IM CERES 1 CAJAMAR, FTA	245	-94	-1,891	-2.56	-2.56	1,582	0
IM CERES 2 CAJAMAR, FTA	686	-67	-765	-0.58	-0.57	-181	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM FTGENCAT SABADELL 2, FTA	782	-128	-1,958	-0.73	-0.71	1,027	0
IM FTGENCAT SABADELL 3, FTA	359	-142	-317	-0.23	-0.19	-457	0
IM FTGENCAT SABADELL 4, FTA	441	-476	-213	-0.07	-0.06	-1,269	0
IM FTPYME SABADELL 3, FTA	312	-70	-1,099	-1.00	-0.99	793	0
IM FTPYME SABADELL 7, FTA	661	-765	-3,212	-0.58	-0.56	-3,580	0
IM GOYA HIPOTECARIO I, FTA	-10,165	-648	-1,536	-0.12	-0.11	-713	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	3,164	-16	-4,505	-0.99	-0.95	1,041	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	2,637	-1,704	-6,986	-0.27	-0.27	-5,804	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	13,361	-1,778	-12,050	-0.43	-0.41	-947	0
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	11,296	-434	-11,384	-3.05	-3.05	-4,222	0
IM GRUPO BANCO POPULAR FTPYME I FTA	4,822	-12	-4,522	-0.74	-0.73	-647	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	221	-13	-895	-0.19	-0.16	-711	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	-857	-243	-685	-0.04	0.00	0	0
IM PASTOR 2, FTH	544	-46	-526	-0.16	-0.16	-44	0
IM PASTOR 3, FTH	489	-170	-147	-0.04	-0.01	-1,281	34
IM PASTOR 4, FTA	1,900	-105	-602	-0.12	-0.09	-878	133
IM PRESTAMOS FONDOS CEDULAS, FTA	-118	0	-320	-0.12	-0.09	0	0
IM SABADELL EMPRESAS 1, FTA	701	-288	-1,071	-0.31	-0.29	-146	0
IM SABADELL EMPRESAS 3, FTA	-396	-2,859	-3,038	-0.25	-0.25	-3,021	0
IM SABADELL EMPRESAS 5, FTA	666	-1,102	-776	-0.14	-0.14	-9,217	0
IM SABADELL RMBS 2, FTA	2,123	-268	-2,065	-0.20	-0.20	-12	0
IM SABADELL RMBS 3, FTA	1,491	-532	-1,299	-0.11	-0.11	-36	0
IM TERRASSA 1 FTGENCAT FTA	176	-112	-1,541	-1.74	-1.73	799	0
IM TERRASSA MBS 1, FTA	638	-122	-5,742	-2.15	-2.13	4,513	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	171	-1,554	-274	-0.04	-0.01	-51	0
MADRID ACTIVOS CORPORATIVOS III, FTA	29,620	-4,883	-1,555	-0.16	-0.15	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
MADRID ACTIVOS CORPORATIVOS IV, FTA	10,031	-4,791	-6,480	-0.61	-0.60	0	0
MADRID CONSUMO I, FTA	10,100	-1,813	-2,039	-0.44	-0.41	-13	0
MADRID CONSUMO II, FTA	9,590	-2,262	-8,166	-1.33	-1.32	0	0
MADRID FTPYME I, FTA	1,689	-3,981	-6,103	-0.49	-0.44	0	0
MADRID ICO-FTVPO I, FTA	811	-446	-83	-0.03	-0.03	-77	0
MADRID RESIDENCIAL I, FTA	3,251	-2,401	-137	-0.02	-0.02	-365	0
MADRID RESIDENCIAL II, FTA	2,812	-1,743	-1,453	-0.23	-0.23	0	0
MADRID RMBS I, FTA	4,071	-1,050	-1,738	-0.14	-0.14	-1,494	0
MADRID RMBS II, FTA	3,331	-1,090	-147	-0.01	-0.01	-5,640	0
MADRID RMBS III FTA	5,923	-2,103	-162	-0.01	-0.01	-11,357	0
MADRID RMBS IV, FTA	2,732	-4,430	-223	-0.01	-0.01	-11,588	0
MBS BANCAJA 1 FTA	375	-156	-270	-0.17	-0.16	-13	0
MBS BANCAJA 2, FTA	839	-4	-827	-0.27	-0.27	-89	0
MBS BANCAJA 3, FTA	1,144	-7	-982	-0.24	-0.23	-243	0
MBS BANCAJA 4, FTA	3,763	-40	-2,586	-0.22	-0.21	-1,339	0
MBS BANCAJA 6, FTA	3,152	-998	-2,118	-0.23	-0.21	-1,420	0
MBS BANCAJA 7, FTA	2,728	-284	-1,323	-0.15	-0.15	-1,636	0
MBS BANCAJA 8, FTA	2,124	-146	-1,843	-0.40	-0.39	-287	0
MBSCAT 1, FTA	2,703	-939	-416	-0.05	-0.01	-1,147	0
MBSCAT 2, FTA	4,554	-1,564	-435	-0.09	-0.09	-3,683	0
MBSCAT 3, FTA	12,866	-3,104	-10,242	-0.50	-0.47	-88	0
PROGRAMA CEDULAS TDA, FTA	0	-1,489	-45	0.00	0.00	0	0
PYME BANCAJA 5, FTA	-418	-61	-50	-0.03	-0.02	419	249
PYME BANCAJA 7, FTA	83	-3,031	-117	-0.02	-0.01	-468	0
PYME BANCAJA 8, FTA	1,373	-1,308	-56	-0.01	-0.01	-366	0
PYME VALENCIA 1, FTA	492	-11	-141	-0.05	-0.01	-211	24
PYME VALENCIA 2, FTA	1,242	-1,197	-89	-0.02	-0.01	458	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
PYMECAT 2 FTPYME, FTA	520	-186	-145	-0.06	-0.02	-2,512	0
PYMECAT 3 FTPYME, FTA	7,240	-1,915	-5,073	-0.83	-0.81	-491	0
PYMES BANESTO 2, FTA	1,353	-376	-1,485	-0.41	-0.33	-2,241	0
RURAL HIPOTECARIO GLOBAL I, FTA	1,008	0	-920	-0.17	-0.17	-23	-186
RURAL HIPOTECARIO II FTH	245	-31	-235	-0.63	-0.62	0	0
RURAL HIPOTECARIO III FTH	500	-52	-486	-0.66	-0.64	1	0
RURAL HIPOTECARIO IV FTH	802	-81	-780	-0.57	-0.55	0	0
RURAL HIPOTECARIO IX, FTA	2,737	-12	-1,749	-0.17	-0.13	-584	-511
RURAL HIPOTECARIO V FTA	1,182	-115	-1,147	-0.49	-0.48	0	0
RURAL HIPOTECARIO VI, FTA	1,072	-92	-1,094	-0.29	-0.28	-12	40
RURAL HIPOTECARIO VII, FTA	1,429	-113	-1,377	-0.27	-0.26	1	-69
RURAL HIPOTECARIO VIII, FTA	1,932	-4	-1,943	-0.26	-0.23	-115	-26
RURAL HIPOTECARIO X, FTA	3,798	-481	-2,839	-0.19	-0.17	-268	-546
RURAL HIPOTECARIO XI, FTA	4,222	-804	-3,870	-0.20	-0.20	-113	26
RURAL HIPOTECARIO XII, FTA	1,896	-459	-1,627	-0.19	-0.19	-96	-4
RURALPYME 1 FTPYME FTA	90	-97	-21	-0.05	-0.03	25	0
RURALPYME 2 FTPYME FTA	351	-28	-138	-0.06	-0.01	-224	60
SANTANDER CONSUMER SPAIN 09-1, FTA	2,463	-2	-2,238	-0.47	-0.43	-2,148	0
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	4,864	-3	-4,522	-0.79	-0.79	-946	0
SANTANDER EMPRESAS 6, FTA	-178	-3	-514	-0.04	-0.01	-29,914	-851
SANTANDER HIPOTECARIO I, FTA	2,455	-202	-2,157	-0.29	-0.28	15	-288
SOL-LION, FTA	8,520	-534	-10,998	-0.28	-0.28	0	0
TDA 11, FTH	478	-98	-425	-0.49	-0.49	0	0
TDA 12, FTH	689	-59	-667	-0.87	-0.87	0	0
TDA 13 - MIXTO, FTA	468	-46	-452	-0.63	-0.63	0	0
TDA 14 - MIXTO, FTA	1,246	-93	-1,211	-0.89	-0.89	0	0
TDA 15 - MIXTO, FTA	773	-64	-758	-0.57	-0.57	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA 16 - MIXTO, FTA	984	-94	-940	-0.67	-0.67	-12	0
TDA 17 - MIXTO, FTA	1,144	-103	-1,113	-0.96	-0.96	0	0
TDA 18 - MIXTO, FTA	741	-82	-718	-0.52	-0.52	0	0
TDA 19 - MIXTO, FTA	744	-125	-685	-0.31	-0.31	0	0
TDA 20 - MIXTO, FTA	529	-103	-490	-0.28	-0.28	0	0
TDA 21, FTA	1,283	-183	-1,210	-0.56	-0.55	0	0
TDA 22 - MIXTO, FTA	487	-56	-499	-0.24	-0.23	42	0
TDA 23, FTA	1,000	-111	-845	-0.23	-0.23	-157	0
TDA 24, FTA	544	-6	-372	-0.15	-0.10	-187	0
TDA 25, FTA	281	-4	-336	-0.20	-0.02	-10	0
TDA 26 - MIXTO, FTA	694	-1	-829	-0.19	-0.19	-11	0
TDA 27, FTA	1,550	-126	-1,251	-0.21	-0.17	-237	0
TDA 28, FTA	371	-26	-450	-0.13	-0.03	-765	0
TDA 29, FTA	1,432	-3	-1,462	-0.28	-0.28	-87	0
TDA 30, FTA	598	-2	-676	-0.22	-0.22	0	0
TDA 31, FTA	616	-56	-589	-0.27	-0.22	-25	0
TDA 8, FTH	77	0	-79	-0.43	-0.42	0	0
TDA 9, FTH	144	0	-148	-0.43	-0.43	0	0
TDA CAJAMAR 2, FTA	1,321	0	-1,389	-0.30	-0.30	0	0
TDA CAM 1, FTA	888	-112	-894	-0.31	-0.30	0	0
TDA CAM 10, FTA	3,403	-44	-3,507	-0.39	-0.39	0	0
TDA CAM 11, FTA	2,788	-218	-3,957	-0.27	-0.26	0	0
TDA CAM 12, FTA	3,178	-47	-4,696	-0.28	-0.27	0	0
TDA CAM 2, FTA	1,022	-92	-1,050	-0.31	-0.31	0	0
TDA CAM 3, FTA	1,314	-97	-1,350	-0.36	-0.35	0	0
TDA CAM 4, FTA	3,170	-213	-3,243	-0.38	-0.38	0	0
TDA CAM 5, FTA	4,106	-228	-4,138	-0.37	-0.37	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA CAM 6, FTA	2,626	-176	-2,586	-0.35	-0.34	0	0
TDA CAM 7, FTA	4,245	-272	-4,172	-0.38	-0.38	0	0
TDA CAM 8, FTA	3,819	-59	-3,943	-0.36	-0.35	0	0
TDA CAM 9, FTA	3,135	-60	-3,227	-0.32	-0.32	0	0
TDA CCM CONSUMO 1, FTA	754	-121	-762	-0.72	-0.72	0	0
TDA CCM EMPRESAS 1, FTA	25	-1,356	-52	-0.03	-0.02	0	0
TDA CORPORATIVOS I, FTA	-505	-4,550	-131	-0.01	-0.01	0	0
TDA EMPRESAS 1, FTA	1,718	-175	-1,706	-0.97	-0.96	0	0
TDA EMPRESAS 2, FTA	2,249	-542	-2,042	-0.89	-0.89	0	0
TDA FTPYME PASTOR 9, FTA	3,610	-1,215	-2,629	-0.53	-0.49	0	0
TDA IBERCAJA 1, FTA	623	-45	-619	-0.29	-0.28	0	0
TDA IBERCAJA 2, FTA	1,375	0	-1,374	-0.29	-0.29	-55	0
TDA IBERCAJA 3, FTA	1,450	-2	-1,526	-0.26	-0.26	-6	0
TDA IBERCAJA 4, FTA	1,960	-7	-1,668	-0.19	-0.19	-399	0
TDA IBERCAJA 5, FTA	2,001	-14	-1,745	-0.21	-0.21	-330	0
TDA IBERCAJA 6, FTA	1,259	-206	-271	-0.02	-0.01	-973	0
TDA IBERCAJA 7, FTA	2,269	0	-2,711	-0.14	-0.13	-40	0
TDA IBERCAJA ICO-FTVPO, FTH	77	-16	-41	-0.01	-0.01	0	0
TDA PASTOR 1, FTA	428	-18	-435	-0.34	-0.33	0	0
TDA PASTOR CONSUMO 1, FTA	402	-107	-32	-0.04	-0.04	53	0
TDA SA NOSTRA EMPRESAS 1, FTA	-9	-341	-29	-0.02	-0.02	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	265	-446	-39	-0.02	-0.01	0	0
TDA TARRAGONA 1, FTA	638	-12	-695	-0.23	-0.22	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	438	-172	-380	-0.19	-0.19	0	0
UNICAJA AYT EMPRESAS I, FTA	988	-289	-818	-0.42	-0.30	-665	0
UNICAJA TDA VPO, FTA	118	-106	-352	-0.19	-0.19	0	0
VAL BANCAJA 1, FTA	834	-408	-458	-0.15	-0.15	-257	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
VALENCIA HIPOTECARIO 1, FTA	444	-106	-410	-0.23	-0.22	17	0
VALENCIA HIPOTECARIO 2, FTH	1,340	-4	-1,037	-0.20	-0.20	-320	-89
VALENCIA HIPOTECARIO 3, FTA	1,633	-8	-1,163	-0.19	-0.18	-501	-85
VALENCIA HIPOTECARIO 4, FTA	554	-6	-182	-0.02	-0.01	-2,293	-745
VALENCIA HIPOTECARIO 5, FTA	1,183	-262	-112	-0.02	-0.01	-561	-435
Subtotal BONDS 2011 1	837,030	-270,976	-692,178	-0.15	-0.13	-603,152	-56,665
Subtotal BONDS 2010 1	-	-145,285	-1,041,628	-0.23	-0.22	-590,989	-25,270
% change	-	86.51	-33.55	-34.78	-40.91	2.06	124.24
COMMERCIAL PAPER							
AYT AUTOMOCION II COFIBER E.F.C., FTA	-352	0	-8,255	-17.73	-17.67	0	0
FTA SANTANDER 2	6,063	-1,992	-843	-0.04	-0.01	-7,787	0
Subtotal COMMERCIAL PAPER 2011 1	5,711	-1,992	-9,098	-0.39	-0.37	-7,787	0
Subtotal COMMERCIAL PAPER 2010 1	-	-1,415	-17,958	-0.82	-0.79	-16,021	0
% change	-	40.78	-49.34	-52.44	-53.16	-51.40	-
Total 2011 1	842,741	-272,968	-701,276	-0.15	-0.13	-610,939	-56,665
Total 2010 1	-	-146,700	-1,059,586	-0.23	-0.22	-607,010	-25,270
% change	-	86.07	-33.82	-34.78	-40.91	0.65	124.24

Amounts in thousands euros.

(1) Amount of the interests from collection rights minus those from the securities issued by the fund, plus the result of cash flow hedging (swap)

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

(4) Percentage represented by the value of the fees over total assets

(5) Value of the profit (losses) of non-current assets held for sale

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
BONDS						
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	3,288	-1,403	-1,536	3.94	2.46	1.99
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	4,291	-2,141	-1,624	3.77	2.64	1.72
AYT BONOS TESORERIA II, FTA	3,717	-3,736	0	0.89	1.84	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA	5,447	-4,647	-870	3.17	3.84	0.52
AYT CAIXA SABADELL HIPOTECARIO I, FTA	4,797	-2,522	-1,934	3.55	2.69	1.34
AYT CAIXANOVA FTPYME I, FTA	2,595	-1,178	928	3.69	3.19	-0.94
AYT CAIXANOVA HIPOTECARIO I, FTA	3,805	-1,807	-1,333	3.34	2.39	-0.19
AYT CAJA MURCIA FINANCIACION I, FTA	2,636	-783	-1,436	6.02	2.99	3.85
AYT CAJA MURCIA HIPOTECARIO I, FTA	1,857	-1,005	-325	2.52	1.66	1.02
AYT CAJAGRANADA HIPOTECARIO I, FTA	4,037	-1,677	-1,981	3.37	1.89	0.06
AYT CAJAMURCIA HIPOTECARIO II, FTA	1,996	-1,085	-365	2.54	1.58	1.11
AYT CEDULAS CAJAS GLOBAL FTA	749,575	-747,617	0	3.33	2.66	0.00
AYT CEDULAS CAJAS III FTA	91,262	-91,120	0	5.26	2.15	3.11
AYT CEDULAS CAJAS IV, FTA	75,510	-75,375	0	4.01	0.00	4.01
AYT CEDULAS CAJAS IX, FTA	94,911	-94,839	0	3.83	3.83	0.00
AYT CEDULAS CAJAS V, FTA	71,888	-71,782	0	4.68	4.67	0.00
AYT CEDULAS CAJAS VI, FTA	65,546	-65,457	0	4.01	2.03	1.98
AYT CEDULAS CAJAS VIII, FTA	1	-82,690	0	4.07	0.00	0.00
AYT CEDULAS CAJAS X, FTA	48,704	-48,581	0	2.71	2.58	0.00
AYT CEDULAS CAJAS XI, FTA	21,703	-21,521	0	1.54	1.63	0.00
AYT CEDULAS TERRITORIALES CAJAS II, FTA	11,556	-11,542	0	3.50	3.50	0.00
AYT CEDULAS TERRITORIALES CAJAS III, FTA	12,286	-12,273	0	5.51	0.00	5.51
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	16,787	-16,749	0	3.51	3.50	0.01
AYT COLATERALES GLOBAL EMPRESAS, FTA	13,225	-8,931	1,824	3.00	2.53	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	70,658	-46,086	-16,539	2.67	1.99	0.00
AYT DEUDA SUBORDINADA I, FTA	2,138	-2,148	0	1.79	1.98	0.08
AYT FONDO EOLICO, FTA	553	-507	0	1.77	1.77	0.00
AYT FTPYME I, FTA	1,655	-911	-125	4.34	3.18	1.93
AYT FTPYME II, FTA	1,582	-851	-246	2.99	2.19	0.00

