



Economic and financial information relating to asset-backed securities

Second Half-year 2011

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EUR thousands	2011-25					2010-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
ASSETS											
A) NON-CURRENT ASSETS	347,827,380	0	347,827,380	2,156,347	349,983,727	384,340,488	0	384,340,488	1,879,454	386,219,942	-9.38
I. Long-term financial assets	347,827,380	0	347,827,380	2,156,347	349,983,727	384,340,488	0	384,340,488	1,879,454	386,219,942	-9.38
1. Debt securities	0	0	0	0	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2. Collection rights	346,636,124	0	346,636,124	2,156,347	348,792,471	383,299,535	0	383,299,535	1,878,948	385,178,483	-9.45
2.1 Mortgage participations	40,814,692	0	40,814,692	0	40,814,692	42,707,328	0	42,707,328	0	42,707,328	-4.43
2.2 Mortgage assignments certificates	101,209,072	0	101,209,072	219,369	101,428,441	117,755,005	0	117,755,005	219,482	117,974,487	-14.03
2.3 Mortgage loans	9,787,721	0	9,787,721	0	9,787,721	9,183,327	0	9,183,327	0	9,183,327	6.58
2.4 Mortgage covered bonds	112,739,891	0	112,739,891	997,000	113,736,891	132,134,148	0	132,134,148	997,000	133,131,148	-14.57
2.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
2.6 Loans to SMEs	19,222,245	0	19,222,245	0	19,222,245	18,767,308	0	18,767,308	0	18,767,308	2.42
2.7 Loans to companies	23,511,780	0	23,511,780	492,093	24,003,873	26,381,300	0	26,381,300	0	26,381,300	-9.01
2.8 Corporate loans	2,939,679	0	2,939,679	0	2,939,679	2,448,930	0	2,448,930	0	2,448,930	20.04
2.9 Territorial covered bonds	0	0	0	0	0	1,630,000	0	1,630,000	0	1,630,000	-100.00
2.10 Treasury bonds	550,000	0	550,000	0	550,000	3,109,000	0	3,109,000	0	3,109,000	-82.31
2.11 Subordinated debt	299,379	0	299,379	0	299,379	299,379	0	299,379	0	299,379	-
2.12 Government loans	366,656	0	366,656	128,392	495,048	465,614	0	465,614	138,269	603,883	-18.02
2.13 Consumer loans	4,548,591	0	4,548,591	0	4,548,591	3,322,250	0	3,322,250	0	3,322,250	36.91
2.14 Auto loans	2,896,092	0	2,896,092	57,658	2,953,750	4,046,297	0	4,046,297	103,021	4,149,318	-28.81
2.15 Financial leases	2,813,706	0	2,813,706	10,804	2,824,510	1,699,179	0	1,699,179	102,101	1,801,280	56.81
2.16 Accounts receivable	0	0	0	0	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	0	0	10,746	10,746	-100.00
2.18 Asset-backed securities	0	0	0	60,981	60,981	0	0	0	75,053	75,053	-18.75
2.19 Others	19,632,880	0	19,632,880	108,639	19,741,519	13,631,921	0	13,631,921	144,656	13,776,577	43.30
2.20 Doubtful assets	6,334,916	0	6,334,916	147,569	6,482,485	7,614,629	0	7,614,629	206,028	7,820,657	-17.11
2.21 Valuation corrections due to assets impairment (-)	-1,031,176	0	-1,031,176	-66,158	-1,097,334	-1,896,080	0	-1,896,080	-117,408	-2,013,488	-45.50
2.22 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	876,363	0	876,363	0	876,363	699,604	0	699,604	506	700,110	25.18
3.1 Hedging derivatives	876,363	0	876,363	0	876,363	696,582	0	696,582	506	697,088	25.72
3.2 Trading derivatives	0	0	0	0	0	3,022	0	3,022	0	3,022	-100.00
4. Other financial assets	314,893	0	314,893	0	314,893	341,349	0	341,349	0	341,349	-7.75
4.1 Financial guarantees	2,518	0	2,518	0	2,518	2,755	0	2,755	0	2,755	-8.60
4.2 Others	312,375	0	312,375	0	312,375	338,594	0	338,594	0	338,594	-7.74
II. Deferred tax assets	0	0	0	0	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2011-25					2010-25					% TOTAL VARIATION FUNDS
	COMMERCIAL		TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	COMMERCIAL		TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
	BONDS/ PUBLIC FUNDS	PAPER/ PUBLIC FUNDS				BONDS/ PUBLIC FUNDS	PAPER/ PUBLIC FUNDS				
B) CURRENT ASSETS	107,924,076	1,691,473	109,615,549	1,499,450	111,114,999	99,868,551	2,842,868	102,711,419	1,264,009	103,975,428	6.87
IV. Non-current assets classified as held for sale	1,051,083	0	1,051,083	0	1,051,083	752,438	0	752,438	0	752,438	39.69
V. Short-term financial assets	65,248,569	1,533,715	66,782,284	1,189,065	67,971,349	64,501,028	2,168,195	66,669,223	996,484	67,665,707	0.45
1. Trade debtors and other receivables	1,068,080	0	1,068,080	33,894	1,101,974	1,110,906	0	1,110,906	56,510	1,167,416	-5.61
2. Debt securities	0	0	0	0	0	2,025	0	2,025	0	2,025	-100.00
2.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	2,025	0	2,025	0	2,025	-100.00
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	0	0	0	0	-
3. Collection rights	64,029,133	1,533,715	65,562,848	1,154,993	66,717,841	62,498,600	2,168,195	64,666,795	939,969	65,606,764	1.69
3.1 Mortgage participations	3,318,448	0	3,318,448	0	3,318,448	3,657,909	0	3,657,909	0	3,657,909	-9.28
3.2 Mortgage assignment certificates	6,836,556	0	6,836,556	0	6,836,556	6,401,613	0	6,401,613	0	6,401,613	6.79
3.3 Mortgage loans	547,276	0	547,276	0	547,276	543,429	0	543,429	0	543,429	0.71
3.4 Mortgage covered bonds	13,673,000	0	13,673,000	0	13,673,000	16,893,309	0	16,893,309	0	16,893,309	-19.06
3.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
3.6 Loans to SMEs	4,702,729	0	4,702,729	0	4,702,729	4,117,307	0	4,117,307	0	4,117,307	14.22
3.7 Loans to companies	13,486,373	0	13,486,373	222,740	13,709,113	8,897,130	0	8,897,130	0	8,897,130	54.08
3.8 Corporate loans	1,019,663	0	1,019,663	0	1,019,663	882,310	0	882,310	0	882,310	15.57
3.9 Territorial covered bonds	1,630,000	0	1,630,000	0	1,630,000	449,412	0	449,412	0	449,412	262.70
3.10 Treasury bonds	2,559,000	0	2,559,000	0	2,559,000	1,125,000	0	1,125,000	0	1,125,000	127.47
3.11 Subordinated debt	0	0	0	0	0	209	0	209	0	209	-100.00
3.12 Government loans	124,813	0	124,813	9,876	134,689	167,220	0	167,220	9,876	177,096	-23.95
3.13 Consumer loans	2,483,634	0	2,483,634	0	2,483,634	2,399,761	0	2,399,761	0	2,399,761	3.50
3.14 Auto loans	1,616,474	0	1,616,474	346,435	1,962,909	2,220,939	0	2,220,939	322,790	2,543,729	-22.83
3.15 Financial leases	981,776	0	981,776	66,703	1,048,479	769,991	0	769,991	73,449	843,440	24.31
3.16 Accounts receivable	0	1,507,904	1,507,904	316,667	1,824,571	13,349	2,165,561	2,178,910	395,862	2,574,772	-29.14
3.17 Future receivables	0	0	0	10,746	10,746	0	0	0	1,485	1,485	623.64
3.18 Asset-backed securities	0	0	0	0	0	41,467	0	41,467	0	41,467	-100.00
3.19 Other	7,009,709	0	7,009,709	47,995	7,057,704	10,055,897	0	10,055,897	46,755	10,102,652	-30.14
3.20 Doubtful assets	2,866,747	8,722	2,875,469	166,569	3,042,038	1,465,669	2,634	1,468,303	72,059	1,540,362	97.49
3.21 Valuation corrections due to assets impairment (-)	-1,715,896	0	-1,715,896	-57,314	-1,773,210	-663,362	0	-663,362	-6,214	-669,576	164.83
3.22 Accrued interests and expenses	2,795,633	1,309	2,796,942	22,705	2,819,647	3,060,041	0	3,060,041	23,907	3,083,948	-8.57
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	93198	15780	108978	1871	110849	0	0	0	0	0	-
4. Derivatives	111,207	0	111,207	0	111,207	848,696	0	848,696	0	848,696	-86.90
4.1 Hedging derivatives	111,207	0	111,207	0	111,207	848,696	0	848,696	0	848,696	-86.90
4.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
5. Other financial assets	40,149	0	40,149	178	40,327	40,801	0	40,801	5	40,806	-1.17
5.1 Financial guarantees	0	0	0	0	0	0	0	0	0	0	-
5.2 Others	40,149	0	40,149	178	40,327	40,801	0	40,801	5	40,806	-1.17
VI. Accrual accounts	114,727	25,708	140,435	141	140,576	109,982	1	109,983	94	110,077	27.71
1. Fees	0	0	0	0	0	23	0	23	0	23	-100.00
2. Other	114,727	25,708	140,435	141	140,576	109,959	1	109,960	94	110,054	27.73
VII. Cash and other equivalent liquid assets	41,509,697	132,050	41,641,747	310,244	41,951,991	34,505,103	674,672	35,179,775	267,431	35,447,206	18.35
1. Cash	41,299,710	132,050	41,431,760	310,244	41,742,004	34,369,963	674,672	35,044,635	267,431	35,312,066	18.21
2. Other equivalent liquid assets	209,987	0	209,987	0	209,987	135,140	0	135,140	0	135,140	55.38
TOTAL ASSETS	455,751,456	1,691,473	457,442,929	3,655,797	461,098,726	484,209,039	2,842,868	487,051,907	3,143,463	490,195,370	-5.94

EUR thousands	2011-25					2010-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
LIABILITIES											
A) NON-CURRENT LIABILITIES	388,936,575	0	388,936,575	2,710,581	391,647,156	412,751,837	0	412,751,837	2,435,435	415,187,272	-5.67
I. Long-term provisions	0	0	0	0	0	0	0	0	0	0	-
II. Long-term financial liabilities	388,936,575	0	388,936,575	2,710,581	391,647,156	412,751,837	0	412,751,837	2,435,435	415,187,272	-5.67
1. Debentures and other marketable securities	348,830,916	0	348,830,916	2,534,579	351,365,495	383,102,251	0	383,102,251	2,305,125	385,407,376	-8.83
1.1 Non-subordinated series	282,449,747	0	282,449,747	2,453,428	284,903,175	316,320,873	0	316,320,873	2,293,335	318,614,208	-10.58
1.2 Subordinated series	67,319,934	0	67,319,934	133,772	67,453,706	67,854,059	0	67,854,059	66,592	67,920,651	-0.69
1.3 Valuation corrections due to recognition of losses (-)	-933,841	0	-933,841	-52,621	-986,462	-1,066,893	0	-1,066,893	-54,802	-1,121,695	-12.06
1.4 Accrued interests and expenses	-4,924	0	-4,924	0	-4,924	-5,788	0	-5,788	0	-5,788	-14.93
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2. Bank borrowings	35,358,665	0	35,358,665	138,995	35,497,660	27,387,294	0	27,387,294	83,078	27,470,372	29.22
2.1 Subordinated loan	25,813,579	0	25,813,579	147,373	25,960,952	24,126,269	0	24,126,269	86,130	24,212,399	7.22
2.2 Liquidity line loan	6,687,018	0	6,687,018	9,720	6,696,738	1,507,224	0	1,507,224	9,720	1,516,944	341.46
2.3 Other bank borrowings	3,800,584	0	3,800,584	0	3,800,584	2,447,815	0	2,447,815	2,077	2,449,892	55.13
2.4 Valuation correction due to recognition of losses (-)	-942,547	0	-942,547	-18,098	-960,645	-720,898	0	-720,898	-14,849	-735,747	30.57
2.5 Accrued interests and expenses	31	0	31	0	31	26,884	0	26,884	0	26,884	-99.88
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	4,169,221	0	4,169,221	37,007	4,206,228	1,872,015	0	1,872,015	47,118	1,919,133	119.17
3.1 Hedging derivatives	4,169,221	0	4,169,221	36,917	4,206,138	1,871,671	0	1,871,671	46,964	1,918,635	119.23
3.2 Trading derivatives	0	0	0	90	90	344	0	344	154	498	-81.93
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4. Other financial liabilities	577,773	0	577,773	0	577,773	390,277	0	390,277	114	390,391	48.00
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4.2 Others	577,773	0	577,773	0	577,773	390,277	0	390,277	114	390,391	48.00
III. Deferred tax liabilities	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2011-25					2010-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
B) CURRENT LIABILITIES	70,638,317	1,691,473	72,329,790	983,637	73,313,427	72,991,882	2,843,006	75,834,888	761,650	76,596,538	-4.29
IV. Liabilities due to non-current assets held for sale	10	0	10	0	10	6	0	6	0	6	66.67
V. Short-term provisions	0	0	0	0	0	0	0	0	0	0	-
VI. Short-term financial liabilities	69,328,991	1,671,936	71,000,927	981,440	71,982,367	71,652,698	2,814,621	74,467,319	754,896	75,222,215	-4.31
1. Trade debtors and other accounts receivable	303,836	0	303,836	136,429	440,265	338,325	2	338,327	154,805	493,132	-10.72
2. Debentures and other tradeable securities	66,636,243	1,595,680	68,231,923	828,643	69,060,566	67,942,896	2,707,504	70,650,400	583,965	71,234,365	-3.05
2.1 Non-subordinated series	59,473,941	1,581,934	61,055,875	799,383	61,855,258	63,763,093	2,697,858	66,460,951	564,878	67,025,829	-7.71
2.2 Subordinated series	4,169,468	0	4,169,468	18,716	4,188,184	954,681	0	954,681	10,093	964,774	334.11
2.3 Valuation corrections due to recognition of losses (-)	-481,139	0	-481,139	-1,749	-482,888	-39,618	0	-39,618	-483	-40,101	1104.18
2.4 Accrued interests and expenses	3,198,221	13,746	3,211,967	11,928	3,223,895	3,264,740	9,646	3,274,386	9,477	3,283,863	-1.83
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	275,752	0	275,752	365	276,117	0	0	0	0	0	-
3. Bank borrowing	1,199,862	78,149	1,278,011	2,070	1,280,081	1,754,500	107,115	1,861,615	93	1,861,708	-31.24
3.1 Subordinated loan	819,327	0	819,327	0	819,327	1,327,524	150	1,327,674	0	1,327,674	-38.29
3.2 Liquidity line loan	78,989	78,049	157,038	0	157,038	220,264	106,845	327,109	0	327,109	-51.99
3.3 Other bank borrowings	64,844	0	64,844	1,245	66,089	113,448	0	113,448	0	113,448	-41.75
3.4 Valuation corrections due to recognition of losses (-)	-254,546	0	-254,546	-2,537	-257,083	-210,016	0	-210,016	-1,975	-211,991	21.27
3.5 Accrued interests and expenses	98,370	100	98,470	3,362	101,832	303,471	120	303,591	2,068	305,659	-66.68
3.6 Adjustments due to hedging transactions	0	0	0	0	0	-191	0	-191	0	-191	-100.00
3.7 Matured and outstanding interests	392,878	0	392,878	0	392,878	0	0	0	0	0	-
4. Derivatives	1,052,708	0	1,052,708	14,139	1,066,847	1,520,686	0	1,520,686	15,939	1,536,625	-30.57
4.1 Hedging derivatives	1,052,708	0	1,052,708	14,115	1,066,823	1,520,686	0	1,520,686	15,939	1,536,625	-30.57
4.2 Trading derivatives	0	0	0	24	24	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
5. Other financial liabilities	136,342	-1,893	134,449	159	134,608	96,291	0	96,291	94	96,385	39.66
5.1 Gross amount	136,342	-1,893	134,449	159	134,608	96,291	0	96,291	94	96,385	39.66
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
VII. Accrual accounts	1,309,316	19,537	1,328,853	2,197	1,331,050	1,339,178	28,385	1,367,563	6,754	1,374,317	-3.15
1. Fees	1,200,702	19,537	1,220,239	2,061	1,222,300	1,210,849	28,221	1,239,070	6,658	1,245,728	-1.88
1.1 Management company fee	6,490	16	6,506	239	6,745	6,958	27	6,985	60	7,045	-4.26
1.2 Director's fee	14,656	1	14,657	141	14,798	16,375	1	16,376	281	16,657	-11.16
1.3 Financial agent/payments fee	829	0	829	9	838	991	0	991	3	994	-15.69
1.4 Variable fee - realised results	1,782,450	27,928	1,810,378	1,731	1,812,109	1,720,074	29,994	1,750,068	6,614	1,756,682	3.16
1.5 Variable fee - non-realised results	408	0	408	0	408	3,565	0	3,565	0	3,565	-88.56
1.6 Other fees of the assigning company	11	0	11	0	11	12	0	12	0	12	-8.33
1.7 Valuation correction due to recognition of losses (-)	-604,443	-8,409	-612,852	-67	-612,919	-537,455	-1,801	-539,256	-302	-539,558	13.60
1.8 Other fees	301	1	302	8	310	329	0	329	2	331	-6.34
2. Others	108,710	0	108,710	136	108,846	128,329	164	128,493	96	128,589	-15.35
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-3,823,436	0	-3,823,436	-38,421	-3,861,857	-1,534,680	-138	-1,534,818	-53,622	-1,588,440	143.12
VIII. Financial assets available for sale	0	0	0	0	0	0	0	0	0	0	-
IX. Cash flow hedge	-3,794,449	0	-3,794,449	-38,476	-3,832,925	-1,483,703	0	-1,483,703	-53,629	-1,537,332	149.32
X. Other recognised income and expense	0	0	0	55	55	0	0	0	55	55	0.00
XI. Current formation expenses	-28,987	0	-28,987	0	-28,987	-50,977	-138	-51,115	-48	-51,163	-43.34
TOTAL LIABILITIES	455,751,456	1,691,473	457,442,929	3,655,797	461,098,726	484,209,039	2,842,868	487,051,907	3,143,463	490,195,370	-5.94

Aggregate income statement

TABLE B

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2011-2S	2010-2S	%	2011-2S	2010-2S	%	2011-2S	2010-2S	%	2011-2S	2010-2S	%
1. Interests and similar yields	6,995,055	6,970,822	0.35	13,348,328	12,620,370	5.77	41,183	61,431	-32.96	76,467	90,246	-15.27
1.1 Debt securities	0	0	-	0	0	-	0	0	-	0	0	-
1.2 Collection rights	6,690,058	6,453,639	3.66	12,827,760	12,706,732	0.95	35,510	49,266	-27.92	66,201	81,202	-18.47
1.3 Other financial assets	304,997	517,183	-41.03	520,568	-86,362	-	5,673	12,165	-53.37	10,266	9,044	13.51
2. Interests and recognised expenses	-5,833,109	-6,010,499	-2.95	-10,795,667	-10,934,025	-1.27	-23,344	-37,569	-37.86	-49,647	-56,591	-12.27
2.1 Debentures and other marketable securities	-5,420,496	-4,522,668	19.85	-10,074,572	-8,442,868	19.33	-17,280	-36,500	-52.66	-34,019	-28,952	17.50
2.2 Bank borrowings	-375,126	-229,368	63.55	-651,331	-368,408	76.80	-2,113	-411	414.11	-4,105	-3,495	17.45
2.3 Other financial liabilities	-37,487	-1,258,463	-97.02	-69,764	-2,122,749	-96.71	-3,951	-658	500.46	-11,523	-24,144	-52.27
3. Result of cash flow hedge (net)	-422,091	0	-	-975,786	0	-	0	0	-	0	0	-
A) INTEREST MARGIN	739,855	960,323	-22.96	1,576,875	1,686,345	-6.49	17,839	23,862	-25.24	26,820	33,655	-20.31
4. Financial transaction (net) result	-184	-80	130.00	-26	5	-	0	0	-	0	0	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	0	-	0	0	-
4.2 Financial assets available for sale	-194	0	-	0	0	-	0	0	-	0	0	-
4.3 Others	10	-80	-	-26	5	-	0	0	-	0	0	-
5. (Net) exchange differences	35,454	-34,597	-202.48	6,639	46,115	-85.60	0	0	-	0	0	-
6. Other operating income	4,355	1,672	160.47	882	1,028	-14.20	0	0	-	0	0	-
7. Other operating expenses	-487,112	-1,156,858	-57.89	-1,047,464	-1,580,971	-33.75	-3,046	-11,714	-74.00	-3,656	-7,438	-50.85
7.1 External services	-59,004	-66,115	-10.76	-122,856	-76,859	59.85	-389	-138	181.88	-599	-352	70.17
7.1.1 Services from independent professionals	-18,803	-14,260	31.86	-44,598	-22,473	98.45	-24	-46	-47.83	-48	-55	-12.73
7.1.2 Bank and similar services	-36,198	-33,760	7.22	-71,503	-36,424	96.31	0	0	-	0	0	-
7.1.3 Advertising and publicity	-5	-24	-79.17	-8	-35	-77.14	0	0	-	0	0	-
7.1.4 Other services	-3,998	-18,071	-77.88	-6,747	-17,927	-62.36	-365	-92	296.74	-551	-297	85.52
7.2 Taxes	0	-51	-100.00	0	-51	-100.00	-3	-5	-40.00	0	0	-
7.3 Other current management expenses	-428,108	-1,090,692	-60.75	-924,608	-1,504,061	-38.53	-2,654	-11,571	-77.06	-3,057	-7,086	-56.86
7.3.1 Management company fee	-23,014	-26,191	-12.13	-45,952	-49,538	-7.24	-275	-73	276.71	-600	-725	-17.24
7.3.2 Director's fee	-24,596	-20,716	18.73	-41,876	-41,051	2.01	-14	-3	366.67	-27	-29	-6.90
7.3.3 Financial agent/payments fee	-3,361	-3,617	-7.08	-6,452	-7,309	-11.73	-2	-2	-	-5	-5	0.00
7.3.4 Variable fee - realized profit	-366,468	-1,017,825	-63.99	-757,316	-1,359,591	-44.30	-2,277	-11,273	-79.80	-2,277	-5,836	-60.98
7.3.5 Variable fee - non-realized profit	41,619	15	277360.00	0	-61	-100.00	0	0	-	0	0	-
7.3.6 Other fees of the assigning company	-43	-175	-75.43	-88	-353	-75.07	0	0	-	0	0	-
7.3.7 Other expenses	-52,245	-22,183	135.52	-72,924	-46,158	57.99	-86	-220	-60.91	-148	-491	-69.86
8. (Net) impairment of financial assets	-749,615	-626,623	19.63	-1,385,210	-1,205,641	14.89	-24,262	-15,929	52.31	-32,049	-29,998	6.84
8.1 Net impairment of debt securities	0	527	-100.00	0	527	-100.00	0	0	-	0	0	-
8.2 Net impairment of collection rights	-746,359	-627,150	19.01	-1,385,210	-1,206,168	14.84	-24,262	-15,929	52.31	-32,049	-29,998	6.84
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	0	-	0	0	-
8.4 Net impairment of other financial assets	-3,256	0	-	0	0	-	0	0	-	0	0	-
9. (Net) endowment to provisions	-1,382	-1,671	-17.30	-3,152	-1,671	88.63	0	0	-	0	0	-
10. Profits (losses) in non-current assets for sale	-174,673	-54,159	222.52	-238,781	-101,348	135.61	0	0	-	0	0	-
11. Deflection of losses (profits)	633,302	911,993	-30.56	1,090,237	1,156,138	-5.70	9,469	3,781	150.44	8,885	3,781	134.99
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-	0	0	-
12. Income tax	0	0	-	0	0	-	0	0	-	0	0	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-	0	0	-

Aggregate income statement

TABLE B

EUR thousands	PRIVATE FUNDS						TOTAL FUNDS					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2011-2S	2010-2S	%	2011-2S	2010-2S	%	2011-2S	2010-2S	%	2011-2S	2010-2S	%
1. Interests and similar yields	70,269	60,316	16.50	128,653	123,792	3.93	7,106,507	7,092,569	0.20	13,553,448	12,834,408	5.60
1.1 Debt securities	-236	0	-	0	0	-	-236	-	-	0	-	-
1.2 Collection rights	67,935	60,275	12.71	123,897	136,510	-9.24	6,793,503	6,563,180	3.51	13,017,858	12,924,444	0.72
1.3 Other financial assets	2,570	41	6168.29	4,756	-12,718	-	313,240	529,389	-40.83	535,590	-90,036	-
2. Interests and recognised expenses	-54,366	-54,080	0.53	-102,390	-106,790	-4.12	-5,910,819	-6,102,148	-3.14	-10,947,704	-11,097,406	-1.35
2.1 Debentures and other marketable securities	-27,569	-19,317	42.72	-47,793	-34,582	38.20	-5,465,345	-4,578,485	19.37	-10,156,384	-8,506,402	19.40
2.2 Bank borrowings	-26,797	-25,675	4.37	-54,597	-64,489	-15.34	-404,036	-255,454	58.16	-710,033	-436,392	62.71
2.3 Other financial liabilities	0	-9,088	-100.00	0	-7,719	-100.00	-41,438	-1,268,209	-96.73	-81,287	-2,154,612	-96.23
3. Result of cash flow hedge (net)	-11,977	0	-	-20,557	0	-	-434,068	-	-	-996,343	-	-
A) INTEREST MARGIN	3,926	6,236	-37.04	5,706	17,002	-66.44	761,620	990,421	-23.10	1,609,401	1,737,002	-7.35
4. Financial transaction (net) result	1	-132	-	0	0	-	-183	-212	-13.68	-26	5	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-	0	-	-
4.2 Financial assets available for sale	0	0	-	0	0	-	-194	-	-	0	-	-
4.3 Others	1	-132	-	0	0	-	11	-212	-105.19	-26	5	-
5. (Net) exchange differences	-212	-1,990	-89.35	-148	-1,475	-89.97	35,242	-36,587	-196.32	6,491	44,640	-85.46
6. Other operating income	-1	100	-	47	66	-28.79	4,354	1,772	145.71	929	1,094	-15.08
7. Other operating expenses	-3,365	-1,657	103.08	-4,307	-7,838	-45.05	-493,523	-1,170,229	-57.83	-1,055,427	-1,596,247	-33.88
7.1 External services	-149	-159	-6.29	-183	-211	-13.27	-59,542	-66,412	-10.34	-123,638	-77,422	59.69
7.1.1 Services from independent professionals	-120	-133	-9.77	-124	-142	-12.68	-18,947	-14,439	31.22	-44,770	-22,670	97.49
7.1.2 Bank and similar services	-16	-11	45.45	-28	-23	21.74	-36,214	-33,771	7.23	-71,531	-36,447	96.26
7.1.3 Advertising and publicity	0	0	-	0	0	-	-5	-24	-79.17	-8	-35	-77.14
7.1.4 Other services	-13	-15	-13.33	-31	-46	-32.61	-4,376	-18,178	-75.93	-7,329	-18,270	-59.89
7.2 Taxes	0	0	-	0	0	-	-3	-56	-94.64	0	-51	-100.00
7.3 Other current management expenses	-3,216	-1,498	114.69	-4,124	-7,627	-45.93	-433,978	-1,103,761	-60.68	-931,789	-1,518,774	-38.65
7.3.1 Management company fee	-404	-322	25.47	-650	-459	41.61	-23,693	-26,586	-10.88	-47,202	-50,722	-6.94
7.3.2 Director's fee	-477	-893	-46.58	-696	-2,795	-75.10	-25,087	-21,612	16.08	-42,599	-43,875	-2.91
7.3.3 Financial agent/payments fee	-41	-51	-19.61	-82	-86	-4.65	-3,404	-3,670	-7.25	-6,539	-7,400	-11.64
7.3.4 Variable fee - realized profit	-5,429	-26	20780.77	-2,545	-3,924	-35.14	-374,174	-1,029,124	-63.64	-762,138	-1,369,351	-44.34
7.3.5 Variable fee - non-realized profit	3,203	0	-	0	0	-	44,822	15	298713.33	0	-61	-100.00
7.3.6 Other fees of the assigning company	0	0	-	0	0	-	-43	-175	-75.43	-88	-353	-75.07
7.3.7 Other expenses	-68	-206	-66.99	-151	-363	-58.40	-52,399	-22,609	131.76	-73,223	-47,012	55.75
8. (Net) impairment of financial assets	-10,885	-29,728	-63.38	-8,333	-29,471	-71.72	-784,762	-672,280	16.73	-1,425,592	-1,265,110	12.69
8.1 Net impairment of debt securities	0	0	-	0	0	-	0	527	-100.00	0	527	-100.00
8.2 Net impairment of collection rights	-10,885	-29,728	-63.38	-8,333	-29,471	-71.72	-781,506	-672,807	16.16	-1,425,592	-1,265,637	12.64
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	-3,256	-	-	0	-	-
9. (Net) endowment to provisions	0	0	-	0	0	-	-1,382	-1,671	-17.30	-3,152	-1,671	88.63
10. Profits (losses) in non-current assets for sale	0	0	-	0	0	-	-174,673	-54,159	222.52	-238,781	-101,348	135.61
11. Deflection of losses (profits)	10,536	27,171	-61.22	7,035	21,716	-67.60	653,307	942,945	-30.72	1,106,157	1,181,635	-6.39
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-	0	-	-
12. Income tax	0	0	-	0	0	-	0	0	-	0	-	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-	0	-	-

Aggregate cash flow statement

TABLE C

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2011-2S	2010-2S	%	2011-2S	2010-2S	%	2011-2S	2010-2S	%	2011-2S	2010-2S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	1,175,829	578,316	103.32	2,017,289	1,392,393	44.88	4,299	24,820	-82.68	7,735	11,882	-34.90
1. Net cash flow from interests on transactions	1,208,797	1,083,624	11.55	2,037,346	1,660,028	22.73	4,139	8,848	-53.22	8,023	11,051	-27.40
1.1 Interest collected from securitised assets	5,691,625	5,361,280	6.16	12,478,608	12,616,228	-1.09	-302	-51	492.16	284	576	-50.69
1.2 Interest paid on securitisation issues	-4,125,370	-3,270,351	26.14	-9,522,794	-8,044,720	18.37	-371	-317	17.03	-641	-317	102.21
1.3 Net interest collected/paid on derivatives transactions	-339,842	-1,180,801	-71.22	-873,096	-2,953,382	-70.44	-	-	-	0	0	-
1.4 Interest collected from financial investments	236,628	109,760	115.59	420,090	228,454	83.88	17,904	31,337	-42.87	22,472	34,314	-34.51
1.5 Interest paid on loans and credit with banks	-254,161	-69,658	264.87	-465,324	-184,439	152.29	-13,092	-22,121	-40.82	-14,092	-23,522	-40.09
1.6 Other net collected/paid interests	-83	133,394	-	-138	-2,113	-93.47	-	-	-	0	0	-
2. Fees and expenses for financial services paid by the Fund	-314,843	-265,525	18.57	-660,544	-715,641	-7.70	8,469	16,971	-50.10	-476	-740	-35.68
2.1 Fees paid to the management company	-24,292	-23,399	3.82	-48,641	-49,294	-1.32	-124	-378	-67.20	-437	-719	-39.22
2.2 Fees paid for securitised assets management	-15,186	-14,977	1.40	-33,221	-35,415	-6.20	-15	11	-	-27	-5	440.00
2.3 Fees paid to the financial agent	-3,259	-3,464	-5.92	-6,353	-6,861	-7.40	-5	1	-	-5	-5	-
2.4 Variable fees paid	-229,845	-266,752	-13.84	-463,557	-609,651	-23.96	8,198	16,741	-51.03	0	0	-
2.5 Other fees	-42,261	43,067	-	-108,772	-14,420	654.31	415	596	-30.37	-7	-11	-36.36
3. Other cash flows from Fund's operations	281,875	-239,783	-	640,487	448,006	42.96	-8,309	-999	731.73	188	1,571	-88.03
3.1 Bad debts and other acquired assets recovery	85,054	-169,039	-	228,238	362,823	-37.09	-1,758	1,650	-	221	4,610	-95.21
3.2 Payment of provisions	-	-	-	0	0	-	-	-	-	0	0	-
3.3 Proceeds from disposal of non-current assets held for sale	28956	-	-	53469	0	-	-	-	-	0	0	-
3.4 Others	167,865	-70,744	-	358,780	85,183	321.19	-6,551	-2,649	147.30	-33	-3,039	-98.91
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	9,627,762	7,156,914	34.52	11,095,496	4,998,173	121.99	-483,426	291,025	-	-548,875	262,904	-
4. Net cash flows from securitisation issuance	29,560,778	46,500,427	-36.43	66,200,694	63,234,721	4.69	895,053	3,406,091	-73.72	2,336,084	5,061,100	-53.84
4.1 Proceeds from securities issuances	29,562,328	46,506,164	-36.43	66,215,156	63,241,308	4.70	895,059	3,406,101	-73.72	2,336,093	5,061,110	-53.84
4.2 Payments for securities issuances (placement insurance)	-1,550	-5,737	-72.98	-14,462	-6,587	119.55	-6	-10	-40.00	-9	-10	-10.00
5. Cash flows from financial assets acquisitions	-26,374,309	-55,845,881	-52.77	-63,697,786	-73,762,201	-13.64	-5,173,349	-7,922,705	-34.70	-11,439,059	-14,547,780	-21.37
5.1 Payments for collection rights acquisitions	-26,374,309	-55,861,993	-52.79	-63,697,786	-73,752,775	-13.63	-5,173,349	-7,922,705	-34.70	-11,439,059	-14,547,780	-21.37
5.2 Payments for other financial investment acquisitions	-	16,112	-100.00	0	-9,426	-100.00	-	-	-	0	0	-
6. Net cash flows from amortisations	1,418,256	3,416,660	-58.49	-2,329,154	1,317,655	-	3,822,946	4,789,657	-20.18	8,582,933	9,712,512	-11.63
6.1 Proceeds from collection rights amortisation	28,598,981	29,132,774	-1.83	53,412,870	52,674,987	1.40	5,678,308	7,571,562	-25.00	12,274,651	14,365,512	-14.55
6.2 Proceeds from other securitised assets amortisation	40,491	18,544	118.35	41,272	39,854	3.56	63,911	-259,905	-	221,285	0	-
6.3 Payments for securitised bonds amortisation	-27,221,216	-25,734,658	5.78	-55,783,296	-51,397,186	8.53	-1,919,273	-2,522,000	-23.90	-3,913,003	-4,653,000	-15.90
7. Other cash flows from the Fund's operations	5,023,037	13,085,708	-61.61	10,921,742	14,207,998	-23.13	-28,076	17,982	-	-28,833	37,072	-
7.1 Collections from granting loans or drawdowns	7,924,621	13,589,080	-41.68	13,884,515	14,571,208	-4.71	-	17,998	-100.00	0	37,163	-100.00
7.2 Payments for loans or credits amortisation	-2,735,546	-580,545	371.20	-3,120,687	-822,030	279.63	-28,076	75	-	-28,833	0	-
7.3 Proceeds on pending collection rights	6,952	48,283	-85.60	266,388	397,539	-32.99	-	-	-	0	0	-
7.4 Public Administrations - liabilities	-827	-1,374	-39.81	-2,400	-1,853	29.52	-	-	-	0	0	-
7.5 Other assets and liabilities	-171,992	46,388	-	-105,903	53,402	-	-	-91	-100.00	0	-91	-100.00
7.6 Collection from financial investment amortisation of sale	-	-16,123	-100.00	0	9,417	-100.00	-	-	-	0	0	-
7.7 Grants collection	-171	-1	17,000.00	-171	315	-	-	-	-	0	0	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	10,803,591	7,735,230	39.67	13,112,785	6,390,566	105.19	-479,127	315,845	-	-541,140	274,786	-
Cash or cash equivalents at the beginning of the period ¹	-	-	-	28,396,912	28,114,534	1.00	-	-	-	673,190	399,884	68.35
Cash or cash equivalents at the end of the period ¹	-	-	-	41,509,697	34,505,100	20.30	-	-	-	132,050	674,670	-80.43