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
AYT GENOVA HIPOTECARIO II, FTH	2,601	-2,148	-338	1.98	2.07	0.21
AYT GENOVA HIPOTECARIO III, FTH	3,014	-2,272	-538	2.05	1.87	0.44
AYT GENOVA HIPOTECARIO IV, FTH	3,254	-2,485	-416	2.07	1.82	0.45
AYT GENOVA HIPOTECARIO IX, FTH	6,357	-4,505	-1,774	2.07	1.71	0.08
AYT GENOVA HIPOTECARIO VI, FTH	3,412	-2,502	713	2.15	1.71	-0.04
AYT GENOVA HIPOTECARIO VII, FTH	7,677	-5,357	-1,412	2.11	1.78	0.48
AYT GENOVA HIPOTECARIO VIII, FTH	11,459	-8,405	-1,687	2.07	1.78	0.47
AYT GENOVA HIPOTECARIO X, FTH	7,056	-5,218	-1,079	2.10	1.88	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	8,447	-6,455	-1,258	2.10	1.90	0.44
AYT GENOVA HIPOTECARIO XII, FTH	5,959	-4,711	-449	1.98	2.09	0.19
AYT GOYA HIPOTECARIO II, FTA	8,965	-7,120	-1,085	2.19	2.10	0.43
AYT GOYA HIPOTECARIO III, FTA	35,598	-32,212	-2,627	2.16	2.40	0.08
AYT GOYA HIPOTECARIO IV, FTA	6,489	-4,958	22	2.18	1.88	0.29
AYT HIPOTECARIO BBK I, FTA	6,164	-4,330	-1,291	2.43	2.04	0.59
AYT HIPOTECARIO BBK II, FTA	7,198	-5,290	-58	2.36	2.02	0.53
AYT HIPOTECARIO III, FTH	1,272	-747	0	4.12	2.14	2.30
AYT HIPOTECARIO IV, FTH	1,504	-697	-213	3.28	0.64	2.96
AYT HIPOTECARIO MIXTO II, FTA	2,833	-1,372	-984	3.09	1.74	0.00
AYT HIPOTECARIO MIXTO III, FTA	2,645	-947	-853	3.78	0.47	1.37
AYT HIPOTECARIO MIXTO IV, FTA	1,937	-1,253	-203	2.27	1.76	0.71
AYT HIPOTECARIO MIXTO V, FTA	5,773	-2,736	-1,243	2.72	1.80	1.09
AYT HIPOTECARIO MIXTO, FTA	1,607	-763	-60	3.34	2.25	1.47
AYT ICO FTVPO CAIXA GALICIA I, FTA	1,776	-1,127	-608	2.54	0.82	2.13
AYT ICO FTVPO CAJA SOL, FTA	1,260	-804	-407	2.48	2.13	0.75
AYT ICO-FTVPO CAJA MURCIA, FTA	2,132	-998	-236	2.54	2.21	0.75
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	1,417	-1,135	-61	2.32	2.41	0.44
AYT ICO-FTVPO I, FTA	3,593	-2,111	-1,116	2.60	2.13	0.86
AYT ICO-FTVPO III, FTA	2,739	-1,668	-563	2.58	1.81	0.00
AYT KUTXA HIPOTECARIO I, FTA	5,279	-3,226	-566	2.37	1.68	0.85
AYT KUTXA HIPOTECARIO II, FTA	13,873	-5,656	-6,710	2.82	1.63	1.34
AYT KUTXA HIPOTECARIO III, FTA	8,478	-3,383	-4,196	2.93	1.96	1.32

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
AYT KUTXA HIPOTECARIO IV, FTA	24,233	-14,703	-5,440	2.60	2.04	0.94
AYT PRESTAMOS CONSUMO III, FTA	2,538	-681	-1,502	7.53	3.06	5.33
AYT PROMOCIONES INMOBILIARIAS II, FTA	1,101	-437	-288	3.54	1.97	-0.48
AYT PROMOCIONES INMOBILIARIAS III, FTA	1,013	-631	-271	2.52	2.11	0.72
AYT PROMOCIONES INMOBILIARIAS IV, FTA	1,494	-475	-673	3.83	1.77	-0.22
AYT SA NOSTRA FINANCIACION I, FTA	2,459	-492	-783	7.67	3.12	-0.81
AYT UNICAJA FINANCIACION I, FTA	12,771	-3,234	-6,807	6.73	2.73	4.69
AYT VPO II, FTA	1,883	-1,055	-485	2.66	2.15	-0.42
AYT.1, FTH	624	-404	0	3.09	2.33	0.00
AYT.11, FTH	1,613	-887	-74	2.94	2.18	1.03
AYT.2, FTH	327	-209	0	3	2	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	408	-260	0	7.34	2.34	-0.71
AYT.8, BARCLAYS HIPOTECARIO I, FTH	981	-714	0	2.11	1.99	0.37
BANCAJA - BVA VPO 1, FTA	4,127	-2,593	-715	2.42	1.39	1.02
BANCAJA 10, FTA	20,973	-12,518	-2,556	2.26	1.26	1.00
BANCAJA 11, FTA	16,988	-10,849	-1,872	2.23	1.33	0.89
BANCAJA 13, FTA	28,142	-19,467	-1,740	2.13	1.41	0.72
BANCAJA 3, FTA	2,696	-1,870	-225	2.40	1.49	0.91
BANCAJA 4, FTH	2,729	-1,589	-630	2.38	1.26	1.12
BANCAJA 5, FTA	3,011	-1,849	-503	2.34	1.34	1.00
BANCAJA 6, FTA	6,685	-4,249	-991	2.32	1.37	0.96
BANCAJA 7, FTA	7,837	-4,707	-1,395	2.26	1.26	1.00
BANCAJA 8, FTA	8,499	-5,225	-971	2.32	1.32	1.00
BANCAJA 9, FTA	12,434	-7,409	-1,942	2.28	1.26	1.02
BANCAJA LEASING 1, FTA	8,649	-4,927	0	2.69	1.40	1.29
BANKINTER 10, FTA	8,582	-6,546	-1,312	1.88	1.29	0.60
BANKINTER 11, FTH	4,958	-3,858	-738	1.83	1.30	0.53
BANKINTER 12, FTH	6,843	-4,940	-1,096	1.86	1.21	0.65
BANKINTER 13 FTA	10,166	-7,482	-1,608	1.87	1.29	0.58
BANKINTER 14, FTH	6,513	-5,105	-979	1.81	1.27	0.54
BANKINTER 15 FTH	10,906	-8,577	-1,532	1.86	1.35	0.51

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
BANKINTER 16, FTA	14,934	-13,170	-2,133	1.80	1.44	0.36
BANKINTER 17 FTA	7,895	-5,892	-1,198	1.90	1.34	0.56
BANKINTER 18,FTA	11,381	-9,590	130	1.69	1.35	0.34
BANKINTER 2 PYME FTA	3,029	-2,448	-354	2.01	1.42	0.59
BANKINTER 2, FTH	497	-384	0	2.02	1.46	0.56
BANKINTER 20, FTA	16,595	-11,366	-2,284	2.08	1.28	0.80
BANKINTER 3 FTPYME FTA	3,570	-2,833	-439	2.01	1.42	0.59
BANKINTER 3, FTH	3,166	-2,285	-424	2.01	1.35	0.66
BANKINTER 4 FTPYME, FTA	2,666	-1,997	-347	1.97	1.37	0.60
BANKINTER 4, FTH	3,088	-2,287	-399	1.93	1.32	0.61
BANKINTER 5, FTH	2,198	-1,564	-270	2.00	1.32	0.68
BANKINTER 6, FTA	5,300	-3,790	-731	1.97	1.30	0.67
BANKINTER 7, FTH	1,895	-1,289	-289	1.98	1.23	0.75
BANKINTER 8, FTA	4,309	-2,847	-599	2.01	1.20	0.81
BANKINTER 9, FTA	5,017	-3,337	-700	1.91	1.17	0.74
BANKINTER EMPRESAS 1, FTA	5,122	-3,675	-693	2.10	1.35	0.75
BANKINTER LEASING 1, FTA	2,093	-1,237	-522	2.61	1.36	1.25
BBVA AUTOS 1 FTA	2,614	-523	-1,133	7.03	1.14	5.89
BBVA AUTOS 2 FTA	8,983	-1,702	-3,725	6.72	1.13	5.60
BBVA CONSUMO 1, FTA	13,752	-2,276	-6,189	7.53	1.12	6.41
BBVA CONSUMO 2, FTA	19,014	-3,287	-7,521	7.48	1.11	6.37
BBVA CONSUMO 3 FTA	16,213	-3,447	-7,118	7.12	1.36	5.76
BBVA CONSUMO 4 FTA	41,152	-7,880	-25,080	8.50	1.36	7.14
BBVA CONSUMO 5, FTA	36,413	-6,887	-21,869	8.65	1.52	7.12
BBVA EMPRESAS 1, FTA	4,421	-3,006	-762	2.19	1.33	0.85
BBVA EMPRESAS 2, FTA	17,659	-12,499	-1,391	2.22	1.42	0.80
BBVA EMPRESAS 3, FTA	30,568	-13,887	-18,891	3.62	1.33	2.29
BBVA EMPRESAS 4, FTA	22,893	-10,688	-7,964	3.28	1.37	1.91
BBVA EMPRESAS 5, FTA	10,061	-5,749	-1,567	2.87	1.56	1.31
BBVA FINANZIA AUTOS 1 FTA	8,825	-1,846	-4,376	6.34	1.18	5.16
BBVA HIPOTECARIO 3, FTA	4,127	-2,216	-853	2.50	1.21	1.29

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
BBVA LEASING 1, FTA	9,779	-5,919	-2,570	2.42	1.23	1.19
BBVA RMBS 1, FTA	20,858	-11,537	-3,406	2.31	1.17	1.14
BBVA RMBS 10, FTA	1,395	-768	688	2.89	1.59	1.30
BBVA RMBS 2, FTA	42,023	-22,922	-7,231	2.36	1.17	1.19
BBVA RMBS 3, FTA	31,834	-16,611	-8,288	2.71	1.27	1.44
BBVA RMBS 4, FTA	47,482	-24,563	-14,122	2.74	1.30	1.44
BBVA RMBS 5 FTA	58,614	-29,255	-21,242	2.95	1.33	1.62
BBVA RMBS 6 FTA	58,544	-30,035	-19,785	2.89	1.36	1.53
BBVA RMBS 7, FTA	92,952	-47,191	-32,210	2.89	1.31	1.58
BBVA RMBS 8, FTA	13,540	-8,013	-3,386	2.54	1.32	1.23
BBVA RMBS 9, FTA	18,594	-9,000	-6,806	2.98	1.32	1.66
BBVA-3 FTPYME FTA	1,308	-604	-482	2.69	1.10	1.59
BBVA-4 PYME, FTA	1,580	-864	-427	2.26	1.23	1.03
BBVA-5 FTPYME, FTA	4,376	-2,226	-1,197	2.56	1.06	1.50
BBVA-6 FTPYME FTA	4,767	-2,780	-1,010	2.38	1.15	1.23
BBVA-7 FTGENCAT, FTA	1,037	-606	-267	2.32	1.26	1.06
BBVA-8 FTPYME FTA	5,775	-3,841	-1,021	2.29	1.38	0.91
BCL MUNICIPIOS I FTA	1,194	-1,055	-56	1.48	1.27	0.21
BZ HIPOTECARIO 3 FTH	734	-328	0	3.66	1.42	2.24
BZ HIPOTECARIO 4 FTH	1,008	-402	0	3.62	1.27	2.35
CAIXA PENEDES 1 TDA, FTA	8,164	-4,066	-1,407	2.72	1.25	1.47
CAIXA PENEDES 2 TDA, FTA	6,931	-3,865	-635	2.80	1.44	1.37
CAIXA PENEDES FT GENCAT 1 TDA, FTA	4,936	-3,065	-459	2.99	1.67	1.31
CAIXA PENEDES PYMES 1 TDA, FTA	4,696	-2,326	-552	2.87	1.29	1.58
CAJA INGENIEROS TDA 1, FTA	2,264	-1,785	0	1.87	1.39	0.48
CEAMI GUARANTEED BONDS I, FTA	39,656	-39,656	0	3.13	3.13	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	16,178	-16,156	0	4.51	4.50	0.01
CEDULAS TDA 13, FTA	16,858	-16,858	0	1.44	1.44	0.00
CEDULAS TDA 15, FTA	33,361	-33,361	0	3.25	3.25	0.00
CEDULAS TDA 17, FTA	30,218	-30,218	0	3.13	3.13	0.00

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
CEDULAS TDA 18, FTA	30,627	-30,629	0	3.50	3.50	0.00
CEDULAS TDA 19, FTA	33,068	-33,069	0	2.25	2.25	0.00
CEDULAS TDA 2, FTA	44,476	-44,387	0	4.50	4.50	0.00
CEDULAS TDA 20, FTA	31,334	-31,334	0	3.48	1.40	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	72,710	-72,710	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	43,411	-43,158	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	30,683	-30,683	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	57,739	-57,739	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	34,797	-34,797	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	919	-797	-109	2.34	1.93	0.41
CM BANCAJA 1, FTA	1,281	-1,303	-170	2.12	2.10	0.02
CONSUMO BANCAJA 1, FTA	2,680	-982	-742	5.34	1.48	3.86
DRIVER ESPAÑA ONE, FTA	3,753	-927	-234	4.49	2.65	1.84
EDT FTPYME PASTOR 3, FTA	1,650	-581	272	3.82	1.59	2.24
EMPRESAS BANESTO 2, FTA	9,164	-6,539	-3,342	3.00	1.00	2.53
EMPRESAS BANESTO 5, FTA	18,669	-13,707	-1,136	3.00	2.00	0.50
EMPRESAS BANESTO I FTA	4,246	-3,374	-1,600	2.00	1.00	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	3,537	-2,259	-610	2.37	1.34	1.02
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	9,397	-6,390	-1,420	2.43	1.56	0.87
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	30,714	-30,544	0	0.00	0.00	0.01
FTH BANESTO 5, FTH	13,390	-11,191	3,232	2.00	1.00	1.25
FINANCAT 1, FTA	10,079	-3,865	-3,422	6.90	2.42	4.47
FINANCIACION BANCAJA 1, FTA	5,241	-1,673	0	6.01	1.59	4.42
FINANCIACION BANESTO 1, FTA	5,143	-986	-2,431	8.00	1.00	7.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	0	3.17	2.04	1.13
FONCAIXA EMPRESAS 1, FTA	0	0	0	2.56	2.52	0.04
FONCAIXA EMPRESAS 2, FTA	0	0	0	2.95	2.38	0.57
FONCAIXA EMPRESAS 3, FTA	0	0	0	3.24	2.46	0.78
FONCAIXA FTGENCAT 3, FTA	0	0	0	2.67	1.75	0.92
FONCAIXA FTGENCAT 4, FTA	0	0	0	2.68	1.54	1.14

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
FONCAIXA FTGENCAT 5, FTA	0	0	0	2.80	1.59	1.21
FONCAIXA FTGENCAT 6, FTA	0	0	0	2.80	2.04	0.76
FONCAIXA FTGENCAT 7, FTA	0	0	0	3.15	1.88	1.28
FONCAIXA FTPYME 1, FTA	0	0	0	2.76	2.06	0.69
FONCAIXA FTPYME 2, FTA	0	0	0	2.69	2.36	0.33
FONCAIXA HIPOTECARIO 10, FTA	0	0	0	3.03	1.60	1.43
FONCAIXA HIPOTECARIO 11, FTA	0	0	0	2.43	2.33	0.10
FONCAIXA HIPOTECARIO 2, FTH	0	0	0	2.81	1.54	1.25
FONCAIXA HIPOTECARIO 3, FTH	0	0	0	2.77	1.54	1.21
FONCAIXA HIPOTECARIO 4, FTH	0	0	0	2.69	1.65	1.02
FONCAIXA HIPOTECARIO 5, FTH	0	0	0	2.60	1.50	1.08
FONCAIXA HIPOTECARIO 6, FTH	0	0	0	2.60	1.51	1.06
FONCAIXA HIPOTECARIO 7, FTH	0	0	0	2.52	1.49	1.01
FONCAIXA HIPOTECARIO 8, FTH	0	0	0	2.55	1.57	0.98
FONCAIXA HIPOTECARIO 9, FTA	0	0	0	2.79	1.58	1.20
FONCAIXA ICO-FTVPO 1, FTA	0	0	0	2.51	2.08	0.42
FONCAIXA LEASINGS 1, FTA	0	0	0	3.26	2.49	0.77
FTA FTPYME SANTANDER 1	4,764	-3,414	-61	3.00	1.00	2.98
FTA FTPYME SANTANDER 2	4,919	-3,604	3	2.00	1.00	0.82
FTA SANTANDER AUTO 1	160	-152	1	0.00	0.00	0.02
FTA SANTANDER CONSUMER SPAIN AUTO 06	6,657	-1,557	-2,341	7.00	1.00	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	19,519	-5,243	-8,537	7.00	1.00	5.75
FTA SANTANDER EMPRESAS 2	5,433	-4,618	-826	2.00	1.00	0.67
FTA SANTANDER EMPRESAS 4	15,653	-11,345	-577	2.00	1.00	3.01
FTA SANTANDER EMPRESAS 5	9,146	-8,884	167	2.00	1.00	0.63
FTA SANTANDER EMPRESAS 7	11,909	-11,518	1,038	3.00	1.00	0.93
FTA SANTANDER EMPRESAS 8, FTA	85,752	-49,653	2,766	3.00	1.00	1.00
FTA SANTANDER EMPRESAS 9, FTA	42,703	-23,619	6,868	4.00	1.00	1.00
FTA SANTANDER FINANCIACION 1	6,347	-2,949	-297	4.00	1.00	2.78
FTA SANTANDER FINANCIACION 2	7,029	-3,553	-1,455	7.00	1.00	5.12
FTA SANTANDER FINANCIACION 3	6,979	-3,417	94	5.00	1.00	4.41

Interest margin and results of financial transactions during the first half of the year - Public ABS

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FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
FTA SANTANDER FINANCIACION 4	32,659	-11,677	-11,890	9.00	1.00	6.46
FTA SANTANDER FINANCIACION 5	1,375	0	0	8.00	0.00	0.65
FTA SANTANDER HIPOTECARIO 2	11,185	-7,687	778	2.00	1.00	1.00
FTA SANTANDER HIPOTECARIO 3	19,868	-13,869	-124	2.00	1.00	1.13
FTA SANTANDER HIPOTECARIO 4	8,570	-7,469	480	2.00	1.00	3.33
FTA SANTANDER HIPOTECARIO 6	10,410	-10,509	2,379	2.00	1.00	5.55
FTA SANTANDER PUBLICO 1	3,811	-2,770	-1,229	2.00	1.00	0.86
FTA UCI 11	4,120	-1,863	0	3.00	1.00	1.20
FTA UCI 14	12,731	-4,563	0	3.00	1.00	1.79
FTA UCI 16	21,574	-8,073	0	3.00	1.00	1.74
FTA UCI 18	21,629	-10,420	-2,496	3.00	1.00	2.30
FTA UCI 6	816	-461	0	3.00	1.00	0.94
FTA UCI 7	981	-523	0	3.00	1.00	1.95
FTA UCI 8	1,345	-668	0	3.00	1.00	0.00
FTA UCI 9	3,468	-1,895	0	3.00	1.00	2.25
FTA, HIPOTEBANSA 11	2,913	-2,171	0	2.00	1.00	0.77
FTA, HIPOTEBANSA X	2,150	-1,339	-305	2.00	1.00	1.12
FTA, SANTANDER CONSUMER SPAIN 08-1	8,680	-2,257	-4,813	9.00	1.00	7.27
FTA, SANTANDER EMPRESAS 1	5,458	-3,896	180	2.00	1.00	1.75
FTA, SANTANDER EMPRESAS 3	10,557	-7,677	106	2.00	1.00	0.77
FTA, UCI 15	13,952	-5,371	0	3.00	1.00	1.64
FTA, UCI 17	18,455	-6,936	-2,125	3.00	1.00	4.50
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	121,742	-111,095	0	5.69	5.29	0.41
FTH UCI 10	2,436	-1,292	0	2.00	1.00	1.27
FTH UCI 12	5,844	-2,494	0	3.00	1.00	1.40
FTH UCI 5	383	-208	0	3.00	1.00	1.37
FTH, BANESTO 4	4,976	-3,110	-778	3.00	1.00	1.17
FTH, HIPOCAT 3	605	-259	-236	3.58	1.67	1.91
FTH, HIPOTEBANSA IX	799	-463	-80	2.00	1.00	2.30
FTPYME BANCAJA 2 FTA	651	-393	-144	2.29	1.30	0.99