(1) Cash or cash equivalents at the beginning of the period is not the same as cash or cash equivalents at the end of the previous period since the ABS liquidated during the current period do not report to the CNMV

EUR thousands	PRIVATE FUNDS			TOTAL FUNDS					
	ACCUMULATED			CURRENT PERIOD ²			ACCUMULATED		
	2011-25	2010-25	%	2011-25	2010-25	%	2011-25	2010-25	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	3,591	23,409	-84.66	1,180,128	603,136	95.67	2,028,615	1,427,684	42.09
1. Net cash flow from interests on transactions	19,942	34,615	-42.39	1,212,936	1,092,472	11.03	2,065,311	1,705,694	21.08
1.1 Interest collected from securitised assets	78,344	92,030	-14.87	5,691,323	5,361,229	6.16	12,557,236	12,708,834	-1.19
1.2 Interest paid on securitisation issues	-44,024	-33,657	30.80	-4,125,741	-3,270,668	26.14	-9,567,459	-8,078,694	18.43
1.3 Net interest collected/paid on derivatives transactions	-16,812	-25,180	-33.23	-339,842	-1,180,801	-71.22	-889,908	-2,978,562	-70.12
1.4 Interest collected from financial investments	4,475	3,030	47.69	254,532	141,097	80.40	447,037	265,798	68.19
1.5 Interest paid on loans and credit with banks	-2,041	-1,653	23.47	-267,253	-91,779	191.19	-481,457	-209,614	129.69
1.6 Other net collected/paid interests	0	45	-100.00	-83	133,394	-	-138	-2,068	-93.33
2. Fees and expenses for financial services paid by the Fund	-2,887	-8,258	-65.04	-306,374	-248,554	23.26	-663,907	-724,639	-8.38
2.1 Fees paid to the management company	-501	-473	5.92	-24,416	-23,777	2.69	-49,579	-50,486	-1.80
2.2 Fees paid for securitised assets management	-867	-2,927	-70.38	-15,201	-14,966	1.57	-34,115	-38,347	-11.04
2.3 Fees paid to the financial agent	-52	-48	8.33	-3,264	-3,463	-5.75	-6,410	-6,914	-7.29
2.4 Variable fees paid	-1,451	-4,788	-69.70	-221,647	-250,011	-11.35	-465,008	-614,439	-24.32
2.5 Other fees	-16	-22	-27.27	-41,846	43,663	-	-108,795	-14,453	652.75
3. Other cash flows from Fund's operations	-13,464	-2,948	356.72	273,566	-240,782	-	627,211	446,629	40.43
3.1 Bad debts and other acquired assets recovery	0	0	-	83,296	-167,389	-	228,459	367,433	-37.82
3.2 Payment of provisions	0	0	-	0	-	-	0	-	-
3.3 Proceeds from disposal of non-current assets held for sale	0	0	-	28956	-	-	53469	-	-
3.4 Others	-13,464	-2,948	356.72	161,314	-73,393	-	345,283	79,196	335.99
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	57,997	40,680	42.57	9,144,336	7,447,939	22.78	10,604,618	5,301,757	100.02
4. Net cash flows from securitisation issuance	2,560,729	1,297,280	97.39	30,455,831	49,906,518	-38.97	71,097,507	69,593,101	2.16
4.1 Proceeds from securities issuances	2,560,729	1,297,280	97.39	30,457,387	49,912,265	-38.98	71,111,978	69,599,698	2.17
4.2 Payments for securities issuances (placement insurance)	0	0	-	-1,556	-5,747	-72.93	-14,471	-6,597	119.36
5. Cash flows from financial assets acquisitions	-5,284,231	-4,018,172	31.51	-31,547,658	-63,768,586	-50.53	-80,421,076	-92,328,153	-12.90
5.1 Payments for collection rights acquisitions	-5,284,231	-4,018,172	31.51	-31,547,658	-63,784,698	-50.54	-80,421,076	-92,318,727	-12.89
5.2 Payments for other financial investment acquisitions	0	0	-	0	16,112	-100.00	0	-9,426	-100
6. Net cash flows from amortisations	2,723,461	2,768,825	-1.64	5,241,202	8,206,317	-36.13	8,977,240	13,798,992	-34.94
6.1 Proceeds from collection rights amortisation	2,941,150	2,977,689	-1.23	34,277,289	36,704,336	-6.61	68,628,671	70,018,188	-1.98
6.2 Proceeds from other securitised assets amortisation	0	0	-	104,402	-241,361	-	262,557	39,854	558.80
6.3 Payments for securitised bonds amortisation	-217,689	-208,864	4.23	-29,140,489	-28,256,658	3.13	-59,913,988	-56,259,050	6.50
7. Other cash flows from the Fund's operations	58,038	-7,253	-	4,994,961	13,103,690	-61.88	10,950,947	14,237,817	-23.09
7.1 Collections from granting loans or drawdowns	60,927	0	-	7,924,621	13,607,078	-41.76	13,945,442	14,608,371	-4.54
7.2 Payments for loans or credits amortisation	0	-109	-100.00	-2,763,622	-580,470	376.10	-3,149,520	-822,139	283.09
7.3 Proceeds on pending collection rights	-2,751	-6,866	-59.93	6,952	48,283	-85.60	263,637	390,673	-32.52
7.4 Public Administrations - liabilities	0	0	-	-827	-1,374	-39.81	-2,400	-1,853	29.52
7.5 Other assets and liabilities	-138	-278	-50.36	-171,992	46,297	-	-106,041	53,033	-
7.6 Collection from financial investment amortisation of sale	0	0	-	0	-16,123	-100.00	0	9,417	-100
7.7 Grants collection	0	0	-	-171	-1	17,000.00	-171	315	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	61,588	64,089	-3.90	10,324,464	8,051,075	28.24	12,633,233	6,729,441	87.73
Cash or cash equivalents at the beginning of the period ¹	248,657	203,342	22.29	-	-	-	29,318,759	28,717,760	2.09
Cash or cash equivalents at the end of the period ¹	310,245	267,431	16.01	-	-	-	41,951,992	35,447,201	18.35

(1) Cash or cash equivalents at the beginning of the period is not the same as cash or cash equivalents at the end of the previous period since the ABS liquidated during the current period do not report to the CNMV

(2) Excluding private funds

Main aggregates and ratios

TABLE D

PERIOD	COLLECTION RIGHTS - MAIN RATIOS					% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	SECURITIES ISSUED - IMPROVEMENTS			INCOME AND EXPENSES - MAIN HALF-YEARLY		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)			% GUARANTEE (8)	% LIQUIDITY LINE (10)	% RF (9)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
Public ABS, bonds													
Dec-11	455,751,456	2.95	2.08	0.42	1.06	0.23	-0.71	2.78	7.29	1.12	0.19	-0.11	-0.08
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
Dec-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
Dec-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													
Dec-11	322,716,166	3.88	3.05	0.62	1.56	0.33	-1.00	4.05	10.53	1.07	0.26	-0.15	-0.12
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
Dec-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
Dec-09	322,133,497	-	-	-	-	0.11	-0.56	-	-	-	0.36	-0.26	-0.24
Public ABS, commercial paper													
Dec-11	1,691,473	-	-	0.02	-	-	-0.50	0.03	5.09	27.45	1.08	-0.18	-0.15
Jun-11	2,332,627	-	0.22	0.85	-	-	-0.23	0.05	6.33	0.06	0.24	-0.39	-0.37
Dec-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
Dec-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26	1.85	-0.12	-0.12
Private ABS													
Dec-11	3,655,797	2.07	3.45	0.09	2.79	-	-2.05	-	4.13	1.97	0.78	-0.09	-0.09
Dec-10	3,143,463	1.90	0.37	0.14	3.92	-	-2.30	-	3.03	2.13	1.30	-0.05	-0.04
Dec-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	3.04	32.97	1.53	0.18	2.15	15.16	4.89	30.93	34.79	
	2011 2	288,926,656	2.17	32.84	1.54	0.29	0.95	15.05	5.74	29.82	35.05	
Loans to companies	2010 2	63,963,455	8.25	42.45	3.36	1.16	6.94	7.93	3.88	15.00	14.02	
	2011 2	68,677,951	5.67	38.53	4.58	0.80	2.21	7.97	3.67	16.01	14.33	
Subordinated debt and treasury bonds	2010 2	4,533,588	0.00	0.00	0.00	0.00	0.00	2.04	2.23	82.47	0.22	
	2011 2	3,408,379	0.00	0.00	0.00	0.00	0.00	1.23	3.05	82.47	22.02	
Public administrations	2010 2	2,712,246	1.14	5.92	0.02	0.00	0.00	2.23	4.37	80.16	0.27	
	2011 2	2,121,469	0.18	1.32	0.31	0.01	0.00	1.45	5.20	83.98	27.34	
Consumer and auto loans	2010 2	11,989,247	10.65	0.00	8.74	3.81	0.12	3.51	2.89	1.14	0.36	
	2011 2	11,544,791	4.64	5.46	6.53	2.62	0.05	6.15	3.11	0.74	44.93	
Accounts receivable	2010 2	13,349	-	-	-	-	-	-	-	-	-	
	2011 2	0	-	-	-	-	-	-	-	-	-	
Future collection rights	2010 2	0	-	-	-	-	-	-	-	-	-	
	2011 2	0	-	-	-	-	-	-	-	-	-	
Securitisation bonds	2010 2	41,467	-	-	-	-	-	-	-	-	-	
	2011 2	0	-	-	-	-	-	-	-	-	-	
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 2	26,642,589	4.19	0.00	0.00	0.00	0.00	7.71	2.12	80.49	66.97	
Commercial paper	2010 2	2,165,561	0.00	-	0.00	0.00	0.00	0.01	2.05	3.26	-	
	2011 2	1,507,904	0.00	-	0.00	0.02	0.00	0.01	2.97	5.27	-	
PRIVATE FUNDS	2010 2	2,640,545	1.90	-	0.37	0.14	3.92	3.64	4.17	58.86	-	
	2011 2	3,096,098	2.07	-	3.45	0.09	2.79	3.66	20.56	52.89	-	

(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.	BANCA CIVICA	266,564
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJAMAR CAJA RURAL, S.C.C.	226,353
AYT BONOS TESORERIA II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	552,452
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	343,624
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	270,487
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	107,107
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	203,215
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	144,560
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	225,413
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	167,011
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	42,271,763
AYT CEDULAS CAJAS III FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,712,007
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,033,432
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,145,663
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,199,342
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,470,597
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,228,086
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,940,836
AYT CEDULAS CAJAS XI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,465,333
AYT CEDULAS TERRITORIALES CAJAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	683,265
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	990,066
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	817,833
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,457,012
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	298,972
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,470
AYT FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	144,146
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	113,332
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	4,054,588
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,346,623
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	540,341
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	664,898
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	182,255
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	128,559
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	178,412
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	381,378

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	109,483
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	163,781
AYT ICO FTVPO CAJA SOL, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCA CIVICA	119,427
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	133,288
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	141,631
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	282,315
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	231,461
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	500,642
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	865,640
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	430,356
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	1,855,920
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	53,962
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCA CIVICA	92,560
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	85,344
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCA CIVICA	135,890
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	38,412
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	300,991
AYT VPO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	139,986
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	37,340
CEAMI GUARANTEED BONDS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	2,601,825
ICO MEDIACION I AYT, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	1,321,709
ICO MEDIACION II AYT FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	22,199,762
MADRID ACTIVOS CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	703,317
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	988,442
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	1,020,269
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	177,419
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	367,054
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,712,719
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,441,132
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,705,337

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List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	204,367
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	242,020
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	546,831
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	642,664
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	707,591
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,006,629
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	663,297
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	846,565
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,021,904
BANKINTER 17 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	799,079
BANKINTER 18,FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,341,980
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	283,037
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	326,960
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	276,738
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	501,261
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	396,919
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	501,826
BANKINTER EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	569,210
BANKINTER LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	123,729
BBVA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	36,372
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	204,831
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	280,699
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	359,662
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	336,010
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	968,520
BBVA CONSUMO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,336,254
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	337,507
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,731,208
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,674,790
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,690,405
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,224,529
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	197,323

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List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	270,823
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	556,604
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,713,402
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,789,453
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,388,494
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,311,838
BBVA RMBS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,748,442
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,253,140
BBVA RMBS 6 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,131,603
BBVA RMBS 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	6,159,407
BBVA RMBS 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,055,252
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,485,215
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	77,468
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	103,904
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	280,334
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	313,732
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	74,563
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	404,722
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	129,477
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	53,525
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	68,727
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	175,065
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	52,232
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	96,831
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	238,270
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	146,875
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	290,466
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	385,738
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	1,112,716
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	899,659

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FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	881,301
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	455,972
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	176,832
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	655,961
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	380,128
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	239,770
PYME VALENCIA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	324,802
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	508,661
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	983,544
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	222,891
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	363,560
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	477,847
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	726,500
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,451,032
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,830,632
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	839,000
RURALPYME 1 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	38,695
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	199,767
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	298,802
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	167,413
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	550,854
VALENCIA HIPOTECARIO 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	733,071
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	437,871
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	464,112
FONCAIXA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	4,205,121
FONCAIXA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,108,183
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,556,292
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	202,302
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	241,888
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	629,058
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	448,968
FONCAIXA FTGENCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	840,019

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA FTPYME 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	652,845
FONCAIXA HIPOTECARIO 10, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	919,458
FONCAIXA HIPOTECARIO 11, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	6,142,823
FONCAIXA HIPOTECARIO 9, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	724,833
FONCAIXA ICO-FTVPO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	450,002
FONCAIXA LEASINGS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,633,708
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	140,785
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	169,974
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	170,033
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	146,974
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	123,737
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	154,433
GC FTPYME SABADELL 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	315,525
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	344,261
GC FTPYME SABADELL 8, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,002,573
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	442,002
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	356,869
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	394,537
FINANCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	215,723
GAT FTGENCAT 2005, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	103,260
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	89,686
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	209,584
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	397,214
GAT FTGENCAT 2009, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	407,759
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	937,857
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	751,166
HIPOCAT 14, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	461,508
HIPOCAT 15, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	910,201
HIPOCAT 16, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	701,104
HIPOCAT 17, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	861,315
HIPOCAT 18, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	720,129
HIPOCAT 19, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	666,757
HIPOCAT 20, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	885,638
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	65,649
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	169,562
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	255,178

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	522,276
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	641,411
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	492,032
MBSCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	781,949
MBSCAT 2, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	425,918
MBSCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	1,960,510
PYMECAT 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	218,307
PYMECAT 3 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	529,116
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,246,887
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,419,344
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	265,095
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	535,451
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	669,157
IM BANKOA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANKOA, S.A.	458,000
IM BCG RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	369,705
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	522,302
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	539,335
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	430,742
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	140,055
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	651,839
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	624,178
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	738,260
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,542,247
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	230,471
IM CAJAMAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	518,073
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA DE AHORROS DE ASTURIAS	674,753
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,252,976
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,352,209
IM CEDULAS 14, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,297,701
IM CEDULAS 15, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,744,654
IM CEDULAS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,514,614
IM CEDULAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,065,150
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,145,904
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,283,423
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,297,509
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,307,438

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	238,241
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	119,201
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	257,502
IM FTPYME SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	94,457
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	483,660
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	421,331
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,579,695
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,312,071
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	559,625
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	422,632
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,808,780
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO PASTOR, S.A.	474,898
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	244,338
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	284,043
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,107,854
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	464,465
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	983,896
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,084,807
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TERRASSA	77,112
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TERRASSA	257,374
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,666,506
EMPRESAS BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	834,728
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,247,766
EMPRESAS BANESTO I FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	335,145
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,230,589
FINANCIACION BANESTO 1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	89,529
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	371,228
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	448,596
FTA SANTANDER CONSUMER SPAIN AUTO 06	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	138,974
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	395,270
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	479,138
FTA SANTANDER EMPRESAS 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,102,506
FTA SANTANDER EMPRESAS 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	677,044
FTA SANTANDER EMPRESAS 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,016,571
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	5,869,087
FTA SANTANDER EMPRESAS 9, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3,975,936

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	250,347
FTA SANTANDER FINANCIACION 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	111,082
FTA SANTANDER FINANCIACION 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	215,259
FTA SANTANDER FINANCIACION 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	795,174
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,124,968
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,099,714
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,927,653
FTA SANTANDER HIPOTECARIO 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,219,669
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	413,542
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	282,068
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	715,006
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,176,663
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,319,548
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	61,182
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	71,591
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	96,365
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	262,590
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	281,709
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	168,894
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	470,287
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	968,295
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	820,764
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,010,707
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	322,041
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	391,331
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	497,178
SANTANDER EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,072,203
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	721,904
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	580,183
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	488,581
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	339,675
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	291,289
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	260,250
CEDULAS TDA 15, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,146,646
CEDULAS TDA 17, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,101,084
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,951,711

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
CEDULAS TDA 19, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,844,645
CEDULAS TDA 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,067,710
CEDULAS TDA 20, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,538,213
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,563,112
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,147,498
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,577,728
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,116,803
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,043,465
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	100,008
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	104,856
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	562,964
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	287,140
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	722,991
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,076,520
FTPYME TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	22,658
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	28,822
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	116,882
FTPYME TDA BANCA MARCH, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	26,920
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	123,394
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	469,837
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	665,098
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	641,404
FTPYME TDA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO DE SABADELL, S.A.	66,901
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	342,655
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	512,821
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	1,114,166
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	232,024
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	726,347
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	631,506
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	1,171,589

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	1,044,545
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	1,910,815
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	1,650,612
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,971,381
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,787,710
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	66,955
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	127,984
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	126,436
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	132,421
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	109,186
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	131,529
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	210,115
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	163,391
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	199,078
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	342,975
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	238,451
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	160,021
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	417,230
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	573,795
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	340,387
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	510,137
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	300,151
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	209,792
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	431,135
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	273,429
TDA CAM 10, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	863,597
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,399,755
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,642,100
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	312,170
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	351,736
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	799,188
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,067,161
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	719,881
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,068,068

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,065,615
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	973,875
TDA CCM CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE CASTILLA-LA MANCHA	81,649
TDA CCM EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE CASTILLA-LA MANCHA	147,196
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	891,646
TDA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	139,916
TDA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	190,162
TDA FTPYME PASTOR 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	431,678
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	202,872
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	457,075
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	551,674
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	824,986
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	792,189
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	1,177,295
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	1,876,722
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	118,201
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	59,362
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	98,198
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	204,137
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	311,073
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	195,985
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	174,950
Subtotal ABS/BONDS constituted in previous periods						411,674,803
AYT CELERIS HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS E.F.C.	94,329
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,487,516
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	1,596,851
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	1,344,727
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,352,333

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,272,770
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	3,257,244
GC FTPYME UNNIM 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	312,500
FTA IM UNNIM RMBS 1	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	1,050,704
IM BANCO POPULAR FTPYME 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,479,879
IM BES EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO ESPIRITO SANTO, S.A., S.E.	510,112
IM FTPYME SABADELL 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,660,857
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,254,962
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	922,669
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	5,611,061
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,147,829
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	996,560
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	1,037,417
Subtotal ABS/BONDS constituted during the period						27,390,320
Total ABS/BONDS						439,065,123
AYT AUTOMOCION II COFIBER E.F.C., FTA	FTA	PAGARÉS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	COFIBER FINANCIERA, E.F.C.,S.A.	21,208
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,670,265
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						1,691,473
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						1,691,473
Total PUBLIC ABS						440,756,596
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	278,736
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	311,252
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	347,128
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	658,065
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	361,448
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	785,177
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,184,858
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	739,962
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	901,435
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	634,029
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	96,613
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	87,257
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	45,621
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	102,149

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
AYT.2, FTH		FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	22,913
BANCAJA 4, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	209,501
BANKINTER 11, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	510,044
BANKINTER 12, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	682,020
BANKINTER 14, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	711,359
BANKINTER 15 FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	1,122,317
BANKINTER 2, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	46,279
BANKINTER 3, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	297,007
BANKINTER 4, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	292,582
BANKINTER 5, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	202,213
BANKINTER 7, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	177,487
RURAL HIPOTECARIO II FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	33,033
RURAL HIPOTECARIO III FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	67,409
RURAL HIPOTECARIO IV FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	128,720
VALENCIA HIPOTECARIO 2, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	488,025
FONCAIXA HIPOTECARIO 2, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	75,978
FONCAIXA HIPOTECARIO 3, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	390,959
FONCAIXA HIPOTECARIO 4, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	148,154
FONCAIXA HIPOTECARIO 5, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	198,386
FONCAIXA HIPOTECARIO 6, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	217,651
FONCAIXA HIPOTECARIO 7, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	529,998
FONCAIXA HIPOTECARIO 8, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	487,482
GC SABADELL 1, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	415,868
FTH, HIPOCAT 3		FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	33,909
GAT ICO-FTVPO 1, FTH		FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	297,501
IM PASTOR 2, FTH		FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO PASTOR, S.A.	311,415
IM PASTOR 3, FTH		FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO PASTOR, S.A.	381,938
FTH UCI 10		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	193,046
FTH UCI 12		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	381,977
FTH UCI 5		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	28,795
FTH, BANESTO 4		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	432,425
FTH, HIPOTEBANSA IX		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	57,361
TDA 11, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	78,059
TDA 12, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	70,268
TDA 8, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	16,492

Asset-backed securities

TABLE 00

List of Funds through June 30, 2011

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA 9, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	30,590
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	383,442
Subtotal MBS constituted in previous periods						16,686,333
Subtotal MBS constituted during the period						0
Total MBS - PUBLIC						16,686,333
Total PUBLIC FUNDS						457,442,929
AYT ADMINISTRACIONES I, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO PASTOR, S.A.	142,824
AYT CLUB DE FUTBOL I, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	11,092
AYT FINANCIACION INVERSIONES II, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	320,152
AYT FINANCIACION INVERSIONES III, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	263,196
AYT LICO LEASING I, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	LICO LEASING, S.A., E.F.C.	131,633
AYT PRESTIGE CAJAS DE AHORRO, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	171,756
AYT.10, FINANCIACION INVERSIONES, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	317,201
GC COMPASS SPAIN 2, FTA	FTA	BONOS	PRIVADO	GESTICAIXA, S.G.F.T., S.A.	URALITA	80,428
WHITE TOWER EUROPE 2007-1 FTA	FTA	BONOS	PRIVADO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	SOCIETE GENERALE, SUCURSAL EN ESPAÑA	78,120
BANCO FINANTIA SOFINLOC TDA Nº 2, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	28,950
BANCO FINANTIA SOFINLOC TDA Nº 3, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	33,907
CAJA SAN FERNANDO CDO I, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS PROVINCIAL SAN FERNANDO DE SEVILLA Y JEREZ	68,562
CAP-TDA 2, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	GRUPO DRAGADOS	406,052
MORTGAGE FINANCE SPAIN, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CALYON, SUCURSAL EN ESPAÑA	220,367
SOFINLOC ESPAÑA TDA Nº 1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	38,035
TDA FS1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	160,978
Subtotal ABS/PRIVATE/BONDS constituted in previous periods						2,473,253
EMPRESAS TDA CAM 10, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	816,763
Subtotal ABS/PRIVATE/BONDS constituted during the period						816,763
Total ABS/PRIVATE/BONDS						3,290,016
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	FTA	PAGARÉS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	FCE BANK PLC SUCURSAL EN ESPAÑA	365,781
Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted in previous periods						365,781
Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted during the period						0
Total ABS/PRIVATE/COMMERCIAL PAPER						365,781
Total PRIVATE FUNDS						3,655,797

Amounts in thousands euros.

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT ANDALUCIA FEMPRESA CAJA SOL, FTA	FTA	BONOS	154,824	0	157,143	51,590	-3,800
AYT ANDALUCIA FEMPRESA CAJAMAR, FTA	FTA	BONOS	192,715	0	195,737	30,200	-6,678
AYT BONOS TESORERIA II, FTA	FTA	BONOS	551,017	0	550,970	82	0
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	285,305	0	320,498	658	-921
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	256,194	0	258,982	5,943	-22,765
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	74,327	0	84,144	22,462	-1,152
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	188,136	0	199,314	502	-5,616
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	138,193	0	142,223	1,760	-8,721
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	212,831	0	214,380	5,365	-11,827
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	151,402	0	156,636	1,929	-3,415
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	42,253,808	0	42,245,312	701	0
AYT CEDULAS CAJAS III FTA	FTA	BONOS	3,595,036	0	3,593,883	116,150	0
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	3,923,148	0	3,922,929	110,157	0
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	5,145,377	0	5,144,221	109	0
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	3,111,883	0	3,111,074	86,997	0
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	3,397,870	0	3,397,016	72,573	0
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	4,120,991	0	4,120,046	106,883	0
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	3,938,667	0	3,938,064	37	0
AYT CEDULAS CAJAS XI, FTA	FTA	BONOS	3,465,333	0	3,464,996	8	0
AYT CEDULAS TERRITORIALES CAJAS II, FTA	FTA	BONOS	683,209	0	683,060	22	0
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	FTA	BONOS	990,066	0	989,824	57	0
AYT CELERIS HIPOTECARIO I, FTA	FTA	BONOS	90,146	0	73,866	20,448	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	602,970	300	634,096	136,396	-11,534
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	5,133,618	41	5,226,803	153,306	-92,251
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	298,706	0	298,492	20	0
AYT FONDO EOLICO, FTA	FTA	BONOS	15,455	0	15,438	0	0
AYT FTPYME I, FTA	FTA	BONOS	72,637	0	73,461	70,476	-133
AYT FTPYME II, FTA	FTA	BONOS	89,366	0	95,339	11,819	-1,762
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	3,744,392	0	3,761,312	283,515	-149,492
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	1,245,351	0	1,277,430	67,165	-52,641
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	1,396,750	0	1,400,331	86,795	-65,625
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	499,963	0	512,164	24,184	-9,123

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	620,687	0	633,164	21,325	-6,049
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	174,709	0	175,989	5,877	-19,005
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	126,110	1,521	127,714	662	-9,068
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	164,297	0	169,512	5,818	-8,679
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	371,478	0	374,930	5,762	-15,078
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	90,242	354	91,623	17,440	-366
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	134,179	0	137,024	13,099	-1,239
AYT ICO FTVPO CAJA SOL, FTA	FTA	BONOS	97,510	0	99,728	8,197	-3,682
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	118,432	0	120,106	10,371	-7,686
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	125,523	0	129,314	8,590	-1,415
AYT ICO-FTVPO I, FTA	FTA	BONOS	251,578	0	258,424	13,227	10,004
AYT ICO-FTVPO III, FTA	FTA	BONOS	201,206	0	206,448	15,168	-3,908
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	459,416	0	469,037	13,557	-10,300
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	832,983	0	841,782	21,727	-62,068
AYT KUTXA HIPOTECARIO III, FTA	FTA	BONOS	405,085	0	415,039	14,489	-34,162
AYT KUTXA HIPOTECARIO IV, FTA	FTA	BONOS	1,699,086	0	1,748,044	104,915	-84,598
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	FTA	BONOS	1,480,853	0	1,508,993	72,046	-4,634
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	38,804	0	46,106	7,434	-2,287
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	57,085	0	56,287	35,465	-615
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	79,186	0	80,111	4,979	-2,342
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	67,673	0	65,314	69,710	-1,994
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	29,572	0	30,632	7,778	-866
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	224,719	0	254,742	44,815	-9,696
AYT VPO II, FTA	FTA	BONOS	123,983	0	128,250	10,364	-3,392
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	27,768	0	28,717	8,138	0
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	322,379	0	329,488	23,524	-4,733
BANCAJA 10, FTA	FTA	BONOS	1,685,305	0	1,702,549	4,116	-39,313
BANCAJA 11, FTA	FTA	BONOS	1,411,069	0	1,439,559	591	-38,225
BANCAJA 13, FTA	FTA	BONOS	2,499,939	0	2,515,984	183,549	-39,560
BANCAJA 3, FTA	FTA	BONOS	191,672	0	192,851	2,607	317
BANCAJA 5, FTA	FTA	BONOS	229,284	0	235,666	5,027	-4,253
BANCAJA 6, FTA	FTA	BONOS	516,328	0	522,515	20,860	-10,261

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
BANCAJA 7, FTA	FTA	BONOS	625,679	0	629,524	7,576	-13,825
BANCAJA 8, FTA	FTA	BONOS	664,229	0	694,783	0	-12,900
BANCAJA 9, FTA	FTA	BONOS	986,323	0	994,835	3,171	-24,587
BANCAJA LEASING 1, FTA	FTA	BONOS	528,681	0	541,237	122,037	0
BANKINTER 10, FTA	FTA	BONOS	817,895	206	843,383	0	-15,766
BANKINTER 13 FTA	FTA	BONOS	972,352	1,541	1,014,232	526	-19,840
BANKINTER 17 FTA	FTA	BONOS	758,829	1,358	771,021	24,848	-15,710
BANKINTER 18, FTA	FTA	BONOS	1,239,896	1,704	1,259,554	47,465	12,583
BANKINTER 2 PYME FTA	FTA	BONOS	254,124	321	273,004	369	-5,373
BANKINTER 3 FTPYME FTA	FTA	BONOS	299,355	697	325,170	349	-6,027
BANKINTER 4 FTPYME, FTA	FTA	BONOS	232,729	235	239,410	36,833	-4,761
BANKINTER 6, FTA	FTA	BONOS	476,329	49	485,804	13,531	-11,299
BANKINTER 8, FTA	FTA	BONOS	379,734	0	383,966	11,534	-7,587
BANKINTER 9, FTA	FTA	BONOS	472,283	0	485,103	14,626	-9,989
BANKINTER EMPRESAS 1, FTA	FTA	BONOS	406,915	708	410,881	157,521	-8,370
BANKINTER LEASING 1, FTA	FTA	BONOS	102,773	0	117,769	5,567	-3,001
BBVA AUTOS 1 FTA	FTA	BONOS	33,918	36	36,079	0	-3,329
BBVA AUTOS 2 FTA	FTA	BONOS	172,595	22	187,888	15,443	-14,942
BBVA CONSUMO 1, FTA	FTA	BONOS	228,859	31	260,755	16,977	-27,074
BBVA CONSUMO 2, FTA	FTA	BONOS	326,217	103	341,933	15,539	-27,075
BBVA CONSUMO 3 FTA	FTA	BONOS	301,635	12	332,812	284	-22,613
BBVA CONSUMO 4 FTA	FTA	BONOS	702,016	0	748,244	214,554	-69,472
BBVA CONSUMO 5, FTA	FTA	BONOS	856,031	0	901,304	424,139	-152,077
BBVA EMPRESAS 1, FTA	FTA	BONOS	279,457	2,037	307,696	28,725	-2,677
BBVA EMPRESAS 2, FTA	FTA	BONOS	1,210,649	609	1,273,504	454,694	-2,926
BBVA EMPRESAS 3, FTA	FTA	BONOS	1,151,227	1,439	1,213,327	456,120	-43,205
BBVA EMPRESAS 4, FTA	FTA	BONOS	1,013,902	260	1,084,364	601,067	-30,371
BBVA EMPRESAS 5, FTA	FTA	BONOS	931,275	0	967,071	250,038	-42,133
BBVA EMPRESAS 6, FTA	FTA	BONOS	1,175,989	0	1,200,034	144,810	-62,896
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	174,505	0	195,013	0	-17,035
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	253,452	2,861	255,035	3,041	-3,471
BBVA LEASING 1, FTA	FTA	BONOS	519,140	173	550,996	0	-9,961

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
BBVA RMBS 1, FTA	FTA BONOS	1,669,982	28,439		1,664,977	44,046	-139,154
BBVA RMBS 10, FTA	FTA BONOS	1,572,290	0		1,590,944	193,090	-43,659
BBVA RMBS 2, FTA	FTA BONOS	3,303,642	55,184		3,304,543	47,198	-264,976
BBVA RMBS 3, FTA	FTA BONOS	2,194,916	76,459		2,294,568	0	-820
BBVA RMBS 4, FTA	FTA BONOS	3,244,187	63,611		3,269,283	470,300	-35,543
BBVA RMBS 5 FTA	FTA BONOS	3,781,650	63,363		3,766,293	480,306	-53,057
BBVA RMBS 6 FTA	FTA BONOS	3,837,181	22,158		3,908,128	200,499	-70,431
BBVA RMBS 7, FTA	FTA BONOS	5,933,986	9,278		5,973,920	148,905	-128,643
BBVA RMBS 8, FTA	FTA BONOS	1,008,536	105		1,023,621	24,499	-27,242
BBVA RMBS 9, FTA	FTA BONOS	1,209,869	1,625		1,214,783	266,380	-39,057
BBVA-3 FTPYME FTA	FTA BONOS	69,482	225		72,910	2,850	-955
BBVA-4 PYME, FTA	FTA BONOS	95,028	284		88,148	15,562	-703
BBVA-5 FTPYME, FTA	FTA BONOS	263,446	7,676		259,962	19,381	-5,798
BBVA-6 FTPYME FTA	FTA BONOS	300,747	3,504		307,779	0	-11,338
BBVA-7 FTGENCAT, FTA	FTA BONOS	68,344	462		67,969	5,217	-1,521
BBVA-8 FTPYME FTA	FTA BONOS	373,754	3,338		368,732	35,311	-5,798
BCL MUNICIPIOS I FTA	FTA BONOS	122,437	0		128,694	171	394
CAIXA PENEDES 1 TDA, FTA	FTA BONOS	545,854	0		565,222	12,456	-5,247
CAIXA PENEDES 2 TDA, FTA	FTA BONOS	452,312	0		469,012	16,707	-3,231
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA BONOS	277,840	0		294,002	43,770	-1,270
CAIXA PENEDES PYMES 1 TDA, FTA	FTA BONOS	271,416	0		274,226	13,673	-1,432
CAJA INGENIEROS TDA 1, FTA	FTA BONOS	225,190	0		229,113	30,294	0
CEAMI GUARANTEED BONDS I, FTA	FTA BONOS	2,601,825	0		2,601,169	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA BONOS	2,057,692	0		2,057,611	170,057	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA BONOS	2,419,123	0		2,419,031	0	0
CEDULAS TDA 15, FTA	FTA BONOS	2,052,651	0		2,052,652	93,911	0
CEDULAS TDA 17, FTA	FTA BONOS	1,966,438	0		1,966,438	134,176	0
CEDULAS TDA 18, FTA	FTA BONOS	1,814,808	0		1,815,147	136,558	0
CEDULAS TDA 19, FTA	FTA BONOS	1,785,923	0		1,785,925	58,650	0
CEDULAS TDA 2, FTA	FTA BONOS	2,008,176	0		2,008,159	58,907	0
CEDULAS TDA 20, FTA	FTA BONOS	1,538,026	0		1,538,069	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA BONOS	3,251,510	0		3,251,510	295,760	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
CEDULAS TDA 3, FTA	FTA	BONOS	2,072,210	0	2,072,045	64,309	0
CEDULAS TDA 5, FTA	FTA	BONOS	1,505,410	0	1,505,410	57,957	0
CEDULAS TDA 6, FTA	FTA	BONOS	3,070,512	0	3,070,512	0	0
CEDULAS TDA 7, FTA	FTA	BONOS	2,037,293	0	2,037,104	0	0
CIBELES III FTPYME, FTA	FTA	BONOS	58,479	0	59,004	38,109	-497
CM BANCAJA 1, FTA	FTA	BONOS	90,645	0	104,007	168	-359
CONSUMO BANCAJA 1, FTA	FTA	BONOS	48,599	0	53,433	0	-854
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	523,689	0	486,866	39,990	-5,637
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	51,874	5,773	51,605	14,724	-2,233
EMPRESAS BANESTO 2, FTA	FTA	BONOS	656,858	13,740	706,699	127,076	-3,139
EMPRESAS BANESTO 5, FTA	FTA	BONOS	921,321	6,005	961,085	270,426	13,022
EMPRESAS BANESTO 6, FTA	FTA	BONOS	940,041	0	1,252,180	715	-8,911
EMPRESAS BANESTO I FTA	FTA	BONOS	288,901	3,936	309,027	25,452	-539
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	274,196	0	265,745	16,414	-1,809
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	699,010	0	711,431	9,384	-5,937
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	1,227,781	0	1,225,465	0	0
FINANCAT 1, FTA	FTA	BONOS	190,499	22	214,833	1	-4,136
FINANCIACION BANCAJA 1, FTA	FTA	BONOS	106,825	0	111,189	63,969	0
FINANCIACION BANESTO 1, FTA	FTA	BONOS	74,935	63	88,386	0	-857
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	FTA	BONOS	371,203	0	379,739	83,758	-10,938
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	1,055,150	0	1,106,145	163,191	-9,948
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	3,032,497	0	3,088,403	155,048	-37,559
FONCAIXA EMPRESAS 1, FTA	FTA	BONOS	3,523,776	0	4,200,721	0	-13,516
FONCAIXA EMPRESAS 2, FTA	FTA	BONOS	1,424,084	0	1,860,259	247,560	-11,827
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	1,202,450	0	1,407,250	146,804	-14,263
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	192,383	0	201,952	0	-7,889
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	228,326	0	241,145	0	-11,082
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	582,023	0	627,610	44	-31,439
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	428,525	0	448,236	0	-15,815
FONCAIXA FTGENCAT 7, FTA	FTA	BONOS	650,438	0	684,412	153,648	-18,701
FONCAIXA FTPYME 2, FTA	FTA	BONOS	549,344	0	652,057	0	-9,508
FONCAIXA HIPOTECARIO 10, FTA	FTA	BONOS	898,659	0	917,167	0	-70,408

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FONCAIXA HIPOTECARIO 11, FTA	FTA BONOS	5,899,582	0		5,935,356	130,606	62,917
FONCAIXA HIPOTECARIO 9, FTA	FTA BONOS	717,091	0		723,270	0	-41,336
FONCAIXA ICO-FTVPO 1, FTA	FTA BONOS	425,100	0		433,818	15,605	-16,166
FONCAIXA LEASINGS 1, FTA	FTA BONOS	1,201,043	0		1,421,148	208,952	-6,818
FTA FTPYME SANTANDER 1	FTA BONOS	324,682	1,693		337,895	18,053	11,503
FTA FTPYME SANTANDER 2	FTA BONOS	399,730	3,827		414,738	18,088	7,967
FTA IM UNNIM RMBS 1	FTA BONOS	986,298	0		809,899	238,708	0
FTA SANTANDER CONSUMER SPAIN AUTO 06	FTA BONOS	92,856	0		130,093	124	-652
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA BONOS	366,830	0		394,801	0	-9,090
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA BONOS	788,310	0		913,677	4,655	-36,135
FTA SANTANDER EMPRESAS 10, FTA	FTA BONOS	4,166,850	0		5,604,118	0	-65,138
FTA SANTANDER EMPRESAS 2	FTA BONOS	410,129	13,599		477,807	1	-697
FTA SANTANDER EMPRESAS 4	FTA BONOS	969,986	31,260		1,090,279	0	11,543
FTA SANTANDER EMPRESAS 5	FTA BONOS	536,944	9,423		673,785	0	3,615
FTA SANTANDER EMPRESAS 7	FTA BONOS	567,610	38,591		1,013,607	1	2,743
FTA SANTANDER EMPRESAS 8, FTA	FTA BONOS	3,897,842	12,276		5,864,955	0	-5,597
FTA SANTANDER EMPRESAS 9, FTA	FTA BONOS	2,707,007	786		3,975,140	0	-9,323
FTA SANTANDER FINANCIACION 1	FTA BONOS	206,147	332		228,355	0	22,206
FTA SANTANDER FINANCIACION 2	FTA BONOS	96,121	305		110,394	0	-140
FTA SANTANDER FINANCIACION 3	FTA BONOS	200,728	73		214,788	0	26
FTA SANTANDER FINANCIACION 4	FTA BONOS	539,329	12		791,730	0	-7,795
FTA SANTANDER FINANCIACION 5	FTA BONOS	902,055	4		1,119,514	526	-55,835
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	1,018,199	21,235		1,077,382	0	20,822
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1,759,468	74,989		1,915,515	0	656
FTA SANTANDER HIPOTECARIO 6	FTA BONOS	910,059	4,888		1,162,792	0	57,237
FTA SANTANDER HIPOTECARIO 7	FTA BONOS	1,686,707	85		2,063,220	95	84,857
FTA SANTANDER HIPOTECARIO 8	FTA BONOS	795,225	0		959,965	0	36,296
FTA SANTANDER PUBLICO 1	FTA BONOS	376,813	0		396,077	13,943	1,826
FTA UCI 11	FTA BONOS	267,056	1,905		264,492	12,763	0
FTA UCI 14	FTA BONOS	684,248	11,894		651,810	22,283	0
FTA UCI 16	FTA BONOS	1,141,489	31,839		1,116,972	752	0
FTA UCI 18	FTA BONOS	1,258,451	4,766		1,262,894	98	19,912

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTA UCI 6	FTA BONOS	55,553	0		56,506	4,585	0
FTA UCI 7	FTA BONOS	67,945	26		68,039	3,418	0
FTA UCI 8	FTA BONOS	90,155	0		90,180	6,007	0
FTA UCI 9	FTA BONOS	248,565	728		247,080	12,513	0
FTA, HIPOTEBANSA 11	FTA BONOS	260,726	649		267,022	6,001	7,569
FTA, HIPOTEBANSA X	FTA BONOS	158,712	353		159,931	3,757	4,596
FTA, SANTANDER EMPRESAS 1	FTA BONOS	418,179	4,247		437,912	28,956	791
FTA, SANTANDER EMPRESAS 3	FTA BONOS	820,465	12,052		910,630	0	57,194
FTA, UCI 15	FTA BONOS	787,777	19,112		772,195	0	0
FTA, UCI 17	FTA BONOS	988,447	20,970		979,574	1,576	-6,090
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	9,540,090	0		10,065,760	0	0
FTPYME BANCAJA 2 FTA	FTA BONOS	44,934	0		45,821	5,210	-567
FTPYME BANCAJA 3 FTA	FTA BONOS	75,208	0		71,378	5,709	-1,740
FTPYME BANCAJA 6 FTA	FTA BONOS	234,163	0		238,203	0	-3,228
FTPYME TDA 5, FTA	FTA BONOS	18,455	0		20,299	2,049	-16
FTPYME TDA 6, FTA	FTA BONOS	26,514	0		26,530	1,523	-181
FTPYME TDA 7, FTA	FTA BONOS	105,048	0		116,130	9	7
FTPYME TDA BANCA MARCH, FTA	FTA BONOS	20,872	0		23,341	3,529	0
FTPYME TDA CAM 2, FTA	FTA BONOS	107,137	0		109,002	9,211	-427
FTPYME TDA CAM 4, FTA	FTA BONOS	448,545	0		465,574	3,876	-4,984
FTPYME TDA CAM 7, FTA	FTA BONOS	600,167	0		593,990	69,663	1,156
FTPYME TDA CAM 9, FTA	FTA BONOS	561,742	0		363,125	278,260	0
FTPYME TDA SABADELL 2, FTA	FTA BONOS	55,568	0		57,104	5,366	-129
GAT FTGENCAT 2005, FTA	FTA BONOS	84,191	0		89,547	13,448	-111
GAT FTGENCAT 2006, FTA	FTA BONOS	86,515	118		89,673	0	-1,400
GAT FTGENCAT 2007, FTA	FTA BONOS	202,837	0		196,256	432	-2,069
GAT FTGENCAT 2008, FTA	FTA BONOS	348,945	65		375,424	21,698	-1,176
GAT FTGENCAT 2009, FTA	FTA BONOS	364,738	0		149,034	258,699	0
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA BONOS	129,330	0		140,066	21	-4,412
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA BONOS	127,438	0		167,052	0	2,551
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	149,509	0		169,839	1	-4,435
GC FTGENCAT SABADELL 1, FTA	FTA BONOS	138,546	0		143,113	3,657	-1,996

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)	
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
GC FTPYME PASTOR 4, FTA	FTA	BONOS	108,488	5,193		123,231	1	-4,723
GC FTPYME SABADELL 4, FTA	FTA	BONOS	146,991	0		150,727	3,604	-3,724
GC FTPYME SABADELL 5, FTA	FTA	BONOS	287,882	0		309,493	5,157	-6,901
GC FTPYME SABADELL 6, FTA	FTA	BONOS	307,776	0		336,972	6,480	-7,532
GC FTPYME SABADELL 8, FTA	FTA	BONOS	705,636	0		909,983	91,845	-5,510
GC FTPYME UNNIM 1, FTA	FTA	BONOS	273,673	0		275,068	37,158	-2,185
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	430,393	6,831		441,103	0	-29,289
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	332,957	0		342,223	14,233	-5,523
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	318,139	0		327,335	66,783	-5,272
HIPOCAT 10, FTA	FTA	BONOS	718,605	3,563		911,295	25,955	-36,818
HIPOCAT 11, FTA	FTA	BONOS	730,650	4,661		750,608	0	-43,919
HIPOCAT 14, FTA	FTA	BONOS	449,910	107		460,500	193	-11,026
HIPOCAT 15, FTA	FTA	BONOS	880,405	0		895,108	12,540	-24,525
HIPOCAT 16, FTA	FTA	BONOS	679,870	0		682,936	17,331	-8,103
HIPOCAT 17, FTA	FTA	BONOS	833,128	0		720,896	139,530	-11,889
HIPOCAT 18, FTA	FTA	BONOS	651,882	0		660,590	57,647	0
HIPOCAT 19, FTA	FTA	BONOS	644,007	0		419,197	246,710	0
HIPOCAT 20, FTA	FTA	BONOS	815,188	0		553,093	330,407	0
HIPOCAT 4, FTA	FTA	BONOS	61,829	165		61,897	45	-1,860
HIPOCAT 5, FTA	FTA	BONOS	157,211	0		160,662	7,370	-6,844
HIPOCAT 6, FTA	FTA	BONOS	237,313	173		224,803	17,051	-14,483
HIPOCAT 7, FTA	FTA	BONOS	485,065	402		492,250	19,936	-27,040
HIPOCAT 8, FTA	FTA	BONOS	616,429	1,244		613,239	16,552	-34,160
HIPOCAT 9, FTA	FTA	BONOS	467,370	1,417		491,717	0	-20,130
ICO MEDIACION I AYT, FTA	FTA	BONOS	1,152,320	0		1,028,207	250,353	826
ICO MEDIACION II AYT FTA	FTA	BONOS	15,718,214	0		9,038,503	13,027,365	-90,845
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	239,207	0		241,184	12,468	-4,908
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	447,680	0		447,509	85,904	-24,184
IM BANCO POPULAR FTPYME 3, FTA	FTA	BONOS	1,228,601	0		1,268,156	209,211	0
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	609,923	0		610,408	56,190	-12,819
IM BANKOA MBS 1, FTA	FTA	BONOS	425,327	0		429,827	26,729	-2,138
IM BCG RMBS 1, FTA	FTA	BONOS	348,186	0		350,401	18,265	-2,716

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM BES EMPRESAS 1, FTA	FTA	BONOS	470,480	0	485,842	23,840	0
IM CAJA LABORAL 1, FTA	FTA	BONOS	491,642	0	518,976	52	-12,224
IM CAJA LABORAL 2, FTA	FTA	BONOS	505,751	0	509,264	29,016	-16,126
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	391,306	0	262,877	167,404	0
IM CAJAMAR 1, FTA	FTA	BONOS	132,862	0	135,114	2,228	-4,711
IM CAJAMAR 3, FTA	FTA	BONOS	627,438	0	623,339	5,514	-23,027
IM CAJAMAR 4, FTA	FTA	BONOS	606,141	0	612,550	0	-23,308
IM CAJAMAR 5, FTA	FTA	BONOS	717,434	0	722,151	2,237	-26,987
IM CAJAMAR 6, FTA	FTA	BONOS	1,509,351	0	1,520,836	9,495	-64,525
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	185,700	0	191,798	38,602	-3,077
IM CAJAMAR EMPRESAS 3, FTA	FTA	BONOS	406,922	0	402,027	116,039	-9,088
IM CAJASTUR MBS 1, FTA	FTA	BONOS	574,627	0	577,329	96,003	-16,432
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	2,075,234	0	2,075,083	172,244	0
IM CEDULAS 10, FTA	FTA	BONOS	1,350,324	0	1,350,213	0	0
IM CEDULAS 14, FTA	FTA	BONOS	1,229,340	0	1,229,250	62,604	0
IM CEDULAS 15, FTA	FTA	BONOS	1,601,544	0	1,601,540	133,379	0
IM CEDULAS 2, FTA	FTA	BONOS	1,511,772	0	1,511,691	0	0
IM CEDULAS 3, FTA	FTA	BONOS	1,064,841	0	1,064,829	0	0
IM CEDULAS 4, FTA	FTA	BONOS	2,137,849	0	2,137,682	0	0
IM CEDULAS 5, FTA	FTA	BONOS	1,273,766	0	1,273,698	0	0
IM CEDULAS 7, FTA	FTA	BONOS	1,287,733	0	1,287,639	0	0
IM CEDULAS 9, FTA	FTA	BONOS	1,305,326	0	1,305,255	0	0
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	220,044	0	233,857	3,547	-8,290
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	111,164	0	113,365	5,666	-1,883
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	215,219	0	231,729	25,121	-993
IM FTPYME SABADELL 3, FTA	FTA	BONOS	83,059	0	84,562	5,560	-677
IM FTPYME SABADELL 7, FTA	FTA	BONOS	426,535	0	437,208	46,018	-3,439
IM FTPYME SABADELL 9, FTA	FTA	BONOS	1,443,556	0	1,505,115	153,930	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	367,231	0	390,283	2,539	-3,941
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	886,955	0	2,290,048	179,552	115,243
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	1,799,057	0	1,888,842	409,569	0
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	508,449	0	519,463	1,920	-8,970

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	359,966	0	419,067	2,062	-8,308
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	1,198,176	0	1,500,771	300,767	0
IM PASTOR 4, FTA	FTA	BONOS	455,062	14,887	458,223	6,754	-21,080
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	234,616	0	237,980	0	-12,415
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	257,295	0	276,557	6,850	-1,211
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	807,090	0	847,363	257,296	-39,967
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	326,561	0	383,571	79,491	-8,994
IM SABADELL RMBS 2, FTA	FTA	BONOS	933,289	0	956,551	17,096	-23,105
IM SABADELL RMBS 3, FTA	FTA	BONOS	1,034,525	0	1,034,538	42,260	-57,825
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	61,494	0	63,977	8,854	-1,457
IM TERRASSA MBS 1, FTA	FTA	BONOS	238,680	0	245,489	10,653	-14,240
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	1,659,680	0	1,659,666	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	FTA	BONOS	599,177	0	601,158	100,243	-5,989
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	774,515	0	402,819	575,057	-18,860
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	816,256	0	477,062	543,184	-36,826
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	1,260,237	0	764,008	571,859	-162,419
MADRID CONSUMO I, FTA	FTA	BONOS	281,112	0	210,062	131,559	-5,159
MADRID CONSUMO II, FTA	FTA	BONOS	383,544	0	263,269	248,912	-1,891
MADRID FTPYME I, FTA	FTA	BONOS	857,480	0	624,588	448,499	41,478
MADRID FTPYME II, FTA	FTA	BONOS	982,117	0	614,162	422,315	-549
MADRID ICO-FTVPO I, FTA	FTA	BONOS	210,740	829	179,752	51,861	-3,254
MADRID RESIDENCIAL I, FTA	FTA	BONOS	632,948	3,090	442,255	282,918	-8,592
MADRID RESIDENCIAL II, FTA	FTA	BONOS	563,140	58	425,103	204,738	-3,896
MADRID RMBS I, FTA	FTA	BONOS	1,099,574	31,460	1,085,001	82,745	-26,561
MADRID RMBS II, FTA	FTA	BONOS	979,219	33,280	958,461	79,252	-22,973
MADRID RMBS III FTA	FTA	BONOS	1,818,712	60,140	1,781,272	126,248	-19,980
MADRID RMBS IV, FTA	FTA	BONOS	1,450,982	55,333	1,432,231	215,291	-20,739
MBS BANCAJA 1 FTA	FTA	BONOS	133,912	0	137,245	6,938	-3,545
MBS BANCAJA 2, FTA	FTA	BONOS	277,040	0	286,181	0	-4,955
MBS BANCAJA 3, FTA	FTA	BONOS	374,088	0	379,776	14	-9,107
MBS BANCAJA 4, FTA	FTA	BONOS	1,063,551	0	1,094,162	2,756	-23,235
MBS BANCAJA 6, FTA	FTA	BONOS	819,602	0	821,795	74,431	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
MBS BANCAJA 7, FTA	FTA	BONOS	829,924	0	836,073	45,196	0
MBS BANCAJA 8, FTA	FTA	BONOS	431,989	0	432,010	23,625	0
MBSCAT 1, FTA	FTA	BONOS	733,236	154	624,598	156,770	-33,364
MBSCAT 2, FTA	FTA	BONOS	411,146	6	200,396	225,507	0
MBSCAT 3, FTA	FTA	BONOS	1,871,397	0	1,404,641	550,471	0
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	10,402,578	0	10,402,578	300,513	0
PYME BANCAJA 5, FTA	FTA	BONOS	157,204	3,918	176,487	0	-3,048
PYME BANCAJA 7, FTA	FTA	BONOS	447,751	0	430,905	225,030	-8,807
PYME BANCAJA 8, FTA	FTA	BONOS	275,850	0	281,910	98,210	0
PYME VALENCIA 1, FTA	FTA	BONOS	222,075	3,411	228,775	0	-8,682
PYME VALENCIA 2, FTA	FTA	BONOS	230,672	283	228,387	90,778	0
PYMECAT 2 FTPYME, FTA	FTA	BONOS	195,843	0	200,119	18,492	-1,232
PYMECAT 3 FTPYME, FTA	FTA	BONOS	485,726	0	244,360	283,966	0
PYMES BANESTO 2, FTA	FTA	BONOS	309,278	8,075	304,554	16,973	-2,593
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	479,615	1,089	502,012	0	-15,667
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	948,819	6,513	965,414	1,184	-26,702
RURAL HIPOTECARIO V FTA	FTA	BONOS	209,994	0	211,666	9,739	0
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	342,960	249	352,358	8,047	-9,932
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	461,774	508	464,088	9,656	-14,521
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	694,205	1,368	716,802	0	-20,093
RURAL HIPOTECARIO X, FTA	FTA	BONOS	1,385,236	3,976	1,397,839	42,999	-40,048
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	1,747,049	2,663	1,750,464	73,946	-45,403
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	791,721	177	793,819	42,819	-22,082
RURALPYME 1 FTPYME FTA	FTA	BONOS	29,063	54	29,514	9,117	-806
RURALPYME 2 FTPYME FTA	FTA	BONOS	168,945	263	196,483	2,616	-3,746
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	267,912	0	389,172	0	-14,186
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	393,855	0	495,490	282	-15,667
SANTANDER EMPRESAS 6, FTA	FTA	BONOS	791,911	6,007	1,044,628	0	28,296
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	654,622	1,968	672,732	20,205	23,439
SOL-LION, FTA	FTA	BONOS	3,501,793	0	3,565,406	82,276	121,971
TDA 13 - MIXTO, FTA	FTA	BONOS	59,926	0	62,348	4,032	0
TDA 14 - MIXTO, FTA	FTA	BONOS	113,774	0	118,631	8,129	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
TDA 15 - MIXTO, FTA	FTA BONOS	116,672	0		117,870	5,710	0
TDA 16 - MIXTO, FTA	FTA BONOS	121,596	147		120,565	8,944	0
TDA 17 - MIXTO, FTA	FTA BONOS	97,928	0		97,704	9,662	0
TDA 18 - MIXTO, FTA	FTA BONOS	122,008	0		121,383	7,659	0
TDA 19 - MIXTO, FTA	FTA BONOS	196,121	0		195,401	11,700	-837
TDA 20 - MIXTO, FTA	FTA BONOS	147,725	0		153,592	8,705	-619
TDA 22 - MIXTO, FTA	FTA BONOS	190,612	1,003		182,446	6,334	-1,103
TDA 23, FTA	FTA BONOS	328,703	0		321,804	11,353	829
TDA 24, FTA	FTA BONOS	233,855	1,264		228,555	1,675	-1,029
TDA 25, FTA	FTA BONOS	152,304	6,114		157,970	1,037	-1,067
TDA 26 - MIXTO, FTA	FTA BONOS	397,106	0		411,469	53	-1,118
TDA 27, FTA	FTA BONOS	558,001	4,661		550,229	15,566	-5,966
TDA 28, FTA	FTA BONOS	324,428	7,334		333,973	4,728	-5,946
TDA 29, FTA	FTA BONOS	494,349	0		496,591	367	5,530
TDA 30, FTA	FTA BONOS	280,094	0		285,392	235	7,377
TDA 31, FTA	FTA BONOS	196,792	0		197,773	6,121	4,210
TDA CAJAMAR 2, FTA	FTA BONOS	417,098	0		412,834	3,400	-4,383
TDA CAM 1, FTA	FTA BONOS	258,631	0		260,485	10,508	-2,693
TDA CAM 10, FTA	FTA BONOS	848,313	0		846,370	5,008	-8,696
TDA CAM 11, FTA	FTA BONOS	1,293,573	0		1,345,007	22,284	24,592
TDA CAM 12, FTA	FTA BONOS	1,522,156	0		1,590,660	4,436	36,921
TDA CAM 2, FTA	FTA BONOS	290,336	0		298,235	8,596	-3,417
TDA CAM 3, FTA	FTA BONOS	327,328	0		338,011	9,043	-2,702
TDA CAM 4, FTA	FTA BONOS	770,471	0		766,442	20,005	-14,445
TDA CAM 5, FTA	FTA BONOS	1,018,704	0		1,016,441	21,100	-17,718
TDA CAM 6, FTA	FTA BONOS	687,305	0		677,503	18,202	-14,294
TDA CAM 7, FTA	FTA BONOS	1,031,051	0		1,009,998	28,584	-16,827
TDA CAM 8, FTA	FTA BONOS	1,037,080	0		1,038,268	6,649	-18,068
TDA CAM 9, FTA	FTA BONOS	941,475	0		948,164	6,757	-15,350
TDA CCM CONSUMO 1, FTA	FTA BONOS	62,647	0		68,519	11,671	-501
TDA CCM EMPRESAS 1, FTA	FTA BONOS	50,083	0		60,009	86,566	216
TDA CORPORATIVOS I, FTA	FTA BONOS	503,283	0		540,050	350,622	698

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
TDA EMPRESAS 1, FTA	FTA BONOS	119,871	0		125,911	13,840	0
TDA EMPRESAS 2, FTA	FTA BONOS	116,204	0		141,479	48,670	0
TDA FTPYME PASTOR 9, FTA	FTA BONOS	337,668	0		359,390	71,220	0
TDA IBERCAJA 1, FTA	FTA BONOS	190,360	0		197,430	4,220	-2,033
TDA IBERCAJA 2, FTA	FTA BONOS	436,792	0		454,524	0	-4,148
TDA IBERCAJA 3, FTA	FTA BONOS	537,730	0		549,109	0	-5,967
TDA IBERCAJA 4, FTA	FTA BONOS	796,157	0		819,307	0	-9,080
TDA IBERCAJA 5, FTA	FTA BONOS	767,863	0		787,074	545	-7,012
TDA IBERCAJA 6, FTA	FTA BONOS	1,118,050	0		1,155,417	20,466	-14,717
TDA IBERCAJA 7, FTA	FTA BONOS	1,771,451	0		1,864,260	0	6,316
TDA PASTOR 1, FTA	FTA BONOS	112,554	0		110,748	1,978	-493
TDA PASTOR CONSUMO 1, FTA	FTA BONOS	50,484	0		58,172	565	-1,679
TDA SA NOSTRA EMPRESAS 1, FTA	FTA BONOS	75,753	0		78,935	19,191	-502
TDA SA NOSTRA EMPRESAS 2, FTA	FTA BONOS	162,830	0		163,619	40,501	-1,129
TDA TARRAGONA 1, FTA	FTA BONOS	287,758	0		295,433	553	-8,250
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA BONOS	166,748	0		170,655	15,957	8,085
UNICAJA AYT EMPRESAS I, FTA	FTA BONOS	140,121	0		147,111	24,345	5,751
UNICAJA TDA VPO, FTA	FTA BONOS	161,081	0		163,814	9,745	-7,472
VAL BANCAJA 1, FTA	FTA BONOS	267,318	0		267,795	30,546	0
VALENCIA HIPOTECARIO 1, FTA	FTA BONOS	148,713	0		151,765	4,742	-3,839
VALENCIA HIPOTECARIO 3, FTA	FTA BONOS	527,110	3,602		532,538	548	-10,199
VALENCIA HIPOTECARIO 4, FTA	FTA BONOS	691,974	21,206		723,564	0	-19,810
VALENCIA HIPOTECARIO 5, FTA	FTA BONOS	415,848	4,544		412,114	19,916	-6,076
Subtotal ABS/BONDS 2011 2		394,829,413	1,017,360		399,241,062	36,240,129	-3,876,153
Subtotal ABS/BONDS 2010 2		427,643,587	732,452		432,413,704	28,786,482	-1,579,288
% change		-7.67	38.90		-7.67	25.89	145.44
AYT AUTOMOCION II COFIBER E.F.C., FTA	FTA PAGARÉS	17,506	0		18,953	0	0
FTA SANTANDER 2	FTA PAGARÉS	1,516,209	0		1,576,727	78,149	0
Subtotal ABS/COMMERCIAL PAPER 2011 2		1,533,715	0		1,595,680	78,149	0
Subtotal ABS/COMMERCIAL PAPER 2010 2		2,168,195	0		2,707,504	107,115	0
% change		-29.26	-		-41.06	-27.04	-
AYT GENOVA HIPOTECARIO II, FTH	FTH BONOS	265,009	122		269,000	9,380	-4,144