Interest margin and results of financial transactions during the first half of the year - Public ABS

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FTPYME BANCAJA 3 FTA	1,328	-641	-427	2.53	1.28	1.24
FTPYME BANCAJA 6 FTA	4,244	-2,655	-389	2.63	1.64	0.98
FTPYME TDA 5, FTA	358	-194	-94	3.05	1.52	1.53
FTPYME TDA 6, FTA	442	-214	-135	2.88	1.19	1.69
FTPYME TDA 7, FTA	1,742	-1,252	-377	2.83	1.72	1.11
FTPYME TDA BANCA MARCH, FTA	493	-282	-114	3.46	1.92	1.54
FTPYME TDA CAM 2, FTA	1,615	-831	-305	2.39	1.19	1.21
FTPYME TDA CAM 4, FTA	6,114	-4,062	-1,657	2.39	1.42	0.97
FTPYME TDA CAM 7, FTA	7,917	-5,371	-614	2.28	1.52	0.76
FTPYME TDA CAM 9, FTA	11,455	-3,576	0	3.18	1.49	1.70
FTPYME TDA SABADELL 2, FTA	1,163	-533	-468	3.29	1.38	1.91
GAT FTGENCAT 2005, FTA	1,519	-790	-396	2.72	1.59	1.13
GAT FTGENCAT 2006, FTA	1,468	-985	-385	2.73	2.01	0.72
GAT FTGENCAT 2007, FTA	3,600	-2,480	-874	2.82	2.13	0.69
GAT FTGENCAT 2008, FTA	5,627	-3,917	-439	2.84	2.00	0.83
GAT FTGENCAT 2009, FTA	6,392	-1,997	0	2.95	1.87	1.08
GAT ICO-FTVPO 1, FTH	3,860	-2,941	-652	2.56	2.22	0.34
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	0	3.45	1.51	1.93
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	0	3.50	3.09	0.41
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	0	3.13	2.05	1.08
GC FTGENCAT SABADELL 1, FTA	0	0	0	3.00	1.60	1.40
GC FTPYME PASTOR 4, FTA	0	0	0	3.58	1.69	1.89
GC FTPYME PASTOR 6, FTA	0	0	0	3.94	2.38	1.56
GC FTPYME SABADELL 4, FTA	0	0	0	3.09	1.62	1.48
GC FTPYME SABADELL 5, FTA	0	0	0	2.93	1.49	1.44
GC FTPYME SABADELL 6, FTA	0	0	0	3.01	1.51	1.50
GC FTPYME SABADELL 8, FTA	0	0	0	3.70	2.72	0.98
GC PASTOR HIPOTECARIO 5, FTA	0	0	0	3.15	1.78	1.37
GC SABADELL 1, FTH	0	0	0	3.02	1.68	1.34
GC SABADELL EMPRESAS 2, FTA	0	0	0	2.90	2.14	0.76
GC SABADELL EMPRESAS 4, FTA	0	0	0	2.91	2.30	0.61

Interest margin and results of financial transactions during the first half of the year - Public ABS

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FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
HIPOCAT 10, FTA	10,546	-6,729	-1,971	2.73	1.64	1.09
HIPOCAT 11, FTA	11,899	-6,445	-2,320	2.77	1.64	1.13
HIPOCAT 14, FTA	7,153	-4,747	-1,016	2.97	2.18	0.79
HIPOCAT 15, FTA	10,405	-6,832	-1,225	2.41	1.65	0.76
HIPOCAT 16, FTA	8,019	-5,467	-196	2.38	1.80	0.58
HIPOCAT 17, FTA	9,464	-5,774	-353	2.36	1.86	0.50
HIPOCAT 18, FTA	7,437	-5,149	0	2.37	1.69	0.68
HIPOCAT 19, FTA	8,232	-2,894	0	2.64	1.62	1.02
HIPOCAT 20, FTA	11,210	-3,817	0	2.78	1.62	1.16
HIPOCAT 4, FTA	1,126	-507	-380	3.39	1.81	1.58
HIPOCAT 5, FTA	2,795	-1,209	-1,015	3.36	1.61	1.75
HIPOCAT 6, FTA	3,937	-1,783	-1,316	3.19	1.81	1.38
HIPOCAT 7, FTA	7,102	-3,478	-1,824	2.89	1.54	1.35
HIPOCAT 8, FTA	8,996	-4,292	-2,230	2.82	1.63	1.19
HIPOCAT 9, FTA	6,293	-3,662	-1,153	2.59	1.62	0.97
ICO MEDIACION I AYT, FTA	15,117	-11,026	-1,918	1.36	1.01	0.09
ICO MEDIACION II AYT FTA	187,930	-119,970	11,051	1.70	2.31	0.49
IM BANCO POPULAR FTPYME 1, FTA	5,439	-1,886	-2,711	3.95	1.53	2.32
IM BANCO POPULAR FTPYME 2, FTA	9,255	-4,251	-3,962	3.90	1.88	1.99
IM BANCO POPULAR MBS 1, FTA	71,202	-32,063	-28,096	3.41	1.67	1.73
IM BANCO POPULAR MBS 2, FTA	10,188	-5,252	-2,821	3.32	1.98	0.90
IM BANKOA MBS 1, FTA	4,561	-3,370	-224	2.24	1.85	0.39
IM BCG RMBS 1, FTA	3,411	-2,643	-231	2.05	1.81	0.24
IM CAJA LABORAL 1, FTA	5,907	-3,800	-744	2.43	1.58	0.85
IM CAJA LABORAL 2, FTA	5,759	-3,966	-841	2.38	1.71	0.66
IM CAJA LABORAL EMPRESAS 1, FTA	1,101	-483	0	2.53	1.60	0.94
IM CAJAMAR 1, FTA	2,131	-1,032	-665	2.99	1.64	1.34
IM CAJAMAR 3, FTA	9,738	-4,420	-3,128	3.07	1.69	1.35
IM CAJAMAR 4, FTA	9,395	-4,407	-3,101	3.03	1.74	1.27
IM CAJAMAR 5, FTA	11,363	-5,491	-3,867	3.13	1.81	1.32
IM CAJAMAR 6, FTA	24,029	-12,542	-9,020	3.23	1.61	1.60

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IM CAJAMAR EMPRESAS 1, FTA	9,035	-4,614	0	3.36	1.99	1.32
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	3,636	-2,268	-871	3.40	2.19	1.18
IM CAJAMAR EMPRESAS 3, FTA	7,896	-4,265	-2,347	3.48	2.10	1.35
IM CAJASTUR MBS 1, FTA	6,211	-4,115	-1,084	2.22	1.65	0.57
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	42,585	-42,500	0	4.26	4.25	0.01
IM CEDULAS 10, FTA	29,315	-29,250	0	4.51	4.50	0.01
IM CEDULAS 14, FTA	19,560	-19,500	0	3.26	3.25	0.01
IM CEDULAS 15, FTA	30,881	-30,800	0	3.86	3.85	0.01
IM CEDULAS 2, FTA	33,261	-33,188	0	4.51	4.50	0.01
IM CEDULAS 3, FTA	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	39,010	-38,906	0	3.76	3.75	0.01
IM CEDULAS 5, FTA	21,938	-21,875	0	3.51	3.50	0.01
IM CEDULAS 7, FTA	25,063	-25,000	0	4.01	4.00	0.01
IM CEDULAS 9, FTA	27,158	-27,094	0	4.26	4.25	0.01
IM CERES 1 CAJAMAR, FTA	911	-666	0	3.17	2.43	0.72
IM CERES 2 CAJAMAR, FTA	1,594	-908	0	3.00	1.55	1.42
IM FTGENCAT SABADELL 2, FTA	4,034	-1,692	-1,560	3.08	1.43	1.64
IM FTGENCAT SABADELL 3, FTA	2,237	-1,187	-691	3.35	1.98	1.31
IM FTGENCAT SABADELL 4, FTA	4,436	-2,638	-1,357	3.44	2.09	1.32
IM FTPYME SABADELL 3, FTA	1,545	-645	-588	3.12	1.44	1.65
IM FTPYME SABADELL 7, FTA	7,535	-4,851	-2,023	3.23	2.20	1.02
IM GOYA HIPOTECARIO I, FTA	12,278	-8,773	-13,670	2.21	1.59	0.62
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	7,558	-3,638	-756	3.71	2.00	1.56
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	23,076	-25,033	4,594	3.78	2.92	0.83
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	24,983	-11,622	0	4.22	2.24	1.98
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	10,470	-7,920	8,746	6.50	2.58	3.63
IM GRUPO BANCO POPULAR FTPYME I FTA	10,192	-4,463	-907	3.68	1.87	1.70
IM GRUPO BANCO POPULAR FTPYME II, FTA	6,757	-3,912	-2,624	3.44	1.83	1.46
IM GRUPO BANCO POPULAR LEASING 2, FTA	383	-1,240	0	3.93	2.38	1.55
IM PASTOR 2, FTH	3,960	-2,353	-1,063	2.68	1.79	0.88
IM PASTOR 3, FTH	5,483	-2,595	-2,399	3.18	1.68	1.44

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IM PASTOR 4, FTA	6,586	-3,203	-1,483	3.06	1.68	1.32
IM PRESTAMOS FONDOS CEDULAS, FTA	2,269	-1,924	-463	1.81	1.53	0.75
IM SABADELL EMPRESAS 1, FTA	5,022	-3,177	-1,144	3.09	2.00	1.07
IM SABADELL EMPRESAS 3, FTA	13,258	-8,746	-4,908	3.03	1.97	1.03
IM SABADELL EMPRESAS 5, FTA	8,629	-5,491	-2,472	3.85	2.28	1.44
IM SABADELL RMBS 2, FTA	14,753	-8,294	-4,336	3.03	1.83	1.20
IM SABADELL RMBS 3, FTA	17,452	-8,819	-7,142	3.26	1.91	1.34
IM TERRASSA 1 FTGENCAT FTA	1,167	-568	-423	2.89	1.67	1.22
IM TERRASSA MBS 1, FTA	3,778	-1,757	-1,383	2.81	1.55	1.25
INTERMONEY MASTER CEDULAS, FTA	29,045	-28,962	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS I, FTA	6,869	-6,596	-102	2.32	2.98	0.09
MADRID ACTIVOS CORPORATIVOS III, FTA	7,763	-4,015	25,872	1.85	2.47	0.00
MADRID ACTIVOS CORPORATIVOS IV, FTA	12,973	-9,439	6,497	2.91	4.87	0.09
MADRID CONSUMO I, FTA	14,790	-2,534	-2,156	6.84	1.45	5.39
MADRID CONSUMO II, FTA	18,924	-7,581	-1,753	7.22	3.65	3.57
MADRID FTPYME I, FTA	13,492	-11,803	0	2.49	2.97	-0.49
MADRID ICO-FTVPO I, FTA	2,644	-1,563	-270	2.20	1.50	0.70
MADRID RESIDENCIAL I, FTA	7,870	-3,614	-1,005	2.19	1.45	0.74
MADRID RESIDENCIAL II, FTA	6,681	-3,422	-447	2.17	1.44	0.73
MADRID RMBS I, FTA	14,218	-7,774	-2,373	2.42	1.27	1.15
MADRID RMBS II, FTA	12,549	-6,922	-2,296	2.41	1.27	1.14
MADRID RMBS III FTA	22,323	-13,229	-3,171	2.35	1.34	1.01
MADRID RMBS IV, FTA	16,981	-11,591	-2,658	2.24	1.45	0.79
MBS BANCAJA 1 FTA	1,883	-1,084	-424	2.40	1.25	1.15
MBS BANCAJA 2, FTA	3,551	-2,320	-392	2.28	1.37	0.92
MBS BANCAJA 3, FTA	4,706	-2,818	-744	2.31	1.23	1.08
MBS BANCAJA 4, FTA	13,392	-8,024	-1,605	2.27	1.27	1.00
MBS BANCAJA 6, FTA	9,851	-6,699	0	2.22	1.42	0.80
MBS BANCAJA 7, FTA	9,766	-7,038	0	2.51	1.56	0.95
MBS BANCAJA 8, FTA	5,678	-3,554	0	2.57	1.56	1.01
MBSCAT 1, FTA	10,185	-5,281	-2,201	2.79	1.75	1.04

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
MBSCAT 2, FTA	6,204	-1,650	0	2.82	1.64	1.18
MBSCAT 3, FTA	21,147	-8,281	0	2.67	1.65	1.02
PROGRAMA CEDULAS TDA, FTA	187,519	-187,519	0	3.74	3.74	0.00
PYME BANCAJA 5, FTA	1,913	-2,027	-304	1.98	1.74	0.24
PYME BANCAJA 7, FTA	5,322	-4,423	-816	2.12	1.58	0.54
PYME BANCAJA 8, FTA	3,975	-2,602	0	2.42	1.40	1.02
PYME VALENCIA 1, FTA	3,073	-2,545	-36	2.33	1.67	0.66
PYME VALENCIA 2, FTA	3,529	-2,287	0	2.54	1.43	1.11
PYMECAT 2 FTPYME, FTA	2,982	-2,176	-286	2.61	2.06	0.55
PYMECAT 3 FTPYME, FTA	11,688	-4,448	0	4.03	2.31	1.72
PYMES BANESTO 2, FTA	4,834	-2,683	-798	3.00	1.00	0.81
RURAL HIPOTECARIO GLOBAL I, FTA	7,255	-3,923	-2,324	2.80	1.34	1.46
RURAL HIPOTECARIO II FTH	519	-274	0	2.92	1.37	1.56
RURAL HIPOTECARIO III FTH	1,017	-517	0	2.86	1.25	1.60
RURAL HIPOTECARIO IV FTH	1,784	-982	0	2.73	1.33	1.41
RURAL HIPOTECARIO IX, FTA	13,945	-7,186	-4,022	2.77	1.27	1.50
RURAL HIPOTECARIO V FTA	2,846	-1,664	0	2.44	1.27	1.17
RURAL HIPOTECARIO VI, FTA	5,267	-2,535	-1,660	2.84	1.23	1.61
RURAL HIPOTECARIO VII, FTA	7,107	-3,279	-2,399	2.86	1.14	1.72
RURAL HIPOTECARIO VIII, FTA	10,719	-5,179	-3,608	2.90	1.24	1.65
RURAL HIPOTECARIO X, FTA	21,826	-10,888	-7,140	2.89	1.33	1.56
RURAL HIPOTECARIO XI, FTA	26,024	-13,393	-8,409	2.79	1.29	1.49
RURAL HIPOTECARIO XII, FTA	11,155	-6,092	-3,167	2.64	1.31	1.33
RURALPYME 1 FTPYME FTA	577	-337	-150	3.10	1.55	1.55
RURALPYME 2 FTPYME FTA	3,091	-1,959	-781	3.12	1.59	1.53
SANTANDER CONSUMER SPAIN 09-1, FTA	14,579	-4,611	-7,505	8.00	1.00	6.54
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	19,876	-5,926	-9,086	8.00	2.00	2.50
SANTANDER EMPRESAS 6, FTA	12,595	-14,339	1,566	2.00	1.00	0.39
SANTANDER HIPOTECARIO I, FTA	7,406	-5,015	64	2.00	1.00	0.75
SOL-LION, FTA	38,233	-29,198	-515	1.93	1.43	0.49
TDA 11, FTH	1,094	-616	0	2.80	1.43	1.37

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
TDA 12, FTH	1,237	-548	0	3.54	1.42	2.12
TDA 13 - MIXTO, FTA	982	-514	0	2.94	1.41	0.00
TDA 14 - MIXTO, FTA	2,222	-976	0	3.56	1.43	0.00
TDA 15 - MIXTO, FTA	1,716	-943	0	2.69	1.32	0.00
TDA 16 - MIXTO, FTA	1,954	-970	0	2.97	1.35	0.00
TDA 17 - MIXTO, FTA	1,940	-796	0	3.64	1.32	0.00
TDA 18 - MIXTO, FTA	1,714	-973	0	2.58	1.35	0.00
TDA 19 - MIXTO, FTA	2,960	-1,574	-642	2.82	1.36	1.46
TDA 20 - MIXTO, FTA	2,068	-1,134	-405	2.51	1.28	0.00
TDA 21, FTA	3,040	-1,634	-123	3.16	0.00	0.00
TDA 22 - MIXTO, FTA	2,839	-1,517	-835	2.94	1.44	0.00
TDA 23, FTA	5,240	-2,182	-2,058	3.02	1.13	1.89
TDA 24, FTA	3,803	-1,643	-1,616	3.40	1.23	2.17
TDA 25, FTA	2,327	-1,089	-957	3.80	1.23	2.57
TDA 26 - MIXTO, FTA	5,968	-3,090	-2,184	2.79	1.30	0.00
TDA 27, FTA	8,028	-4,017	-2,461	2.87	1.25	1.62
TDA 28, FTA	4,354	-2,658	-1,325	3.23	1.39	1.84
TDA 29, FTA	6,818	-3,708	-1,678	2.61	1.30	1.31
TDA 30, FTA	4,007	-2,340	-1,069	2.64	1.45	1.18
TDA 31, FTA	2,949	-1,626	-707	2.87	1.42	1.46
TDA 8, FTH	219	-142	0	2.24	1.33	0.91
TDA 9, FTH	409	-265	0	2.27	1.35	0.91
TDA CAJAMAR 2, FTA	6,559	-3,046	-2,192	2.98	1.25	1.73
TDA CAM 1, FTA	3,901	-2,064	-949	2.65	1.29	1.36
TDA CAM 10, FTA	11,928	-6,826	-1,699	2.47	1.41	1.06
TDA CAM 11, FTA	16,134	-13,131	-215	2.32	1.74	0.58
TDA CAM 12, FTA	18,547	-15,312	-57	2.28	1.73	0.54
TDA CAM 2, FTA	4,263	-2,315	-926	2.58	1.34	1.24
TDA CAM 3, FTA	4,869	-2,634	-921	2.63	1.34	1.29
TDA CAM 4, FTA	10,714	-5,162	-2,382	2.50	1.12	1.38
TDA CAM 5, FTA	13,438	-6,868	-2,464	2.40	1.20	1.19

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
TDA CAM 6, FTA	9,286	-4,661	-1,999	2.49	1.22	1.27
TDA CAM 7, FTA	13,459	-6,983	-2,231	2.40	1.21	1.19
TDA CAM 8, FTA	13,584	-7,309	-2,456	2.38	1.23	1.15
TDA CAM 9, FTA	12,317	-7,096	-2,086	2.43	1.35	1.08
TDA CCM CONSUMO 1, FTA	2,482	-850	-878	5.20	1.51	3.69
TDA CCM EMPRESAS 1, FTA	1,248	-1,023	-200	4.35	2.25	2.10
TDA CORPORATIVOS I, FTA	5,625	-6,054	-76	1.65	1.81	-0.16
TDA EMPRESAS 1, FTA	3,364	-1,646	0	3.71	1.79	1.92
TDA EMPRESAS 2, FTA	3,855	-1,606	0	4.21	1.74	2.47
TDA FTPYME PASTOR 9, FTA	8,048	-4,438	0	3.80	2.06	1.74
TDA IBERCAJA 1, FTA	2,653	-1,568	-462	2.48	1.39	1.09
TDA IBERCAJA 2, FTA	5,360	-3,162	-823	2.21	1.24	0.97
TDA IBERCAJA 3, FTA	6,420	-3,835	-1,135	2.13	1.20	0.93
TDA IBERCAJA 4, FTA	9,283	-5,872	-1,451	2.35	1.25	1.10
TDA IBERCAJA 5, FTA	8,922	-5,550	-1,371	2.08	1.24	0.84
TDA IBERCAJA 6, FTA	13,113	-9,431	-2,423	2.09	1.45	0.64
TDA IBERCAJA 7, FTA	19,227	-14,822	-2,136	1.96	1.43	0.53
TDA IBERCAJA ICO-FTVPO, FTH	4,522	-3,599	-846	2.55	1.70	0.85
TDA PASTOR 1, FTA	1,551	-901	-222	2.35	1.34	1.02
TDA PASTOR CONSUMO 1, FTA	2,717	-620	-1,695	7.14	1.28	5.86
TDA SA NOSTRA EMPRESAS 1, FTA	1,298	-1,035	-272	2.41	1.84	0.57
TDA SA NOSTRA EMPRESAS 2, FTA	2,734	-1,882	-587	2.50	1.63	0.87
TDA TARRAGONA 1, FTA	4,613	-2,671	-1,304	3.05	1.64	1.41
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	2,599	-1,327	-834	2.76	1.39	1.37
UNICAJA AYT EMPRESAS I, FTA	2,383	-1,341	-54	3.11	2.25	-0.28
UNICAJA TDA VPO, FTA	2,499	-1,292	-1,089	2.55	1.43	1.12
VAL BANCAJA 1, FTA	2,933	-2,099	0	2.06	1.38	0.68
VALENCIA HIPOTECARIO 1, FTA	2,076	-1,156	-476	2.44	1.23	1.21
VALENCIA HIPOTECARIO 2, FTH	5,361	-3,332	-689	2.22	1.25	0.96
VALENCIA HIPOTECARIO 3, FTA	6,234	-3,868	-733	2.16	1.20	0.96
VALENCIA HIPOTECARIO 4, FTA	7,774	-6,559	-661	2.06	1.60	0.45

Interest margin and results of financial transactions during the first half of the year - Public ABS

TABLE B.1.1

FUND	COLLECTION RIGHTS INT (1)	DEBENTURES INT (2)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (3)	INTEREST RATE DEBENTURES (4)	EXCESS SPREAD (%)
VALENCIA HIPOTECARIO 5, FTA	4,749	-3,239	-327	2.10	1.36	0.74
Subtotal BONDS 2011 1	5,946,740	-4,522,054	-587,656	3.06	2.10	0.83
Subtotal BONDS 2010 1	6,353,347	-3,961,361	-	2.92	-	1.04
% change	-6.41	14.15	-	4.79	-	-20.19
COMMERCIAL PAPER						
AYT AUTOMOCION II COFIBER E.F.C., FTA	1	-353	0	0.00	0.00	0.00
FTA SANTANDER 2	22,449	-16,386	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2011 1	22,450	-16,739	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2010 1	27,939	-12,331	-	0.00	-	0.00
% change	-19.65	35.75	-	-	-	-
Total 2011 1	5,969,190	-4,538,793	-587,656	3.05	2.09	0.82
Total 2010 1	6,381,286	-3,973,692	-	2.91	0.00	1.04
% change	-6.46	14.22	-	4.81	-	-21.15

Amounts in thousands euros.

(1) Value of the collection rights interests

(2) Value of the interests for debentures and other tradeable securities

(3) Weighted average year-on-year interest rate of the assets

(4) Weighted average year-on-year interest rate of issued liabilities

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE				
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT			
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)	
BONDS						
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	-22	0	0	0	-1	
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-27	-250	0	0	-1	
AYT BONOS TESORERIA II, FTA	0	0	0	0	0	
AYT CAIXA GALICIA EMPRESAS I, FTA	-36	-3,866	0	0	-61	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-35	-608	0	0	-3	
AYT CAIXANOVA FTPYME I, FTA	-17	-4,589	0	0	-3	
AYT CAIXANOVA HIPOTECARIO I, FTA	-24	-653	0	562	0	
AYT CAJA MURCIA FINANCIACION I, FTA	-9	-533	0	353	0	
AYT CAJA MURCIA HIPOTECARIO I, FTA	-15	-490	0	388	0	
AYT CAJAGRANADA HIPOTECARIO I, FTA	-27	-1,421	0	616	0	
AYT CAJAMURCIA HIPOTECARIO II, FTA	-17	-426	0	646	0	
AYT CEDULAS CAJAS GLOBAL FTA	0	-1,079	0	360	0	
AYT CEDULAS CAJAS III FTA	0	-52	0	944	0	
AYT CEDULAS CAJAS IV, FTA	0	-17	0	345	0	
AYT CEDULAS CAJAS IX, FTA	0	-11	0	284	0	
AYT CEDULAS CAJAS V, FTA	0	-1	0	281	0	
AYT CEDULAS CAJAS VI, FTA	0	-6	0	283	0	
AYT CEDULAS CAJAS VIII, FTA	0	-3	3	236	0	
AYT CEDULAS CAJAS X, FTA	0	-76	0	968	0	
AYT CEDULAS CAJAS XI, FTA	0	-139	0	26	0	
AYT CEDULAS TERRITORIALES CAJAS II, FTA	0	-1	0	0	0	
AYT CEDULAS TERRITORIALES CAJAS III, FTA	0	0	0	0	0	
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	0	-1	0	0	0	
AYT COLATERALES GLOBAL EMPRESAS, FTA	-94	-1,747	0	826	-18	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-421	-3,017	0	9,563	-23	
AYT DEUDA SUBORDINADA I, FTA	0	-5	0	0	0	
AYT FONDO EOLICO, FTA	0	-46	0	18	0	

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT FTPYME I, FTA	-18	-1,390	0	0	-2
AYT FTPYME II, FTA	-18	-6	0	0	-28
AYT GENOVA HIPOTECARIO II, FTH	-30	0	0	0	-1
AYT GENOVA HIPOTECARIO III, FTH	-32	-107	0	691	0
AYT GENOVA HIPOTECARIO IV, FTH	-36	-151	0	330	0
AYT GENOVA HIPOTECARIO IX, FTH	-67	0	0	0	0
AYT GENOVA HIPOTECARIO VI, FTH	-37	-108	0	0	-8
AYT GENOVA HIPOTECARIO VII, FTH	-82	-811	0	3,761	0
AYT GENOVA HIPOTECARIO VIII, FTH	-124	-517	0	1,978	0
AYT GENOVA HIPOTECARIO X, FTH	-77	0	0	187	0
AYT GENOVA HIPOTECARIO XI, FTH	-91	0	0	0	-11
AYT GENOVA HIPOTECARIO XII, FTH	-64	0	0	0	0
AYT GOYA HIPOTECARIO II, FTA	-97	0	0	0	0
AYT GOYA HIPOTECARIO III, FTA	-225	-1,952	0	2,570	0
AYT GOYA HIPOTECARIO IV, FTA	-55	0	0	0	-27
AYT HIPOTECARIO BBK I, FTA	-64	-965	0	483	0
AYT HIPOTECARIO BBK II, FTA	-83	-1,373	0	1,143	0
AYT HIPOTECARIO III, FTH	-18	-475	0	872	0
AYT HIPOTECARIO IV, FTH	-18	-640	0	243	0
AYT HIPOTECARIO MIXTO II, FTA	-25	-437	0	362	0
AYT HIPOTECARIO MIXTO III, FTA	-18	-1,071	0	3,462	0
AYT HIPOTECARIO MIXTO IV, FTA	-23	-353	0	244	0
AYT HIPOTECARIO MIXTO V, FTA	-51	-1,131	0	566	0
AYT HIPOTECARIO MIXTO, FTA	-18	-834	0	0	0
AYT ICO FTVPO CAIXA GALICIA I, FTA	-20	0	0	0	-31
AYT ICO FTVPO CAJA SOL, FTA	-16	0	0	0	-2
AYT ICO-FTVPO CAJA MURCIA, FTA	-18	-711	0	504	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-19	-122	0	0	-3

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT ICO-FTVPO I, FTA	-35	-76	0	0	-5
AYT ICO-FTVPO III, FTA	-35	-341	0	430	0
AYT KUTXA HIPOTECARIO I, FTA	-61	-724	0	1,389	0
AYT KUTXA HIPOTECARIO II, FTA	-89	-7,165	0	8,972	0
AYT KUTXA HIPOTECARIO III, FTA	-39	0	0	0	-22
AYT KUTXA HIPOTECARIO IV, FTA	-111	-1,984	0	0	-77
AYT PRESTAMOS CONSUMO III, FTA	-19	0	0	0	-1
AYT PROMOCIONES INMOBILIARIAS II, FTA	-16	-41	0	0	-3
AYT PROMOCIONES INMOBILIARIAS III, FTA	-17	0	0	0	-1
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-17	0	0	0	-4
AYT SA NOSTRA FINANCIACION I, FTA	-8	-829	0	0	0
AYT UNICAJA FINANCIACION I, FTA	-36	-716	0	0	-6
AYT VPO II, FTA	-22	-10	0	0	-3
AYT.1, FTH	-23	-216	0	575	0
AYT.11, FTH	-19	-499	0	474	0
AYT.2, FTH	-25	-108	0	321	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-19	-9	0	0	0
AYT.8, BARCLAYS HIPOTECARIO I, FTH	-13	-308	0	0	0
BANCAJA - BVA VPO 1, FTA	-27	-705	354	0	0
BANCAJA 10, FTA	-97	-5,243	25,028	0	-3,397
BANCAJA 11, FTA	-75	0	11,509	0	-10,754
BANCAJA 13, FTA	-100	-2,548	7,288	0	-5,734
BANCAJA 3, FTA	-30	-570	571	0	0
BANCAJA 4, FTH	-27	-464	463	0	0
BANCAJA 5, FTA	-30	-590	782	0	0
BANCAJA 6, FTA	-65	-1,280	2,805	0	0
BANCAJA 7, FTA	-62	-1,452	4,279	0	0
BANCAJA 8, FTA	-63	-1,765	14,777	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANCAJA 9, FTA	-75	-1,248	18,207	0	-274
BANCAJA LEASING 1, FTA	-45	0	0	0	-3
BANKINTER 10, FTA	-74	-770	2,413	0	0
BANKINTER 11, FTH	-50	-329	763	0	0
BANKINTER 12, FTH	-65	-726	3,807	0	0
BANKINTER 13 FTA	-75	0	4,335	0	-164
BANKINTER 14, FTH	-57	-327	604	0	0
BANKINTER 15 FTH	-70	-289	3,593	0	0
BANKINTER 16, FTA	-74	0	733	0	-1,320
BANKINTER 17 FTA	-61	-169	1,455	0	0
BANKINTER 18,FTA	-69	-1,098	2,618	0	0
BANKINTER 2 PYME FTA	-28	0	432	0	-349
BANKINTER 2, FTH	-10	-109	167	0	0
BANKINTER 20, FTA	-72	-2,661	1,578	0	0
BANKINTER 3 FTPYME FTA	-28	0	813	0	-21
BANKINTER 3, FTH	-36	-420	420	0	0
BANKINTER 4 FTPYME, FTA	-22	0	180	0	-271
BANKINTER 4, FTH	-37	-375	375	0	0
BANKINTER 5, FTH	-26	-320	319	0	0
BANKINTER 6, FTA	-61	-658	619	0	0
BANKINTER 7, FTH	-20	-190	432	0	0
BANKINTER 8, FTA	-45	-622	680	0	0
BANKINTER 9, FTA	-51	-659	1,304	0	0
BANKINTER EMPRESAS 1, FTA	-37	0	45	0	-177
BANKINTER LEASING 1, FTA	-15	0	0	0	-39
BBVA AUTOS 1 FTA	-19	0	5,793	0	-5,621
BBVA AUTOS 2 FTA	-25	0	15,599	0	-15,598
BBVA CONSUMO 1, FTA	-32	0	18,618	0	-18,617

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA CONSUMO 2, FTA	-46	0	19,865	0	-19,864
BBVA CONSUMO 3 FTA	-36	0	6,086	0	-6,086
BBVA CONSUMO 4 FTA	-79	0	0	0	0
BBVA CONSUMO 5, FTA	-68	-5,607	1,412	0	0
BBVA EMPRESAS 1, FTA	-32	0	19	0	-20
BBVA EMPRESAS 2, FTA	-101	0	416	0	-416
BBVA EMPRESAS 3, FTA	-99	0	0	0	0
BBVA EMPRESAS 4, FTA	-73	0	0	0	0
BBVA EMPRESAS 5, FTA	-42	-2,663	1,431	0	0
BBVA FINANZIA AUTOS 1 FTA	-23	0	8,401	0	-8,528
BBVA HIPOTECARIO 3, FTA	-31	-947	11,895	0	0
BBVA LEASING 1, FTA	-64	0	0	0	0
BBVA RMBS 1, FTA	-90	0	15,150	0	-6,110
BBVA RMBS 10, FTA	-4	-1,305	1,305	0	0
BBVA RMBS 2, FTA	-134	-2,411	39,798	0	-489
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,314
BBVA RMBS 4, FTA	-134	0	21,927	0	-13,135
BBVA RMBS 5 FTA	-139	0	7,025	0	-7,024
BBVA RMBS 6 FTA	-136	-2,717	14,531	0	0
BBVA RMBS 7, FTA	-169	-10,799	19,766	0	0
BBVA RMBS 8, FTA	-69	-1,793	606	0	0
BBVA RMBS 9, FTA	-70	-2,335	1,000	0	0
BBVA-3 FTPYME FTA	-17	-119	1,223	0	0
BBVA-4 PYME, FTA	-17	0	798	0	-799
BBVA-5 FTPYME, FTA	-33	0	2,221	0	-2,221
BBVA-6 FTPYME FTA	-33	0	0	0	0
BBVA-7 FTGENCAT, FTA	-9	0	47	0	-47
BBVA-8 FTPYME FTA	-36	0	397	0	-398

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BCL MUNICIPIOS I FTA	-28	-67	68	0	0
BZ HIPOTECARIO 3 FTH	-13	-405	406	0	0
BZ HIPOTECARIO 4 FTH	-12	-605	810	0	0
CAIXA PENEDES 1 TDA, FTA	-46	-2,589	2,740	0	0
CAIXA PENEDES 2 TDA, FTA	-33	-2,307	1,587	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-23	-1,208	966	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-22	-1,778	5,484	0	0
CAJA INGENIEROS TDA 1, FTA	-25	-156	596	0	0
CEAMI GUARANTEED BONDS I, FTA	0	-5	0	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	-22	0	0	0	0
CEDULAS TDA 13, FTA	0	-33	494	0	0
CEDULAS TDA 15, FTA	0	0	0	0	0
CEDULAS TDA 17, FTA	-20	0	396	0	0
CEDULAS TDA 18, FTA	0	-7	7	0	0
CEDULAS TDA 19, FTA	0	0	0	0	0
CEDULAS TDA 2, FTA	0	0	153	0	0
CEDULAS TDA 20, FTA	0	0	0	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-3	0	0	0
CEDULAS TDA 3, FTA	0	-99	731	0	0
CEDULAS TDA 5, FTA	0	-1	111	0	0
CEDULAS TDA 6, FTA	0	-26	379	0	0
CEDULAS TDA 7, FTA	0	-23	479	0	0
CIBELES III FTPYME, FTA	-13	-18	2,400	0	0
CM BANCAJA 1, FTA	-29	0	744	0	0
CONSUMO BANCAJA 1, FTA	-14	0	4,923	0	-4,987
DRIVER ESPAÑA ONE, FTA	-5	-2,080	2,080	0	0
EDT FTPYME PASTOR 3, FTA	-8	0	164	0	-195