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	288,908	0	300,415	10,489	-4,395
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	325,933	0	334,871	11,347	-3,717
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	629,678	707	644,997	12,066	-8,453
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	342,529	229	353,842	6,400	-5,271
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	755,986	957	765,890	17,127	-3,421
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	1,139,935	621	1,164,629	17,298	-45,283
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	722,398	169	726,350	12,430	-10,052
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	852,437	1,241	865,869	34,866	-35,255
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	602,240	54	606,009	28,080	-26,607
AYT HIPOTECARIO III, FTH	FTH	BONOS	91,252	0	92,156	3,855	0
AYT HIPOTECARIO IV, FTH	FTH	BONOS	83,022	0	83,608	3,504	-838
AYT.1, FTH	FTH	BONOS	39,650	0	40,321	4,756	0
AYT.11, FTH	FTH	BONOS	94,211	0	97,146	4,696	-283
AYT.2, FTH	FTH	BONOS	20,060	0	20,285	2,332	0
BANCAJA 4, FTH	FTH	BONOS	201,158	0	203,027	4,003	-5,037
BANKINTER 11, FTH	FTH	BONOS	486,530	334	507,809	0	-9,670
BANKINTER 12, FTH	FTH	BONOS	663,343	774	676,110	267	-13,425
BANKINTER 14, FTH	FTH	BONOS	661,064	75	680,812	65	-14,440
BANKINTER 15 FTH	FTH	BONOS	1,069,730	3,530	1,115,898	381	-21,721
BANKINTER 2, FTH	FTH	BONOS	41,857	0	46,111	0	0
BANKINTER 3, FTH	FTH	BONOS	269,850	0	282,847	13,320	-5,851
BANKINTER 4, FTH	FTH	BONOS	277,605	0	285,810	6,008	-6,085
BANKINTER 5, FTH	FTH	BONOS	192,254	0	197,254	4,274	-4,296
BANKINTER 7, FTH	FTH	BONOS	170,826	47	171,782	5,155	-3,609
FONCAIXA HIPOTECARIO 2, FTH	FTH	BONOS	68,921	0	72,656	3,012	-2,266
FONCAIXA HIPOTECARIO 3, FTH	FTH	BONOS	362,637	0	374,339	15,056	-15,183
FONCAIXA HIPOTECARIO 4, FTH	FTH	BONOS	142,530	0	143,170	4,747	-5,207
FONCAIXA HIPOTECARIO 5, FTH	FTH	BONOS	191,891	0	197,703	0	-7,523
FONCAIXA HIPOTECARIO 6, FTH	FTH	BONOS	212,085	0	216,796	0	-8,673
FONCAIXA HIPOTECARIO 7, FTH	FTH	BONOS	516,004	0	528,399	15	-19,325
FONCAIXA HIPOTECARIO 8, FTH	FTH	BONOS	484,541	0	486,790	41	-20,507
FTH UCI 10	FTH	BONOS	186,023	584	184,838	6,118	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTH UCI 12	FTH BONOS	366,453	4,343	358,472	10,360	0	
FTH UCI 5	FTH BONOS	25,681	20	26,047	2,659	0	
FTH, BANESTO 4	FTH BONOS	406,167	809	407,859	5,514	16,853	
FTH, HIPOCAT 3	FTH BONOS	29,052	0	30,302	3,422	-87	
FTH, HIPOTEBANSA IX	FTH BONOS	53,412	40	54,795	2,427	-86	
GAT ICO-FTVPO 1, FTH	FTH BONOS	278,104	0	289,586	7,449	-4,183	
GC SABADELL 1, FTH	FTH BONOS	402,567	0	407,963	7,673	-9,467	
IM PASTOR 2, FTH	FTH BONOS	297,851	749	302,484	5,445	-7,412	
IM PASTOR 3, FTH	FTH BONOS	361,245	15,377	375,288	6,313	-16,419	
RURAL HIPOTECARIO II FTH	FTH BONOS	29,156	82	30,442	2,358	0	
RURAL HIPOTECARIO III FTH	FTH BONOS	62,310	0	63,348	3,802	0	
RURAL HIPOTECARIO IV FTH	FTH BONOS	118,081	101	121,352	6,741	0	
TDA 11, FTH	FTH BONOS	67,049	0	70,242	6,678	0	
TDA 12, FTH	FTH BONOS	61,041	0	64,119	5,381	0	
TDA 8, FTH	FTH BONOS	15,917	0	16,428	29	0	
TDA 9, FTH	FTH BONOS	29,738	0	30,448	34	0	
TDA IBERCAJA ICO-FTVPO, FTH	FTH BONOS	338,392	0	382,307	1,025	-18,700	
VALENCIA HIPOTECARIO 2, FTH	FTH BONOS	441,531	2,758	457,076	0	-8,168	
Subtotal MBS 2011 2		15,835,844	33,723	16,226,097	318,398	-358,206	
Subtotal MBS 2010 2		18,154,548	19,986	18,631,443	355,312	-265,113	
% change		-12.77	68.73	-12.91	-10.39	35.11	
Total 2011 2		412,198,972	1,051,083	417,062,839	36,636,676	-4,234,359	
Total 2010 2		447,966,330	752,438	453,752,651	29,248,909	-1,844,401	
% change		-7.98	39.69	-8.09	25.26	129.58	

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	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	0	151,881	0	0	0	0	0	0	0	2,522	421
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	188,150	0	0	0	0	0	0	0	3,807	758
AYT BONOS TESORERIA II, FTA	0	0	550,000	0	0	0	0	0	0	0	1,017
AYT CAIXA GALICIA EMPRESAS I, FTA	0	274,438	0	0	0	0	0	0	0	9,879	988
AYT CAIXA SABADELL HIPOTECARIO I, FTA	239,442	0	0	0	0	0	0	0	0	16,286	466
AYT CAIXANOVA FTPYME I, FTA	0	72,779	0	0	0	0	0	0	0	879	669
AYT CAIXANOVA HIPOTECARIO I, FTA	184,085	0	0	0	0	0	0	0	0	2,855	1,196
AYT CAJA MURCIA HIPOTECARIO I, FTA	136,076	0	0	0	0	0	0	0	0	1,766	351
AYT CAJAGRANADA HIPOTECARIO I, FTA	203,878	0	0	0	0	0	0	0	0	8,662	291
AYT CAJAMURCIA HIPOTECARIO II, FTA	149,688	0	0	0	0	0	0	0	0	1,343	371
AYT CEDULAS CAJAS GLOBAL FTA	41,667,891	0	0	0	0	0	0	0	0	0	585,917
AYT CEDULAS CAJAS III FTA	3,500,000	0	0	0	0	0	0	0	0	0	95,036
AYT CEDULAS CAJAS IV, FTA	3,800,000	0	0	0	0	0	0	0	0	0	123,148
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	145,377
AYT CEDULAS CAJAS V, FTA	3,100,000	0	0	0	0	0	0	0	0	0	11,883
AYT CEDULAS CAJAS VI, FTA	3,300,000	0	0	0	0	0	0	0	0	0	97,870
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	20,991
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	38,667
AYT CEDULAS CAJAS XI, FTA	3,460,000	0	0	0	0	0	0	0	0	0	5,333
AYT CEDULAS TERRITORIALES CAJAS II, FTA	0	0	0	665,000	0	0	0	0	0	0	18,209
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	0	0	0	965,000	0	0	0	0	0	0	25,066
AYT CELERIS HIPOTECARIO I, FTA	89,889	0	0	0	0	0	0	0	0	0	257
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	590,650	0	0	0	0	0	0	0	10,285	2,035
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	5,051,616	0	0	0	0	0	0	0	0	72,380	9,622
AYT DEUDA SUBORDINADA I, FTA	0	0	297,876	0	0	0	0	0	0	0	830
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	155
AYT FTPYME I, FTA	0	66,862	0	0	0	0	0	0	0	5,208	567

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT FTPYME II, FTA	0	87,901	0	0	0	0	0	0	0	1,274	191
AYT GENOVA HIPOTECARIO II, FTH	263,621	0	0	0	0	0	0	0	0	973	415
AYT GENOVA HIPOTECARIO III, FTH	288,160	0	0	0	0	0	0	0	0	433	315
AYT GENOVA HIPOTECARIO IV, FTH	325,251	0	0	0	0	0	0	0	0	313	369
AYT GENOVA HIPOTECARIO IX, FTH	626,877	0	0	0	0	0	0	0	0	2,160	641
AYT GENOVA HIPOTECARIO VI, FTH	341,279	0	0	0	0	0	0	0	0	855	395
AYT GENOVA HIPOTECARIO VII, FTH	752,882	0	0	0	0	0	0	0	0	2,312	792
AYT GENOVA HIPOTECARIO VIII, FTH	1,133,162	0	0	0	0	0	0	0	0	5,398	1,375
AYT GENOVA HIPOTECARIO X, FTH	713,983	0	0	0	0	0	0	0	0	7,619	796
AYT GENOVA HIPOTECARIO XI, FTH	845,524	0	0	0	0	0	0	0	0	6,049	864
AYT GENOVA HIPOTECARIO XII, FTH	596,305	0	0	0	0	0	0	0	0	5,273	662
AYT GOYA HIPOTECARIO III, FTA	3,727,774	0	0	0	0	0	0	0	0	12,532	4,086
AYT GOYA HIPOTECARIO IV, FTA	1,239,663	0	0	0	0	0	0	0	0	4,300	1,388
AYT GOYA HIPOTECARIO V, FTA	1,395,994	0	0	0	0	0	0	0	0	0	756
AYT HIPOTECARIO BBK I, FTA	497,790	0	0	0	0	0	0	0	0	1,521	652
AYT HIPOTECARIO BBK II, FTA	615,636	0	0	0	0	0	0	0	0	4,243	808
AYT HIPOTECARIO III, FTH	90,630	0	0	0	0	0	0	0	0	421	201
AYT HIPOTECARIO IV, FTH	82,042	0	0	0	0	0	0	0	0	888	92
AYT HIPOTECARIO MIXTO II, FTA	173,580	0	0	0	0	0	0	0	0	895	234
AYT HIPOTECARIO MIXTO III, FTA	116,610	0	0	0	0	0	0	0	0	9,155	345
AYT HIPOTECARIO MIXTO IV, FTA	162,602	0	0	0	0	0	0	0	0	1,458	237
AYT HIPOTECARIO MIXTO V, FTA	365,222	0	0	0	0	0	0	0	0	5,795	461
AYT HIPOTECARIO MIXTO, FTA	86,608	0	0	0	0	0	0	0	0	3,488	146
AYT ICO FTVPO CAIXA GALICIA I, FTA	133,848	0	0	0	0	0	0	0	0	159	172
AYT ICO FTVPO CAJA SOL, FTA	96,956	0	0	0	0	0	0	0	0	442	112
AYT ICO-FTVPO CAJA MURCIA, FTA	117,352	0	0	0	0	0	0	0	0	819	261
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	124,930	0	0	0	0	0	0	0	0	407	186
AYT ICO-FTVPO I, FTA	250,081	0	0	0	0	0	0	0	0	1,095	402

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT ICO-FTVPO III, FTA	200,696	0	0	0	0	0	0	0	0	283	227
AYT KUTXA HIPOTECARIO I, FTA	457,464	0	0	0	0	0	0	0	0	1,153	799
AYT KUTXA HIPOTECARIO II, FTA	814,535	0	0	0	0	0	0	0	0	16,710	1,738
AYT KUTXA HIPOTECARIO III, FTA	394,191	0	0	0	0	0	0	0	0	9,963	931
AYT KUTXA HIPOTECARIO IV, FTA	1,680,606	0	0	0	0	0	0	0	0	14,979	3,501
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	1,477,055	0	0	0	0	0	0	0	0	325	3,473
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	38,186	0	0	0	0	460	158
AYT PROMOCIONES INMOBILIARIAS II, FTA	55,081	0	0	0	0	0	0	0	0	1,861	143
AYT PROMOCIONES INMOBILIARIAS III, FTA	78,272	0	0	0	0	0	0	0	0	773	141
AYT PROMOCIONES INMOBILIARIAS IV, FTA	62,402	0	0	0	0	0	0	0	0	5,077	194
AYT SA NOSTRA FINANCIACION I, FTA	0	0	0	0	29,129	0	0	0	0	424	19
AYT UNICAJA FINANCIACION I, FTA	0	0	0	0	221,121	0	0	0	0	2,729	869
AYT VPO II, FTA	122,533	0	0	0	0	0	0	0	0	1,327	123
AYT.1, FTH	39,367	0	0	0	0	0	0	0	0	273	10
AYT.11, FTH	91,985	0	0	0	0	0	0	0	0	2,133	93
AYT.2, FTH	19,996	0	0	0	0	0	0	0	0	36	28
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	27,218	0	0	0	0	0	0	0	0	457	93
BANCAJA - BVA VPO 1, FTA	318,159	0	0	0	0	0	0	0	0	3,826	394
BANCAJA 10, FTA	1,581,297	0	0	0	0	0	0	0	0	100,777	3,231
BANCAJA 11, FTA	1,315,816	0	0	0	0	0	0	0	0	92,609	2,644
BANCAJA 13, FTA	2,414,109	0	0	0	0	0	0	0	0	80,876	4,954
BANCAJA 3, FTA	188,884	0	0	0	0	0	0	0	0	2,481	307
BANCAJA 4, FTH	197,433	0	0	0	0	0	0	0	0	3,419	306
BANCAJA 5, FTA	225,915	0	0	0	0	0	0	0	0	3,013	356
BANCAJA 6, FTA	508,643	0	0	0	0	0	0	0	0	6,884	801
BANCAJA 7, FTA	611,047	0	0	0	0	0	0	0	0	13,597	1,035
BANCAJA 8, FTA	635,552	0	0	0	0	0	0	0	0	27,490	1,187
BANCAJA 9, FTA	927,517	0	0	0	0	0	0	0	0	56,947	1,859

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BANCAJA LEASING 1, FTA	0	521,791	0	0	0	0	0	0	0	5,903	987
BANKINTER 10, FTA	810,276	0	0	0	0	0	0	0	0	6,673	946
BANKINTER 11, FTH	483,372	0	0	0	0	0	0	0	0	2,622	536
BANKINTER 12, FTH	650,813	0	0	0	0	0	0	0	0	11,769	761
BANKINTER 13 FTA	955,248	0	0	0	0	0	0	0	0	15,996	1,108
BANKINTER 14, FTH	657,022	0	0	0	0	0	0	0	0	3,301	741
BANKINTER 15 FTH	1,041,245	0	0	0	0	0	0	0	0	27,255	1,230
BANKINTER 17 FTA	737,860	0	0	0	0	0	0	0	0	20,080	889
BANKINTER 18,FTA	1,219,137	0	0	0	0	0	0	0	0	19,428	1,331
BANKINTER 2 PYME FTA	0	240,008	0	0	0	0	0	0	0	13,738	378
BANKINTER 2, FTH	41,111	0	0	0	0	0	0	0	0	695	51
BANKINTER 3 FTPYME FTA	0	279,123	0	0	0	0	0	0	0	19,882	350
BANKINTER 3, FTH	267,722	0	0	0	0	0	0	0	0	1,814	314
BANKINTER 4 FTPYME, FTA	0	218,004	0	0	0	0	0	0	0	14,445	280
BANKINTER 4, FTH	276,395	0	0	0	0	0	0	0	0	904	306
BANKINTER 5, FTH	190,793	0	0	0	0	0	0	0	0	1,244	217
BANKINTER 6, FTA	472,210	0	0	0	0	0	0	0	0	3,571	548
BANKINTER 7, FTH	168,638	0	0	0	0	0	0	0	0	1,997	191
BANKINTER 8, FTA	375,528	0	0	0	0	0	0	0	0	3,779	427
BANKINTER 9, FTA	467,733	0	0	0	0	0	0	0	0	4,001	549
BANKINTER EMPRESAS 1, FTA	0	390,948	0	0	0	0	0	0	0	15,442	525
BANKINTER LEASING 1, FTA	0	102,192	0	0	0	0	0	0	0	419	162
BBVA AUTOS 1 FTA	0	0	0	0	33,437	0	0	0	0	356	125
BBVA AUTOS 2 FTA	0	0	0	0	169,695	0	0	0	0	2,242	658
BBVA CONSUMO 1, FTA	0	0	0	0	225,034	0	0	0	0	2,897	928
BBVA CONSUMO 2, FTA	0	0	0	0	320,524	0	0	0	0	4,399	1,294
BBVA CONSUMO 3 FTA	0	0	0	0	295,941	0	0	0	0	4,816	878
BBVA CONSUMO 4 FTA	0	0	0	0	683,642	0	0	0	0	15,748	2,626

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BBVA CONSUMO 5, FTA	0	0	0	0	842,457	0	0	0	0	9,709	3,865
BBVA EMPRESAS 1, FTA	0	275,759	0	0	0	0	0	0	0	3,262	436
BBVA EMPRESAS 2, FTA	0	1,147,393	0	0	0	0	0	0	0	61,754	1,502
BBVA EMPRESAS 3, FTA	0	1,043,640	0	0	0	0	0	0	0	105,380	2,207
BBVA EMPRESAS 4, FTA	0	971,787	0	0	0	0	0	0	0	39,068	3,047
BBVA EMPRESAS 5, FTA	0	908,518	0	0	0	0	0	0	0	19,240	3,517
BBVA EMPRESAS 6, FTA	0	1,171,697	0	0	0	0	0	0	0	0	4,292
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	171,535	0	0	0	0	2,285	685
BBVA HIPOTECARIO 3, FTA	236,047	0	0	0	0	0	0	0	0	17,226	179
BBVA LEASING 1, FTA	0	507,222	0	0	0	0	0	0	0	11,141	777
BBVA RMBS 1, FTA	1,641,156	0	0	0	0	0	0	0	0	28,140	686
BBVA RMBS 10, FTA	1,571,266	0	0	0	0	0	0	0	0	590	434
BBVA RMBS 2, FTA	3,232,912	0	0	0	0	0	0	0	0	69,333	1,397
BBVA RMBS 3, FTA	2,114,015	0	0	0	0	0	0	0	0	79,265	1,636
BBVA RMBS 4, FTA	3,167,384	0	0	0	0	0	0	0	0	74,720	2,083
BBVA RMBS 5 FTA	3,680,157	0	0	0	0	0	0	0	0	98,840	2,653
BBVA RMBS 6 FTA	3,784,989	0	0	0	0	0	0	0	0	49,947	2,245
BBVA RMBS 7, FTA	5,893,434	0	0	0	0	0	0	0	0	37,366	3,186
BBVA RMBS 8, FTA	1,005,593	0	0	0	0	0	0	0	0	1,868	1,075
BBVA RMBS 9, FTA	1,204,438	0	0	0	0	0	0	0	0	4,834	597
BBVA-3 FTPYME FTA	0	65,122	0	0	0	0	0	0	0	4,317	43
BBVA-4 PYME, FTA	0	81,060	0	0	0	0	0	0	0	13,901	67
BBVA-5 FTPYME, FTA	0	237,475	0	0	0	0	0	0	0	25,651	320
BBVA-6 FTPYME FTA	0	275,053	0	0	0	0	0	0	0	25,361	333
BBVA-7 FTGENCAT, FTA	0	61,077	0	0	0	0	0	0	0	7,184	83
BBVA-8 FTPYME FTA	0	346,996	0	0	0	0	0	0	0	26,252	506
BCL MUNICIPIOS I FTA	0	0	0	118,448	0	0	0	0	0	3,762	227
CAIXA PENEDES 1 TDA, FTA	542,413	0	0	0	0	0	0	0	0	2,705	736

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
CAIXA PENEDES 2 TDA, FTA	449,892	0	0	0	0	0	0	0	0	1,809	611
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	266,547	0	0	0	0	0	0	0	10,721	572
CAIXA PENEDES PYMES 1 TDA, FTA	0	259,678	0	0	0	0	0	0	0	11,200	538
CAJA INGENIEROS TDA 1, FTA	224,887	0	0	0	0	0	0	0	0	0	303
CEAMI GUARANTEED BONDS I, FTA	0	0	2,559,000	0	0	0	0	0	0	0	42,825
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	57,692
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	0	0	0	0	0	0	0	0	0	69,123
CEDULAS TDA 15, FTA	2,015,000	0	0	0	0	0	0	0	0	0	37,651
CEDULAS TDA 17, FTA	1,950,000	0	0	0	0	0	0	0	0	0	16,438
CEDULAS TDA 18, FTA	1,770,000	0	0	0	0	0	0	0	0	0	44,808
CEDULAS TDA 19, FTA	1,750,000	0	0	0	0	0	0	0	0	0	35,923
CEDULAS TDA 2, FTA	2,000,000	0	0	0	0	0	0	0	0	0	8,176
CEDULAS TDA 20, FTA	1,500,000	0	0	0	0	0	0	0	0	0	38,026
CEDULAS TDA 21, FONDO DE TITULIZACION	3,250,000	0	0	0	0	0	0	0	0	0	1,510
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	72,210
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	5,410
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	70,512
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	37,293
CIBELES III FTPYME, FTA	0	55,323	0	0	0	0	0	0	0	3,052	104
CM BANCAJA 1, FTA	87,008	0	0	0	0	0	0	0	0	3,454	183
CONSUMO BANCAJA 1, FTA	0	0	0	0	47,611	0	0	0	0	797	191
DRIVER ESPAÑA ONE, FTA	0	0	0	0	521,167	0	0	0	0	1,513	1,009
EDT FTPYME PASTOR 3, FTA	0	42,581	0	0	0	0	0	0	0	9,208	85
EMPRESAS BANESTO 2, FTA	0	645,415	0	0	0	0	0	0	0	9,179	2,264
EMPRESAS BANESTO 5, FTA	0	905,825	0	0	0	0	0	0	0	12,289	3,207
EMPRESAS BANESTO 6, FTA	0	938,304	0	0	0	0	0	0	0	-2,082	3,819
EMPRESAS BANESTO I FTA	0	279,535	0	0	0	0	0	0	0	8,646	720
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	239,367	0	0	0	0	0	0	0	33,660	1,169

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	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	624,607	0	0	0	0	0	0	0	72,561	1,842
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	27,781
FINANCAT 1, FTA	0	0	0	0	186,190	0	0	0	0	3,167	1,142
FINANCIACION BANCAJA 1, FTA	0	0	0	0	105,066	0	0	0	0	1,322	437
FINANCIACION BANESTO 1, FTA	0	0	0	0	74,118	0	0	0	0	458	359
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	356,140	0	0	0	0	0	0	0	13,210	1,853
FONCAIXA AUTONOMOS 1, FTA	0	1,047,948	0	0	0	0	0	0	0	2,575	4,627
FONCAIXA CONSUMO 1, FTA	0	0	0	0	3,020,825	0	0	0	0	501	11,171
FONCAIXA EMPRESAS 1, FTA	0	3,434,471	0	0	0	0	0	0	0	75,990	13,315
FONCAIXA EMPRESAS 2, FTA	0	1,395,837	0	0	0	0	0	0	0	21,103	7,144
FONCAIXA EMPRESAS 3, FTA	0	1,178,380	0	0	0	0	0	0	0	18,591	5,479
FONCAIXA FTGENCAT 3, FTA	0	186,486	0	0	0	0	0	0	0	5,391	506
FONCAIXA FTGENCAT 4, FTA	0	224,370	0	0	0	0	0	0	0	3,347	609
FONCAIXA FTGENCAT 5, FTA	0	568,558	0	0	0	0	0	0	0	11,864	1,601
FONCAIXA FTGENCAT 6, FTA	0	420,753	0	0	0	0	0	0	0	6,515	1,257
FONCAIXA FTGENCAT 7, FTA	0	638,300	0	0	0	0	0	0	0	10,144	1,994
FONCAIXA FTPYME 2, FTA	0	535,091	0	0	0	0	0	0	0	12,244	2,009
FONCAIXA HIPOTECARIO 10, FTA	890,140	0	0	0	0	0	0	0	0	5,943	2,576
FONCAIXA HIPOTECARIO 11, FTA	5,875,326	0	0	0	0	0	0	0	0	10,428	13,828
FONCAIXA HIPOTECARIO 2, FTH	68,508	0	0	0	0	0	0	0	0	237	176
FONCAIXA HIPOTECARIO 3, FTH	361,045	0	0	0	0	0	0	0	0	686	906
FONCAIXA HIPOTECARIO 4, FTH	141,425	0	0	0	0	0	0	0	0	764	341
FONCAIXA HIPOTECARIO 5, FTH	190,290	0	0	0	0	0	0	0	0	1,140	461
FONCAIXA HIPOTECARIO 6, FTH	210,583	0	0	0	0	0	0	0	0	984	518
FONCAIXA HIPOTECARIO 7, FTH	513,256	0	0	0	0	0	0	0	0	1,517	1,231
FONCAIXA HIPOTECARIO 8, FTH	481,359	0	0	0	0	0	0	0	0	2,036	1,146
FONCAIXA HIPOTECARIO 9, FTA	706,340	0	0	0	0	0	0	0	0	8,836	1,915
FONCAIXA ICO-FTVPO 1, FTA	423,791	0	0	0	0	0	0	0	0	829	480

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FONCAIXA LEASINGS 1, FTA	0	1,192,277	0	0	0	0	0	0	0	8,666	100
FTA FTPYME SANTANDER 1	0	320,051	0	0	0	0	0	0	0	4,209	422
FTA FTPYME SANTANDER 2	0	391,283	0	0	0	0	0	0	0	8,010	437
FTA IM UNNIM RMBS 1	982,579	0	0	0	0	0	0	0	119	2,226	1,374
FTA SANTANDER CONSUMER SPAIN AUTO 06	0	0	0	0	91,243	0	0	0	0	1,401	212
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	0	0	357,268	0	0	0	0	7,381	2,181
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	783,781	0	0	0	0	0	4,529
FTA SANTANDER EMPRESAS 10, FTA	0	4,210,920	0	0	0	0	0	0	0	-49,658	5,588
FTA SANTANDER EMPRESAS 2	0	399,900	0	0	0	0	0	0	0	9,327	902
FTA SANTANDER EMPRESAS 4	0	909,090	0	0	0	0	0	0	0	58,872	2,024
FTA SANTANDER EMPRESAS 5	0	530,457	0	0	0	0	0	0	0	4,056	2,431
FTA SANTANDER EMPRESAS 7	0	533,184	0	0	0	0	0	0	0	32,371	2,055
FTA SANTANDER EMPRESAS 8, FTA	0	3,801,334	0	0	0	0	0	0	0	83,790	12,718
FTA SANTANDER EMPRESAS 9, FTA	0	2,670,926	0	0	0	0	0	0	0	25,411	10,670
FTA SANTANDER FINANCIACION 1	0	0	0	0	204,234	0	0	0	0	1,541	372
FTA SANTANDER FINANCIACION 2	0	0	0	0	91,295	0	0	0	0	4,280	546
FTA SANTANDER FINANCIACION 3	0	0	0	0	195,356	0	0	0	0	3,093	2,279
FTA SANTANDER FINANCIACION 4	0	0	0	0	523,072	0	0	0	0	13,104	3,153
FTA SANTANDER FINANCIACION 5	0	0	0	0	896,606	0	0	0	0	1,601	3,848
FTA SANTANDER HIPOTECARIO 2	994,550	0	0	0	0	0	0	0	0	22,670	979
FTA SANTANDER HIPOTECARIO 3	1,687,685	0	0	0	0	0	0	0	0	70,000	1,783
FTA SANTANDER HIPOTECARIO 6	862,105	0	0	0	0	0	0	0	0	46,986	968
FTA SANTANDER HIPOTECARIO 7	1,611,520	0	0	0	0	0	0	0	0	73,658	1,529
FTA SANTANDER HIPOTECARIO 8	794,869	0	0	0	0	0	0	0	0	-265	621
FTA SANTANDER PUBLICO 1	0	0	0	373,021	0	0	0	0	0	2,721	1,071
FTA UCI 11	257,843	0	0	0	0	0	0	0	0	8,945	268
FTA UCI 14	599,622	0	0	0	0	0	0	0	0	82,554	2,072
FTA UCI 16	967,547	0	0	0	0	0	0	0	0	172,999	943

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FTA UCI 18	1,158,244	0	0	0	0	0	0	0	0	97,178	3,029
FTA UCI 6	54,813	0	0	0	0	0	0	0	0	601	139
FTA UCI 7	67,329	0	0	0	0	0	0	0	0	472	144
FTA UCI 8	89,168	0	0	0	0	0	0	0	0	768	219
FTA UCI 9	244,481	0	0	0	0	0	0	0	0	3,420	664
FTA, HIPOTEBANSA 11	259,220	0	0	0	0	0	0	0	0	1,269	237
FTA, HIPOTEBANSA X	157,606	0	0	0	0	0	0	0	0	885	221
FTA, SANTANDER EMPRESAS 1	0	404,055	0	0	0	0	0	0	0	13,009	1,115
FTA, SANTANDER EMPRESAS 3	0	787,402	0	0	0	0	0	0	0	31,745	1,318
FTA, UCI 15	693,646	0	0	0	0	0	0	0	0	91,818	2,313
FTA, UCI 17	853,613	0	0	0	0	0	0	0	0	127,926	6,908
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	9,540,090	0	0
FTH UCI 10	181,378	0	0	0	0	0	0	0	0	4,271	374
FTH UCI 12	342,519	0	0	0	0	0	0	0	0	21,527	2,407
FTH UCI 5	25,399	0	0	0	0	0	0	0	0	220	62
FTH, BANESTO 4	402,973	0	0	0	0	0	0	0	0	2,287	907
FTH, HIPOCAT 3	28,920	0	0	0	0	0	0	0	0	38	94
FTH, HIPOTEBANSA IX	52,766	0	0	0	0	0	0	0	0	540	106
FTPYME BANCAJA 2 FTA	0	41,390	0	0	0	0	0	0	0	3,470	74
FTPYME BANCAJA 3 FTA	0	65,841	0	0	0	0	0	0	0	9,248	119
FTPYME BANCAJA 6 FTA	0	194,200	0	0	0	0	0	0	0	39,577	386
FTPYME TDA 5, FTA	0	18,240	0	0	0	0	0	0	0	187	28
FTPYME TDA 6, FTA	0	25,848	0	0	0	0	0	0	0	615	51
FTPYME TDA 7, FTA	0	96,257	0	0	0	0	0	0	0	8,542	249
FTPYME TDA BANCA MARCH, FTA	0	20,618	0	0	0	0	0	0	0	162	92
FTPYME TDA CAM 2, FTA	0	97,902	0	0	0	0	0	0	0	8,984	251
FTPYME TDA CAM 4, FTA	0	409,759	0	0	0	0	0	0	0	37,716	1,070
FTPYME TDA CAM 7, FTA	0	561,792	0	0	0	0	0	0	0	37,227	1,148

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FTPYME TDA CAM 9, FTA	0	536,616	0	0	0	0	0	0	0	23,646	1,480
FTPYME TDA SABADELL 2, FTA	0	51,575	0	0	0	0	0	0	0	3,904	89
GAT FTGENCAT 2005, FTA	0	81,508	0	0	0	0	0	0	0	2,474	209
GAT FTGENCAT 2006, FTA	0	83,571	0	0	0	0	0	0	0	2,711	233
GAT FTGENCAT 2007, FTA	0	194,716	0	0	0	0	0	0	0	7,615	506
GAT FTGENCAT 2008, FTA	0	329,339	0	0	0	0	0	0	0	18,918	688
GAT FTGENCAT 2009, FTA	0	353,754	0	0	0	0	0	0	0	10,153	831
GAT ICO-FTVPO 1, FTH	277,439	0	0	0	0	0	0	0	0	311	354
GC FTGENCAT CAIXA SABADELL 1, FTA	0	128,022	0	0	0	0	0	0	0	1,107	201
GC FTGENCAT CAIXA SABADELL 2, FTA	0	126,019	0	0	0	0	0	0	0	1,215	204
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	145,949	0	0	0	0	0	0	0	3,071	489
GC FTGENCAT SABADELL 1, FTA	0	137,855	0	0	0	0	0	0	0	641	50
GC FTPYME PASTOR 4, FTA	0	103,198	0	0	0	0	0	0	0	5,145	145
GC FTPYME SABADELL 4, FTA	0	144,145	0	0	0	0	0	0	0	2,617	229
GC FTPYME SABADELL 5, FTA	0	284,348	0	0	0	0	0	0	0	3,106	428
GC FTPYME SABADELL 6, FTA	0	301,341	0	0	0	0	0	0	0	5,956	479
GC FTPYME SABADELL 8, FTA	0	691,338	0	0	0	0	0	0	0	13,058	1,240
GC FTPYME UNNIM 1, FTA	0	273,415	0	0	0	0	0	0	0	0	258
GC PASTOR HIPOTECARIO 5, FTA	417,477	0	0	0	0	0	0	0	0	12,694	222
GC SABADELL 1, FTH	400,622	0	0	0	0	0	0	0	0	1,554	391
GC SABADELL EMPRESAS 2, FTA	0	324,177	0	0	0	0	0	0	0	8,708	72
GC SABADELL EMPRESAS 4, FTA	0	313,573	0	0	0	0	0	0	0	4,470	96
HIPOCAT 10, FTA	705,642	0	0	0	0	0	0	0	0	10,444	2,519
HIPOCAT 11, FTA	712,275	0	0	0	0	0	0	0	0	15,820	2,555
HIPOCAT 14, FTA	446,060	0	0	0	0	0	0	0	0	2,611	1,239
HIPOCAT 15, FTA	876,123	0	0	0	0	0	0	0	0	2,295	1,987
HIPOCAT 16, FTA	677,944	0	0	0	0	0	0	0	0	292	1,634
HIPOCAT 17, FTA	825,424	0	0	0	0	0	0	0	0	5,807	1,897

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HIPOCAT 18, FTA	649,098	0	0	0	0	0	0	0	0	1,110	1,674
HIPOCAT 19, FTA	633,868	0	0	0	0	0	0	0	0	8,177	1,962
HIPOCAT 20, FTA	809,861	0	0	0	0	0	0	0	0	2,709	2,618
HIPOCAT 4, FTA	61,498	0	0	0	0	0	0	0	0	122	209
HIPOCAT 5, FTA	156,200	0	0	0	0	0	0	0	0	495	516
HIPOCAT 6, FTA	235,552	0	0	0	0	0	0	0	0	976	785
HIPOCAT 7, FTA	479,711	0	0	0	0	0	0	0	0	3,772	1,582
HIPOCAT 8, FTA	607,011	0	0	0	0	0	0	0	0	7,489	1,929
HIPOCAT 9, FTA	460,382	0	0	0	0	0	0	0	0	5,539	1,449
ICO MEDIACION I AYT, FTA	0	0	0	0	0	0	0	0	1,147,453	0	4,867
ICO MEDIACION II AYT FTA	0	0	0	0	0	0	0	0	15,664,069	0	54,145
IM BANCO POPULAR FTPYME 1, FTA	0	219,155	0	0	0	0	0	0	991	18,296	765
IM BANCO POPULAR FTPYME 2, FTA	0	420,987	0	0	0	0	0	0	806	24,553	1,334
IM BANCO POPULAR FTPYME 3, FTA	0	1,217,022	0	0	0	0	0	0	7,968	0	3,611
IM BANCO POPULAR MBS 2, FTA	598,181	0	0	0	0	0	0	0	87	10,152	1,503
IM BANKOA MBS 1, FTA	418,851	0	0	0	0	0	0	0	299	5,993	184
IM BCG RMBS 1, FTA	347,553	0	0	0	0	0	0	0	61	181	391
IM BES EMPRESAS 1, FTA	0	461,968	0	0	0	0	0	0	1,991	5,448	1,073
IM CAJA LABORAL 1, FTA	488,809	0	0	0	0	0	0	0	51	2,187	595
IM CAJA LABORAL 2, FTA	494,158	0	0	0	0	0	0	0	67	10,822	704
IM CAJA LABORAL EMPRESAS 1, FTA	0	387,197	0	0	0	0	0	0	488	2,899	722
IM CAJAMAR 1, FTA	129,701	0	0	0	0	0	0	0	81	2,889	191
IM CAJAMAR 3, FTA	608,338	0	0	0	0	0	0	0	389	17,676	1,035
IM CAJAMAR 4, FTA	591,425	0	0	0	0	0	0	0	301	13,413	1,002
IM CAJAMAR 5, FTA	694,033	0	0	0	0	0	0	0	404	21,362	1,635
IM CAJAMAR 6, FTA	1,440,135	0	0	0	0	0	0	0	815	65,443	2,958
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	176,396	0	0	0	0	0	0	573	8,191	540
IM CAJAMAR EMPRESAS 3, FTA	0	388,279	0	0	0	0	0	0	1,108	14,540	2,995