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
EMPRESAS BANESTO 2, FTA	-84	-5,683	24,252	0	-24,448
EMPRESAS BANESTO 5, FTA	-133	-11,812	9,919	0	-5,494
EMPRESAS BANESTO I FTA	-44	-7,840	6,717	0	-6,815
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-24	-621	5,417	0	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-55	-1,590	2,352	0	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FTH BANESTO 5, FTH	-139	-4,404	2,983	0	0
FINANCAT 1, FTA	-44	0	3,679	0	-3,679
FINANCIACION BANCAJA 1, FTA	-16	0	649	0	-654
FINANCIACION BANESTO 1, FTA	-28	-1,720	21,797	0	-22,013
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	0	0	-18
FONCAIXA EMPRESAS 1, FTA	0	0	0	0	-118
FONCAIXA EMPRESAS 2, FTA	0	0	700	0	0
FONCAIXA EMPRESAS 3, FTA	0	0	6,049	0	0
FONCAIXA FTGENCAT 3, FTA	0	0	170	0	0
FONCAIXA FTGENCAT 4, FTA	0	0	94	0	0
FONCAIXA FTGENCAT 5, FTA	0	0	0	0	-14
FONCAIXA FTGENCAT 6, FTA	0	0	0	0	-2
FONCAIXA FTGENCAT 7, FTA	0	0	0	0	-131
FONCAIXA FTPYME 1, FTA	0	0	126	0	0
FONCAIXA HIPOTECARIO 10, FTA	0	0	80	0	0
FONCAIXA HIPOTECARIO 11, FTA	0	0	1,142	0	0
FONCAIXA HIPOTECARIO 2, FTH	0	0	143	0	0
FONCAIXA HIPOTECARIO 3, FTH	0	0	848	0	0
FONCAIXA HIPOTECARIO 4, FTH	0	0	113	0	0
FONCAIXA HIPOTECARIO 5, FTH	0	0	373	0	0
FONCAIXA HIPOTECARIO 6, FTH	0	0	540	0	0
FONCAIXA HIPOTECARIO 7, FTH	0	0	795	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FONCAIXA HIPOTECARIO 8, FTH	0	0	357	0	0
FONCAIXA ICO-FTVPO 1, FTA	0	0	193	0	0
FONCAIXA LEASINGS 1, FTA	0	0	0	0	-7
FTA FTPYME SANTANDER 1	-51	-926	4,030	0	0
FTA FTPYME SANTANDER 2	-57	-969	7,839	0	-297
FTA SANTANDER AUTO 1	-3	-8	1	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 06	-23	-3,993	44,584	0	-39,429
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-66	-5,933	28,042	0	-28,042
FTA SANTANDER EMPRESAS 2	-61	-33	22,414	0	-22,504
FTA SANTANDER EMPRESAS 4	-130	-1,922	18,726	0	-18,790
FTA SANTANDER EMPRESAS 5	-81	-4,598	16,906	0	-16,906
FTA SANTANDER EMPRESAS 7	-159	-4,317	13,842	0	-13,871
FTA SANTANDER EMPRESAS 8, FTA	-526	-33,900	8,160	0	-8,166
FTA SANTANDER EMPRESAS 9, FTA	-250	-9,064	6,745	0	-6,747
FTA SANTANDER FINANCIACION 1	-46	-4,176	17,409	0	-17,486
FTA SANTANDER FINANCIACION 2	-38	-204	16,079	0	-16,385
FTA SANTANDER FINANCIACION 3	-41	-1,809	13,040	0	-13,091
FTA SANTANDER FINANCIACION 4	-131	0	0	0	-17
FTA SANTANDER FINANCIACION 5	0	-1,375	1,375	0	0
FTA SANTANDER HIPOTECARIO 2	-139	-1,423	8,986	0	-8,374
FTA SANTANDER HIPOTECARIO 3	-206	-1,789	224	0	-307
FTA SANTANDER HIPOTECARIO 4	-97	0	0	0	0
FTA SANTANDER HIPOTECARIO 6	-111	0	0	0	-3
FTA SANTANDER PUBLICO 1	-58	-271	4,167	0	-2,886
FTA UCI 11	-36	-2,094	5,378	0	0
FTA UCI 14	-66	-6,604	41,302	0	-1,109
FTA UCI 16	-74	-9,724	71,033	0	-5,872
FTA UCI 18	-74	-8,203	31,517	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA UCI 6	-16	-296	65	0	0
FTA UCI 7	-28	-414	108	0	0
FTA UCI 8	-28	-652	196	0	0
FTA UCI 9	-28	-1,529	3,107	0	0
FTA, HIPOTEBANSA 11	-43	-727	1,493	0	-159
FTA, HIPOTEBANSA X	-37	-488	323	0	0
FTA, SANTANDER CONSUMER SPAIN 08-1	-25	-597	1,502	0	-1,502
FTA, SANTANDER EMPRESAS 1	-65	-583	9,187	0	-6,604
FTA, SANTANDER EMPRESAS 3	-97	-1,390	18,944	0	-19,009
FTA, UCI 15	-74	-6,963	52,655	0	-1,859
FTA, UCI 17	-74	-6,437	34,172	0	0
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-329	0	0	0	0
FTH UCI 10	-28	-1,027	2,175	0	0
FTH UCI 12	-42	-3,151	13,622	0	0
FTH UCI 5	-8	-148	64	0	0
FTH, BANESTO 4	-56	-900	2,139	0	0
FTH, HIPOCAT 3	-40	-46	65	0	0
FTH, HIPOTEBANSA IX	-40	-218	29	0	-2
FTPYME BANCAJA 2 FTA	-14	-48	610	0	0
FTPYME BANCAJA 3 FTA	-18	-151	1,507	0	-66
FTPYME BANCAJA 6 FTA	-24	0	0	0	-122
FTPYME TDA 5, FTA	-13	-40	89	0	0
FTPYME TDA 6, FTA	-13	-63	142	0	0
FTPYME TDA 7, FTA	-28	-27	27	0	0
FTPYME TDA BANCA MARCH, FTA	-12	0	0	0	0
FTPYME TDA CAM 2, FTA	-17	-434	4,782	0	0
FTPYME TDA CAM 4, FTA	-40	0	0	0	0
FTPYME TDA CAM 7, FTA	-45	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTPYME TDA CAM 9, FTA	-268	-3,930	301	0	0
FTPYME TDA SABADELL 2, FTA	-11	-103	4,190	0	0
GAT FTGENCAT 2005, FTA	-16	0	1,504	0	-1,504
GAT FTGENCAT 2006, FTA	-15	0	715	0	-715
GAT FTGENCAT 2007, FTA	-28	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-44	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-28	-174	0	0	0
GAT ICO-FTVPO 1, FTH	-32	0	486	0	-200
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	0	0	-3
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	0	0	-3
GC FTGENCAT SABADELL 1, FTA	0	0	0	0	-1
GC FTPYME PASTOR 4, FTA	0	0	0	0	-3
GC FTPYME PASTOR 6, FTA	0	0	0	0	-2
GC FTPYME SABADELL 4, FTA	0	0	189	0	-190
GC FTPYME SABADELL 5, FTA	0	0	0	0	-7
GC FTPYME SABADELL 6, FTA	0	0	0	0	-7
GC FTPYME SABADELL 8, FTA	0	0	387	0	0
GC PASTOR HIPOTECARIO 5, FTA	0	0	0	0	-2
GC SABADELL 1, FTH	0	0	75	0	0
GC SABADELL EMPRESAS 2, FTA	0	0	0	0	-2
GC SABADELL EMPRESAS 4, FTA	0	0	0	0	-1
HIPOCAT 10, FTA	-142	0	6,631	0	-6,631
HIPOCAT 11, FTA	-131	0	8,613	0	-8,613
HIPOCAT 14, FTA	-64	-1,132	670	0	0
HIPOCAT 15, FTA	-117	-1,621	2,011	0	0
HIPOCAT 16, FTA	-93	-2,278	1,019	0	0
HIPOCAT 17, FTA	-100	-1,060	1,634	0	0
HIPOCAT 18, FTA	-86	-1,628	1,415	0	-12

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
HIPOCAT 19, FTA	-56	-2,975	1,235	0	0
HIPOCAT 20, FTA	-74	-5,362	2,035	0	0
HIPOCAT 4, FTA	-27	-204	3,985	0	0
HIPOCAT 5, FTA	-55	-494	1,457	0	0
HIPOCAT 6, FTA	-78	-758	13,405	0	0
HIPOCAT 7, FTA	-167	-1,727	9,697	0	0
HIPOCAT 8, FTA	-132	-2,448	11,098	0	0
HIPOCAT 9, FTA	-103	0	3,144	0	-3,144
ICO MEDIACION I AYT, FTA	0	-812	0	534	0
ICO MEDIACION II AYT FTA	-17	-3,895	0	1,812	0
IM BANCO POPULAR FTPYME 1, FTA	-15	-980	7,993	0	0
IM BANCO POPULAR FTPYME 2, FTA	-27	-2	0	0	0
IM BANCO POPULAR MBS 1, FTA	-99	-4,658	28,125	0	0
IM BANCO POPULAR MBS 2, FTA	-40	-685	765	0	0
IM BANKOA MBS 1, FTA	-35	-511	440	0	0
IM BCG RMBS 1, FTA	-33	-447	0	0	0
IM CAJA LABORAL 1, FTA	-48	-1,346	2,964	0	0
IM CAJA LABORAL 2, FTA	-37	-715	0	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-10	-34	0	0	0
IM CAJAMAR 1, FTA	-18	-452	2,636	0	0
IM CAJAMAR 3, FTA	-61	-2,188	20,408	0	0
IM CAJAMAR 4, FTA	-60	-1,822	9,983	0	0
IM CAJAMAR 5, FTA	-44	-2,040	11,649	0	0
IM CAJAMAR 6, FTA	-71	-2,503	8,652	0	0
IM CAJAMAR EMPRESAS 1, FTA	-38	-2,386	24,721	0	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-31	-301	0	0	0
IM CAJAMAR EMPRESAS 3, FTA	-39	-591	0	0	0
IM CAJASTUR MBS 1, FTA	-47	-564	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	-85	0	0	0	0
IM CEDULAS 10, FTA	-65	0	0	0	0
IM CEDULAS 14, FTA	-60	0	0	0	0
IM CEDULAS 15, FTA	-80	0	0	0	0
IM CEDULAS 2, FTA	-74	0	0	0	0
IM CEDULAS 3, FTA	-53	0	0	0	0
IM CEDULAS 4, FTA	-104	1	0	0	0
IM CEDULAS 5, FTA	-62	0	0	0	0
IM CEDULAS 7, FTA	-63	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM CERES 1 CAJAMAR, FTA	-8	-1,874	4,704	0	0
IM CERES 2 CAJAMAR, FTA	-18	-722	10,656	0	0
IM FTGENCAT SABADELL 2, FTA	-20	-1,881	0	0	-71
IM FTGENCAT SABADELL 3, FTA	-30	-221	0	0	-62
IM FTGENCAT SABADELL 4, FTA	-27	-147	0	0	-58
IM FTPYME SABADELL 3, FTA	-15	-1,059	3,829	0	0
IM FTPYME SABADELL 7, FTA	-42	-3,024	0	0	-115
IM GOYA HIPOTECARIO I, FTA	-64	-1,174	7,404	0	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-23	-3,984	25,750	0	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	-63	-5,746	0	0	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	-45	-10,501	10,501	0	0
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	-28	-10,937	0	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-31	-3,942	35,267	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-24	-377	1,490	0	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	-4	-1	0	0	0
IM PASTOR 2, FTH	-34	-482	2,975	0	0
IM PASTOR 3, FTH	-45	0	0	0	0
IM PASTOR 4, FTA	-46	-384	9,964	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM PRESTAMOS FONDOS CEDULAS, FTA	-19	-215	0	0	0
IM SABADELL EMPRESAS 1, FTA	-27	-953	0	0	-128
IM SABADELL EMPRESAS 3, FTA	-59	-2,901	0	0	-341
IM SABADELL EMPRESAS 5, FTA	-47	-691	0	0	-110
IM SABADELL RMBS 2, FTA	-60	-1,940	7,596	0	0
IM SABADELL RMBS 3, FTA	-65	-1,162	4,440	0	0
IM TERRASSA 1 FTGENCAT FTA	-22	-1,509	3,937	0	0
IM TERRASSA MBS 1, FTA	-54	-5,619	1,847	0	0
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	-44	0	0	0	-3
MADRID ACTIVOS CORPORATIVOS III, FTA	-54	-1,397	0	0	-4
MADRID ACTIVOS CORPORATIVOS IV, FTA	-56	-6,167	0	0	-4
MADRID CONSUMO I, FTA	-65	-1,769	1,769	0	0
MADRID CONSUMO II, FTA	-77	-7,968	1,889	0	0
MADRID FTPYME I, FTA	-61	-5,407	43	0	0
MADRID ICO-FTVPO I, FTA	-47	-1	0	0	0
MADRID RESIDENCIAL I, FTA	-67	0	0	0	0
MADRID RESIDENCIAL II, FTA	-44	-1,365	1,038	0	0
MADRID RMBS I, FTA	-104	-1,584	8,513	0	0
MADRID RMBS II, FTA	-95	0	3,760	0	0
MADRID RMBS III FTA	-111	0	0	0	0
MADRID RMBS IV, FTA	-90	0	0	0	0
MBS BANCAJA 1 FTA	-25	-223	1,391	0	0
MBS BANCAJA 2, FTA	-29	-769	4,399	0	0
MBS BANCAJA 3, FTA	-35	-881	5,883	0	0
MBS BANCAJA 4, FTA	-69	-2,307	14,950	0	0
MBS BANCAJA 6, FTA	-60	-1,843	2,766	0	-900
MBS BANCAJA 7, FTA	-58	-1,207	396	0	-187

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
MBS BANCAJA 8, FTA	-33	-1,772	166	0	0
MBSCAT 1, FTA	-88	0	1,260	0	-1,260
MBSCAT 2, FTA	-54	-330	0	0	0
MBSCAT 3, FTA	-129	-9,454	4,618	0	0
PROGRAMA CEDULAS TDA, FTA	0	-44	1,108	0	0
PYME BANCAJA 5, FTA	-26	0	1,083	0	-1,231
PYME BANCAJA 7, FTA	-38	0	0	0	-198
PYME BANCAJA 8, FTA	-26	0	0	0	-10
PYME VALENCIA 1, FTA	-21	0	2,929	0	-2,929
PYME VALENCIA 2, FTA	-23	0	0	0	-21
PYMECAT 2 FTPYME, FTA	-32	0	898	0	-898
PYMECAT 3 FTPYME, FTA	-36	-4,880	1,481	0	0
PYMES BANESTO 2, FTA	-40	-1,137	6,751	0	-6,931
RURAL HIPOTECARIO GLOBAL I, FTA	-53	-805	4,646	0	0
RURAL HIPOTECARIO II FTH	-12	-217	218	0	0
RURAL HIPOTECARIO III FTH	-14	-458	457	0	0
RURAL HIPOTECARIO IV FTH	-19	-734	734	0	0
RURAL HIPOTECARIO IX, FTA	-75	-1,246	13,300	0	-28
RURAL HIPOTECARIO V FTA	-31	-1,096	1,474	0	0
RURAL HIPOTECARIO VI, FTA	-47	-1,012	2,239	0	0
RURAL HIPOTECARIO VII, FTA	-53	-1,250	3,461	0	0
RURAL HIPOTECARIO VIII, FTA	-73	-1,624	7,485	0	0
RURAL HIPOTECARIO X, FTA	-75	-2,390	8,269	0	0
RURAL HIPOTECARIO XI, FTA	-87	-3,543	7,079	0	0
RURAL HIPOTECARIO XII, FTA	-65	-1,489	879	0	0
RURALPYME 1 FTPYME FTA	-10	0	452	0	-462
RURALPYME 2 FTPYME FTA	-20	0	1,389	0	-1,446
SANTANDER CONSUMER SPAIN 09-1, FTA	-49	-1,999	2,070	0	-2,070

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-57	-4,442	2,188	0	0
SANTANDER EMPRESAS 6, FTA	-170	0	10,226	0	-10,261
SANTANDER HIPOTECARIO I, FTA	-88	-1,935	4,387	0	0
SOL-LION, FTA	-52	-10,935	15,217	0	0
TDA 11, FTH	-21	-404	1,092	0	0
TDA 12, FTH	-24	-642	724	0	0
TDA 13 - MIXTO, FTA	-22	-429	542	0	0
TDA 14 - MIXTO, FTA	-35	-1,174	1,138	0	0
TDA 15 - MIXTO, FTA	-43	-713	2,635	0	0
TDA 16 - MIXTO, FTA	-38	-901	2,955	0	0
TDA 17 - MIXTO, FTA	-51	-1,060	1,427	0	0
TDA 18 - MIXTO, FTA	-56	-661	2,446	0	0
TDA 19 - MIXTO, FTA	-65	-619	3,043	0	0
TDA 20 - MIXTO, FTA	-68	-422	867	0	0
TDA 21, FTA	-19	-1,169	2,930	0	0
TDA 22 - MIXTO, FTA	-76	-392	10,048	0	0
TDA 23, FTA	-94	-750	7,395	0	0
TDA 24, FTA	-56	-173	7,752	0	0
TDA 25, FTA	-31	0	2,410	0	0
TDA 26 - MIXTO, FTA	-33	-778	2,031	0	0
TDA 27, FTA	-59	-925	10,670	0	0
TDA 28, FTA	-36	0	0	0	-1
TDA 29, FTA	-38	-1,408	5,810	0	0
TDA 30, FTA	-21	-628	3,907	0	0
TDA 31, FTA	-37	-428	750	0	0
TDA 8, FTH	-4	-70	18	0	0
TDA 9, FTH	-13	-135	171	0	0
TDA CAJAMAR 2, FTA	-56	-1,301	14,835	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA CAM 1, FTA	-32	-838	2,358	0	0
TDA CAM 10, FTA	-64	-3,404	9,608	0	0
TDA CAM 11, FTA	-124	-3,619	5,182	0	0
TDA CAM 12, FTA	-145	-4,358	9,610	0	0
TDA CAM 2, FTA	-35	-1,003	4,872	0	0
TDA CAM 3, FTA	-40	-1,285	4,244	0	0
TDA CAM 4, FTA	-80	-3,126	12,410	0	0
TDA CAM 5, FTA	-80	-4,023	28,716	0	0
TDA CAM 6, FTA	-68	-2,474	20,926	0	0
TDA CAM 7, FTA	-84	-4,044	25,341	0	0
TDA CAM 8, FTA	-79	-3,814	17,115	0	0
TDA CAM 9, FTA	-70	-3,126	15,921	0	0
TDA CCM CONSUMO 1, FTA	-26	-726	922	0	0
TDA CCM EMPRESAS 1, FTA	-25	0	0	0	0
TDA CORPORATIVOS I, FTA	-53	0	0	0	0
TDA EMPRESAS 1, FTA	-15	-1,652	2,387	0	0
TDA EMPRESAS 2, FTA	-15	-2,013	794	0	0
TDA FTPYME PASTOR 9, FTA	-20	-2,395	841	0	0
TDA IBERCAJA 1, FTA	-33	-563	832	0	0
TDA IBERCAJA 2, FTA	-45	-1,292	1,571	0	0
TDA IBERCAJA 3, FTA	-56	-1,433	2,093	0	0
TDA IBERCAJA 4, FTA	-65	-1,560	4,103	0	0
TDA IBERCAJA 5, FTA	-63	-1,648	3,432	0	0
TDA IBERCAJA 6, FTA	-121	0	0	0	0
TDA IBERCAJA 7, FTA	-150	-2,380	3,363	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-21	0	0	0	0
TDA PASTOR 1, FTA	-17	-400	5,378	0	0
TDA PASTOR CONSUMO 1, FTA	-20	-1	0	0	-29

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA SA NOSTRA EMPRESAS 1, FTA	-19	0	0	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	-19	0	0	0	0
TDA TARRAGONA 1, FTA	-46	-628	1,639	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-18	-342	657	0	0
UNICAJA AYT EMPRESAS I, FTA	-20	-563	0	140	0
UNICAJA TDA VPO, FTA	-17	-316	864	0	0
VAL BANCAJA 1, FTA	-22	-406	278	0	-104
VALENCIA HIPOTECARIO 1, FTA	-18	-371	326	0	0
VALENCIA HIPOTECARIO 2, FTH	-46	-948	8,005	0	0
VALENCIA HIPOTECARIO 3, FTA	-51	-967	7,522	0	0
VALENCIA HIPOTECARIO 4, FTA	-57	0	3,801	0	-4,020
VALENCIA HIPOTECARIO 5, FTA	-35	0	100	0	-150
Subtotal BONDS 2011 1	-21,452	-547,095	1,765,963	48,742	-525,288
Subtotal BONDS 2010 1	-23,500	-953,504	1,415,428	61,468	-516,470
% change	-8.71	-42.62	24.77	-20.70	1.71
COMMERCIAL PAPER					
AYT AUTOMOCION II COFIBER E.F.C., FTA	-22	-8,198	0	2,549	0
FTA SANTANDER 2	-303	0	0	0	-5,339
Subtotal COMMERCIAL PAPER 2011 1	-325	-8,198	0	2,549	-5,339
Subtotal COMMERCIAL PAPER 2010 1	-319	-17,087	24,800	0	-1,049
% change	1.88	-52.02	-100.00	-	408.96
Total 2011 1	-21,777	-555,293	1,765,963	51,291	-530,627
Total 2010 1	-319	-17,087	24,800	0	-1,049
% change	6,726.65	3,149.80	7,020.82	-	50,484.08

Amounts in thousands euros.