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IM CAJASTUR MBS 1, FTA	571,104	0	0	0	0	0	0	0	251	2,581	691
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	0	0	0	0	0	0	0	0	0	75,234
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	50,324
IM CEDULAS 14, FTA	1,200,000	0	0	0	0	0	0	0	0	0	29,340
IM CEDULAS 15, FTA	1,600,000	0	0	0	0	0	0	0	0	0	1,544
IM CEDULAS 2, FTA	1,475,000	0	0	0	0	0	0	0	0	0	36,772
IM CEDULAS 3, FTA	1,060,000	0	0	0	0	0	0	0	0	0	4,841
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	62,849
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	23,766
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	37,733
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	30,326
IM FTGENCAT SABADELL 2, FTA	0	218,767	0	0	0	0	0	0	217	1,010	50
IM FTGENCAT SABADELL 3, FTA	0	107,645	0	0	0	0	0	0	289	3,117	113
IM FTGENCAT SABADELL 4, FTA	0	205,610	0	0	0	0	0	0	593	8,828	188
IM FTPYME SABADELL 3, FTA	0	77,622	0	0	0	0	0	0	328	5,059	50
IM FTPYME SABADELL 7, FTA	0	415,676	0	0	0	0	0	0	1,104	9,288	467
IM FTPYME SABADELL 9, FTA	0	1,438,289	0	0	0	0	0	0	2,036	1,726	1,505
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	335,542	0	0	0	0	0	0	685	29,905	1,099
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	843,869	0	0	0	0	0	0	3,534	35,661	3,891
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	1,763,488	0	0	0	0	0	0	10,560	19,089	5,920
IM GRUPO BANCO POPULAR FTPYME I FTA	0	470,124	0	0	0	0	0	0	652	36,286	1,387
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	327,195	0	0	0	0	0	0	6,683	24,660	1,428
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	1,191,283	0	0	0	0	0	0	4,764	4,247	-2,118
IM PASTOR 2, FTH	294,709	0	0	0	0	0	0	0	165	2,919	58
IM PASTOR 3, FTH	336,111	0	0	0	0	0	0	0	350	24,608	176
IM PASTOR 4, FTA	426,241	0	0	0	0	0	0	0	408	28,176	237
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	234,616	0	0
IM SABADELL EMPRESAS 1, FTA	0	244,359	0	0	0	0	0	0	965	11,769	202

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IM SABADELL EMPRESAS 3, FTA	0	784,124	0	0	0	0	0	0	1,478	20,485	1,003
IM SABADELL EMPRESAS 5, FTA	0	309,031	0	0	0	0	0	0	3,386	13,741	403
IM SABADELL RMBS 2, FTA	920,357	0	0	0	0	0	0	0	496	12,082	354
IM SABADELL RMBS 3, FTA	1,017,158	0	0	0	0	0	0	0	533	16,362	472
IM TERRASSA 1 FTGENCAT FTA	0	57,873	0	0	0	0	0	0	131	3,386	104
IM TERRASSA MBS 1, FTA	231,570	0	0	0	0	0	0	0	154	6,535	421
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	4,680
MADRID ACTIVOS CORPORATIVOS I, FTA	0	598,755	0	0	0	0	0	0	0	0	422
MADRID ACTIVOS CORPORATIVOS III, FTA	0	772,419	0	0	0	0	0	0	0	0	2,096
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	814,774	0	0	0	0	0	0	0	0	1,482
MADRID ACTIVOS CORPORATIVOS V, FTA	0	1,255,353	0	0	0	0	0	0	0	0	4,884
MADRID CONSUMO I, FTA	0	0	0	0	275,897	0	0	0	0	3,296	1,919
MADRID CONSUMO II, FTA	0	0	0	0	378,944	0	0	0	0	2,760	1,840
MADRID FTPYME I, FTA	0	850,863	0	0	0	0	0	0	0	5,033	1,584
MADRID FTPYME II, FTA	0	981,349	0	0	0	0	0	0	0	0	768
MADRID ICO-FTVPO I, FTA	209,652	0	0	0	0	0	0	0	0	824	264
MADRID RESIDENCIAL I, FTA	618,066	0	0	0	0	0	0	0	0	13,941	941
MADRID RESIDENCIAL II, FTA	555,068	0	0	0	0	0	0	0	0	7,253	819
MADRID RMBS I, FTA	1,056,924	0	0	0	0	0	0	0	0	40,565	2,085
MADRID RMBS II, FTA	935,106	0	0	0	0	0	0	0	0	42,242	1,871
MADRID RMBS III FTA	1,728,054	0	0	0	0	0	0	0	0	87,074	3,584
MADRID RMBS IV, FTA	1,378,523	0	0	0	0	0	0	0	0	69,654	2,805
MBS BANCAJA 1 FTA	129,369	0	0	0	0	0	0	0	0	4,315	228
MBS BANCAJA 2, FTA	264,841	0	0	0	0	0	0	0	0	11,728	471
MBS BANCAJA 3, FTA	355,853	0	0	0	0	0	0	0	0	17,537	698
MBS BANCAJA 4, FTA	1,002,908	0	0	0	0	0	0	0	0	58,640	2,003
MBS BANCAJA 6, FTA	792,033	0	0	0	0	0	0	0	0	25,953	1,616
MBS BANCAJA 7, FTA	799,832	0	0	0	0	0	0	0	0	28,294	1,798

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
MBS BANCAJA 8, FTA	415,389	0	0	0	0	0	0	0	0	15,654	946
MBSCAT 1, FTA	725,133	0	0	0	0	0	0	0	0	6,016	2,087
MBSCAT 2, FTA	402,667	0	0	0	0	0	0	0	0	7,256	1,223
MBSCAT 3, FTA	1,858,996	0	0	0	0	0	0	0	0	7,230	5,171
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	242,578
PYME BANCAJA 5, FTA	0	128,722	0	0	0	0	0	0	0	28,238	244
PYME BANCAJA 7, FTA	0	371,678	0	0	0	0	0	0	0	75,378	695
PYME BANCAJA 8, FTA	0	249,532	0	0	0	0	0	0	0	25,690	628
PYME VALENCIA 1, FTA	0	189,063	0	0	0	0	0	0	0	32,470	542
PYME VALENCIA 2, FTA	0	208,370	0	0	0	0	0	0	0	21,742	560
PYMECAT 2 FTPYME, FTA	0	179,210	0	0	0	0	0	0	0	16,150	483
PYMECAT 3 FTPYME, FTA	0	477,694	0	0	0	0	0	0	0	6,783	1,249
PYMES BANESTO 2, FTA	0	285,316	0	0	0	0	0	0	0	23,308	654
RURAL HIPOTECARIO GLOBAL I, FTA	464,726	0	0	0	0	0	0	0	0	14,156	733
RURAL HIPOTECARIO II FTH	28,911	0	0	0	0	0	0	0	0	206	39
RURAL HIPOTECARIO III FTH	61,388	0	0	0	0	0	0	0	0	826	96
RURAL HIPOTECARIO IV FTH	115,322	0	0	0	0	0	0	0	0	2,547	212
RURAL HIPOTECARIO IX, FTA	897,669	0	0	0	0	0	0	0	0	49,654	1,496
RURAL HIPOTECARIO V FTA	206,228	0	0	0	0	0	0	0	0	3,515	251
RURAL HIPOTECARIO VI, FTA	336,674	0	0	0	0	0	0	0	0	5,753	533
RURAL HIPOTECARIO VII, FTA	451,029	0	0	0	0	0	0	0	0	10,053	692
RURAL HIPOTECARIO VIII, FTA	671,047	0	0	0	0	0	0	0	0	22,028	1,130
RURAL HIPOTECARIO X, FTA	1,340,246	0	0	0	0	0	0	0	0	42,802	2,188
RURAL HIPOTECARIO XI, FTA	1,692,220	0	0	0	0	0	0	0	0	52,206	2,623
RURAL HIPOTECARIO XII, FTA	766,514	0	0	0	0	0	0	0	0	24,323	884
RURALPYME 1 FTPYME FTA	0	28,175	0	0	0	0	0	0	0	832	56
RURALPYME 2 FTPYME FTA	0	150,700	0	0	0	0	0	0	0	17,686	559
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	262,203	0	0	0	0	3,860	1,849

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	388,069	0	0	0	0	3,155	2,631
SANTANDER EMPRESAS 6, FTA	0	774,042	0	0	0	0	0	0	0	14,261	3,608
SANTANDER HIPOTECARIO I, FTA	650,499	0	0	0	0	0	0	0	0	3,493	630
SOL-LION, FTA	3,484,070	0	0	0	0	0	0	0	0	10,487	7,236
TDA 11, FTH	66,103	0	0	0	0	0	0	0	0	820	126
TDA 12, FTH	60,531	0	0	0	0	0	0	0	0	409	101
TDA 13 - MIXTO, FTA	59,298	0	0	0	0	0	0	0	0	543	85
TDA 14 - MIXTO, FTA	113,149	0	0	0	0	0	0	0	0	436	189
TDA 15 - MIXTO, FTA	115,036	0	0	0	0	0	0	0	0	1,451	185
TDA 16 - MIXTO, FTA	117,171	0	0	0	0	0	0	0	0	4,108	317
TDA 17 - MIXTO, FTA	95,329	0	0	0	0	0	0	0	0	2,340	259
TDA 18 - MIXTO, FTA	119,940	0	0	0	0	0	0	0	0	1,827	241
TDA 19 - MIXTO, FTA	193,107	0	0	0	0	0	0	0	0	2,621	393
TDA 20 - MIXTO, FTA	146,936	0	0	0	0	0	0	0	0	622	167
TDA 22 - MIXTO, FTA	176,488	0	0	0	0	0	0	0	0	13,667	457
TDA 23, FTA	314,794	0	0	0	0	0	0	0	0	13,006	903
TDA 24, FTA	205,284	0	0	0	0	0	0	0	0	27,812	759
TDA 25, FTA	107,377	0	0	0	0	0	0	0	0	44,080	847
TDA 26 - MIXTO, FTA	387,248	0	0	0	0	0	0	0	0	8,968	890
TDA 27, FTA	498,854	0	0	0	0	0	0	0	0	57,651	1,496
TDA 28, FTA	252,363	0	0	0	0	0	0	0	0	70,464	1,601
TDA 29, FTA	477,820	0	0	0	0	0	0	0	0	15,402	1,127
TDA 30, FTA	273,494	0	0	0	0	0	0	0	0	5,746	854
TDA 31, FTA	188,116	0	0	0	0	0	0	0	0	8,289	387
TDA 8, FTH	15,817	0	0	0	0	0	0	0	0	81	19
TDA 9, FTH	29,703	0	0	0	0	0	0	0	0	16	19
TDA CAJAMAR 2, FTA	408,081	0	0	0	0	0	0	0	0	8,273	744
TDA CAM 1, FTA	255,484	0	0	0	0	0	0	0	0	2,878	269

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA CAM 10, FTA	773,737	0	0	0	0	0	0	0	0	73,091	1,485
TDA CAM 11, FTA	1,236,512	0	0	0	0	0	0	0	0	55,796	1,265
TDA CAM 12, FTA	1,468,161	0	0	0	0	0	0	0	0	52,293	1,702
TDA CAM 2, FTA	284,439	0	0	0	0	0	0	0	0	5,503	394
TDA CAM 3, FTA	321,256	0	0	0	0	0	0	0	0	5,622	450
TDA CAM 4, FTA	752,045	0	0	0	0	0	0	0	0	17,554	872
TDA CAM 5, FTA	971,079	0	0	0	0	0	0	0	0	46,267	1,358
TDA CAM 6, FTA	644,059	0	0	0	0	0	0	0	0	42,143	1,103
TDA CAM 7, FTA	964,047	0	0	0	0	0	0	0	0	65,517	1,487
TDA CAM 8, FTA	982,825	0	0	0	0	0	0	0	0	52,676	1,579
TDA CAM 9, FTA	875,269	0	0	0	0	0	0	0	0	64,633	1,573
TDA CCM CONSUMO 1, FTA	0	0	0	0	61,833	0	0	0	0	561	253
TDA CCM EMPRESAS 1, FTA	0	45,658	0	0	0	0	0	0	0	3,283	1,142
TDA CORPORATIVOS I, FTA	0	502,741	0	0	0	0	0	0	0	0	542
TDA EMPRESAS 1, FTA	0	115,584	0	0	0	0	0	0	0	3,851	436
TDA EMPRESAS 2, FTA	0	111,998	0	0	0	0	0	0	0	3,887	319
TDA FTPYME PASTOR 9, FTA	0	329,868	0	0	0	0	0	0	0	6,459	1,341
TDA IBERCAJA 1, FTA	189,912	0	0	0	0	0	0	0	0	416	32
TDA IBERCAJA 2, FTA	435,078	0	0	0	0	0	0	0	0	1,606	108
TDA IBERCAJA 3, FTA	535,191	0	0	0	0	0	0	0	0	2,385	154
TDA IBERCAJA 4, FTA	790,282	0	0	0	0	0	0	0	0	5,552	323
TDA IBERCAJA 5, FTA	760,928	0	0	0	0	0	0	0	0	6,617	318
TDA IBERCAJA 6, FTA	1,104,658	0	0	0	0	0	0	0	0	12,865	527
TDA IBERCAJA 7, FTA	1,764,769	0	0	0	0	0	0	0	0	6,260	422
TDA IBERCAJA ICO-FTVPO, FTH	150,913	0	0	0	0	0	0	0	0	187,124	355
TDA PASTOR 1, FTA	110,747	0	1,503	0	0	0	0	0	0	246	58
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	49,312	0	0	0	0	877	295
TDA SA NOSTRA EMPRESAS 1, FTA	0	74,810	0	0	0	0	0	0	0	833	110

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	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA SA NOSTRA EMPRESAS 2, FTA	0	157,701	0	0	0	0	0	0	0	4,958	171
TDA TARRAGONA 1, FTA	271,694	0	0	0	0	0	0	0	0	15,255	809
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	105,719	0	0	0	0	0	0	0	0	60,404	625
UNICAJA AYT EMPRESAS I, FTA	0	138,548	0	0	0	0	0	0	0	1,296	277
UNICAJA TDA VPO, FTA	52,163	0	0	0	0	0	0	0	0	108,350	568
VAL BANCAJA 1, FTA	257,874	0	0	0	0	0	0	0	0	8,935	509
VALENCIA HIPOTECARIO 1, FTA	146,285	0	0	0	0	0	0	0	0	2,218	210
VALENCIA HIPOTECARIO 2, FTH	415,254	0	0	0	0	0	0	0	0	25,582	695
VALENCIA HIPOTECARIO 3, FTA	501,926	0	0	0	0	0	0	0	0	24,180	1,004
VALENCIA HIPOTECARIO 4, FTA	608,273	0	0	0	0	0	0	0	0	82,391	1,310
VALENCIA HIPOTECARIO 5, FTA	377,608	0	0	0	0	0	0	0	0	37,403	837
Subtotal BONDS 2011 2	288,926,656	68,677,951	3,408,379	2,121,469	11,544,791	0	0	0	26,642,589	6,454,591	2,888,831
which are covered bonds	126,412,891			1,630,000							
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	-12.25	7.37	-24.82	-21.78	-3.71	-100.00	-	-100.00	12.47	-1.02	-5.60
COMMERCIAL PAPER											
AYT AUTOMOCION II COFIBER E.F.C., FTA	0	0	0	0	0	17,506	0	0	0	0	0
FTA SANTANDER 2	0	0	0	0	0	1,490,398	0	0	0	8,722	17,089
Subtotal COMMERCIAL PAPER 2011 2	0	0	0	0	0	1,507,904	0	0	0	8,722	17,089
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	-	-	-	-	-	-30.37	-	-	-	231.13	-
Total 2011 2	288,926,656	68,677,951	3,408,379	2,121,469	11,544,791	1,507,904	0	0	26,642,589	6,463,313	2,905,920
De los cuales cédulas	126,412,891			1,630,000							
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	-12.25	7.37	-24.82	-21.78	-3.71	-30.80	-	-100.00	12.47	-0.92	-5.04

Amounts in thousands euros.

Information on headings

(1) Matured and outstanding interests included

FUND (A)									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL		
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)			LIFE (6)	AREA	PERCENTAGE
AYT CAIXA SABADELL HIPOTECARIO I, FTA	2.29	87.45	9.26	0.00	0.00	27.69	5.98	1.73	CATALUÑA	99.95
AYT CAIXANOVA HIPOTECARIO I, FTA	9.26	54.09	2.54	0.00	0.00	18.70	6.91	9.25	GALICIA	88.63
AYT CAJA MURCIA HIPOTECARIO I, FTA	6.77	52.41	1.27	0.00	0.00	13.29	8.69	1.75	MURCIA	74.87
AYT CAJAGRANADA HIPOTECARIO I, FTA	11.36	65.74	4.10	0.00	0.00	22.82	5.96	1.86	ANDALUCÍA	79.29
AYT CAJAMURCIA HIPOTECARIO II, FTA	6.64	49.43	1.76	0.00	0.00	14.35	7.79	1.94	MURCIA	58.83
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	5.04	4.44	40.84	PAÍS VASCO	17.77
AYT CEDULAS CAJAS III FTA	0.00	0.00	0.00	0.00	0.00	0.50	9.51	65.29	CATALUÑA	28.14
AYT CEDULAS CAJAS IV, FTA	0.00	0.00	0.00	0.00	0.00	1.20	8.80	67.37	ANDALUCÍA	21.18
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	4.80	6.76	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	5.29	8.08	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VI, FTA	0.00	0.00	0.00	0.00	0.00	2.30	7.74	76.36	ANDALUCÍA	20.61
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	4.34	7.00	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	8.63	6.51	89.55	GALICIA	20.51
AYT CEDULAS CAJAS XI, FTA	0.00	0.00	0.00	0.00	0.00	0.90	4.10	70.81	CATALUÑA	14.45
AYT CELERIS HIPOTECARIO I, FTA	0.12	43.33	0.00	0.00	0.00	24.37	3.20	3.35	MADRID	30.64
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	6.68	0.00	2.39	0.00	0.00	24.53	6.71	0.16	PAÍS VASCO	24.21
AYT GENOVA HIPOTECARIO II, FTH	6.00	39.40	0.53	0.00	0.00	16.66	9.50	1.38	MADRID	41.93
AYT GENOVA HIPOTECARIO III, FTH	5.22	40.35	0.61	0.00	0.00	17.26	9.03	1.53	MADRID	41.41
AYT GENOVA HIPOTECARIO IV, FTH	5.63	39.81	0.18	0.00	0.00	19.20	8.56	1.19	MADRID	39.73
AYT GENOVA HIPOTECARIO IX, FTH	3.76	49.51	0.86	0.00	0.00	21.51	6.15	1.48	MADRID	25.39
AYT GENOVA HIPOTECARIO VI, FTH	5.21	43.43	0.75	0.00	0.00	19.29	7.66	1.88	MADRID	30.04
AYT GENOVA HIPOTECARIO VII, FTH	4.67	45.69	0.77	0.00	0.00	19.88	7.22	0.83	MADRID	22.38
AYT GENOVA HIPOTECARIO VIII, FTH	4.53	43.75	0.62	0.00	0.00	20.50	7.63	0.64	MADRID	31.62
AYT GENOVA HIPOTECARIO X, FTH	4.12	49.51	1.28	0.00	0.00	22.02	5.82	1.04	CATALUÑA	21.63
AYT GENOVA HIPOTECARIO XI, FTH	3.62	49.09	1.73	0.00	0.00	22.28	5.48	1.06	MADRID	27.35
AYT GENOVA HIPOTECARIO XII, FTH	4.49	49.66	1.30	0.00	0.00	22.66	5.08	1.38	MADRID	23.83
AYT GOYA HIPOTECARIO III, FTA	2.81	55.58	0.00	0.00	0.00	24.50	2.98	0.39	MADRID	24.12
AYT GOYA HIPOTECARIO IV, FTA	1.99	53.16	0.34	0.00	0.00	24.09	2.46	1.29	MADRID	25.71
AYT GOYA HIPOTECARIO V, FTA	0.20	53.60	0.00	0.00	0.00	22.70	4.11	0.78	MADRID	31.49
AYT HIPOTECARIO BBK I, FTA	4.08	75.31	1.17	0.00	0.00	20.17	8.67	0.67	PAÍS VASCO	64.41
AYT HIPOTECARIO BBK II, FTA	3.23	73.37	1.40	0.00	0.00	20.87	7.87	0.68	PAÍS VASCO	56.96
AYT HIPOTECARIO III, FTH	3.85	40.06	1.05	0.00	0.00	12.55	10.13	1.26	NAVARRA	35.65
AYT HIPOTECARIO IV, FTH	5.12	38.57	1.05	0.00	0.00	11.23	11.35	2.50	ANDALUCÍA	50.75

FUND (A)									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
AYT HIPOTECARIO MIXTO II, FTA	5.50	48.13	0.50	0.15	25.85	14.88	9.59	1.57	ANDALUCÍA	46.85
AYT HIPOTECARIO MIXTO III, FTA	4.37	61.57	13.29	0.00	0.00	22.49	7.34	1.70	ANDALUCÍA	64.84
AYT HIPOTECARIO MIXTO IV, FTA	5.75	46.36	0.00	0.00	0.00	16.19	8.43	1.96	NAVARRA	54.70
AYT HIPOTECARIO MIXTO V, FTA	6.92	64.53	2.08	0.00	0.00	19.72	7.53	1.01	NAVARRA	38.96
AYT HIPOTECARIO MIXTO, FTA	3.84	46.04	7.42	0.00	0.00	16.75	9.87	1.65	ANDALUCÍA	39.83
AYT ICO FTVPO CAIXA GALICIA I, FTA	2.22	50.24	0.11	0.00	0.00	14.81	5.89	0.83	GALICIA	84.40
AYT ICO FTVPO CAJA SOL, FTA	1.00	54.47	0.44	0.00	0.00	13.34	6.99	0.77	ANDALUCÍA	89.06
AYT ICO-FTVPO CAJA MURCIA, FTA	1.80	59.64	0.69	0.00	0.00	14.93	5.65	0.72	MURCIA	58.20
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	4.37	66.08	0.48	0.00	0.00	24.00	6.12	2.10	PAÍS VASCO	92.75
AYT ICO-FTVPO I, FTA	3.44	60.21	0.45	0.00	0.00	15.24	7.16	1.32	NAVARRA	32.66
AYT ICO-FTVPO III, FTA	2.61	58.21	0.00	0.00	0.00	15.07	6.84	1.42	ARAGÓN	53.46
AYT KUTXA HIPOTECARIO I, FTA	4.03	65.52	0.62	0.00	0.00	21.43	7.88	0.76	PAÍS VASCO	51.54
AYT KUTXA HIPOTECARIO II, FTA	2.91	68.98	3.88	0.00	0.00	23.79	7.09	0.42	PAÍS VASCO	42.20
AYT KUTXA HIPOTECARIO III, FTA	1.40	84.78	7.93	0.00	0.00	29.20	5.02	0.86	PAÍS VASCO	30.35
AYT KUTXA HIPOTECARIO IV, FTA	2.52	59.60	1.10	0.00	0.00	25.56	5.69	0.50	PAÍS VASCO	29.34
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	0.85	61.43	0.02	0.00	0.00	26.76	2.35	0.70	GALICIA	46.71
AYT PROMOCIONES INMOBILIARIAS II, FTA	4.64	50.79	5.82	0.00	0.00	15.47	8.93	12.75	ANDALUCÍA	88.88
AYT PROMOCIONES INMOBILIARIAS III, FTA	5.21	49.50	2.38	0.00	0.00	22.76	5.28	9.09	PAÍS VASCO	92.27
AYT PROMOCIONES INMOBILIARIAS IV, FTA	3.66	54.43	12.42	0.00	0.00	17.79	7.72	28.58	ANDALUCÍA	88.43
AYT VPO II, FTA	1.54	53.02	1.97	0.00	0.00	13.62	7.75	2.54	CANARIAS	48.71
AYT.1, FTH	6.13	37.00	0.66	0.00	0.00	7.74	12.30	2.63	GALICIA	51.72
AYT.11, FTH	6.37	45.87	5.20	0.00	0.00	14.13	10.51	1.35	ANDALUCÍA	42.54
AYT.2, FTH	6.02	28.85	0.00	0.00	0.00	4.42	12.95	4.35	CANARIAS	53.35
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	6.37	44.33	4.73	0.00	0.00	13.56	5.58	14.41	MADRID	38.39
BANCAJA - BVA VPO 1, FTA	1.70	58.74	1.21	0.00	0.00	15.79	6.96	1.33	C.VALENCIANA	77.44
BANCAJA 10, FTA	3.72	67.20	5.82	1.51	0.00	24.85	6.05	0.19	C.VALENCIANA	32.97
BANCAJA 11, FTA	3.44	68.36	6.48	1.64	0.00	27.50	5.54	0.35	C.VALENCIANA	34.16
BANCAJA 13, FTA	1.61	74.27	3.34	0.36	0.00	31.45	4.44	0.30	C.VALENCIANA	36.24
BANCAJA 3, FTA	4.03	29.73	1.29	0.01	0.00	9.04	9.98	1.35	C.VALENCIANA	70.10
BANCAJA 4, FTH	3.40	40.97	1.69	0.07	0.00	13.54	10.50	0.99	C.VALENCIANA	57.31
BANCAJA 5, FTA	3.56	47.05	1.31	0.00	0.00	14.44	10.16	0.86	C.VALENCIANA	54.52
BANCAJA 6, FTA	3.23	55.42	1.33	0.04	0.00	15.15	10.06	0.45	C.VALENCIANA	59.29
BANCAJA 7, FTA	3.19	49.95	2.12	0.13	0.00	16.91	8.60	0.52	C.VALENCIANA	45.60

FUND (A)	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
EAR (1)	(2)									
BANCAJA 8, FTA	3.24	60.16	4.00	0.68	0.00	19.74	7.64	0.68	C.VALENCIANA	37.05
BANCAJA 9, FTA	3.75	62.26	5.61	1.46	0.00	21.49	6.91	0.63	C.VALENCIANA	35.83
BANKINTER 10, FTA	3.74	46.86	0.81	0.00	0.00	20.15	7.57	0.82	MADRID	34.74
BANKINTER 11, FTH	3.06	47.30	0.54	0.02	0.00	21.24	7.48	1.19	MADRID	33.83
BANKINTER 12, FTH	3.23	47.99	1.78	0.01	0.00	21.61	6.89	0.93	MADRID	30.51
BANKINTER 13 FTA	3.12	53.10	1.78	0.04	0.00	23.19	6.17	0.76	MADRID	31.05
BANKINTER 14, FTH	2.72	50.89	0.50	0.00	0.00	24.23	6.11	0.94	MADRID	25.06
BANKINTER 15 FTH	3.03	52.80	2.58	0.05	0.00	23.88	5.70	0.89	MADRID	21.44
BANKINTER 17 FTA	2.65	49.50	2.69	0.03	0.00	23.34	5.39	1.04	C.VALENCIANA	18.78
BANKINTER 18,FTA	2.45	53.13	1.60	0.01	0.00	26.38	4.46	0.66	CATALUÑA	20.66
BANKINTER 2, FTH	4.29	30.59	1.66	0.00	0.00	10.04	13.45	3.39	MADRID	29.45
BANKINTER 3, FTH	4.66	35.59	0.67	0.00	0.00	12.24	12.21	0.71	MADRID	25.09
BANKINTER 4, FTH	4.29	38.79	0.33	0.00	0.00	14.22	11.23	0.77	MADRID	31.74
BANKINTER 5, FTH	3.88	42.56	0.65	0.00	0.00	14.98	10.96	1.07	MADRID	28.03
BANKINTER 6, FTA	4.17	47.23	0.75	0.00	0.00	16.23	9.86	0.50	MADRID	27.07
BANKINTER 7, FTH	4.12	51.68	1.17	0.01	0.00	17.28	10.51	1.38	MADRID	23.39
BANKINTER 8, FTA	3.83	49.05	0.99	0.00	0.00	17.15	10.39	0.68	MADRID	25.67
BANKINTER 9, FTA	4.10	52.06	0.85	0.00	0.00	19.28	8.54	1.05	MADRID	30.32
BBVA HIPOTECARIO 3, FTA	4.75	28.52	6.69	0.22	0.00	5.89	8.52	7.94	ANDALUCÍA	22.77
BBVA RMBS 1, FTA	1.88	80.37	1.77	0.97	0.49	23.80	6.75	0.27	CATALUÑA	24.65
BBVA RMBS 10, FTA	1.54	86.68	0.04	0.00	0.00	34.35	1.54	0.41	MADRID	19.74
BBVA RMBS 2, FTA	2.03	66.15	2.08	0.52	0.03	22.43	6.79	0.14	CATALUÑA	20.49
BBVA RMBS 3, FTA	1.20	80.43	3.74	2.19	0.06	28.63	5.61	0.24	CATALUÑA	23.34
BBVA RMBS 4, FTA	3.31	66.30	2.28	0.62	0.04	24.97	6.00	0.27	ANDALUCÍA	21.56
BBVA RMBS 5 FTA	2.79	77.91	2.69	0.87	0.15	30.43	4.80	0.22	CATALUÑA	21.06
BBVA RMBS 6 FTA	3.59	64.11	1.30	0.14	0.01	26.43	5.23	0.21	ANDALUCÍA	21.44
BBVA RMBS 7, FTA	4.60	40.74	0.63	0.02	0.00	20.64	6.25	0.26	ANDALUCÍA	21.80
BBVA RMBS 8, FTA	2.06	57.65	0.18	0.00	0.00	14.23	6.07	0.11	MADRID	32.74
BBVA RMBS 9, FTA	2.01	84.57	0.41	0.01	0.00	33.05	2.97	0.47	ANDALUCÍA	22.32
CAIXA PENEDES 1 TDA, FTA	6.97	57.27	0.50	0.00	0.00	19.06	7.87	0.61	CATALUÑA	98.16
CAIXA PENEDES 2 TDA, FTA	7.27	49.88	0.40	0.00	0.00	19.12	7.32	1.07	CATALUÑA	97.56
CAJA INGENIEROS TDA 1, FTA	3.21	56.13	0.00	0.00	0.00	24.37	6.15	2.90	CATALUÑA	79.68
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	5.33	4.67	100.00	MADRID	100.00

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
CEDULAS GRUPO BANCO POPULAR 5, FTA	0.00	0.00	0.00	0.00	0.00	2.42	0.67	100.00	MADRID	100.00
CEDULAS TDA 15, FTA	2.66	0.00	0.00	0.00	0.00	1.42	2.59	99.50	CATALUÑA	36.23
CEDULAS TDA 17, FTA	0.00	0.00	0.00	0.00	0.00	1.73	2.28	100.00	PAÍS VASCO	41.03
CEDULAS TDA 18, FTA	0.00	0.00	0.00	0.00	0.00	5.28	1.73	100.00	C.VALENCIANA	62.15
CEDULAS TDA 19, FTA	53.95	0.00	0.00	0.00	0.00	1.09	1.54	100.00	MADRID	100.00
CEDULAS TDA 2, FTA	0.00	0.00	0.00	0.00	0.00	1.91	8.12	97.00	CATALUÑA	30.25
CEDULAS TDA 20, FTA	0.00	0.00	0.00	0.00	0.00	5.11	1.54	100.00	MADRID	93.33
CEDULAS TDA 21, FONDO DE TITULIZACION	5.80	0.00	0.00	0.00	0.00	2.99	1.02	100.00	CATALUÑA	33.85
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	4.18	7.85	97.00	CATALUÑA	28.75
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	7.92	7.10	100.00	ARAGÓN	20.00
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	13.40	6.62	100.00	MADRID	21.67
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	5.47	6.55	98.50	CATALUÑA	22.50
CM BANCAJA 1, FTA	8.46	39.89	3.82	0.00	0.00	7.77	7.83	48.05	C.VALENCIANA	25.80
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	0.00	8.05	0.00	MADRID	100.00
FONCAIXA HIPOTECARIO 10, FTA	3.14	45.54	0.72	0.41	19.04	17.36	7.85	0.32	CATALUÑA	55.00
FONCAIXA HIPOTECARIO 11, FTA	1.99	47.51	0.19	0.00	0.00	21.56	6.29	0.25	CATALUÑA	35.56
FONCAIXA HIPOTECARIO 2, FTH	3.42	28.95	0.35	0.00	0.00	8.79	13.31	2.31	CATALUÑA	32.38
FONCAIXA HIPOTECARIO 3, FTH	2.55	42.50	0.21	0.00	0.00	12.79	12.32	0.54	CATALUÑA	46.79
FONCAIXA HIPOTECARIO 4, FTH	2.97	38.20	0.58	0.01	0.00	12.76	11.60	1.42	CATALUÑA	33.19
FONCAIXA HIPOTECARIO 5, FTH	2.43	43.16	0.64	0.00	0.00	14.92	10.40	1.26	CATALUÑA	32.23
FONCAIXA HIPOTECARIO 6, FTH	2.37	47.10	0.50	0.03	0.00	16.01	10.08	1.38	CATALUÑA	35.01
FONCAIXA HIPOTECARIO 7, FTH	2.43	47.36	0.30	0.23	11.53	16.75	9.44	0.73	CATALUÑA	30.32
FONCAIXA HIPOTECARIO 8, FTH	2.62	46.92	0.48	0.01	36.45	16.88	9.40	0.71	CATALUÑA	36.70
FONCAIXA HIPOTECARIO 9, FTA	2.56	41.50	1.31	0.63	19.53	16.06	8.31	0.76	CATALUÑA	37.69
FONCAIXA ICO-FTVPO 1, FTA	1.56	57.38	0.21	0.00	0.00	13.85	6.29	0.25	MADRID	29.38
FTA IM UNNIM RMBS 1	0.98	70.97	0.00	0.00	0.00	31.07	4.79	0.60	CATALUÑA	98.25
FTA SANTANDER HIPOTECARIO 2	1.95	73.85	2.79	1.00	0.00	22.00	5.00	0.85	CATALUÑA	17.54
FTA SANTANDER HIPOTECARIO 3	1.19	76.59	5.19	3.00	0.00	26.00	4.00	0.57	ANDALUCÍA	17.41
FTA SANTANDER HIPOTECARIO 6	1.12	84.63	6.72	0.00	0.00	27.00	2.00	0.00	MADRID	21.36
FTA SANTANDER HIPOTECARIO 7	0.43	86.73	0.00	0.00	0.00	30.00	0.00	0.84	MADRID	23.73
FTA SANTANDER HIPOTECARIO 8	0.09	81.61	0.00	0.00	0.00	28.00	0.00	1.20	MADRID	20.01
FTA UCI 11	1.76	54.64	3.36	0.00	0.00	19.00	7.00	0.98	ANDALUCÍA	21.83

FUND (A)	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
EAR (1)	(2)									
FTA UCI 14	2.50	59.86	0.00	13.17	0.00	23.00	6.00	0.60	MADRID	22.72
FTA UCI 16	2.40	58.13	16.34	0.00	0.00	26.00	5.00	0.45	ANDALUCÍA	24.50
FTA UCI 18	7.85	59.74	7.75	0.00	0.00	30.00	3.00	0.51	ANDALUCÍA	25.76
FTA UCI 6	2.70	38.90	1.21	0.00	0.00	13.00	11.00	1.73	MADRID	34.37
FTA UCI 7	2.09	41.82	0.68	0.00	0.00	14.00	10.00	1.53	ANDALUCÍA	26.11
FTA UCI 8	2.94	46.82	0.84	0.00	0.00	17.00	9.00	1.63	MADRID	26.72
FTA UCI 9	2.68	46.92	1.43	0.00	0.00	18.00	8.00	0.85	ANDALUCÍA	22.74
FTA, HIPOTEBANSA 11	2.58	43.27	0.52	0.05	0.00	14.00	9.00	1.14	CATALUÑA	22.79
FTA, HIPOTEBANSA X	2.53	37.61	0.60	0.08	0.00	11.00	9.00	1.51	CATALUÑA	24.84
FTA, UCI 15	1.96	60.72	0.00	12.60	0.00	26.00	5.00	0.66	ANDALUCÍA	22.15
FTA, UCI 17	2.30	61.43	14.48	0.00	0.00	28.00	4.00	0.58	ANDALUCÍA	24.40
FTH UCI 10	2.05	46.40	2.25	0.00	0.00	19.00	7.00	1.58	MADRID	27.61
FTH UCI 12	1.91	50.03	0.00	6.31	0.00	22.00	6.00	0.84	ANDALUCÍA	23.11
FTH UCI 5	3.24	36.64	0.83	0.00	0.00	11.00	12.00	2.60	MADRID	29.45
FTH, BANESTO 4	3.40	43.86	0.00	0.00	0.00	15.00	8.00	0.59	ANDALUCÍA	21.13
FTH, HIPOCAT 3	5.01	28.15	0.10	0.15	0.00	8.03	14.89	3.42	CATALUÑA	89.08
FTH, HIPOTEBANSA IX	2.30	31.65	1.06	0.10	0.00	9.00	12.00	3.22	MADRID	19.34
GAT ICO-FTVPO 1, FTH	2.61	50.58	0.11	0.06	4.98	12.39	7.90	0.67	CATALUÑA	75.49
GC PASTOR HIPOTECARIO 5, FTA	3.35	54.62	3.10	4.84	1.31	21.18	5.67	2.35	CATALUÑA	25.80
GC SABADELL 1, FTH	4.73	42.42	0.38	0.50	7.31	13.78	10.14	0.86	CATALUÑA	39.22
HIPOCAT 10, FTA	2.54	70.36	1.55	3.97	28.08	21.40	6.98	0.80	CATALUÑA	70.96
HIPOCAT 11, FTA	2.04	72.38	2.31	7.58	25.88	23.24	6.37	0.89	CATALUÑA	70.36
HIPOCAT 14, FTA	5.48	50.75	0.58	0.56	23.34	17.33	6.67	1.13	CATALUÑA	85.32
HIPOCAT 15, FTA	2.11	47.12	0.26	0.25	47.34	21.62	6.03	0.57	CATALUÑA	82.08
HIPOCAT 16, FTA	3.62	50.28	0.04	0.07	0.00	17.98	7.24	0.83	CATALUÑA	58.46
HIPOCAT 17, FTA	1.74	55.78	0.69	0.50	24.63	24.40	5.49	1.26	CATALUÑA	60.17
HIPOCAT 18, FTA	2.07	70.05	0.17	0.12	0.00	22.35	6.24	0.97	CATALUÑA	47.61
HIPOCAT 19, FTA	2.03	65.69	1.32	0.29	0.00	24.31	5.81	1.14	CATALUÑA	68.04
HIPOCAT 20, FTA	1.88	66.29	0.34	0.06	0.00	23.16	5.61	0.78	CATALUÑA	73.47
HIPOCAT 4, FTA	3.09	50.00	0.19	0.00	0.00	12.82	13.19	0.06	CATALUÑA	86.33
HIPOCAT 5, FTA	2.76	61.78	0.31	0.03	0.00	14.67	12.45	1.12	CATALUÑA	86.00
HIPOCAT 6, FTA	2.59	67.18	0.42	0.05	100.00	17.18	10.95	1.08	CATALUÑA	83.47
HIPOCAT 7, FTA	2.40	66.59	0.80	0.59	33.68	18.84	9.24	0.62	CATALUÑA	70.34

FUND (A)									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV		BAD DEBT		RESIDUAL			BY DEBTOR (8)	AREA	PERCENTAGE
EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)	AGE (7)				
HIPOCAT 8, FTA	3.10	62.27	1.25	0.95	54.24	18.93	8.66	0.58	CATALUÑA	82.63
HIPOCAT 9, FTA	2.91	66.11	1.22	1.73	31.74	20.73	7.35	1.03	CATALUÑA	68.67
IM BANCO POPULAR MBS 2, FTA	2.25	82.81	2.06	0.00	0.00	26.35	4.70	1.47	ANDALUCÍA	32.93
IM BANKOA MBS 1, FTA	3.17	55.79	1.43	0.00	0.00	21.42	6.05	4.72	PAÍS VASCO	88.48
IM BCG RMBS 1, FTA	2.27	58.49	0.05	0.00	0.00	27.67	4.78	1.09	GALICIA	25.56
IM CAJA LABORAL 1, FTA	4.55	52.19	0.49	0.00	0.00	17.15	8.76	0.52	PAÍS VASCO	44.35
IM CAJA LABORAL 2, FTA	2.17	83.57	2.34	0.00	0.00	29.89	5.54	0.64	PAÍS VASCO	44.17
IM CAJAMAR 1, FTA	3.34	49.94	2.36	0.00	0.00	16.40	8.07	1.71	ANDALUCÍA	42.41
IM CAJAMAR 3, FTA	3.00	52.76	3.11	0.00	0.00	19.35	6.97	0.73	ANDALUCÍA	38.80
IM CAJAMAR 4, FTA	2.42	56.15	2.23	0.00	0.00	20.63	6.26	0.69	ANDALUCÍA	40.74
IM CAJAMAR 5, FTA	2.63	56.63	3.03	0.00	0.00	20.88	5.84	0.89	ANDALUCÍA	46.00
IM CAJAMAR 6, FTA	2.14	59.88	4.38	0.00	0.00	23.98	5.11	0.55	ANDALUCÍA	39.52
IM CAJASTUR MBS 1, FTA	1.64	73.76	0.61	0.00	0.00	23.36	5.03	5.15	ASTURIAS	69.18
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	0.00	0.00	0.00	0.00	2.17	7.83	100.00	MADRID	100.00
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	10.17	4.83	100.00	CATALUÑA	23.08
IM CEDULAS 14, FTA	0.00	0.00	0.00	0.00	0.00	3.25	1.75	100.00	MADRID	41.67
IM CEDULAS 15, FTA	0.00	0.00	0.00	0.00	0.00	2.00	1.00	100.00	PAÍS VASCO	25.00
IM CEDULAS 2, FTA	0.00	0.00	0.00	0.00	0.00	2.50	7.50	100.00	PAÍS VASCO	33.90
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	2.92	7.08	100.00	ANDALUCÍA	47.17
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	3.25	6.75	100.00	MADRID	30.12
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	8.50	6.50	100.00	PAÍS VASCO	40.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	9.25	5.75	100.00	PAÍS VASCO	50.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	4.50	5.50	100.00	ANDALUCÍA	39.22
IM PASTOR 2, FTH	4.71	42.35	1.34	0.00	0.00	14.53	9.41	1.31	CATALUÑA	26.61
IM PASTOR 3, FTH	3.21	52.16	12.76	0.00	0.00	19.34	7.46	2.06	CATALUÑA	35.38
IM PASTOR 4, FTA	3.33	53.03	11.23	0.00	0.00	20.89	6.52	1.70	CATALUÑA	24.33
IM SABADELL RMBS 2, FTA	4.67	49.07	1.31	0.00	0.00	18.56	6.77	0.75	CATALUÑA	43.27
IM SABADELL RMBS 3, FTA	5.43	56.63	1.62	0.00	0.00	20.21	5.57	1.02	CATALUÑA	45.82
IM TERRASSA MBS 1, FTA	2.60	71.42	4.38	0.00	0.00	23.91	7.00	5.14	CATALUÑA	99.41
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	4.00	6.08	100.00	PAÍS VASCO	30.21
MADRID ICO-FTVPO I, FTA	2.94	59.16	0.39	0.17	0.00	19.01	6.55	2.16	MADRID	47.13
MADRID RESIDENCIAL I, FTA	2.54	82.56	2.33	0.54	0.00	27.20	4.96	1.27	MADRID	52.09
MADRID RESIDENCIAL II, FTA	2.12	87.93	1.37	0.01	0.00	28.19	4.80	1.47	MADRID	51.07

FUND (A)									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
MADRID RMBS I, FTA	2.33	85.76	4.56	2.31	0.00	22.69	6.72	0.47	MADRID	69.05
MADRID RMBS II, FTA	2.68	84.77	4.64	2.85	0.00	22.65	6.73	0.56	MADRID	68.15
MADRID RMBS III, FTA	2.07	85.33	5.20	2.70	0.11	25.72	6.11	0.00	MADRID	60.93
MADRID RMBS IV, FTA	2.83	83.26	5.18	3.24	0.33	26.23	5.64	0.67	MADRID	62.74
MBS BANCAJA 1, FTA	4.59	37.21	3.23	0.01	0.00	10.42	9.62	2.01	C.VALENCIANA	71.81
MBS BANCAJA 2, FTA	3.98	48.96	4.27	0.15	0.00	15.50	7.64	2.57	C.VALENCIANA	63.47
MBS BANCAJA 3, FTA	3.15	51.99	4.71	0.41	0.00	17.66	6.80	1.22	C.VALENCIANA	47.12
MBS BANCAJA 4, FTA	3.92	51.56	5.54	0.48	0.00	18.49	6.00	0.66	C.VALENCIANA	45.59
MBS BANCAJA 6, FTA	2.99	56.74	3.23	0.25	0.00	22.93	3.99	0.91	C.VALENCIANA	51.74
MBS BANCAJA 7, FTA	1.71	84.72	3.58	0.25	0.00	33.07	3.61	0.77	C.VALENCIANA	41.54
MBS BANCAJA 8, FTA	2.21	82.03	3.75	0.09	0.00	32.83	2.98	1.57	C.VALENCIANA	39.56
MBSCAT 1, FTA	2.40	52.79	1.02	1.03	15.65	22.21	5.55	1.00	CATALUÑA	69.95
MBSCAT 2, FTA	7.82	49.15	1.92	1.85	0.00	15.82	4.79	9.38	CATALUÑA	69.79
MBSCAT 3, FTA	2.97	55.99	0.39	0.00	0.00	22.63	4.96	1.10	CATALUÑA	66.31
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	12.74	5.83	40.26	ANDALUCÍA	29.53
RURAL HIPOTECARIO GLOBAL I, FTA	3.61	50.36	2.96	0.04	0.00	15.83	7.77	1.14	C.VALENCIANA	47.12
RURAL HIPOTECARIO II, FTH	4.65	28.51	0.70	0.00	0.00	7.64	12.49	3.71	ANDALUCÍA	33.01
RURAL HIPOTECARIO III, FTH	4.65	33.39	1.32	0.00	0.00	9.66	11.40	2.18	ANDALUCÍA	35.18
RURAL HIPOTECARIO IV, FTH	3.87	40.49	2.15	0.02	0.00	12.26	10.52	1.64	ANDALUCÍA	33.37
RURAL HIPOTECARIO IX, FTA	3.22	58.57	5.33	0.20	0.00	20.96	6.16	0.45	C.VALENCIANA	32.84
RURAL HIPOTECARIO V, FTA	3.68	43.33	1.69	0.00	0.00	14.20	9.61	0.91	ANDALUCÍA	15.24
RURAL HIPOTECARIO VI, FTA	3.65	48.62	1.68	0.01	0.00	15.64	8.74	0.81	ANDALUCÍA	26.92
RURAL HIPOTECARIO VII, FTA	3.69	47.61	2.18	0.00	0.00	15.87	8.56	0.64	ANDALUCÍA	36.56
RURAL HIPOTECARIO VIII, FTA	3.75	51.44	3.21	0.06	0.00	18.30	7.30	0.50	ANDALUCÍA	32.04
RURAL HIPOTECARIO X, FTA	4.75	57.75	3.10	0.09	0.00	22.89	5.25	0.35	C.VALENCIANA	29.45
RURAL HIPOTECARIO XI, FTA	3.53	57.66	3.03	0.04	0.00	22.99	4.97	0.28	C.VALENCIANA	30.47
RURAL HIPOTECARIO XII, FTA	2.68	57.68	3.08	0.01	0.00	22.84	4.69	0.57	C.LA MANCHA	33.71
SANTANDER HIPOTECARIO I, FTA	2.79	63.24	0.61	0.00	0.00	17.00	7.00	1.00	CATALUÑA	28.65
SOL-LION, FTA	4.52	48.33	0.30	0.00	0.00	20.89	5.42	0.30	MADRID	33.12
TDA 11, FTH	3.25	31.38	1.24	0.00	0.00	8.53	13.71	0.00	CATALUÑA	67.01
TDA 12, FTH	3.62	33.16	0.67	0.00	0.00	8.85	13.12	0.00	ANDALUCÍA	24.32
TDA 13 - MIXTO, FTA	3.89	40.00	0.90	0.00	0.00	10.28	12.80	0.00	CATALUÑA	58.33
TDA 14 - MIXTO, FTA	4.13	43.13	0.38	0.00	0.00	11.46	11.86	0.00	CATALUÑA	47.92

FUND (A)	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
EAR (1)	(2)									
TDA 15 - MIXTO, FTA	4.62	50.19	1.25	0.00	0.00	13.83	11.00	0.00	CATALUÑA	38.83
TDA 16 - MIXTO, FTA	3.16	50.34	3.39	0.01	0.00	14.41	9.96	0.00	ANDALUCÍA	51.21
TDA 17 - MIXTO, FTA	4.77	42.25	2.40	0.00	0.00	13.02	9.93	0.00	BALEARES	37.45
TDA 18 - MIXTO, FTA	4.49	53.23	1.52	0.00	0.00	17.14	9.00	0.00	CATALUÑA	41.29
TDA 19 - MIXTO, FTA	3.70	49.50	1.34	0.00	0.00	15.27	9.38	0.00	CATALUÑA	43.55
TDA 20 - MIXTO, FTA	5.55	51.57	0.42	0.00	0.00	15.87	9.64	0.00	CATALUÑA	39.50
TDA 22 - MIXTO, FTA	3.37	60.32	7.20	0.04	0.00	19.13	9.01	0.00	CATALUÑA	40.42
TDA 23, FTA	5.42	53.85	4.02	0.01	0.00	18.09	8.61	0.00	CATALUÑA	46.71
TDA 24, FTA	2.77	53.40	11.91	0.38	0.00	17.64	8.35	0.90	C.LA MANCHA	53.99
TDA 25, FTA	1.61	65.66	29.15	1.36	0.00	22.25	6.91	1.66	ANDALUCÍA	34.64
TDA 26 - MIXTO, FTA	7.32	50.71	2.27	0.00	0.00	18.20	7.17	1.36	BALEARES	24.31
TDA 27, FTA	4.34	53.68	10.23	0.81	1.47	21.67	7.07	0.00	ANDALUCÍA	34.62
TDA 28, FTA	1.43	63.19	24.75	2.56	0.00	27.33	6.29	1.49	CATALUÑA	54.09
TDA 29, FTA	4.65	58.29	3.18	0.00	0.00	22.71	6.04	1.16	BALEARES	29.12
TDA 30, FTA	2.36	58.60	2.11	0.00	0.00	23.85	5.53	1.58	BALEARES	47.93
TDA 31, FTA	4.60	58.05	4.30	0.00	0.00	22.43	5.15	2.81	C.VALENCIANA	23.93
TDA 8, FTH	4.11	29.20	0.51	0.00	0.00	8.30	14.27	0.00	PAÍS VASCO	59.75
TDA 9, FTH	3.99	29.16	0.05	0.00	0.00	8.56	14.19	0.00	MADRID	46.51
TDA CAJAMAR 2, FTA	4.38	50.77	1.99	0.00	0.00	17.21	7.66	0.00	ANDALUCÍA	45.79
TDA CAM 1, FTA	3.37	42.36	1.12	0.00	0.00	10.64	11.07	0.00	C.VALENCIANA	57.10
TDA CAM 10, FTA	2.92	67.98	8.87	0.00	0.00	27.84	5.12	0.85	C.VALENCIANA	39.13
TDA CAM 11, FTA	3.31	64.70	4.45	0.00	0.00	29.33	4.34	0.67	C.VALENCIANA	37.16
TDA CAM 12, FTA	2.34	60.47	3.72	0.00	0.00	26.12	5.23	0.83	C.VALENCIANA	34.00
TDA CAM 2, FTA	3.60	42.31	1.90	0.00	0.00	11.51	10.51	0.56	C.VALENCIANA	47.19
TDA CAM 3, FTA	3.14	42.09	1.72	0.00	0.00	11.01	10.73	0.53	C.VALENCIANA	65.97
TDA CAM 4, FTA	3.16	46.78	2.29	0.00	0.00	13.56	9.20	0.00	C.VALENCIANA	59.83
TDA CAM 5, FTA	2.67	57.84	4.60	0.00	0.00	19.67	7.99	0.00	C.VALENCIANA	40.49
TDA CAM 6, FTA	2.66	62.25	6.37	0.00	0.00	21.69	6.96	0.34	C.VALENCIANA	44.73
TDA CAM 7, FTA	2.48	62.96	6.50	0.00	0.00	22.73	6.68	0.54	C.VALENCIANA	38.99
TDA CAM 8, FTA	2.31	57.20	5.46	0.00	0.00	20.66	7.23	0.63	C.VALENCIANA	45.49
TDA CAM 9, FTA	2.36	60.19	6.93	0.00	0.00	23.86	5.69	0.81	C.VALENCIANA	44.71
TDA IBERCAJA 1, FTA	3.41	45.89	0.22	0.00	0.00	11.65	11.00	0.73	MADRID	33.33
TDA IBERCAJA 2, FTA	3.21	52.87	0.37	0.03	0.73	15.86	9.08	0.56	MADRID	30.36

FUND (A)									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL		
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)			LIFE (6)	AREA	PERCENTAGE
TDA IBERCAJA 3, FTA	3.61	54.57	0.45	0.07	0.00	18.79	7.74	0.47	MADRID	36.85
TDA IBERCAJA 4, FTA	3.60	56.65	0.71	0.24	0.23	19.41	7.40	0.59	MADRID	31.50
TDA IBERCAJA 5, FTA	3.59	60.44	0.88	0.19	0.38	20.77	7.09	0.48	MADRID	30.26
TDA IBERCAJA 6, FTA	3.62	61.04	1.21	0.44	0.08	23.00	6.46	0.46	MADRID	32.47
TDA IBERCAJA 7, FTA	2.58	63.59	0.36	0.00	0.00	26.60	4.88	0.36	MADRID	33.99
TDA IBERCAJA ICO-FTVPO, FTH	2.53	59.58	55.36	0.00	0.00	15.24	5.66	0.38	MADRID	44.29
TDA PASTOR 1, FTA	4.49	37.40	0.22	0.00	0.00	11.80	12.44	0.00	MADRID	25.00
TDA TARRAGONA 1, FTA	1.70	65.70	5.40	0.96	0.00	24.84	6.87	1.10	CATALUÑA	94.49
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	2.96	53.97	36.17	0.00	0.00	16.37	7.35	3.46	ANDALUCÍA	99.59
UNICAJA TDA VPO, FTA	1.16	60.64	67.32	0.00	0.00	15.41	6.14	1.32	ANDALUCÍA	86.75
VAL BANCAJA 1, FTA	1.40	65.79	3.39	0.11	0.00	29.36	3.95	2.97	C.VALENCIANA	53.57
VALENCIA HIPOTECARIO 1, FTA	3.35	38.87	1.50	0.00	0.00	10.95	10.60	1.27	C.VALENCIANA	61.82
VALENCIA HIPOTECARIO 2, FTH	3.40	47.66	5.80	0.12	0.00	15.37	8.03	0.83	C.VALENCIANA	64.77
VALENCIA HIPOTECARIO 3, FTA	2.73	52.90	4.63	0.19	0.00	17.90	7.00	1.01	C.VALENCIANA	69.84
VALENCIA HIPOTECARIO 4, FTA	2.35	62.15	12.65	0.93	0.00	22.72	5.37	0.64	C.VALENCIANA	60.76
VALENCIA HIPOTECARIO 5, FTA	1.79	64.80	9.33	0.37	0.00	25.11	4.30	0.99	C.VALENCIANA	65.10
Average	2.17	32.84	1.54	0.29	0.95	15.05	5.74	29.82		35.05

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)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							BY DEBTOR (8)	PERCENTAGE
AYT ANDALUCIA FEMPRESA CAJA SOL, FTA	4.57	50.70	2.23	0.00	0.00	13.31	5.69	3.28	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.61
AYT ANDALUCIA FEMPRESA CAJAMAR, FTA	12.63	41.64	2.96	0.00	0.00	9.17	3.55	11.80	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	19.52
AYT CAIXA GALICIA EMPRESAS I, FTA	17.20	41.62	6.08	0.00	0.00	9.07	6.54	12.04	55. ACCOMMODATION SERVICES	15.96
AYT CAIXANOVA FTPYME I, FTA	16.19	20.64	2.82	0.00	0.00	5.09	4.99	15.31	51. AIR TRANSPORT	12.33
AYT COLATERALES GLOBAL EMPRESAS, FTA	25.25	0.00	3.56	0.00	0.00	9.39	5.52	13.29	78. EMPLOYMENT-RELATED ACTIVITIES	0.00
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	3.60	6.12	100.00	31. FURNITURE MANUFACTURING	49.67
AYT FTPYME I, FTA	9.45	25.50	8.36	0.00	0.00	5.85	10.11	8.01	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.46
AYT FTPYME II, FTA	8.45	47.49	3.54	0.00	0.00	9.60	9.56	10.39	52. STORING AND ACTIVITIES LINKED TO FREIGHT	17.52
BANCAJA LEASING 1, FTA	5.10	0.00	3.41	0.00	0.00	9.47	5.04	9.29	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	36.24
BANKINTER 2 PYME FTA	3.70	36.40	6.05	0.04	0.00	9.18	7.67	6.25	68. REAL ESTATE ACTIVITIES	32.70
BANKINTER 3 FTPYME FTA	2.92	43.34	7.04	0.01	0.00	11.28	5.96	4.61	68. REAL ESTATE ACTIVITIES	23.51
BANKINTER 4 FTPYME, FTA	1.81	45.78	7.55	0.02	0.00	11.56	4.82	10.12	68. REAL ESTATE ACTIVITIES	19.89
BANKINTER EMPRESAS 1, FTA	3.01	45.25	4.29	0.00	0.00	11.65	4.89	9.58	68. REAL ESTATE ACTIVITIES	32.88
BANKINTER LEASING 1, FTA	3.73	0.00	12.54	0.00	0.00	6.05	5.40	14.90	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	16.68
BBVA EMPRESAS 1, FTA	4.15	37.03	6.07	0.10	0.00	5.62	5.98	31.06	68. REAL ESTATE ACTIVITIES	17.20
BBVA EMPRESAS 2, FTA	5.56	46.28	7.79	0.01	0.00	7.82	4.94	15.13	68. REAL ESTATE ACTIVITIES	15.15
BBVA EMPRESAS 3, FTA	10.07	46.66	13.06	0.02	0.00	6.24	3.12	7.70	41. BUILDING	13.89
BBVA EMPRESAS 4, FTA	7.70	44.34	5.64	0.00	0.00	6.04	2.83	12.95	41. BUILDING	14.75
BBVA EMPRESAS 5, FTA	6.26	49.00	2.24	0.00	0.00	7.03	2.99	16.89	68. REAL ESTATE ACTIVITIES	12.58
BBVA EMPRESAS 6, FTA	28.05	48.74	0.00	0.00	0.00	7.68	2.02	14.29	41. BUILDING	17.00

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							SECTOR	PERCENTAGE
BBVA LEASING 1, FTA	5.30	0.00	20.82	0.06	0.00	5.50	6.30	4.73	68. REAL ESTATE ACTIVITIES	19.18
BBVA-3 FTPYME FTA	4.72	32.02	9.36	0.00	0.00	4.50	8.82	16.57	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	16.79
BBVA-4 PYME, FTA	5.10	33.03	19.15	0.01	0.00	5.68	7.51	22.05	68. REAL ESTATE ACTIVITIES	16.14
BBVA-5 FTPYME, FTA	4.89	34.89	17.24	0.04	0.00	5.54	6.99	10.00	68. REAL ESTATE ACTIVITIES	18.49
BBVA-6 FTPYME FTA	5.03	39.97	18.53	0.17	0.00	6.44	6.17	8.47	68. REAL ESTATE ACTIVITIES	15.69
BBVA-7 FTGENCAT, FTA	4.13	41.25	16.26	0.18	0.00	6.84	5.42	26.32	68. REAL ESTATE ACTIVITIES	26.78
BBVA-8 FTPYME FTA	6.07	42.75	12.08	0.10	0.00	6.98	4.55	11.58	68. REAL ESTATE ACTIVITIES	12.41
CAIXA PENEDES FT GENCAT 1 TDA, FTA	13.95	51.81	3.85	0.00	0.00	16.87	6.27	6.69	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	23.59
CAIXA PENEDES PYMES 1 TDA, FTA	9.51	45.05	4.39	0.00	0.00	12.71	7.11	5.24	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	35.06
CIBELES III FTPYME, FTA	4.34	31.38	5.23	0.00	0.00	7.00	9.79	7.68	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	50.05
EDT FTPYME PASTOR 3, FTA	8.18	37.27	25.72	1.64	0.00	8.62	7.06	28.45	68. REAL ESTATE ACTIVITIES	37.07
EMPRESAS BANESTO 2, FTA	1.61	48.84	5.15	0.00	0.00	7.00	3.00	14.73	10. FOOD INDUSTRY	2.20
EMPRESAS BANESTO 5, FTA	4.17	40.07	2.33	0.00	0.00	7.00	1.00	22.52	68. REAL ESTATE ACTIVITIES	3.80
EMPRESAS BANESTO 6, FTA	4.34	0.00	0.00	0.00	0.00	3.00	0.00	33.06	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	5.75
EMPRESAS BANESTO I FTA	3.83	37.27	8.11	0.14	0.00	6.00	4.00	17.43	55. ACCOMMODATION SERVICES	3.98
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	5.83	36.78	12.80	0.00	0.00	7.92	7.79	29.73	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	40.74
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	2.80	46.56	10.68	0.00	0.00	11.74	6.58	9.88	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	14.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	3.82	43.81	4.58	0.00	0.00	12.75	4.08	5.98	68. REAL ESTATE ACTIVITIES	17.87
FONCAIXA AUTONOMOS 1, FTA	2.73	40.15	0.27	0.01	0.00	13.73	3.79	2.64	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	20.91

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							BY DEBTOR (8)	BY SECTOR
FONCAIXA EMPRESAS 1, FTA	3.77	43.91	2.54	2.39	22.59	11.62	5.48	5.77	63. INFORMATION SERVICES	13.53
FONCAIXA EMPRESAS 2, FTA	2.28	39.06	1.80	0.00	0.00	9.31	3.01	17.91	68. REAL ESTATE ACTIVITIES	17.78
FONCAIXA EMPRESAS 3, FTA	4.90	42.04	1.83	0.02	0.00	10.51	2.77	15.92	68. REAL ESTATE ACTIVITIES	18.35
FONCAIXA FTGENCAT 3, FTA	3.34	34.67	3.07	1.97	15.45	12.72	8.77	3.02	68. REAL ESTATE ACTIVITIES	36.02
FONCAIXA FTGENCAT 4, FTA	2.55	47.74	1.65	1.44	12.50	14.22	7.91	3.94	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.58
FONCAIXA FTGENCAT 5, FTA	2.60	43.34	2.31	2.68	13.13	15.34	5.85	5.05	68. REAL ESTATE ACTIVITIES	18.29
FONCAIXA FTGENCAT 6, FTA	2.96	44.79	1.73	2.52	20.32	15.67	5.24	2.97	68. REAL ESTATE ACTIVITIES	21.40
FONCAIXA FTGENCAT 7, FTA	4.11	37.69	1.89	1.20	16.00	13.80	4.44	4.97	68. REAL ESTATE ACTIVITIES	27.24
FONCAIXA FTPYME 2, FTA	3.32	38.04	2.50	2.49	18.79	9.34	6.00	3.63	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.60
FONCAIXA LEASINGS 1, FTA	0.65	55.58	0.99	0.00	0.00	7.45	3.91	14.39	68. REAL ESTATE ACTIVITIES	20.64
FTA FTPYME SANTANDER 1	2.99	20.68	1.65	0.72	0.00	8.00	8.00	3.43	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.98
FTA FTPYME SANTANDER 2	2.88	30.60	2.20	0.54	0.43	12.00	7.00	0.00	-	0.00
FTA SANTANDER EMPRESAS 10, FTA	0.00	0.00	0.82	0.00	0.00	3.00	1.00	20.82	42. CIVIL ENGINEERING	3.51
FTA SANTANDER EMPRESAS 2	3.20	63.14	3.84	4.84	0.00	9.00	5.00	0.00	-	0.00
FTA SANTANDER EMPRESAS 4	3.24	68.51	11.27	5.27	0.00	10.00	4.00	14.61	68. REAL ESTATE ACTIVITIES	3.56
FTA SANTANDER EMPRESAS 5	4.95	72.06	6.29	3.54	0.00	4.00	3.00	39.00	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	9.89
FTA SANTANDER EMPRESAS 7	9.14	78.53	12.88	4.28	0.00	4.00	2.00	23.72	41. BUILDING	4.21
FTA SANTANDER EMPRESAS 8, FTA	5.43	78.24	7.13	0.05	0.00	4.00	0.00	10.88	64. FINANCIAL SERVICES, EXCLUDING INSURANCE AND PENSION FUNDS	1.84
FTA SANTANDER EMPRESAS 9, FTA	2.64	0.00	2.92	0.03	0.00	4.00	0.00	20.44	64. FINANCIAL SERVICES, EXCLUDING INSURANCE AND PENSION FUNDS	5.43
FTA, SANTANDER EMPRESAS 1	2.83	52.21	4.29	1.66	0.00	10.00	6.00	19.69	11. MANUFACTURE OF BEVERAGES	4.36
FTA, SANTANDER EMPRESAS 3	2.22	60.06	6.41	2.28	0.00	12.00	4.00	14.86	41. BUILDING	5.16