(1) Amount of the valuation changes due to recognition of losses

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	0	0	3,243	-1,367	-1,683	9,739	-10,203	-25	-0.01
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	4,318	-2,296	-1,761	27,518	-31,738	-283	-0.11
AYT BONOS TESORERIA II, FTA	0	0	3,475	-3,498	0	0	0	-393	-0.07
AYT CAIXA GALICIA EMPRESAS I, FTA	0	0	6,600	-3,746	-841	56,008	-44,395	-42	-0.01
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	5,599	-2,394	-2,009	6,226	-6,082	-37	-0.01
AYT CAIXANOVA FTPYME I, FTA	0	0	2,507	-1,140	-912	18,988	-16,841	-18	-0.01
AYT CAIXANOVA HIPOTECARIO I, FTA	0	0	4,513	-1,485	-1,825	15,118	-13,082	-27	-0.01
AYT CAJA MURCIA FINANCIACION I, FTA	0	0	2,766	-817	-1,614	23,469	-25,391	-378	-0.44
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	1,850	-930	-354	10,118	-11,403	-520	-0.34
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	4,340	-1,634	-2,384	26,443	-13,385	-1,505	-0.62
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	1,987	-1,003	-373	10,749	-12,194	-450	-0.27
AYT CEDULAS CAJAS GLOBAL FTA	0	0	882,314	-890,742	0	0	0	-2,455	-0.01
AYT CEDULAS CAJAS III FTA	0	0	184,037	-193,820	0	0	0	0	0.00
AYT CEDULAS CAJAS IV, FTA	0	0	152,271	-152,000	0	0	0	0	0.00
AYT CEDULAS CAJAS IX, FTA	0	0	191,395	-191,250	0	0	0	-145	0.00
AYT CEDULAS CAJAS V, FTA	0	0	0	-239	0	0	0	0	0.00
AYT CEDULAS CAJAS VI, FTA	0	0	0	-132,000	0	0	0	0	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS X, FTA	0	0	95,175	-81,745	0	0	0	-119	0.00
AYT CEDULAS CAJAS XI, FTA	0	0	20,351	-12,156	0	0	0	-8,197	-0.24
AYT CEDULAS TERRITORIALES CAJAS II, FTA	0	0	23,303	-23,275	0	0	0	-29	0.00
AYT CEDULAS TERRITORIALES CAJAS III, FTA	0	0	0	-1	0	0	0	0	0.00
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	0	0	33,853	-33,775	0	0	0	-79	-0.01
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	12,739	-8,606	-3,343	106,716	-115,378	-354	-0.03
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	70,779	-43,334	-19,226	181,616	-203,917	-3,378	-0.06
AYT DEUDA SUBORDINADA I, FTA	0	0	2,121	-1,997	0	0	0	-114	-0.04

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT FONDO EOLICO, FTA		0	966	-839	0	0	0	-81	-0.40
AYT FTPYME I, FTA		0	1,420	-877	-28	11,136	-10,579	-23	-0.01
AYT FTPYME II, FTA		0	1,581	-811	-330	12,623	-12,301	-80	-0.07
AYT GENOVA HIPOTECARIO II, FTH		0	2,622	-2,115	-397	16,276	-20,399	-33	-0.01
AYT GENOVA HIPOTECARIO III, FTH		0	3,002	-2,120	-605	16,477	-24,673	-36	-0.01
AYT GENOVA HIPOTECARIO IV, FTH		0	3,239	-2,358	-539	18,580	-25,357	-202	-0.06
AYT GENOVA HIPOTECARIO IX, FTH		0	6,329	-4,120	-1,283	25,736	-33,512	-82	-0.01
AYT GENOVA HIPOTECARIO VI, FTH		0	3,382	-2,303	-677	18,008	-24,051	-191	-0.05
AYT GENOVA HIPOTECARIO VII, FTH		0	7,666	-5,235	-1,520	36,151	-46,476	-83	-0.01
AYT GENOVA HIPOTECARIO VIII, FTH		0	11,522	-7,992	-2,072	59,531	-76,329	-692	-0.06
AYT GENOVA HIPOTECARIO X, FTH		0	6,991	-5,114	-1,153	30,149	-36,656	-78	-0.01
AYT GENOVA HIPOTECARIO XI, FTH		0	9,666	-6,130	-1,322	46,014	-41,026	-78	-0.01
AYT GENOVA HIPOTECARIO XII, FTH		0	5,956	-4,631	-922	27,046	-32,353	-105	-0.02
AYT GOYA HIPOTECARIO II, FTA		0	8,886	-7,000	-1,235	134,494	-143,251	-137	-0.02
AYT GOYA HIPOTECARIO III, FTA		0	34,435	-32,081	-2,906	118,809	-129,226	-1,096	-0.03
AYT GOYA HIPOTECARIO IV, FTA	-1,300,000	1,300,000	5,364	0	0	15,529	0	0	0.00
AYT HIPOTECARIO BBK I, FTA		0	6,165	-3,986	-621	21,148	-25,303	-839	-0.15
AYT HIPOTECARIO BBK II, FTA		0	7,178	-4,945	-430	21,664	-27,195	-1,497	-0.22
AYT HIPOTECARIO III, FTH		0	1,336	-740	0	6,143	-7,270	-304	-0.30
AYT HIPOTECARIO IV, FTH		0	1,513	-687	-219	7,154	-7,469	-664	-0.70
AYT HIPOTECARIO MIXTO II, FTA		0	2,826	-1,384	-1,016	11,665	-12,612	-471	-0.25
AYT HIPOTECARIO MIXTO III, FTA		0	2,789	-936	-886	6,704	-6,777	-19	-0.01
AYT HIPOTECARIO MIXTO IV, FTA		0	1,792	-1,149	-284	10,121	-11,753	-386	-0.20
AYT HIPOTECARIO MIXTO V, FTA		0	6,047	-2,668	-2,153	28,126	-19,264	-1,249	-0.31
AYT HIPOTECARIO MIXTO, FTA		0	1,785	-750	-63	5,213	-4,338	-856	-0.75
AYT ICO FTVPO CAIXA GALICIA I, FTA		0	1,803	-1,066	-667	5,011	-5,563	-32	-0.02
AYT ICO FTVPO CAJA SOL, FTA		0	1,270	-742	-499	3,591	-3,739	-25	-0.02

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT ICO-FTVPO CAJA MURCIA, FTA	0	0	1,598	-942	-377	4,074	-4,142	-43	-0.03
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	0	0	1,695	-1,065	-72	6,867	-5,907	-31	-0.02
AYT ICO-FTVPO I, FTA	0	0	3,662	-1,977	-1,430	12,159	-13,738	-62	-0.02
AYT ICO-FTVPO III, FTA	0	0	2,976	-1,550	-620	8,930	-9,185	-374	-0.16
AYT KUTXA HIPOTECARIO I, FTA	0	0	5,605	-3,069	-1,309	18,267	-23,518	-289	-0.06
AYT KUTXA HIPOTECARIO II, FTA	0	0	13,966	-5,133	-6,778	32,924	-34,664	-61	-0.01
AYT KUTXA HIPOTECARIO III, FTA	0	0	9,329	-3,304	-3,191	15,449	-12,517	-45	-0.01
AYT KUTXA HIPOTECARIO IV, FTA	0	0	21,834	-14,197	-6,301	46,481	-66,933	-135	-0.01
AYT PRESTAMOS CONSUMO III, FTA	0	0	2,598	-703	-1,833	19,745	-23,307	-18	-0.02
AYT PROMOCIONES INMOBILIARIAS II, FTA	0	0	1,070	-427	-398	2,856	-3,295	-19	-0.02
AYT PROMOCIONES INMOBILIARIAS III, FTA	0	0	1,021	-620	-356	4,077	-4,408	-18	-0.02
AYT PROMOCIONES INMOBILIARIAS IV, FTA	0	0	1,303	-440	-728	3,056	-4,846	-19	-0.01
AYT SA NOSTRA FINANCIACION I, FTA	0	0	2,358	-503	-589	16,143	-15,226	-756	-1.49
AYT UNICAJA FINANCIACION I, FTA	0	0	12,943	-3,309	-6,870	78,529	-86,868	-779	-0.21
AYT VPO II, FTA	0	0	1,934	-984	-642	6,606	-7,000	-50	-0.03
AYT.1, FTH	0	0	1,031	-403	0	6,252	-6,240	-243	-0.47
AYT.11, FTH	0	0	1,488	-821	-88	6,141	-6,994	-510	-0.47
AYT.2, FTH	0	0	333	-212	0	3,245	-3,242	-134	-0.52
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	0	0	394	-256	0	1,733	-2,152	-29	-0.07
AYT.8, BARCLAYS HIPOTECARIO I, FTH	0	0	983	-705	0	9,789	-10,491	-268	-0.28
BANCAJA - BVA VPO 1, FTA	0	0	4,139	-2,438	-684	12,315	-13,587	-787	-0.20
BANCAJA 10, FTA	0	0	20,842	-11,157	-2,856	61,189	-87,722	-105	-0.01
BANCAJA 11, FTA	0	0	16,815	-9,623	-2,006	44,662	-65,512	-82	-0.01
BANCAJA 13, FTA	0	0	27,641	-18,328	-1,797	38,587	-58,800	-104	0.00
BANCAJA 3, FTA	0	0	2,699	-1,876	-230	21,056	-22,289	-144	-0.06
BANCAJA 4, FTH	0	0	2,721	-1,572	-631	13,292	-14,535	-118	-0.05
BANCAJA 5, FTA	0	0	2,993	-1,727	-587	14,138	-16,352	-611	-0.24

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BANCAJA 6, FTA	0	0	6,647	-4,008	-1,174	29,729	-33,501	-1,215	-0.21
BANCAJA 7, FTA	0	0	7,785	-4,483	-1,585	30,650	-35,144	-2,318	-0.34
BANCAJA 8, FTA	0	0	8,437	-4,932	-1,112	26,965	-33,788	-67	-0.01
BANCAJA 9, FTA	0	0	12,323	-6,812	-1,891	41,340	-46,525	-78	-0.01
BANCAJA LEASING 1, FTA	0	0	8,587	-4,851	0	68,916	-72,404	-79	-0.01
BANKINTER 10, FTA	0	0	8,511	-6,478	-1,230	38,828	-44,966	-404	-0.05
BANKINTER 11, FTH	0	0	4,906	-3,689	-734	19,399	-26,062	-54	-0.01
BANKINTER 12, FTH	0	0	6,745	-4,666	-975	28,477	-35,010	-68	-0.01
BANKINTER 13 FTA	0	0	10,017	-6,379	-1,669	35,403	-46,502	-78	-0.01
BANKINTER 14, FTH	0	0	6,457	-5,028	-982	22,361	-28,030	-502	-0.07
BANKINTER 15 FTH	0	0	10,814	-7,331	-1,812	40,321	-50,511	-73	-0.01
BANKINTER 16, FTA	0	0	14,765	-11,880	-2,162	51,048	-60,123	-78	0.00
BANKINTER 17 FTA	0	0	7,829	-5,451	-1,345	27,077	-35,362	-65	-0.01
BANKINTER 18,FTA	0	0	11,312	-9,053	24	37,172	-48,856	-73	-0.01
BANKINTER 2 PYME FTA	0	0	3,048	-1,987	-386	27,086	-30,027	-31	-0.01
BANKINTER 2, FTH	0	0	496	-395	0	4,336	-4,877	-139	-0.28
BANKINTER 20, FTA	0	0	16,468	-11,170	-2,347	65,983	-70,968	-2,744	-0.16
BANKINTER 3 FTPYME FTA	0	0	3,553	-2,282	-499	30,073	-30,215	-32	-0.01
BANKINTER 3, FTH	0	0	3,151	-2,153	-505	22,524	-27,253	-505	-0.17
BANKINTER 4 FTPYME, FTA	0	0	2,651	-1,889	-395	20,727	-24,084	-26	-0.01
BANKINTER 4, FTH	0	0	3,072	-2,173	-444	19,454	-25,145	-294	-0.10
BANKINTER 5, FTH	0	0	2,194	-1,482	-311	12,168	-14,711	-554	-0.26
BANKINTER 6, FTA	0	0	5,268	-3,629	-781	27,495	-34,719	-953	-0.18
BANKINTER 7, FTH	0	0	1,887	-1,287	-259	9,267	-10,568	-187	-0.10
BANKINTER 8, FTA	0	0	4,289	-2,796	-636	21,528	-24,762	-856	-0.20
BANKINTER 9, FTA	0	0	4,983	-3,059	-860	23,351	-27,828	-753	-0.14
BANKINTER EMPRESAS 1, FTA	0	0	5,135	-3,653	-708	55,910	-57,787	-40	-0.01

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BANKINTER LEASING 1, FTA		0	2,142	-1,251	-727	38,046	-42,996	-19	-0.01
BBVA AUTOS 1 FTA		0	2,730	-528	-1,291	29,938	-31,190	-48	-0.08
BBVA AUTOS 2 FTA		0	9,192	-1,656	-4,388	54,780	-59,465	-66	-0.03
BBVA CONSUMO 1, FTA		0	14,080	-2,275	-7,510	83,166	-95,667	-83	-0.02
BBVA CONSUMO 2, FTA		0	18,650	-3,286	-9,166	107,069	-119,955	-100	-0.02
BBVA CONSUMO 3 FTA		0	16,386	-3,425	-8,242	81,581	-91,071	-86	-0.02
BBVA CONSUMO 4 FTA		0	41,524	-7,880	-26,006	177,416	-185,461	-154	-0.01
BBVA CONSUMO 5, FTA	-84,969	0	36,229	-5,548	-12,957	116,075	0	-4,817	-0.36
BBVA EMPRESAS 1, FTA		0	4,547	-3,053	-802	89,919	-90,906	-81	-0.02
BBVA EMPRESAS 2, FTA		0	17,737	-12,217	-2,021	215,519	-241,746	-205	-0.01
BBVA EMPRESAS 3, FTA		0	30,537	-13,859	-14,035	372,878	-371,225	-212	-0.01
BBVA EMPRESAS 4, FTA		0	22,652	-10,403	-10,165	229,701	-246,666	-227	-0.01
BBVA EMPRESAS 5, FTA	-1,250,050	1,250,000	5,720	-4,722	1,784	126,925	-101,526	-1,308	-0.09
BBVA FINANZIA AUTOS 1 FTA		0	9,034	-1,844	-5,117	57,135	-64,619	-49	-0.02
BBVA HIPOTECARIO 3, FTA		0	4,004	-2,168	-1,043	52,886	-51,229	-73	-0.02
BBVA LEASING 1, FTA		0	9,999	-5,845	-2,435	178,230	-189,513	-136	-0.02
BBVA RMBS 1, FTA		0	20,470	-11,371	-3,694	45,085	-56,881	-202	-0.01
BBVA RMBS 10, FTA	-1,600,065	1,600,000	1	0	0	143	0	0	0.00
BBVA RMBS 2, FTA		0	41,039	-22,486	-7,887	95,505	-121,255	-334	-0.01
BBVA RMBS 3, FTA		0	31,113	-15,451	-10,018	38,959	-51,141	-239	-0.01
BBVA RMBS 4, FTA		0	46,578	-23,162	-16,332	109,242	-150,175	-330	-0.01
BBVA RMBS 5 FTA		0	57,715	-28,907	-22,979	96,655	-139,084	-364	-0.01
BBVA RMBS 6 FTA		0	57,701	-28,438	-22,633	132,093	-175,644	-362	-0.01
BBVA RMBS 7, FTA		0	92,022	-46,735	-34,441	310,467	-347,460	-3,452	-0.05
BBVA RMBS 8, FTA		0	13,602	-7,856	-2,053	39,904	-41,639	-1,651	-0.15
BBVA RMBS 9, FTA		0	18,325	-8,866	-7,162	22,991	-24,653	-1,930	-0.13
BBVA-3 FTPYME FTA		0	1,363	-610	-560	21,030	-22,578	-47	-0.05

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA-4 PYME, FTA		0	1,597	-854	-401	27,814	-28,614	-47	-0.04
BBVA-5 FTPYME, FTA		0	4,512	-2,215	-1,246	71,081	-78,382	-207	-0.06
BBVA-6 FTPYME FTA		0	4,790	-2,771	-1,278	66,217	-72,492	-80	-0.02
BBVA-7 FTGENCAT, FTA		0	1,048	-614	-278	15,292	-17,402	-39	-0.04
BBVA-8 FTPYME FTA		0	5,839	-3,828	-1,174	80,261	-87,428	-87	-0.02
BCL MUNICIPIOS I FTA		0	1,141	-1,037	-55	16,823	-27,991	-72	-0.05
BZ HIPOTECARIO 3 FTH		0	747	-315	0	5,134	-5,299	-320	-0.74
BZ HIPOTECARIO 4 FTH		0	1,031	-384	0	7,015	-7,505	-701	-1.22
CAIXA PENEDES 1 TDA, FTA		0	8,231	-3,822	-1,708	37,277	-36,725	-3,932	-0.64
CAIXA PENEDES 2 TDA, FTA		0	6,976	-3,675	-814	30,778	-30,805	-1,465	-0.28
CAIXA PENEDES FT GENCAT 1 TDA, FTA		0	4,870	-2,974	-540	34,200	-29,907	-1,587	-0.42
CAIXA PENEDES PYMES 1 TDA, FTA		0	4,745	-2,318	-555	36,161	-37,548	-1,246	-0.38
CAJA INGENIEROS TDA 1, FTA		0	2,253	-1,705	0	7,751	-10,286	-233	-0.09
CEAMI GUARANTEED BONDS I, FTA		0	79,969	-65,515	0	0	0	-6	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA		0	85,120	-84,998	0	0	0	-120	-0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	-2,349,347	2,349,718	0	0	0	0	0	-371	-0.02
CEDULAS TDA 13, FTA		0	16,276	-16,276	0	0	0	0	0.00
CEDULAS TDA 15, FTA		0	67,275	-67,275	0	0	0	0	0.00
CEDULAS TDA 17, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 18, FTA		0	61,950	-61,950	0	0	0	0	0.00
CEDULAS TDA 19, FTA		0	62,205	-62,205	0	2,050,000	-2,049,999	0	0.00
CEDULAS TDA 2, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 20, FTA		0	33,948	-30,808	0	0	0	0	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION		0	0	0	0	0	0	0	0.00
CEDULAS TDA 3, FTA		0	87,700	-87,335	0	0	0	0	0.00
CEDULAS TDA 5, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 6, FTA		0	116,250	-116,215	0	0	0	0	0.00