FUND (A)	CONCENTRATION RATE									
	BY SECTOR									
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
EAR (1)	(2)									
FTPYME BANCAJA 2 FTA	5.72	32.22	8.33	0.00	0.00	7.07	9.94	14.43	68. REAL ESTATE ACTIVITIES	29.27
FTPYME BANCAJA 3 FTA	8.55	36.45	15.03	0.28	0.00	7.76	8.85	22.46	68. REAL ESTATE ACTIVITIES	19.26
FTPYME BANCAJA 6 FTA	5.84	46.11	20.68	0.87	0.00	10.56	5.63	12.44	41. BUILDING	15.48
FTPYME TDA 5, FTA	8.92	35.64	1.38	0.00	0.00	8.41	8.30	27.73	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.88
FTPYME TDA 6, FTA	6.28	39.11	2.33	0.00	0.00	9.71	7.16	23.30	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	32.36
FTPYME TDA 7, FTA	4.52	45.75	9.95	0.00	0.00	10.95	5.24	14.77	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	29.69
FTPYME TDA BANCA MARCH, FTA	6.72	26.26	0.84	0.00	0.00	7.13	9.94	31.24	55. ACCOMMODATION SERVICES	20.07
FTPYME TDA CAM 2, FTA	5.36	25.35	9.03	0.00	0.00	6.23	9.35	12.13	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	21.07
FTPYME TDA CAM 4, FTA	3.86	46.73	9.87	0.00	0.00	12.29	7.27	4.54	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	16.62
FTPYME TDA CAM 7, FTA	3.06	54.59	7.10	0.00	0.00	17.84	5.14	8.22	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	11.18
FTPYME TDA CAM 9, FTA	4.84	47.71	5.18	0.00	0.00	11.04	3.90	5.34	12. TOBACCO INDUSTRY	8.04
FTPYME TDA SABADELL 2, FTA	5.70	24.10	8.35	0.00	0.00	4.78	9.34	14.27	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	25.51
GAT FTGENCAT 2005, FTA	7.90	34.98	3.04	13.69	14.38	7.09	7.92	0.16	68. REAL ESTATE ACTIVITIES	0.07
GAT FTGENCAT 2006, FTA	6.82	34.11	3.34	12.23	11.76	8.08	7.04	15.78	68. REAL ESTATE ACTIVITIES	11.64
GAT FTGENCAT 2007, FTA	6.82	45.21	4.14	15.04	15.18	11.38	5.54	11.11	68. REAL ESTATE ACTIVITIES	8.26
GAT FTGENCAT 2008, FTA	5.44	46.86	7.61	6.24	10.40	11.96	5.15	11.03	68. REAL ESTATE ACTIVITIES	6.58
GAT FTGENCAT 2009, FTA	5.96	41.12	5.26	1.06	0.00	8.73	5.37	9.46	68. REAL ESTATE ACTIVITIES	10.83
GC FTGENCAT CAIXA SABADELL 1, FTA	2.38	46.23	0.94	0.00	0.00	9.95	6.25	15.26	68. REAL ESTATE ACTIVITIES	22.20
GC FTGENCAT CAIXA SABADELL 2, FTA	2.64	52.79	1.04	0.00	0.00	15.17	5.59	14.80	68. REAL ESTATE ACTIVITIES	30.42
GC FTGENCAT CAIXA TARRAGONA 1, FTA	4.30	44.82	2.50	3.69	74.09	12.94	6.23	18.92	41. BUILDING	16.47

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							BY DEBTOR (8)	BY SECTOR
GC FTGENCAT SABADELL 1, FTA	6.81	32.26	0.54	8.72	3.05	4.89	7.09	15.08	68. REAL ESTATE ACTIVITIES	30.48
GC FTPYME PASTOR 4, FTA	7.71	62.44	5.17	18.84	8.97	9.14	6.46	17.39	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	19.39
GC FTPYME SABADELL 4, FTA	5.68	33.74	1.99	7.00	5.57	8.22	8.10	8.80	68. REAL ESTATE ACTIVITIES	42.00
GC FTPYME SABADELL 5, FTA	5.75	34.67	1.23	6.60	7.30	7.68	7.03	12.73	68. REAL ESTATE ACTIVITIES	35.42
GC FTPYME SABADELL 6, FTA	7.69	37.81	2.17	6.36	7.94	8.41	6.08	8.25	68. REAL ESTATE ACTIVITIES	34.44
GC FTPYME SABADELL 8, FTA	6.21	39.58	2.20	0.00	0.00	7.42	3.04	9.50	68. REAL ESTATE ACTIVITIES	26.60
GC FTPYME UNNIM 1, FTA	0.01	45.53	0.00	0.00	0.00	9.50	2.35	7.12	68. REAL ESTATE ACTIVITIES	11.53
GC SABADELL EMPRESAS 2, FTA	6.26	45.10	2.97	6.30	7.68	6.88	5.59	16.29	68. REAL ESTATE ACTIVITIES	29.80
GC SABADELL EMPRESAS 4, FTA	3.88	46.99	1.67	0.00	0.00	6.59	4.73	19.85	68. REAL ESTATE ACTIVITIES	27.52
IM BANCO POPULAR FTPYME 1, FTA	4.50	32.19	8.72	0.00	0.00	7.43	8.80	8.80	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.77
IM BANCO POPULAR FTPYME 2, FTA	4.57	43.55	7.61	0.00	0.00	10.61	4.93	9.59	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	8.58
IM BANCO POPULAR FTPYME 3, FTA	5.70	69.59	0.00	0.00	0.00	5.87	1.66	15.02	41. BUILDING	12.45
IM BES EMPRESAS 1, FTA	3.37	65.20	1.53	0.00	0.00	9.17	3.64	20.68	41. BUILDING	16.68
IM CAJA LABORAL EMPRESAS 1, FTA	2.53	53.54	0.00	0.00	0.00	10.44	4.66	9.04	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.59
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	6.34	43.70	6.23	0.00	0.00	9.58	4.62	6.72	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	6.22
IM CAJAMAR EMPRESAS 3, FTA	6.04	44.02	5.95	0.00	0.00	8.94	4.36	8.98	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	24.58
IM FTGENCAT SABADELL 2, FTA	3.83	0.00	21.74	24.15	0.00	6.87	6.25	12.69	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.64
IM FTGENCAT SABADELL 3, FTA	5.44	46.10	8.94	0.00	0.00	9.68	5.39	11.17	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	30.42

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							BY DEBTOR (8)	PERCENTAGE
IM FTGENCAT SABADELL 4, FTA	7.95	46.79	7.78	0.00	0.00	8.81	4.59	12.83	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.60
IM FTPYME SABADELL 3, FTA	6.10	31.74	7.08	0.00	0.00	7.56	9.01	18.71	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.23
IM FTPYME SABADELL 7, FTA	6.75	43.59	4.30	0.00	0.00	9.18	4.92	12.44	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.58
IM FTPYME SABADELL 9, FTA	3.48	45.32	0.00	0.00	0.00	8.04	1.98	6.90	68. REAL ESTATE ACTIVITIES	17.53
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	6.33	34.71	10.13	0.00	0.00	7.73	7.50	14.44	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.88
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	20.33	68.20	7.30	0.00	0.00	10.01	3.94	15.17	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	7.10
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	12.95	0.00	1.83	0.00	0.00	4.22	2.17	9.63	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5.00
IM GRUPO BANCO POPULAR FTPYME I FTA	4.93	39.80	8.60	0.00	0.00	10.24	7.01	6.63	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.85
IM GRUPO BANCO POPULAR FTPYME II, FTA	6.02	40.86	12.14	0.00	0.00	7.82	6.17	17.04	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.65
IM GRUPO BANCO POPULAR LEASING 2, FTA	5.49	0.00	0.00	0.00	0.00	5.00	2.92	5.16	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	16.16
IM SABADELL EMPRESAS 1, FTA	5.55	40.44	11.60	0.00	0.00	8.74	5.56	15.85	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	21.39
IM SABADELL EMPRESAS 3, FTA	7.92	42.29	4.17	0.00	0.00	7.73	5.00	39.68	55. ACCOMMODATION SERVICES	14.79
IM SABADELL EMPRESAS 5, FTA	11.13	58.14	11.37	0.00	0.00	7.24	3.45	14.40	41. BUILDING	4.84
IM TERRASSA 1 FTGENCAT FTA	7.06	40.73	5.75	0.00	0.00	9.11	8.30	19.58	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	19.87
MADRID ACTIVOS CORPORATIVOS I, FTA	4.60	0.00	2.00	0.00	0.00	3.92	5.22	92.72	52. STORING AND ACTIVITIES LINKED TO FREIGHT	37.34
MADRID ACTIVOS CORPORATIVOS III, FTA	5.74	0.00	0.00	0.00	0.00	6.98	7.12	83.47	65. INSURANCE, REINSURANCE AND PENSION FUNDS, EXCLUDING COMPULSORY SOCIAL SECURITY	45.03

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							BY DEBTOR (8)	PERCENTAGE
MADRID ACTIVOS CORPORATIVOS IV, FTA	29.32	0.00	0.00	0.00	0.00	11.10	3.68	53.29	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	67.03
MADRID ACTIVOS CORPORATIVOS V, FTA	1.46	0.00	0.00	0.00	0.00	12.01	0.05	52.02	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	34.53
MADRID FTPYME I, FTA	4.20	59.69	0.86	0.00	0.00	6.99	3.38	9.24	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11.06
MADRID FTPYME II, FTA	1.10	85.46	0.00	0.00	0.00	5.27	2.12	8.38	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	10.00
PYME BANCAJA 5, FTA	7.75	46.18	21.81	0.72	0.00	10.11	6.38	15.50	41. BUILDING	22.47
PYME BANCAJA 7, FTA	6.04	51.17	17.54	0.32	0.00	12.48	5.25	5.38	68. REAL ESTATE ACTIVITIES	28.71
PYME BANCAJA 8, FTA	3.07	51.59	10.08	0.00	0.00	12.25	3.68	10.95	68. REAL ESTATE ACTIVITIES	20.00
PYME VALENCIA 1, FTA	4.42	46.91	19.13	0.25	0.00	8.87	6.47	18.62	41. BUILDING	23.17
PYME VALENCIA 2, FTA	5.27	46.18	11.43	0.01	0.00	9.89	6.00	10.30	68. REAL ESTATE ACTIVITIES	18.70
PYMECAT 2 FTPYME, FTA	8.23	40.78	9.22	6.97	21.21	8.62	5.35	11.70	41. BUILDING	6.85
PYMECAT 3 FTPYME, FTA	5.85	42.97	1.82	0.00	0.00	7.10	3.01	11.02	68. REAL ESTATE ACTIVITIES	5.68
PYMES BANESTO 2, FTA	4.07	31.52	11.14	0.03	0.00	6.00	3.00	3.59	55. ACCOMMODATION SERVICES	0.71
RURALPYME 1 FTPYME FTA	12.64	32.52	5.17	0.20	0.00	6.98	8.85	17.67	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	11.57
RURALPYME 2 FTPYME FTA	7.04	35.80	11.96	0.12	0.00	7.70	6.85	11.54	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	17.40
SANTANDER EMPRESAS 6, FTA	2.96	64.38	9.02	2.04	0.00	5.00	2.00	0.00	-	0.00
TDA CCM EMPRESAS 1, FTA	3.04	0.00	52.45	0.00	0.00	3.23	4.42	55.20	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	35.51
TDA CORPORATIVOS I, FTA	1.12	56.10	0.00	0.00	0.00	2.09	4.51	88.38	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	21.68
TDA EMPRESAS 1, FTA	5.99	0.00	9.15	0.00	0.00	3.33	3.42	14.81	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	12.61

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							SECTOR	PERCENTAGE
TDA EMPRESAS 2, FTA	9.37	27.19	5.76	0.00	0.00	3.03	1.90	16.03	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	9.94
TDA FTPYME PASTOR 9, FTA	6.65	52.82	2.18	0.00	0.00	9.74	2.40	9.74	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.48
TDA SA NOSTRA EMPRESAS 1, FTA	17.25	31.42	1.18	0.00	0.00	9.01	6.92	35.16	55. ACCOMMODATION SERVICES	41.92
TDA SA NOSTRA EMPRESAS 2, FTA	15.52	43.90	3.24	0.00	0.00	13.99	5.54	13.23	41. BUILDING	11.66
UNICAJA AYT EMPRESAS I, FTA	5.94	54.36	1.83	0.00	0.00	12.60	5.65	5.06	52. STORING AND ACTIVITIES LINKED TO FREIGHT	15.52
Average	5.67	38.53	4.58	0.80	2.21	7.97	3.67	16.01		14.33

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	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	2.70	4.36	100.00	ANDALUCÍA	36.36
AYT DEUDA SUBORDINADA I, FTA	0.00	0.00	0.00	0.00	0.00	4.90	5.15	100.00	ANDALUCÍA	39.60
CEAMI GUARANTEED BONDS I, FTA	0.00	0.00	0.00	0.00	0.00	0.50	2.53	76.75	CATALUÑA	17.19
Average	0.00	0.00	0.00	0.00	0.00	1.23	3.05	82.47		22.02

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	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
									GEOGRAPHICAL		
									BY DEBTOR (8)	AREA	PERCENTAGE
AYT CEDULAS TERRITORIALES CAJAS II, FTA	0.00	0.00	0.00	0.00	0.00	0.00	0.20	6.78	100.00	C.LA MANCHA	22.56
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	0.00	0.00	0.00	0.00	0.00	0.00	0.30	2.74	97.93	ANDALUCÍA	31.09
BCL MUNICIPIOS I FTA	2.73	0.00	3.07	0.00	0.00	0.00	6.78	10.76	29.13	CATALUÑA	26.38
FTA SANTANDER PUBLICO 1	0.16	7.61	0.81	0.03	0.00	0.00	5.00	7.00	36.08	ANDALUCÍA	25.83
Average	0.18	1.32	0.31	0.01	0.00	0.00	1.45	5.20	83.98		27.34

Information on headings

(1) Early amortisation rate

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FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
									BY DEBTOR (8)	GEOGRAPHICAL	
										AREA	PERCENTAGE
AYT PRESTAMOS CONSUMO III, FTA	32.46	0.00	18.26	0.00	0.00	2.34	5.81	0.76	ANDALUCÍA	68.46	
AYT SA NOSTRA FINANCIACION I, FTA	58.85	0.00	4.04	0.00	0.00	2.36	3.75	1.05	BALEARES	98.85	
AYT UNICAJA FINANCIACION I, FTA	20.67	0.00	8.33	0.00	0.00	2.67	4.69	0.17	ANDALUCÍA	93.32	
BBVA AUTOS 1 FTA	9.36	0.00	39.98	0.02	0.00	1.43	7.14	0.65	ANDALUCÍA	20.51	
BBVA AUTOS 2 FTA	7.21	0.00	22.93	0.03	0.00	3.38	6.04	0.23	ANDALUCÍA	24.40	
BBVA CONSUMO 1, FTA	9.17	0.00	26.45	0.01	0.00	3.59	5.54	0.21	ANDALUCÍA	23.76	
BBVA CONSUMO 2, FTA	9.31	0.00	21.23	0.02	0.00	3.30	5.11	0.14	ANDALUCÍA	22.90	
BBVA CONSUMO 3 FTA	7.11	0.00	18.80	0.01	0.00	3.64	4.46	0.15	CATALUÑA	21.65	
BBVA CONSUMO 4 FTA	7.16	0.00	7.23	0.00	0.00	3.87	3.43	0.07	CATALUÑA	24.11	
BBVA CONSUMO 5, FTA	4.59	0.00	2.12	0.00	0.00	4.75	2.15	0.06	ANDALUCÍA	21.78	
BBVA FINANZIA AUTOS 1 FTA	4.44	0.00	24.71	0.03	0.00	3.48	5.24	0.20	CATALUÑA	32.14	
CONSUMO BANCAJA 1, FTA	9.93	0.00	42.24	10.69	0.00	2.03	4.91	0.39	C.VALENCIANA	68.07	
DRIVER ESPAÑA ONE, FTA	3.51	0.00	0.40	0.00	0.00	2.79	2.27	0.10	ANDALUCÍA	24.41	
FINANCAT 1, FTA	11.17	0.00	5.42	22.25	2.92	3.27	4.93	0.33	CATALUÑA	76.00	
FINANCIACION BANCAJA 1, FTA	9.59	0.00	15.77	1.03	0.00	2.94	4.26	1.04	C.VALENCIANA	76.24	
FINANCIACION BANESTO 1, FTA	6.35	0.00	36.40	0.08	0.00	1.00	4.00	0.75	ANDALUCÍA	19.21	
FONCAIXA CONSUMO 1, FTA	0.69	21.08	0.02	0.00	0.00	13.47	3.81	0.31	CATALUÑA	40.17	
FTA SANTANDER CONSUMER SPAIN AUTO 06	3.80	0.00	36.78	0.00	0.00	1.00	5.00	0.06	MADRID	24.14	
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	4.68	0.00	20.83	0.00	0.00	2.00	4.00	0.03	MADRID	100.00	
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0.23	0.00	0.00	0.00	0.00	4.00	1.00	0.00	MADRID	100.00	
FTA SANTANDER FINANCIACION 1	4.01	0.00	4.14	64.09	0.00	6.00	5.00	0.00	MADRID	24.87	
FTA SANTANDER FINANCIACION 2	4.15	0.00	14.21	10.35	0.00	2.00	4.00	2.72	MADRID	21.88	
FTA SANTANDER FINANCIACION 3	4.06	0.00	6.24	37.03	0.00	2.00	3.00	4.91	MADRID	22.70	
FTA SANTANDER FINANCIACION 4	6.64	0.00	10.47	7.13	0.00	3.00	2.00	2.82	MADRID	18.32	
FTA SANTANDER FINANCIACION 5	3.64	0.00	1.39	0.00	0.00	5.00	0.00	3.32	MADRID	20.12	
MADRID CONSUMO I, FTA	7.96	0.00	14.28	0.06	0.00	2.69	4.44	0.35	MADRID	65.11	
MADRID CONSUMO II, FTA	8.67	0.00	1.60	0.00	0.00	3.65	2.54	2.60	MADRID	58.90	
SANTANDER CONSUMER SPAIN 09-1, FTA	4.81	0.00	8.33	0.00	0.00	3.00	2.00	0.00	MADRID	100.00	

FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
		(2)	BY DEBTOR (8)						GEOGRAPHICAL	
									AREA	PERCENTAGE
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	3.47	0.00	1.45	0.00	0.00	4.00	1.00	0.00	MADRID	100.00
TDA CCM CONSUMO 1, FTA	5.66	0.00	8.72	3.96	0.00	2.49	4.97	0.87	C.LA MANCHA	86.94
TDA PASTOR CONSUMO 1, FTA	5.63	0.00	26.72	0.17	0.00	2.63	5.48	0.75	GALICIA	44.78
Average	4.64	5.46	6.53	2.62	0.05	6.15	3.11	0.74		44.93

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

FUND	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

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

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FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE BY DEBTOR (8)
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FUND	CONCENTRATION RATE								GEOGRAPHICAL	
	EAR (1)	% DEBT / AV		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
		(2)	DOUBTFUL (3)							
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	14.38	0.62	100.00	MADRID	100.00
ICO MEDIACION I AYT, FTA	5.51	0.00	0.00	0.00	0.00	2.40	5.83	62.42	MADRID	100.00
ICO MEDIACION II AYT FTA	6.70	0.00	0.00	0.00	0.00	4.12	2.66	69.68	MURCIA	43.85
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.76	8.26	100.00	MADRID	100.00
Average	4.19	0.00	0.00	0.00	0.00	7.71	2.12	80.49		66.97

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FUND	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	0.48	0.20	34.47
FTA SANTANDER 2	CUENTAS A COBRAR	0.00	0.00	0.02	0.00	0.00	3.00	4.93
Average		0.00	0.00	0.02	0.00	0.01	2.97	5.27

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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	116,908	164	0	0	0	40,000	70	0	0	0	0.00	32.94	0.00
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	0	0	0	195,508	228	0	0	0	0.00	15.13	0.00
AYT BONOS TESORERIA II, FTA	267,200	442	0	0	0	282,800	527	0	0	0	0.00	0.00	22.10
AYT CAIXA GALICIA EMPRESAS I, FTA	203,083	705	0	0	0	122,500	1,114	0	4,410	-8,619	0.00	10.01	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	206,738	469	0	0	0	51,600	175	0	0	0	0.00	2.51	0.00
AYT CAIXANOVA FTPYME I, FTA	27,494	170	0	0	0	56,000	480	0	0	0	0.00	30.94	0.00
AYT CAIXANOVA HIPOTECARIO I, FTA	172,961	641	0	0	0	25,500	212	0	0	0	0.00	3.51	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	130,691	472	0	0	0	11,013	47	0	0	0	0.00	1.27	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	177,147	186	0	0	0	37,000	47	0	0	0	0.00	2.44	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	144,210	585	0	0	0	11,787	55	0	0	0	0.00	1.26	0.00
AYT CEDULAS CAJAS GLOBAL FTA	40,488,000	560,227	0	0	0	1,195,000	2,085	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS III FTA	3,500,000	93,883	0	0	0	0	0	0	0	0	0.00	3.19	0.00
AYT CEDULAS CAJAS IV, FTA	3,800,000	122,098	0	0	0	0	0	0	0	0	0.00	2.76	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	144,221	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	3,100,000	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	3,300,000	97,016	0	0	0	0	0	0	0	0	0.00	2.10	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	27,792	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	38,064	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS XI, FTA	3,460,000	9,234	0	0	0	0	0	0	0	0	0.00	0.00	5.01
AYT CEDULAS TERRITORIALES CAJAS II, FTA	665,000	18,060	0	0	0	0	0	0	0	0	0.00	0.00	2.73
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	965,000	24,824	0	0	0	0	0	0	0	0	0.00	0.00	3.92
AYT CELERIS HIPOTECARIO I, FTA	73,800	65	0	0	0	0	0	0	0	0	0.00	4.49	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	412,021	1,922	0	0	0	218,800	1,353	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,578,752	19,007	0	0	0	625,700	3,345	0	0	0	0.00	0.00	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				
AYT DEUDA SUBORDINADA I, FTA	214,500	339	0	0	0	83,500	153	0	0	0	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	0	0	0	0	0	15,300	133	0	0	0	0.00	0.00	0.00
AYT FTPYME I, FTA	0	0	0	0	0	0	0	0	0	0	0.00	90.57	35.79
AYT FTPYME II, FTA	60,946	202	0	0	0	34,000	192	0	0	0	51.30	13.80	11.75
AYT GENOVA HIPOTECARIO II, FTH	252,654	202	0	0	0	16,127	17	0	0	0	0.00	3.45	0.00
AYT GENOVA HIPOTECARIO III, FTH	299,249	1,166	0	0	0	0	0	0	0	0	0.00	3.51	0.00
AYT GENOVA HIPOTECARIO IV, FTH	314,113	658	0	0	0	20,050	50	0	0	0	0.00	3.47	0.00
AYT GENOVA HIPOTECARIO IX, FTH	0	0	0	0	0	642,604	2,393	0	0	0	0.00	1.63	0.00
AYT GENOVA HIPOTECARIO VI, FTH	330,528	1,202	0	0	0	22,000	112	0	0	0	0.00	1.82	0.00
AYT GENOVA HIPOTECARIO VII, FTH	721,768	534	0	0	0	43,550	38	0	0	0	0.00	2.22	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	1,099,137	2,299	0	0	0	63,000	194	0	0	0	0.00	1.51	0.00
AYT GENOVA HIPOTECARIO X, FTH	683,791	509	0	0	0	42,000	50	0	0	0	0.00	1.34	0.00
AYT GENOVA HIPOTECARIO XI, FTH	0	0	0	0	0	863,947	1,921	0	0	0	0.00	3.78	0.00
AYT GENOVA HIPOTECARIO XII, FTH	583,513	476	0	0	0	22,000	21	0	0	0	0.00	4.25	0.00
AYT GOYA HIPOTECARIO III, FTA	3,509,030	2,110	0	0	0	250,000	173	0	0	0	0.00	7.48	0.00
AYT GOYA HIPOTECARIO IV, FTA	1,035,511	6,288	0	0	0	234,000	1,631	0	0	0	0.00	5.22	0.00
AYT GOYA HIPOTECARIO V, FTA	1,120,000	255	0	0	0	280,000	75	0	0	0	0.00	6.01	0.00
AYT HIPOTECARIO BBK I, FTA	424,610	1,662	0	0	0	85,500	393	0	0	0	0.00	4.80	0.00
AYT HIPOTECARIO BBK II, FTA	548,775	2,035	0	0	0	82,000	354	0	0	0	0.00	3.46	0.00
AYT HIPOTECARIO III, FTH	78,898	48	0	0	0	13,200	10	0	0	0	0.00	4.22	0.00
AYT HIPOTECARIO IV, FTH	69,530	62	0	0	0	14,000	15	0	0	0	0.00	4.22	0.00
AYT HIPOTECARIO MIXTO II, FTA	146,488	78	0	0	0	29,400	23	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	99,849	47	0	0	0	27,800	18	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	150,792	532	0	0	0	18,106	82	0	0	0	0.00	3.35	0.00
AYT HIPOTECARIO MIXTO V, FTA	348,986	315	0	0	0	25,600	29	0	0	0	0.00	1.54	0.00
AYT HIPOTECARIO MIXTO, FTA	59,744	47	0	0	0	31,800	32	0	0	0	0.00	0.00	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT ICO FTVPO CAIXA GALICIA I, FTA	119,531	418	0	0	0	17,000	74	0	0	0	87.55	9.36	10.66
AYT ICO FTVPO CAJA SOL, FTA	87,797	370	0	0	0	11,500	61	0	0	0	88.42	7.96	10.61
AYT ICO-FTVPO CAJA MURCIA, FTA	101,671	356	0	0	0	18,000	79	0	0	0	84.96	8.16	10.13
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	114,146	493	0	0	0	14,600	74	0	0	0	88.66	6.34	11.19
AYT ICO-FTVPO I, FTA	233,493	913	0	0	0	23,900	119	0	0	0	90.71	4.68	12.04
AYT ICO-FTVPO III, FTA	182,590	741	0	0	0	23,000	118	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	417,564	1,380	0	0	0	49,900	193	0	0	0	0.00	2.94	0.00
AYT KUTXA HIPOTECARIO II, FTA	756,531	2,718	0	0	0	82,200	333	0	0	0	0.00	1.52	0.00
AYT KUTXA HIPOTECARIO III, FTA	363,521	3,473	0	0	0	47,500	545	0	0	0	0.00	2.71	0.00
AYT KUTXA HIPOTECARIO IV, FTA	691,195	6,463	0	0	0	1,040,000	10,387	0	0	0	0.00	5.52	0.00
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	1,290,000	7,621	0	0	0	210,000	1,372	0	0	0	0.00	4.56	0.00
AYT PRESTAMOS CONSUMO III, FTA	6,447	24	0	0	0	39,400	235	0	0	0	0.00	18.53	0.00
AYT PROMOCIONES INMOBILIARIAS II, FTA	56,233	54	0	0	0	0	0	0	0	0	0.00	59.10	394.20
AYT PROMOCIONES INMOBILIARIAS III, FTA	62,386	48	0	0	0	17,659	18	0	0	0	0.00	6.36	73.89
AYT PROMOCIONES INMOBILIARIAS IV, FTA	65,068	246	0	0	0	0	0	0	0	0	0.00	96.15	268.96
AYT SA NOSTRA FINANCIACION I, FTA	8,091	8	0	0	0	22,500	33	0	0	0	0.00	26.71	0.00
AYT UNICAJA FINANCIACION I, FTA	128,894	490	0	0	0	124,700	658	0	0	0	0.00	20.25	0.00
AYT VPO II, FTA	112,372	450	0	0	0	15,350	78	0	0	0	0.00	9.13	0.00
AYT.1, FTH	38,376	25	0	0	0	1,919	1	0	0	0	0.00	11.99	0.00
AYT.11, FTH	84,626	360	0	0	0	12,100	60	0	0	0	0.00	4.96	0.00
AYT.2, FTH	18,429	12	0	0	0	1,843	1	0	0	0	0.00	11.62	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	28,692	25	0	0	0	0	0	0	0	0	0.00	30.61	0.00
BANCAJA - BVA VPO 1, FTA	310,025	1,120	0	0	0	18,600	100	0	0	0	0.00	7.08	0.00
BANCAJA 10, FTA	1,033,845	1,821	0	0	0	659,999	1,418	0	5,464	0	0.00	0.40	0.00
BANCAJA 11, FTA	895,904	2,888	0	0	0	534,891	2,078	0	3,798	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				
BANCAJA 13, FTA	2,195,269	7,927	0	0	0	311,300	1,486	0	0	0	0.00	6.94	0.00
BANCAJA 3, FTA	175,343	73	0	0	0	17,414	21	0	0	0	0.00	1.36	0.00
BANCAJA 4, FTH	190,932	115	0	0	0	11,971	9	0	0	0	0.00	1.99	0.00
BANCAJA 5, FTA	216,198	831	0	0	0	18,544	94	0	0	0	0.00	2.18	0.00
BANCAJA 6, FTA	438,012	853	0	0	0	83,431	218	0	0	0	0.00	4.03	0.00
BANCAJA 7, FTA	575,630	978	0	0	0	52,787	129	0	0	0	0.00	1.21	0.00
BANCAJA 8, FTA	575,922	1,845	0	0	0	116,400	616	0	0	0	0.00	4.23	0.00
BANCAJA 9, FTA	866,861	186	0	0	0	122,600	48	0	5,140	0	0.00	1.67	0.00
BANCAJA LEASING 1, FTA	317,088	243	0	0	0	224,000	203	0	0	0	0.00	23.45	0.00
BANKINTER 10, FTA	762,078	367	0	0	0	80,860	78	0	0	0	0.00	2.61	0.00
BANKINTER 11, FTH	453,598	828	0	0	0	53,200	183	0	0	0	0.00	2.57	0.00
BANKINTER 12, FTH	627,735	459	0	0	0	47,600	68	0	249	0	0.00	1.70	0.00
BANKINTER 13 FTA	921,258	3,350	0	0	0	87,600	594	0	1,431	0	0.00	1.96	0.00
BANKINTER 14, FTH	455,693	259	0	0	0	224,700	161	0	0	0	0.00	2.15	0.00
BANKINTER 15 FTH	691,627	2,466	0	0	0	417,100	1,833	0	2,871	0	0.00	1.88	0.00
BANKINTER 17 FTA	720,497	2,813	0	0	0	47,500	211	0	0	0	0.00	2.52	0.00
BANKINTER 18,FTA	1,159,675	4,188	0	0	0	95,300	392	0	0	0	0.00	3.48	0.00
BANKINTER 2 PYME FTA	201,714	406	0	0	0	69,000	254	0	1,629	0	0.00	3.78	0.00
BANKINTER 2, FTH	42,297	395	0	0	0	3,384	35	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	189,133	384	0	0	0	133,118	362	0	2,174	0	23.53	5.60	0.00
BANKINTER 3, FTH	255,131	987	0	0	0	26,579	149	0	0	0	0.00	0.00	0.00
BANKINTER 4 FTPYME, FTA	26,632	105	0	0	0	211,820	854	0	0	0	62.51	14.53	0.00
BANKINTER 4, FTH	259,689	584	0	0	0	25,457	80	0	0	0	0.00	0.00	0.00
BANKINTER 5, FTH	182,429	415	0	0	0	14,366	43	0	0	0	0.00	2.22	0.00
BANKINTER 6, FTA	445,712	717	0	0	0	39,285	91	0	0	0	0.00	2.83	0.00
BANKINTER 7, FTH	159,033	37	0	0	0	12,709	3	0	0	0	0.00	3.02	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 8, FTA	354,511	267	0	0	0	29,159	30	0	0	0	0.00	3.03	0.00
BANKINTER 9, FTA	439,159	1,559	0	0	0	44,179	206	0	0	0	0.00	3.06	0.00
BANKINTER EMPRESAS 1, FTA	309,013	192	0	0	0	101,600	75	0	0	0	0.00	37.97	0.00
BANKINTER LEASING 1, FTA	83,885	331	0	0	0	33,400	154	0	0	0	0.00	7.34	0.00
BBVA AUTOS 1 FTA	9,059	5	0	0	0	27,000	15	0	0	0	0.00	0.00	0.00
BBVA AUTOS 2 FTA	137,048	245	0	0	0	50,500	96	0	0	0	0.00	9.10	0.00
BBVA CONSUMO 1, FTA	207,362	706	0	0	0	52,500	186	0	0	0	0.00	8.33	0.00
BBVA CONSUMO 2, FTA	282,454	146	0	0	0	59,300	33	0	0	0	0.00	6.49	0.00
BBVA CONSUMO 3 FTA	273,628	537	0	0	0	58,500	147	0	0	0	0.00	2.62	0.00
BBVA CONSUMO 4 FTA	585,847	251	0	0	0	162,300	90	0	0	0	0.00	32.91	0.00
BBVA CONSUMO 5, FTA	900,000	1,804	0	0	0	0	0	0	0	0	0.00	49.41	0.00
BBVA EMPRESAS 1, FTA	88,308	272	0	0	0	218,206	910	0	0	0	0.00	9.23	0.00
BBVA EMPRESAS 2, FTA	837,231	1,882	0	0	0	433,200	1,191	0	0	0	0.00	37.31	0.00
BBVA EMPRESAS 3, FTA	823,320	195	0	0	0	390,000	109	0	0	0	0.00	40.18	0.00
BBVA EMPRESAS 4, FTA	1,082,682	2,073	0	0	0	0	0	0	0	0	0.00	60.36	0.00
BBVA EMPRESAS 5, FTA	691,681	599	0	0	0	275,000	265	0	0	0	0.00	26.84	0.00
BBVA EMPRESAS 6, FTA	804,000	381	0	0	0	396,000	230	0	0	0	0.00	12.25	0.00
BBVA FINANZIA AUTOS 1 FTA	147,440	469	0	0	0	56,000	204	0	0	-9,100	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	192,289	357	0	0	0	62,258	131	0	0	0	0.00	0.00	0.00
BBVA LEASING 1, FTA	463,885	726	0	0	0	143,800	279	0	0	-57,693	0.00	0.00	0.00
BBVA RMBS 1, FTA	964,011	540	0	0	0	700,000	427	0	0	0	0.00	0.10	0.00
BBVA RMBS 10, FTA	1,361,356	5,124	0	0	0	224,000	933	0	0	0	0.00	12.21	0.00
BBVA RMBS 2, FTA	1,652,634	930	0	0	0	1,650,000	979	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	563,369	1,039	0	0	0	1,731,690	3,423	0	0	-4,953	0.00	0.00	0.00
BBVA RMBS 4, FTA	1,097,820	3,660	0	0	0	2,160,000	7,802	0	0	0	0.00	11.14	0.00
BBVA RMBS 5 FTA	3,439,085	1,969	0	0	0	325,000	239	0	0	0	0.00	9.97	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 RMBS 6 FTA	3,693,925	13,339	0	0	0	199,900	965	0	0	0	0.00	4.62	0.00
BBVA RMBS 7, FTA	5,681,730	2,982	0	0	0	289,000	206	0	0	0	0.00	2.51	0.00
BBVA RMBS 8, FTA	950,022	727	0	0	0	73,200	66	0	0	0	0.00	2.42	0.00
BBVA RMBS 9, FTA	1,214,534	695	0	0	0	0	0	0	0	0	0.00	21.94	0.00
BBVA-3 FTPYME FTA	46,952	148	0	0	0	25,708	102	0	0	0	64.62	0.00	0.00
BBVA-4 PYME, FTA	42,780	77	0	0	0	45,194	98	0	0	0	0.00	2.70	0.00
BBVA-5 FTPYME, FTA	162,876	115	0	0	0	96,900	71	0	0	0	7.60	0.00	0.00
BBVA-6 FTPYME FTA	137,497	60	0	0	0	176,425	81	0	179	-6,462	29.89	0.00	0.00
BBVA-7 FTGENCAT, FTA	42,014	141	0	0	0	25,700	113	0	0	0	62.05	0.00	0.00
BBVA-8 FTPYME FTA	258,427	198	0	0	0	110,000	107	0	0	0	70.14	3.67	0.00
BCL MUNICIPIOS I FTA	68,247	214	0	0	0	60,000	234	0	0	0	0.00	0.00	0.00
CAIXA PENEDES 1 TDA, FTA	513,466	1,577	0	0	0	50,000	179	0	0	0	0.00	1.83	0.19
CAIXA PENEDES 2 TDA, FTA	443,697	1,489	0	0	0	23,700	126	0	0	0	0.00	3.65	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	158,878	289	0	0	0	134,500	336	0	0	0	28.49	15.39	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	210,188	28	0	0	0	64,000	11	0	0	0	0.00	4.70	0.00
CAJA INGENIEROS TDA 1, FTA	217,934	354	0	0	0	10,800	26	0	0	0	0.00	10.67	0.00
CEAMI GUARANTEED BONDS I, FTA	2,559,000	42,169	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	58,792	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	70,500	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 15, FTA	2,015,001	37,651	0	0	0	0	0	0	0	0	0.00	0.00	4.51
CEDULAS TDA 17, FTA	1,950,000	16,438	0	0	0	0	0	0	0	0	0.00	0.00	6.81
CEDULAS TDA 18, FTA	1,770,000	45,147	0	0	0	0	0	0	0	0	0.00	0.00	7.44
CEDULAS TDA 19, FTA	1,750,002	35,923	0	0	0	0	0	0	0	0	0.00	0.00	5.00
CEDULAS TDA 2, FTA	2,000,000	8,159	0	0	0	0	0	0	0	0	0.00	2.93	0.00
CEDULAS TDA 20, FTA	1,500,001	38,068	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	3,250,000	1,510	0	0	0	0	0	0	0	0	0.00	0.00	9.10