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
CEDULAS TDA 7, FTA	0	0	70,000	-68,485	0	0	0	0	0.00
CIBELES III FTPYME, FTA	0	0	883	-782	-69	11,679	-13,741	-18	-0.02
CM BANCAJA 1, FTA	0	0	1,306	-944	-176	15,949	-15,624	-31	-0.03
CONSUMO BANCAJA 1, FTA	0	0	2,809	-657	-821	32,254	-36,341	-18	-0.02
DRIVER ESPAÑA ONE, FTA	-613,486	628,050	1,378	0	0	24,258	0	-50	-0.01
EDT FTPYME PASTOR 3, FTA	0	0	1,125	-582	-13	12,351	-18,129	-86	-0.12
EMPRESAS BANESTO 2, FTA	0	0	11,574	-6,309	-4,283	103,240	-117,637	-90	-0.01
EMPRESAS BANESTO 5, FTA	0	0	18,269	-13,757	-1,114	219,039	-267,872	-944	-0.06
EMPRESAS BANESTO I FTA	0	0	4,710	-3,379	-1,592	86,449	-100,110	-63	-0.02
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	0	3,548	-2,139	-791	30,585	-25,388	-40	-0.01
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	0	9,207	-5,381	-1,839	50,165	-54,974	-80	-0.01
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	0	0	0	0	0	0	0.00
FTH BANESTO 5, FTH	-2,100,000	2,100,000	10,125	-6,245	1,076	55,560	-38,368	-1,528	-0.07
FINANCAT 1, FTA	0	0	10,390	-3,174	-4,031	73,560	-97,209	-58	-0.02
FINANCIACION BANCAJA 1, FTA	0	0	5,417	-1,690	0	46,796	-51,619	-203	-0.10
FINANCIACION BANESTO 1, FTA	0	0	5,429	-1,029	-3,556	44,941	-54,581	-30	-0.02
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	6,718	-4,219	-869	33,796	0	-171	-0.03
FONCAIXA EMPRESAS 1, FTA	0	0	50,388	-47,793	10,391	368,161	-659,225	-379	-0.01
FONCAIXA EMPRESAS 2, FTA	0	0	20,173	-15,781	9,368	179,727	0	-176	-0.01
FONCAIXA EMPRESAS 3, FTA	-1,400,000	1,400,000	6,785	0	0	75,901	0	0	0.00
FONCAIXA FTGENCAT 3, FTA	0	0	2,902	-1,570	-845	16,357	-18,110	-459	-0.21
FONCAIXA FTGENCAT 4, FTA	0	0	3,356	-1,976	-1,095	17,154	-22,609	-42	-0.02
FONCAIXA FTGENCAT 5, FTA	0	0	9,186	-4,009	-3,436	48,895	-58,235	-50	-0.01
FONCAIXA FTGENCAT 6, FTA	0	0	6,798	-3,783	-1,618	36,154	-42,034	-674	-0.14
FONCAIXA FTGENCAT 7, FTA	0	0	11,900	-7,805	-1,638	72,960	-249,897	-104	-0.01
FONCAIXA FTPYME 1, FTA	0	0	922	-534	-85	9,051	-9,725	-320	-0.55
FONCAIXA FTPYME 2, FTA	0	0	8,929	-7,130	-750	68,263	-459,816	-70	-0.01

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FONCAIXA HIPOTECARIO 10, FTA		0	14,265	-6,254	-6,172	50,034	-56,459	-2,029	-0.21
FONCAIXA HIPOTECARIO 11, FTA		0	69,791	-62,114	5,556	199,618	-225,110	-14,567	-0.23
FONCAIXA HIPOTECARIO 2, FTH		0	1,122	-534	-407	9,479	-10,329	-272	-0.32
FONCAIXA HIPOTECARIO 3, FTH		0	5,311	-2,582	-1,696	26,272	-30,894	-1,261	-0.30
FONCAIXA HIPOTECARIO 4, FTH		0	2,064	-1,038	-578	10,693	-11,669	-482	-0.30
FONCAIXA HIPOTECARIO 5, FTH		0	2,709	-1,274	-750	11,644	-14,609	-685	-0.33
FONCAIXA HIPOTECARIO 6, FTH		0	2,893	-1,431	-704	11,958	-13,789	-750	-0.33
FONCAIXA HIPOTECARIO 7, FTH		0	6,808	-3,345	-1,728	26,566	-31,926	-1,509	-0.27
FONCAIXA HIPOTECARIO 8, FTH		0	6,273	-3,217	-1,467	25,287	-27,917	-2,059	-0.40
FONCAIXA HIPOTECARIO 9, FTA		0	10,145	-4,903	-3,963	51,752	-55,068	-2,239	-0.29
FONCAIXA ICO-FTVPO 1, FTA		0	5,124	-3,941	-95	14,470	-17,663	-470	-0.10
FONCAIXA LEASINGS 1, FTA	-1,420,000	1,420,000	5,326	0	0	26,527	0	0	0.00
FTA FTPYME SANTANDER 1		0	4,678	-3,334	-177	50,301	-56,817	-728	-0.18
FTA FTPYME SANTANDER 2		0	4,723	-3,405	-226	36,948	-42,578	-1,374	-0.29
FTA SANTANDER AUTO 1		0	198	-184	1	32,156	-32,157	-13	-0.14
FTA SANTANDER CONSUMER SPAIN AUTO 06		0	7,061	-1,578	-2,916	84,130	-102,122	-27	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 07-1		0	21,668	-4,289	-8,911	180,909	-189,801	-67	-0.01
FTA SANTANDER EMPRESAS 2		0	5,510	-4,105	-1,033	112,374	-145,810	-64	-0.01
FTA SANTANDER EMPRESAS 4		0	14,664	-10,504	-1,091	156,001	-154,619	-165	-0.01
FTA SANTANDER EMPRESAS 5		0	6,798	-7,861	-56	63,555	-108,545	-86	-0.01
FTA SANTANDER EMPRESAS 7		0	10,691	-8,478	0	127,889	-307,760	-175	-0.01
FTA SANTANDER EMPRESAS 8, FTA	-6,450,000	6,450,000	60,953	-25,111	8,061	1,274,901	-805,273	-3,319	-0.05
FTA SANTANDER EMPRESAS 9, FTA	-5,350,000	5,350,000	33,911	-19,505	10,311	1,229,380	-984,038	-2,169	-0.04
FTA SANTANDER FINANCIACION 1		0	5,701	-2,282	-436	68,195	-93,122	-51	-0.02
FTA SANTANDER FINANCIACION 2		0	6,811	-1,694	-1,768	65,769	-74,537	-55	-0.03
FTA SANTANDER FINANCIACION 3		0	7,078	-2,245	-558	44,156	-57,474	-47	-0.02
FTA SANTANDER FINANCIACION 4		0	32,391	-10,143	-12,656	161,330	-230,393	-143	-0.02

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA SANTANDER FINANCIACION 5		0	137	0	0	7,155	0	0	0.00
FTA SANTANDER HIPOTECARIO 2		0	11,000	-6,007	-825	32,441	-42,479	-142	-0.01
FTA SANTANDER HIPOTECARIO 3		0	19,532	-11,257	-1,098	39,703	-58,238	-210	-0.01
FTA SANTANDER HIPOTECARIO 4		0	8,471	-6,125	72	15,214	-19,211	-123	-0.01
FTA SANTANDER HIPOTECARIO 6		0	10,022	-10,387	1,974	18,728	-24,584	-982	-0.08
FTA SANTANDER PUBLICO 1		0	3,691	-2,636	-1,351	52,874	-80,204	-466	-0.10
FTA UCI 11		0	4,115	-1,823	0	7,608	-10,053	-1,264	-0.44
FTA UCI 14		0	11,581	-4,496	0	18,405	-29,596	-66	-0.01
FTA UCI 16		0	19,499	-7,584	0	22,479	-41,918	-75	-0.01
FTA UCI 18		0	21,197	-10,414	-2,549	32,075	-44,485	-75	-0.01
FTA UCI 6		0	842	-439	0	3,269	-3,614	-344	-0.53
FTA UCI 7		0	980	-515	0	3,631	-3,788	-454	-0.61
FTA UCI 8		0	3,334	-658	0	2,576	-4,609	-641	-0.64
FTA UCI 9		0	3,425	-1,886	0	10,452	-10,941	-1,315	-0.48
FTA, HIPOTEBANSA 11		0	3,012	-1,968	-375	15,605	-18,754	-465	-0.16
FTA, HIPOTEBANSA X		0	2,129	-1,218	-435	11,587	-12,646	-546	-0.31
FTA, SANTANDER CONSUMER SPAIN 08-1		0	9,613	-1,982	-5,624	39,331	-43,742	-27	-0.01
FTA, SANTANDER EMPRESAS 1		0	5,175	-3,740	45	59,161	-60,325	-149	-0.03
FTA, SANTANDER EMPRESAS 3		0	10,797	-6,309	-380	93,362	-119,090	-103	-0.01
FTA, UCI 15		0	13,132	-5,117	0	15,936	-28,600	-75	-0.01
FTA, UCI 17		0	16,951	-6,303	-2,125	19,129	-33,236	-75	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-6,975,560	6,975,560	11,469	-43,802	0	12,087	0	-300	0.00
FTH UCI 10		0	2,420	-1,285	0	6,783	-7,977	-1,018	-0.51
FTH UCI 12		0	5,853	-2,438	0	8,895	-12,312	-1,764	-0.45
FTH UCI 5		0	384	-199	0	2,156	-2,204	-172	-0.56
FTH, BANESTO 4		0	5,279	-3,059	-846	26,821	-31,005	-1,004	-0.23
FTH, HIPOCAT 3		0	606	-248	-273	4,083	-4,639	-118	-0.32

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	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTH, HIPOTEBANSA IX	0	0	728	-445	-100	5,571	-6,172	-187	-0.30
FTPYME BANCAJA 2 FTA	0	0	661	-373	-185	7,494	-7,590	-17	-0.03
FTPYME BANCAJA 3 FTA	0	0	1,396	-633	-98	13,102	-11,318	-24	-0.02
FTPYME BANCAJA 6 FTA	0	0	4,371	-1,962	-385	31,626	-31,134	-28	-0.01
FTPYME TDA 5, FTA	0	0	355	-191	-123	3,165	-4,799	-136	-0.53
FTPYME TDA 6, FTA	0	0	434	-217	-148	3,702	-5,327	-26	-0.08
FTPYME TDA 7, FTA	0	0	1,668	-890	-444	10,952	-14,945	-42	-0.03
FTPYME TDA BANCA MARCH, FTA	0	0	472	-269	-156	3,698	-3,559	-17	-0.06
FTPYME TDA CAM 2, FTA	0	0	1,616	-803	-421	18,786	-21,100	-30	-0.02
FTPYME TDA CAM 4, FTA	0	0	6,424	-3,292	-1,855	50,839	-55,811	-62	-0.01
FTPYME TDA CAM 7, FTA	0	0	7,941	-5,187	-800	50,583	-53,675	-69	-0.01
FTPYME TDA CAM 9, FTA	0	0	10,739	-2,978	0	95,822	-70,840	-3,971	-0.54
FTPYME TDA SABADELL 2, FTA	0	0	1,212	-529	-495	13,703	-14,243	-16	-0.02
GAT FTGENCAT 2005, FTA	0	0	1,451	-770	-471	18,737	-22,755	-29	-0.02
GAT FTGENCAT 2006, FTA	0	0	1,375	-709	-400	15,408	-17,405	-23	-0.02
GAT FTGENCAT 2007, FTA	0	0	3,337	-1,664	-920	27,729	-33,740	-37	-0.02
GAT FTGENCAT 2008, FTA	0	0	5,486	-3,804	-697	39,861	-58,323	-54	-0.01
GAT FTGENCAT 2009, FTA	0	0	6,322	-2,005	0	51,022	-51,381	-211	-0.05
GAT ICO-FTVPO 1, FTH	0	0	3,864	-2,874	-688	14,910	-15,744	-40	-0.01
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	2,519	-971	-1,128	16,828	-20,219	-36	-0.02
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	2,528	-1,557	-423	8,170	-10,940	-34	-0.02
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	2,599	-1,373	-788	13,547	-18,303	-21	-0.01
GC FTGENCAT SABADELL 1, FTA	0	0	2,724	-1,209	-833	31,137	-37,631	-20	-0.01
GC FTPYME PASTOR 4, FTA	0	0	2,266	-1,089	-1,128	19,321	-23,061	-15	-0.01
GC FTPYME PASTOR 6, FTA	0	0	5,156	-2,805	-1,430	32,032	-39,362	-27	-0.01
GC FTPYME SABADELL 4, FTA	0	0	2,616	-1,137	-1,032	19,048	-20,883	-19	-0.01
GC FTPYME SABADELL 5, FTA	0	0	4,905	-2,239	-1,966	42,486	-49,977	-28	-0.01

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
GC FTPYME SABADELL 6, FTA	0	0	5,196	-2,448	-2,062	42,856	-46,926	-29	-0.01
GC FTPYME SABADELL 8, FTA	0	0	15,021	-13,533	-1,003	107,660	-55,255	-126	-0.01
GC PASTOR HIPOTECARIO 5, FTA	0	0	6,763	-3,070	-2,770	18,724	-23,992	-52	-0.01
GC SABADELL 1, FTH	0	0	6,438	-2,964	-2,397	28,265	-31,680	-1,177	-0.27
GC SABADELL EMPRESAS 2, FTA	0	0	5,815	-3,975	-1,375	68,170	-74,276	-32	-0.01
GC SABADELL EMPRESAS 4, FTA	0	0	5,486	-3,926	-973	54,520	-58,858	-28	-0.01
HIPOCAT 10, FTA	0	0	8,745	-5,122	-2,515	24,541	-10,122	-162	-0.02
HIPOCAT 11, FTA	0	0	9,076	-4,203	-2,736	21,363	-38,713	-145	-0.02
HIPOCAT 14, FTA	0	0	7,092	-4,699	-1,076	33,518	-35,019	-999	-0.20
HIPOCAT 15, FTA	0	0	10,248	-6,289	-1,589	29,857	-34,628	-2,230	-0.24
HIPOCAT 16, FTA	0	0	7,858	-5,378	-270	34,235	-40,620	-2,221	-0.30
HIPOCAT 17, FTA	0	0	9,284	-5,756	-731	21,679	-138,113	-364	-0.04
HIPOCAT 18, FTA	0	0	7,133	-4,784	0	20,734	-25,622	-2,174	-0.29
HIPOCAT 19, FTA	0	0	7,718	-2,851	0	18,092	-19,068	-3,336	-0.49
HIPOCAT 20, FTA	0	0	10,619	-3,760	0	23,342	-25,204	-5,373	-0.59
HIPOCAT 4, FTA	0	0	1,096	-499	-392	3,797	-4,295	-225	-0.32
HIPOCAT 5, FTA	0	0	2,732	-1,115	-1,151	7,402	-8,383	-639	-0.36
HIPOCAT 6, FTA	0	0	3,788	-1,753	-1,357	9,473	-10,013	-908	-0.34
HIPOCAT 7, FTA	0	0	6,656	-3,174	-2,098	16,231	-20,014	-189	-0.04
HIPOCAT 8, FTA	0	0	8,356	-4,204	-2,325	26,626	-30,578	-150	-0.02
HIPOCAT 9, FTA	0	0	5,566	-2,917	-1,412	18,134	-20,697	-117	-0.02
ICO MEDIACION I AYT, FTA	0	0	16,882	-10,966	-5,872	804,169	-720,459	-849	-0.04
ICO MEDIACION II AYT FTA	0	0	179,671	-195,932	144,069	2,440,222	-3,225,039	-54,153	-0.27
IM BANCO POPULAR FTPYME 1, FTA	0	0	5,429	-1,813	-3,176	32,313	-36,076	-50	-0.02
IM BANCO POPULAR FTPYME 2, FTA	0	0	9,372	-4,142	-4,606	42,624	-54,605	-446	-0.08
IM BANCO POPULAR MBS 1, FTA	0	0	71,348	-30,493	-30,922	201,029	-243,415	-3,526	-0.08
IM BANCO POPULAR MBS 2, FTA	0	0	10,111	-5,633	-2,867	15,782	-57,982	-851	-0.12

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM BANKOA MBS 1, FTA	0	0	4,536	-3,341	-200	15,489	-21,312	-363	-0.08
IM BCG RMBS 1, FTA	0	0	3,372	-2,605	-161	10,363	-12,430	-475	-0.12
IM CAJA LABORAL 1, FTA	0	0	5,857	-3,598	-881	26,734	-34,650	-1,021	-0.19
IM CAJA LABORAL 2, FTA	0	0	5,677	-3,739	-1,022	11,784	-14,490	-71	-0.01
IM CAJA LABORAL EMPRESAS 1, FTA	-430,000	294,500	573	0	0	7,624	0	-352	-0.08
IM CAJAMAR 1, FTA	0	0	2,133	-978	-667	6,346	-7,618	-629	-0.43
IM CAJAMAR 3, FTA	0	0	9,737	-4,450	-3,407	23,908	-28,010	-80	-0.01
IM CAJAMAR 4, FTA	0	0	9,393	-4,569	-3,392	20,442	-23,324	-90	-0.01
IM CAJAMAR 5, FTA	0	0	11,390	-5,434	-4,205	23,279	-28,907	-58	-0.01
IM CAJAMAR 6, FTA	0	0	24,029	-12,118	-9,724	43,276	-52,802	-90	-0.01
IM CAJAMAR EMPRESAS 1, FTA	0	0	9,147	-4,959	0	40,273	-48,308	-425	-0.07
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	3,685	-2,250	-1,060	25,601	-29,551	-59	-0.02
IM CAJAMAR EMPRESAS 3, FTA	0	0	7,779	-4,567	-2,087	46,195	-54,987	-230	-0.04
IM CAJASTUR MBS 1, FTA	0	0	6,106	-4,586	-321	18,053	-22,933	-757	-0.11
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0	0	85,170	-84,992	0	0	0	-170	-0.01
IM CEDULAS 10, FTA	0	0	58,630	-58,468	0	0	0	-130	-0.01
IM CEDULAS 14, FTA	0	0	39,120	-39,000	0	0	0	-120	-0.01
IM CEDULAS 15, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 2, FTA	0	0	66,523	-66,374	0	0	0	-148	-0.01
IM CEDULAS 3, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 4, FTA	0	0	78,020	-77,803	0	0	0	-208	-0.01
IM CEDULAS 5, FTA	0	0	43,875	-43,733	0	0	0	-125	-0.01
IM CEDULAS 7, FTA	0	0	50,125	-49,707	0	0	0	-125	-0.01
IM CEDULAS 9, FTA	0	0	54,315	-54,185	0	0	0	-128	-0.01
IM CERES 1 CAJAMAR, FTA	0	0	908	-5	0	8,190	-699	-22	-0.03
IM CERES 2 CAJAMAR, FTA	0	0	1,445	-933	0	8,971	-14,112	-41	-0.03
IM FTGENCAT SABADELL 2, FTA	0	0	4,034	-1,641	-1,700	30,685	-42,178	-26	-0.01

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM FTGENCAT SABADELL 3, FTA		0	2,272	-1,177	-742	25,268	-24,382	-54	-0.04
IM FTGENCAT SABADELL 4, FTA		0	4,545	-2,569	-1,612	36,879	-40,828	-46	-0.02
IM FTPYME SABADELL 3, FTA		0	1,543	-631	-172	16,694	-14,673	-41	-0.04
IM FTPYME SABADELL 7, FTA		0	7,921	-4,810	-2,033	49,709	-56,490	-55	-0.01
IM GOYA HIPOTECARIO I, FTA		0	12,240	-8,337	-1,846	138,833	-153,641	-103	-0.01
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA		0	7,623	-2,928	-806	50,835	-55,198	-361	-0.08
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA		0	24,449	-45,896	1,229	163,240	0	-2,586	-0.10
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	-2,500,000	2,500,000	19,224	-10,421	0	194,779	-138,233	-1,445	-0.05
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA		0	10,904	-17,717	15,620	87,456	-782,576	-20,343	-5.46
IM GRUPO BANCO POPULAR FTPYME I FTA		0	10,269	-3,813	-970	53,937	-55,848	-488	-0.08
IM GRUPO BANCO POPULAR FTPYME II, FTA		0	6,893	-2,874	-3,231	54,362	-73,530	-403	-0.08
IM GRUPO BANCO POPULAR LEASING 2, FTA	-1,500,000	1,500,000	2,149	0	0	29,427	0	-50	0.00
IM PASTOR 2, FTH		0	3,957	-2,379	-1,138	17,915	-25,346	-90	-0.03
IM PASTOR 3, FTH		0	5,481	-2,482	-2,508	12,422	-17,579	-1,031	-0.26
IM PASTOR 4, FTA		0	6,590	-3,121	-1,610	17,146	-22,557	-807	-0.16
IM PRESTAMOS FONDOS CEDULAS, FTA		0	2,825	-1,838	-1,078	57,840	-28,361	0	0.00
IM SABADELL EMPRESAS 1, FTA		0	5,192	-3,262	-543	59,138	-96,911	-52	-0.02
IM SABADELL EMPRESAS 3, FTA		0	12,870	-8,545	-5,241	115,008	-154,447	-81	-0.01
IM SABADELL EMPRESAS 5, FTA		0	8,729	-6,429	-3,078	75,632	-421,431	-54	-0.01
IM SABADELL RMBS 2, FTA		0	14,720	-8,081	-4,703	47,876	-62,230	-626	-0.06
IM SABADELL RMBS 3, FTA		0	17,456	-8,693	-7,288	62,831	-72,312	-79	-0.01
IM TERRASSA 1 FTGENCAT FTA		0	1,180	-557	-333	13,534	-13,306	-33	-0.04
IM TERRASSA MBS 1, FTA		0	3,774	-1,657	-1,142	15,842	-13,648	-69	-0.03
INTERMONEY MASTER CEDULAS, FTA		0	0	-178	0	0	0	0	0.00
MADRID ACTIVOS CORPORATIVOS I, FTA		0	6,882	-6,532	517	29,549	-55,963	-54	-0.01
MADRID ACTIVOS CORPORATIVOS III, FTA		0	9,696	-4,094	1,438	148,499	-192,943	-1,531	-0.16
MADRID ACTIVOS CORPORATIVOS IV, FTA		0	10,935	-13,550	4,027	239,488	-243,114	-3,010	-0.29

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
MADRID CONSUMO I, FTA	0	0	15,088	-2,574	-2,529	120,248	-93,143	-108	-0.02
MADRID CONSUMO II, FTA	0	0	18,983	-9,769	-737	102,609	-121,425	-11,738	-1.92
MADRID FTPYME I, FTA	0	0	12,784	-9,841	7,617	128,165	-98,071	-5,630	-0.45
MADRID ICO-FTVPO I, FTA	0	0	2,619	-1,515	-243	10,971	-13,524	-66	-0.03
MADRID RESIDENCIAL I, FTA	0	0	7,467	-3,476	-697	13,595	-20,893	-118	-0.02
MADRID RESIDENCIAL II, FTA	0	0	6,546	-3,280	-362	11,579	-13,679	-632	-0.10
MADRID RMBS I, FTA	0	0	14,203	-7,396	-2,290	22,741	-36,956	-133	-0.01
MADRID RMBS II, FTA	0	0	12,663	-6,585	-2,175	23,846	-31,685	-120	-0.01
MADRID RMBS III, FTA	0	0	22,640	-12,520	-2,889	33,579	-55,776	-163	-0.01
MADRID RMBS IV, FTA	0	0	17,253	-11,107	-2,290	32,365	-47,080	-214	-0.01
MBS BANCAJA 1, FTA	0	0	1,893	-1,037	-473	13,968	-14,626	-28	-0.02
MBS BANCAJA 2, FTA	0	0	3,536	-2,560	-445	15,854	-16,450	-32	-0.01
MBS BANCAJA 3, FTA	0	0	4,642	-2,555	-724	16,532	-20,168	-38	-0.01
MBS BANCAJA 4, FTA	0	0	13,311	-6,989	-1,627	52,740	-61,720	-73	-0.01
MBS BANCAJA 6, FTA	0	0	9,693	-6,384	0	24,541	-27,980	-63	-0.01
MBS BANCAJA 7, FTA	0	0	9,571	-6,690	0	14,456	-17,722	-2,761	-0.31
MBS BANCAJA 8, FTA	0	0	5,558	-3,518	0	8,856	-9,051	-1,861	-0.40
MBSCAT 1, FTA	0	0	9,800	-5,276	-2,644	26,064	-154,994	-104	-0.01
MBSCAT 2, FTA	0	0	6,151	-1,638	0	37,052	-42,013	-3,556	-0.77
MBSCAT 3, FTA	-2,000,000	1,535,000	16,439	-8,015	0	62,973	-59,855	-4,968	-0.24
PROGRAMA CEDULAS TDA, FTA	0	0	320,988	-320,195	0	0	0	0	0.00
PYME BANCAJA 5, FTA	0	0	1,892	-1,234	-355	18,917	-19,958	-30	-0.02
PYME BANCAJA 7, FTA	0	0	5,213	-4,415	-775	39,358	-51,574	-42	-0.01
PYME BANCAJA 8, FTA	0	0	3,871	-2,563	0	31,374	-34,865	-38	-0.01
PYME VALENCIA 1, FTA	0	0	2,982	-2,157	48	23,200	-24,238	-38	-0.01
PYME VALENCIA 2, FTA	0	0	3,482	-2,290	0	30,256	-35,083	-26	-0.01
PYMECAT 2 FTPYME, FTA	0	0	2,943	-2,172	-356	32,882	-41,709	-41	-0.02

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
PYMECAT 3 FTPYME, FTA	0	0	11,700	-4,470	0	59,974	-64,004	-4,982	-0.81
PYMES BANESTO 2, FTA	0	0	4,165	-2,666	-1,476	63,573	-70,866	-41	-0.01
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	7,258	-3,794	-2,614	25,978	-28,721	-622	-0.12
RURAL HIPOTECARIO II FTH	0	0	503	-263	0	3,788	-4,109	-187	-0.50
RURAL HIPOTECARIO III FTH	0	0	1,024	-509	0	6,385	-6,770	-285	-0.38
RURAL HIPOTECARIO IV FTH	0	0	1,791	-924	0	8,792	-9,957	-726	-0.53
RURAL HIPOTECARIO IX, FTA	0	0	13,829	-6,401	-4,433	36,120	-45,260	-82	-0.01
RURAL HIPOTECARIO V FTA	0	0	2,835	-1,636	0	12,923	-14,726	-865	-0.37
RURAL HIPOTECARIO VI, FTA	0	0	5,240	-2,343	-1,925	17,871	-22,628	-1,087	-0.28
RURAL HIPOTECARIO VII, FTA	0	0	7,068	-3,215	-2,699	26,119	-30,335	-1,047	-0.21
RURAL HIPOTECARIO VIII, FTA	0	0	10,720	-4,783	-4,104	33,313	-39,445	-2,076	-0.27
RURAL HIPOTECARIO X, FTA	0	0	21,770	-10,392	-7,655	63,947	-71,048	-90	-0.01
RURAL HIPOTECARIO XI, FTA	0	0	26,015	-13,370	-8,306	62,902	-69,799	-105	-0.01
RURAL HIPOTECARIO XII, FTA	0	0	11,101	-6,005	-3,216	26,932	-30,098	-1,002	-0.12
RURALPYME 1 FTPYME FTA	0	0	586	-336	-174	6,133	-7,422	-12	-0.03
RURALPYME 2 FTPYME FTA	0	0	3,125	-1,311	-853	23,838	-32,383	-25	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	15,471	-4,305	-8,633	75,654	-98,759	-53	-0.01
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	20,435	-11,625	-9,696	72,009	-72,032	-58	-0.01
SANTANDER EMPRESAS 6, FTA	0	0	11,703	-12,170	1,179	138,726	-195,259	-181	-0.01
SANTANDER HIPOTECARIO I, FTA	0	0	7,012	-4,624	-375	28,255	-37,991	-1,838	-0.25
SOL-LION, FTA	0	0	37,467	-27,952	1,105	170,983	-203,999	-8,932	-0.23
TDA 11, FTH	0	0	1,096	-595	0	8,233	-9,151	-417	-0.48
TDA 12, FTH	0	0	1,245	-528	0	6,920	-7,909	-728	-0.95
TDA 13 - MIXTO, FTA	0	0	982	-491	0	5,014	-5,855	-430	-0.60
TDA 14 - MIXTO, FTA	0	0	2,234	-933	0	8,379	-10,209	-1,308	-0.96
TDA 15 - MIXTO, FTA	0	0	1,720	-936	0	7,722	-12,610	-730	-0.55
TDA 16 - MIXTO, FTA	0	0	1,947	-964	0	7,093	-8,184	-466	-0.33

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA 17 - MIXTO, FTA	0	0	1,954	-783	0	7,549	-12,272	-1,049	-0.91
TDA 18 - MIXTO, FTA	0	0	1,694	-959	0	8,262	-7,113	-983	-0.71
TDA 19 - MIXTO, FTA	0	0	2,950	-1,562	-661	11,906	-11,444	-559	-0.25
TDA 20 - MIXTO, FTA	0	0	2,079	-1,069	-444	9,991	-10,573	-744	-0.43
TDA 21, FTA	0	0	3,045	-1,606	-243	17,710	-18,600	-831	-0.38
TDA 22 - MIXTO, FTA	0	0	2,851	-1,516	-843	9,714	-11,229	-76	-0.04
TDA 23, FTA	0	0	5,216	-2,160	-2,172	24,051	-27,758	-95	-0.03
TDA 24, FTA	0	0	3,821	-1,550	-1,660	10,885	-12,700	-67	-0.03
TDA 25, FTA	0	0	2,334	-936	-979	3,374	-3,579	-39	-0.02
TDA 26 - MIXTO, FTA	0	0	6,001	-2,978	-2,256	37,759	-54,855	-1,326	-0.30
TDA 27, FTA	0	0	8,084	-3,774	-2,494	33,518	-27,270	-76	-0.01
TDA 28, FTA	0	0	4,408	-2,057	-1,442	7,019	-8,575	-103	-0.03
TDA 29, FTA	0	0	6,781	-3,487	-1,906	29,834	-49,863	-54	-0.01
TDA 30, FTA	0	0	3,993	-2,154	-1,007	10,627	-11,060	-33	-0.01
TDA 31, FTA	0	0	2,930	-1,573	-862	9,328	-21,629	-47	-0.02
TDA 8, FTH	0	0	218	-151	0	1,896	-2,222	-70	-0.38
TDA 9, FTH	0	0	409	-269	0	3,593	-4,021	-163	-0.48
TDA CAJAMAR 2, FTA	0	0	6,566	-3,044	-2,196	27,307	-22,028	-606	-0.13
TDA CAM 1, FTA	0	0	3,877	-2,047	-993	20,860	-21,740	-814	-0.28
TDA CAM 10, FTA	0	0	11,204	-6,187	-1,905	41,792	-45,116	-92	-0.01
TDA CAM 11, FTA	0	0	15,995	-14,560	-66	52,347	-49,626	-165	-0.01
TDA CAM 12, FTA	0	0	18,392	-15,959	221	54,427	-59,331	-1,022	-0.06
TDA CAM 2, FTA	0	0	4,222	-2,190	-1,104	21,600	-23,714	-981	-0.29
TDA CAM 3, FTA	0	0	4,865	-2,507	-1,110	25,454	-28,370	-1,518	-0.40
TDA CAM 4, FTA	0	0	10,642	-5,140	-2,636	49,323	-52,509	-3,823	-0.45
TDA CAM 5, FTA	0	0	13,407	-6,397	-3,070	47,924	-48,179	-2,737	-0.25
TDA CAM 6, FTA	0	0	9,271	-4,351	-2,396	33,113	-33,306	-93	-0.01

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA CAM 7, FTA	0	0	13,358	-6,618	-2,829	45,303	-44,624	-112	-0.01
TDA CAM 8, FTA	0	0	13,469	-6,642	-2,999	45,923	-49,112	-108	-0.01
TDA CAM 9, FTA	0	0	12,318	-6,324	-2,626	42,256	-43,452	-102	-0.01
TDA CCM CONSUMO 1, FTA	0	0	2,548	-853	-1,062	27,036	-30,147	-35	-0.03
TDA CCM EMPRESAS 1, FTA	0	0	1,351	-1,036	-317	17,552	-19,595	-34	-0.02
TDA CORPORATIVOS I, FTA	0	0	5,484	-5,907	1,111	76,650	-101,711	-65	-0.01
TDA EMPRESAS 1, FTA	0	0	3,358	-1,493	0	31,825	-34,822	-28	-0.02
TDA EMPRESAS 2, FTA	0	0	3,755	-1,696	0	31,498	-23,276	-2,082	-0.91
TDA FTPYME PASTOR 9, FTA	0	0	7,159	-3,530	0	47,395	-23,179	-1,577	-0.32
TDA IBERCAJA 1, FTA	0	0	2,649	-1,489	-567	12,330	-14,359	-682	-0.32
TDA IBERCAJA 2, FTA	0	0	5,360	-2,956	-985	20,601	-26,163	-1,383	-0.29
TDA IBERCAJA 3, FTA	0	0	6,444	-3,780	-1,276	26,175	-30,533	-1,382	-0.24
TDA IBERCAJA 4, FTA	0	0	9,324	-5,576	-1,697	35,541	-42,589	-2,074	-0.24
TDA IBERCAJA 5, FTA	0	0	8,883	-5,272	-1,583	31,837	-37,631	-1,243	-0.15
TDA IBERCAJA 6, FTA	0	0	13,109	-9,579	-2,727	47,215	-54,420	-128	-0.01
TDA IBERCAJA 7, FTA	0	0	19,105	-14,151	-2,505	49,806	-60,533	-2,083	-0.11
TDA IBERCAJA ICO-FTVPO, FTH	0	0	4,597	-3,466	-1,112	13,795	-16,327	-40	-0.01
TDA PASTOR 1, FTA	0	0	1,551	-897	-248	8,317	-10,117	-585	-0.46
TDA PASTOR CONSUMO 1, FTA	0	0	2,737	-623	-1,893	20,182	-23,450	-30	-0.04
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	1,271	-1,014	-296	18,343	-10,851	-27	-0.02
TDA SA NOSTRA EMPRESAS 2, FTA	0	0	2,767	-1,871	-593	27,409	-26,020	-29	-0.01
TDA TARRAGONA 1, FTA	0	0	4,543	-2,331	-1,428	8,908	-10,196	-23	-0.01
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	0	0	2,603	-1,256	-788	7,621	-9,300	-93	-0.05
UNICAJA AYT EMPRESAS I, FTA	0	0	2,461	-1,282	-126	16,487	-16,941	-595	-0.31
UNICAJA TDA VPO, FTA	0	0	2,554	-1,218	-561	5,346	-6,066	-26	-0.01
VAL BANCAJA 1, FTA	0	0	2,876	-1,975	0	5,305	-7,265	-368	-0.12
VALENCIA HIPOTECARIO 1, FTA	0	0	2,077	-1,105	-510	11,639	-12,635	-659	-0.37

Main cash flows during the first half of the year - Public ABS

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
VALENCIA HIPOTECARIO 2, FTH	0	0	5,298	-3,001	-665	23,004	-25,334	-50	-0.01
VALENCIA HIPOTECARIO 3, FTA	0	0	6,197	-4,287	-776	23,965	-26,240	-54	-0.01
VALENCIA HIPOTECARIO 4, FTA	0	0	7,612	-5,181	-700	21,468	-25,706	-61	-0.01
VALENCIA HIPOTECARIO 5, FTA	0	0	4,668	-3,081	-394	11,524	-16,510	-38	-0.01
Subtotal BONDS 2011 1	-37,323,477	36,652,828	6,786,983	-5,397,424	-533,254	24,813,889	-28,562,080	-345,701	-0.07
Subtotal BONDS 2010 1	-17,890,782	16,735,144	7,254,948	-4,774,369	-1,772,581	23,542,213	-25,662,528	-450,116	-0.10
% change	108.62	119.02	-6.45	13.05	-69.92	5.39	11.29	-23.23	-30.00
COMMERCIAL PAPER									
AYT AUTOMOCION II COFIBER E.F.C., FTA	-145,282	128,668	0	-270	0	0	-128,730	-8,201	-17.62
FTA SANTANDER 2	-6,120,428	1,312,366	586	0	0	6,596,343	-1,865,000	-744	-0.03
Subtotal COMMERCIAL PAPER 2011 1	-6,265,710	1,441,034	586	-270	0	6,596,343	-1,993,730	-8,945	-0.38
Subtotal COMMERCIAL PAPER 2010 1	-6,625,075	1,655,009	627	0	0	6,793,950	-2,131,000	-17,711	-0.81
% change	-5.42	-12.93	-6.54	-	-	-2.91	-6.44	-49.49	-53.09
Total 2011 1	-43,589,187	38,093,862	6,787,569	-5,397,694	-533,254	31,410,232	-30,555,810	-354,646	-0.08
Total 2010 1	-24,515,857	18,390,153	7,255,575	-4,774,369	-1,772,581	30,336,163	-27,793,528	-467,827	-0.10
% change	77.80	107.14	-6.45	13.05	-69.92	3.53	9.93	-24.22	-20.00

Amounts in thousands euros.

(1) Debentures and other tradeable securities

(2) Proceeds from payments for transactions with derivatives

(3) Payments for fees and other financial services

(4) Percentage represented by the said payments over total assets