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				
CEDULAS TDA 3, FTA	2,000,000	72,045	0	0	0	0	0	0	0	0	0.00	3.05	0.00
CEDULAS TDA 5, FTA	1,500,000	5,410	0	0	0	0	0	0	0	0	0.00	0.00	3.85
CEDULAS TDA 6, FTA	3,000,000	70,512	0	0	0	0	0	0	0	0	0.00	0.00	2.79
CEDULAS TDA 7, FTA	2,000,000	37,104	0	0	0	0	0	0	0	0	0.00	0.00	2.15
CIBELES III FTPYME, FTA	27,097	43	0	0	0	31,774	91	0	0	0	46.03	29.58	34.20
CM BANCAJA 1, FTA	53,390	35	0	1,409	0	49,143	31	0	0	0	0.00	13.58	0.00
CONSUMO BANCAJA 1, FTA	22,330	33	0	0	0	46,800	121	0	2,096	-17,946	0.00	0.00	0.00
DRIVER ESPAÑA ONE, FTA	428,119	284	0	0	0	58,400	63	0	0	0	0.00	2.08	0.00
EDT FTPYME PASTOR 3, FTA	725	2	0	0	0	50,629	249	0	0	0	68.60	9.06	0.00
EMPRESAS BANESTO 2, FTA	537,772	2,100	0	0	0	166,000	827	0	0	0	0.00	18.13	0.00
EMPRESAS BANESTO 5, FTA	703,935	750	0	0	0	256,000	400	0	0	0	0.00	29.52	0.00
EMPRESAS BANESTO 6, FTA	822,165	629	0	0	0	429,000	387	0	0	0	0.00	28.08	0.00
EMPRESAS BANESTO I FTA	168,832	94	0	0	0	140,000	101	0	0	0	0.00	8.02	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	205,569	646	0	0	0	59,300	230	0	0	0	0.00	0.48	0.00
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	598,776	1,055	0	6,366	0	105,000	235	0	0	0	0.00	1.05	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	27,725	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FINANCAT 1, FTA	148,293	686	1,203	0	0	105,000	818	0	3,240	-44,407	0.00	0.00	0.00
FINANCIACION BANCAJA 1, FTA	17,625	8	0	0	0	93,500	57	0	0	0	0.00	61.78	0.00
FINANCIACION BANESTO 1, FTA	51,588	1,077	0	0	0	40,000	154	0	0	0	0.00	0.00	0.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	289,374	236	0	0	0	90,000	129	0	0	0	0.00	24.01	0.00
FONCAIXA AUTONOMOS 1, FTA	930,952	4,546	0	0	0	169,500	1,148	0	0	0	0.00	15.31	0.00
FONCAIXA CONSUMO 1, FTA	2,618,000	6,805	0	0	0	462,000	1,599	0	0	0	0.00	5.08	0.00
FONCAIXA EMPRESAS 1, FTA	2,820,330	1,954	0	0	0	1,395,000	2,057	0	56,805	-78,843	0.00	17.80	0.00
FONCAIXA EMPRESAS 2, FTA	1,480,000	7,861	0	0	0	370,000	2,399	0	0	0	0.00	17.86	0.00
FONCAIXA EMPRESAS 3, FTA	1,120,000	5,356	0	0	0	280,000	1,896	0	0	0	0.00	12.28	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 FTGENCAT 3, FTA	170,443	82	0	0	0	31,500	32	0	0	-105	84.40	3.38	2.07
FONCAIXA FTGENCAT 4, FTA	217,488	668	0	0	0	23,476	144	0	71	-708	90.26	2.16	1.91
FONCAIXA FTGENCAT 5, FTA	566,511	2,190	0	0	0	64,000	534	0	3,357	-5,765	71.28	3.85	0.00
FONCAIXA FTGENCAT 6, FTA	411,104	265	0	0	0	41,300	60	0	2,147	-6,754	64.37	3.52	0.00
FONCAIXA FTGENCAT 7, FTA	551,653	1,964	0	0	0	130,000	795	0	0	0	80.93	23.83	0.00
FONCAIXA FTPYME 2, FTA	467,255	2,040	0	0	0	186,400	1,642	0	7,828	-13,430	69.81	13.29	0.00
FONCAIXA HIPOTECARIO 10, FTA	862,495	622	0	0	0	54,000	52	0	0	0	0.00	1.34	0.00
FONCAIXA HIPOTECARIO 11, FTA	5,539,355	5,473	0	0	0	390,000	528	0	0	0	0.00	2.20	0.00
FONCAIXA HIPOTECARIO 2, FTH	52,881	192	0	0	0	19,500	81	0	0	0	0.00	4.35	0.00
FONCAIXA HIPOTECARIO 3, FTH	305,584	1,001	0	0	0	67,500	253	0	0	0	0.00	4.14	0.00
FONCAIXA HIPOTECARIO 4, FTH	126,263	94	0	0	0	16,800	14	0	0	0	0.00	3.33	0.00
FONCAIXA HIPOTECARIO 5, FTH	181,980	662	0	0	0	15,000	62	0	0	0	0.00	3.41	0.00
FONCAIXA HIPOTECARIO 6, FTH	198,081	649	0	0	0	18,000	67	0	0	0	0.00	3.83	0.00
FONCAIXA HIPOTECARIO 7, FTH	496,470	1,805	0	0	0	30,000	125	0	0	0	0.00	3.12	0.00
FONCAIXA HIPOTECARIO 8, FTH	457,439	327	0	0	0	29,000	24	0	0	0	0.00	1.65	0.00
FONCAIXA HIPOTECARIO 9, FTA	685,942	494	0	0	0	36,800	31	0	0	0	0.00	1.67	0.00
FONCAIXA ICO-FTVPO 1, FTA	391,905	272	0	0	0	41,600	43	0	0	0	90.40	1.22	0.70
FONCAIXA LEASINGS 1, FTA	1,207,500	941	0	0	0	212,500	206	0	0	0	0.00	17.61	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	336,992	903	0	0	0	0.00	5.54	0.00
FTA FTPYME SANTANDER 2	164,870	609	0	0	0	248,125	1,132	0	0	0	0.00	4.50	0.00
FTA IM UNNIM RMBS 1	809,544	355	0	0	0	0	0	0	0	0	0.00	5.07	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 06	51,462	178	0	0	0	77,700	312	0	441	0	0.00	20.86	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	280,903	147	0	0	0	138,000	129	0	3,811	-28,189	0.00	7.74	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	659,800	1,007	0	0	0	252,500	369	0	0	0	0.00	14.88	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				
FTA SANTANDER EMPRESAS 10, FTA	3,760,000	7,421	0	0	0	1,880,000	3,840	0	0	-47,142	0.00	22.56	0.00
FTA SANTANDER EMPRESAS 2	189,585	350	0	0	0	288,600	660	0	2,070	-3,459	0.00	0.00	0.00
FTA SANTANDER EMPRESAS 4	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FTA SANTANDER EMPRESAS 5	169,000	713	0	0	0	532,000	2,976	0	4,251	-35,292	0.00	14.91	0.00
FTA SANTANDER EMPRESAS 7	233,085	4,887	0	0	0	832,500	4,272	0	9,627	0	0.00	54.75	0.00
FTA SANTANDER EMPRESAS 8, FTA	3,252,159	13,700	0	0	0	2,725,100	15,904	0	0	0	0.00	33.10	0.00
FTA SANTANDER EMPRESAS 9, FTA	1,816,860	1,512	0	0	0	2,193,500	2,570	0	0	-39,202	0.00	39.53	0.00
FTA SANTANDER FINANCIACION 1	104,553	367	0	0	0	175,800	860	0	3,820	-57,044	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 2	0	806	0	0	0	208,583	779	0	8,679	0	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 3	84,605	1,927	0	0	0	177,000	660	0	3,986	0	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 4	250,428	5,849	0	0	0	581,200	3,835	0	3,741	0	0.00	31.51	0.00
FTA SANTANDER FINANCIACION 5	619,129	384	0	0	0	505,300	443	0	5,742	0	0.00	22.65	0.00
FTA SANTANDER HIPOTECARIO 2	904,194	3,204	0	0	0	171,100	771	0	2,263	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,763,085	6,281	0	0	0	249,100	1,121	0	2,354	-106,426	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 6	781,384	1,822	0	0	0	388,500	1,111	0	1,172	-11,198	0.00	23.08	0.00
FTA SANTANDER HIPOTECARIO 7	1,341,517	1,236	0	0	0	719,700	767	0	0	0	0.00	21.33	0.00
FTA SANTANDER HIPOTECARIO 8	640,000	435	0	0	0	320,000	238	0	0	0	0.00	20.12	0.00
FTA SANTANDER PUBLICO 1	378,937	1,289	0	1,289	0	15,789	62	0	0	0	0.00	3.68	0.00
FTA UCI 11	235,389	174	0	0	0	28,900	29	0	0	0	0.00	4.77	0.00
FTA UCI 14	578,963	302	0	0	0	72,500	45	0	0	0	0.00	2.70	0.00
FTA UCI 16	970,919	679	0	0	0	142,200	144	0	3,030	0	0.00	0.00	0.00
FTA UCI 18	1,179,386	913	0	0	0	82,500	95	0	0	0	0.00	1.83	0.00
FTA UCI 6	51,807	116	0	0	0	4,570	13	0	0	0	0.00	8.23	0.00
FTA UCI 7	63,549	38	0	0	0	4,448	3	0	0	0	0.00	5.02	0.00
FTA UCI 8	84,546	50	0	0	0	5,580	4	0	0	0	0.00	6.66	0.00
FTA UCI 9	226,431	138	0	0	0	20,495	17	0	0	0	0.00	5.03	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				
FTA, HIPOTEBANSA 11	251,345	559	0	0	0	15,081	38	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	149,380	88	0	0	0	10,457	7	0	0	0	0.00	1.01	0.00
FTA, SANTANDER EMPRESAS 1	89,347	245	0	0	0	347,200	1,120	0	0	0	0.00	6.98	0.00
FTA, SANTANDER EMPRESAS 3	595,116	2,218	0	0	0	318,000	1,523	0	2,776	-9,003	0.00	3.60	0.00
FTA, UCI 15	660,035	372	0	0	0	111,000	76	0	713	0	0.00	1.66	0.00
FTA, UCI 17	860,149	490	0	0	0	116,200	91	0	2,645	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	9,906,000	255,449	0	0	0	0	0	0	0	0	2.22	0.00	20.96
FTH UCI 10	171,526	75	0	0	0	13,230	7	0	0	0	0.00	3.29	0.00
FTH UCI 12	325,400	242	0	0	0	32,800	30	0	0	0	0.00	2.82	0.00
FTH UCI 5	23,338	52	0	0	0	2,650	7	0	0	0	0.00	10.32	0.00
FTH, BANESTO 4	370,489	284	0	0	0	37,049	36	0	0	0	0.00	1.36	0.00
FTH, HIPOCAT 3	25,760	100	0	0	0	4,420	22	0	0	0	0.00	11.41	0.00
FTH, HIPOTEBANSA IX	49,484	105	0	0	0	5,192	14	0	0	0	0.00	1.27	0.00
FTPYME BANCAJA 2 FTA	29,092	99	0	0	0	16,542	87	0	0	0	63.75	8.88	46.74
FTPYME BANCAJA 3 FTA	30,768	23	0	0	0	40,541	46	0	0	0	43.15	1.67	23.93
FTPYME BANCAJA 6 FTA	76,307	18	0	0	0	167,355	56	0	3,816	-9,349	28.87	0.95	0.00
FTPYME TDA 5, FTA	13,820	42	0	0	0	6,400	36	0	0	0	54.38	10.63	3.93
FTPYME TDA 6, FTA	17,615	6	0	0	0	8,904	4	0	0	0	66.42	4.45	1.43
FTPYME TDA 7, FTA	75,215	14	0	0	0	41,800	14	0	561	-1,474	15.64	7.91	0.00
FTPYME TDA BANCA MARCH, FTA	5,385	26	0	0	0	17,800	130	0	0	0	18.52	15.33	6.95
FTPYME TDA CAM 2, FTA	73,459	214	0	0	0	35,200	129	0	0	0	67.60	7.62	1.60
FTPYME TDA CAM 4, FTA	198,910	26	0	0	0	260,300	43	0	6,294	0	27.66	2.55	0.00
FTPYME TDA CAM 7, FTA	196,330	348	0	0	0	396,500	812	0	0	0	28.68	8.40	0.00
FTPYME TDA CAM 9, FTA	362,465	660	0	0	0	0	0	0	0	0	100.00	8.90	0.00
FTPYME TDA SABADELL 2, FTA	42,414	135	0	0	0	14,493	63	0	0	0	31.65	8.83	3.60

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				
GAT FTGENCAT 2005, FTA	40,341	132	0	0	0	48,867	207	0	0	0	45.22	15.88	0.00
GAT FTGENCAT 2006, FTA	57,336	40	0	0	0	40,100	54	0	2,120	-9,977	58.84	2.43	0.00
GAT FTGENCAT 2007, FTA	138,611	104	0	0	0	86,300	127	0	4,386	-33,270	61.62	0.00	0.00
GAT FTGENCAT 2008, FTA	227,828	948	0	0	0	145,800	848	0	0	0	28.87	7.26	0.00
GAT FTGENCAT 2009, FTA	149,346	95	0	0	0	0	0	0	0	0	80.00	10.02	0.00
GAT ICO-FTVPO 1, FTH	253,398	162	0	0	0	37,900	47	0	20	0	86.98	4.17	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	111,606	340	0	0	0	28,000	120	0	0	0	79.94	3.48	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	56,766	39	0	0	0	110,000	147	0	956	-908	34.04	29.82	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	115,398	475	0	0	0	56,300	366	0	1,411	-2,965	31.72	7.60	0.00
GC FTGENCAT SABADELL 1, FTA	117,532	62	0	0	0	25,500	18	0	0	0	82.17	2.70	0.00
GC FTPYME PASTOR 4, FTA	54,389	220	10,349	0	0	63,000	311	0	0	0	39.46	0.00	0.00
GC FTPYME SABADELL 4, FTA	112,355	49	0	0	0	38,300	22	0	0	0	74.58	2.35	0.00
GC FTPYME SABADELL 5, FTA	241,492	827	0	0	0	66,900	273	0	0	0	26.85	2.32	0.00
GC FTPYME SABADELL 6, FTA	280,283	952	0	0	0	55,500	239	0	0	0	39.94	2.52	0.00
GC FTPYME SABADELL 8, FTA	704,550	4,185	0	0	0	200,000	1,249	0	0	0	60.20	12.75	0.00
GC FTPYME UNNIM 1, FTA	137,500	22	0	0	0	137,500	48	0	0	0	40.00	10.05	0.00
GC PASTOR HIPOTECARIO 5, FTA	402,575	198	6,136	0	0	42,700	35	0	1,335	-14,699	0.00	0.00	0.00
GC SABADELL 1, FTH	388,050	205	0	0	0	19,693	13	0	0	0	0.00	1.88	0.00
GC SABADELL EMPRESAS 2, FTA	289,465	206	0	0	0	52,500	53	0	0	0	0.00	4.73	0.00
GC SABADELL EMPRESAS 4, FTA	232,803	204	0	0	0	94,200	127	0	0	0	0.00	21.44	0.00
HIPOCAT 10, FTA	795,715	2,633	4,312	0	0	132,100	712	0	6,480	-30,657	0.00	0.00	0.00
HIPOCAT 11, FTA	622,045	2,444	55,718	0	0	144,800	843	0	8,011	-83,252	0.00	0.00	0.00
HIPOCAT 14, FTA	419,536	401	0	0	0	40,500	63	0	0	0	0.00	2.00	0.00
HIPOCAT 15, FTA	863,638	3,413	0	0	0	27,900	157	0	0	0	0.00	1.43	0.00
HIPOCAT 16, FTA	638,868	521	0	0	0	43,500	47	0	0	0	0.00	2.50	0.00
HIPOCAT 17, FTA	691,275	396	0	0	0	29,200	25	0	0	0	0.00	3.10	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				
HIPOCAT 18, FTA	595,967	2,271	0	0	0	62,300	314	0	0	0	0.00	8.77	6.31
HIPOCAT 19, FTA	419,270	201	0	0	0	0	0	0	0	0	0.00	3.26	4.07
HIPOCAT 20, FTA	553,274	265	0	0	0	0	0	0	0	0	0.00	6.73	4.24
HIPOCAT 4, FTA	51,607	41	0	0	0	10,238	11	0	0	0	0.00	5.50	0.00
HIPOCAT 5, FTA	138,249	532	0	0	0	21,788	93	0	0	0	0.00	5.09	0.00
HIPOCAT 6, FTA	196,379	158	0	0	0	28,237	29	0	0	0	0.00	7.11	0.00
HIPOCAT 7, FTA	420,297	1,546	0	0	0	70,102	305	0	0	0	0.00	5.23	12.13
HIPOCAT 8, FTA	523,477	387	0	0	0	89,301	74	0	0	0	0.00	3.43	0.00
HIPOCAT 9, FTA	407,360	1,464	0	0	0	79,800	462	0	2,933	-302	0.00	2.86	0.00
ICO MEDIACION I AYT, FTA	1,026,255	1,952	0	0	0	0	0	0	0	0	0.00	2.52	4.82
ICO MEDIACION II AYT FTA	9,018,064	20,439	0	0	0	0	0	0	0	0	0.00	50.92	0.00
IM BANCO POPULAR FTPYME 1, FTA	161,201	473	0	0	0	79,176	331	0	0	0	76.87	1.89	0.00
IM BANCO POPULAR FTPYME 2, FTA	362,729	1,408	0	0	0	83,000	362	0	0	0	38.83	14.47	0.00
IM BANCO POPULAR FTPYME 3, FTA	942,649	356	0	0	0	325,000	214	0	0	0	38.46	16.67	0.00
IM BANCO POPULAR MBS 2, FTA	521,147	221	0	0	0	89,000	64	0	0	0	0.00	8.88	0.00
IM BANKOA MBS 1, FTA	392,516	166	0	0	0	37,100	20	0	0	0	0.00	6.23	0.00
IM BCG RMBS 1, FTA	338,266	143	0	0	0	12,000	5	0	0	0	0.00	5.17	0.00
IM BES EMPRESAS 1, FTA	242,500	393	0	0	0	242,500	438	0	0	0	0.00	5.15	0.00
IM CAJA LABORAL 1, FTA	462,667	1,495	0	0	0	54,500	264	0	0	0	0.00	2.20	0.00
IM CAJA LABORAL 2, FTA	431,763	1,515	0	0	0	75,600	333	0	0	0	0.00	4.33	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	262,762	115	0	0	0	0	0	0	0	0	0.00	8.24	0.00
IM CAJAMAR 1, FTA	117,939	390	0	0	0	16,700	82	0	0	0	0.00	1.66	0.00
IM CAJAMAR 3, FTA	573,019	219	0	0	0	50,096	28	0	0	0	0.00	2.77	0.00
IM CAJAMAR 4, FTA	561,823	214	0	0	0	50,500	34	0	0	0	0.00	1.98	0.00
IM CAJAMAR 5, FTA	666,751	266	0	0	0	53,000	39	0	1,315	0	0.00	2.03	0.00
IM CAJAMAR 6, FTA	1,348,137	571	0	0	0	163,800	121	0	8,268	0	0.00	1.45	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	121,328	539	0	0	0	69,600	328	0	0	0	40.73	17.21	0.00
IM CAJAMAR EMPRESAS 3, FTA	223,542	100	0	0	0	178,300	102	0	0	0	0.00	24.88	0.00
IM CAJASTUR MBS 1, FTA	454,080	199	0	0	0	123,000	65	0	0	0	0.00	14.45	0.00
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	76,028	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 10, FTA	1,300,000	50,863	0	0	0	0	0	0	0	0	0.00	0.00	3.24
IM CEDULAS 14, FTA	1,200,000	29,792	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 15, FTA	1,600,000	1,369	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 2, FTA	1,475,000	37,428	0	0	0	0	0	0	0	0	0.00	0.00	5.43
IM CEDULAS 3, FTA	1,060,000	4,947	0	0	0	0	0	0	0	0	0.00	0.00	4.87
IM CEDULAS 4, FTA	2,075,000	63,763	0	0	0	0	0	0	0	0	0.00	0.00	2.82
IM CEDULAS 5, FTA	1,250,000	24,184	0	0	0	0	0	0	0	0	0.00	0.00	3.10
IM CEDULAS 7, FTA	1,250,000	38,194	0	0	0	0	0	0	0	0	0.00	0.00	3.74
IM CEDULAS 9, FTA	1,275,000	30,857	0	0	0	0	0	0	0	0	0.00	0.00	3.75
IM FTGENCAT SABADELL 2, FTA	207,625	630	0	0	0	25,500	97	0	0	0	54.34	0.56	0.00
IM FTGENCAT SABADELL 3, FTA	89,596	48	0	0	0	23,700	25	0	0	0	44.94	3.83	0.00
IM FTGENCAT SABADELL 4, FTA	159,710	672	0	0	0	70,900	438	0	0	0	38.82	9.78	0.00
IM FTPYME SABADELL 3, FTA	62,787	192	0	0	0	21,493	87	0	0	0	20.68	2.87	0.00
IM FTPYME SABADELL 7, FTA	336,999	159	0	0	0	100,000	70	0	0	0	40.25	10.12	0.00
IM FTPYME SABADELL 9, FTA	945,000	2,675	0	0	0	555,000	2,271	0	0	0	43.33	10.39	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	236,186	100	0	0	0	143,100	103	0	10,810	0	0.00	11.91	0.00
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	1,642,500	26,292	0	0	0	607,500	13,459	0	0	0	0.00	18.82	0.00
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	1,262,902	590	0	0	0	625,000	456	0	0	0	0.00	23.62	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	367,287	153	0	0	0	148,000	102	0	3,941	0	10.03	8.46	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	252,730	757	0	0	0	154,000	839	0	10,731	0	10.87	8.80	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM GRUPO BANCO POPULAR LEASING 2, FTA	1,275,000	675	0	0	0	225,000	178	0	0	0	0.00	25.66	0.00
IM PASTOR 2, FTH	264,369	104	0	0	0	38,000	23	0	0	0	0.00	1.83	0.00
IM PASTOR 3, FTH	336,154	129	0	0	0	39,000	17	0	0	0	0.00	0.00	0.00
IM PASTOR 4, FTA	424,058	163	0	0	0	34,000	17	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	234,616	661	0	0	0	5,318	24	0	0	-2,763	0.00	2.27	0.00
IM SABADELL EMPRESAS 1, FTA	214,371	772	0	0	0	61,000	406	0	0	0	0.00	1.50	0.00
IM SABADELL EMPRESAS 3, FTA	512,831	2,025	0	0	0	330,600	1,872	0	0	0	0.00	30.53	0.00
IM SABADELL EMPRESAS 5, FTA	165,484	705	0	0	0	216,000	1,363	0	0	0	0.00	25.16	0.00
IM SABADELL RMBS 2, FTA	917,850	3,478	0	0	0	35,000	200	0	0	0	0.00	1.80	0.00
IM SABADELL RMBS 3, FTA	1,005,151	601	0	0	0	28,800	24	0	0	0	0.00	3.62	0.00
IM TERRASSA 1 FTGENCAT FTA	23,903	73	0	0	0	39,839	159	0	0	0	84.04	19.53	0.00
IM TERRASSA MBS 1, FTA	213,068	700	0	0	0	31,600	117	0	0	0	0.00	2.17	0.00
INTERMONEY MASTER CEDULAS, FTA	1,655,000	4,666	0	0	0	0	0	0	0	0	0.00	0.00	2.85
MADRID ACTIVOS CORPORATIVOS I, FTA	260,695	251	0	0	0	339,800	412	0	0	0	0.00	16.23	0.00
MADRID ACTIVOS CORPORATIVOS III, FTA	402,431	388	0	0	0	0	0	0	0	0	0.00	0.00	0.00
MADRID ACTIVOS CORPORATIVOS IV, FTA	476,316	746	0	0	0	0	0	0	0	0	0.00	20.20	0.00
MADRID ACTIVOS CORPORATIVOS V, FTA	759,384	4,624	0	0	0	0	0	0	0	0	0.00	0.00	0.00
MADRID CONSUMO I, FTA	209,638	424	0	0	0	0	0	0	0	0	0.00	10.14	0.00
MADRID CONSUMO II, FTA	262,144	1,126	0	0	0	0	0	0	0	0	0.00	25.26	0.00
MADRID FTPYME I, FTA	622,319	2,269	0	0	0	0	0	0	0	0	100.00	18.80	0.00
MADRID FTPYME II, FTA	214,000	55	0	0	0	400,000	107	0	0	0	65.15	3.05	0.00
MADRID ICO-FTVPO I, FTA	179,380	372	0	0	0	0	0	0	0	0	100.00	7.29	0.00
MADRID RESIDENCIAL I, FTA	441,363	892	0	0	0	0	0	0	0	0	0.00	12.24	0.00
MADRID RESIDENCIAL II, FTA	424,245	857	0	0	0	0	0	0	0	0	0.00	10.65	0.00
MADRID RMBS I, FTA	883,026	1,554	0	0	0	200,000	419	0	0	0	0.00	1.61	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				
MADRID RMBS II, FTA	506,707	887	0	0	0	450,000	866	0	0	0	0.00	1.17	0.00
MADRID RMBS III FTA	1,002,362	1,808	0	0	0	767,000	1,560	0	8,541	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	380,537	728	0	0	0	1,048,800	2,165	0	0	0	0.00	7.79	0.00
MBS BANCAJA 1 FTA	111,847	227	0	0	0	25,109	61	0	0	0	0.00	5.15	0.00
MBS BANCAJA 2, FTA	230,710	385	0	0	0	54,800	157	0	130	0	0.00	3.28	0.00
MBS BANCAJA 3, FTA	337,689	72	0	0	0	42,000	16	0	0	0	0.00	2.67	0.00
MBS BANCAJA 4, FTA	696,707	2,316	0	0	0	391,000	1,507	0	2,632	0	0.00	1.88	0.00
MBS BANCAJA 6, FTA	724,172	1,351	0	0	0	96,000	272	0	0	0	0.00	8.78	0.00
MBS BANCAJA 7, FTA	432,320	828	0	0	0	402,500	944	0	0	0	0.00	5.27	0.00
MBS BANCAJA 8, FTA	256,884	61	0	0	0	175,500	51	0	0	0	0.00	5.21	0.00
MBSCAT 1, FTA	535,527	2,040	0	0	0	86,600	431	0	0	0	0.00	4.75	0.00
MBSCAT 2, FTA	200,538	96	0	0	0	0	0	0	0	0	0.00	2.59	0.00
MBSCAT 3, FTA	1,404,722	277	0	0	0	0	0	0	0	0	0.00	4.54	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	242,578	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	66,729	141	0	0	0	115,600	420	0	4,099	-10,503	0.00	5.51	0.00
PYME BANCAJA 7, FTA	168,380	40	0	0	0	262,400	85	0	0	0	0.00	45.78	0.00
PYME BANCAJA 8, FTA	155,682	96	0	0	0	126,300	92	0	0	0	0.00	35.13	0.00
PYME VALENCIA 1, FTA	121,848	50	0	0	0	110,500	80	0	2,438	-6,141	0.00	0.00	0.00
PYME VALENCIA 2, FTA	135,827	32	0	0	0	92,500	29	0	0	0	0.00	37.29	0.00
PYMECAT 2 FTPYME, FTA	127,484	78	0	0	0	72,500	57	0	0	0	28.30	10.37	0.00
PYMECAT 3 FTPYME, FTA	245,143	215	0	0	0	0	0	0	0	0	0.00	6.69	0.00
PYMES BANESTO 2, FTA	246,019	184	0	0	0	58,300	51	0	0	0	0.00	1.86	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	429,942	1,562	0	0	0	69,900	424	0	183	0	0.00	2.62	0.00
RURAL HIPOTECARIO II FTH	17,368	40	0	0	0	13,000	34	0	0	0	0.00	8.06	0.00
RURAL HIPOTECARIO III FTH	50,590	44	0	0	0	12,700	13	0	0	0	0.00	6.09	0.00
RURAL HIPOTECARIO IV FTH	99,768	227	0	0	0	21,300	57	0	0	0	0.00	5.69	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				
RURAL HIPOTECARIO IX, FTA	668,154	1,335	0	0	0	293,300	714	0	1,910	0	0.00	1.41	0.00
RURAL HIPOTECARIO V FTA	194,364	152	0	0	0	17,131	19	0	0	0	0.00	4.63	0.00
RURAL HIPOTECARIO VI, FTA	320,811	1,186	0	0	0	30,224	137	0	0	0	0.00	2.33	0.00
RURAL HIPOTECARIO VII, FTA	427,570	313	0	0	0	36,172	32	0	0	0	0.00	2.09	0.00
RURAL HIPOTECARIO VIII, FTA	652,350	2,294	0	0	0	61,800	358	0	0	0	0.00	1.69	0.00
RURAL HIPOTECARIO X, FTA	1,304,070	2,373	0	0	0	91,200	196	0	0	0	0.00	2.99	0.00
RURAL HIPOTECARIO XI, FTA	1,663,143	395	0	0	0	86,900	25	0	0	0	0.00	4.09	0.00
RURAL HIPOTECARIO XII, FTA	746,286	356	0	0	0	47,800	27	0	0	0	0.00	5.29	0.00
RURALPYME 1 FTPYME FTA	9,263	4	0	0	0	20,230	16	0	0	0	31.41	31.11	0.00
RURALPYME 2 FTPYME FTA	62,984	206	0	0	0	130,050	615	0	2,627	0	27.82	12.75	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	220,441	840	0	0	0	172,900	1,024	0	157	-6,191	0.00	13.33	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	299,202	736	0	0	0	195,000	553	0	0	0	0.00	22.47	0.00
SANTANDER EMPRESAS 6, FTA	115,481	456	0	0	0	986,300	5,698	0	6,550	-69,856	0.00	22.93	0.00
SANTANDER HIPOTECARIO I, FTA	513,518	1,899	0	0	0	156,600	716	0	0	0	0.00	3.07	0.00
SOL-LION, FTA	3,378,453	6,480	0	0	0	180,000	473	0	0	0	0.00	2.35	0.00
TDA 11, FTH	43,591	150	0	0	0	26,400	101	0	0	0	0.00	9.83	0.00
TDA 12, FTH	43,292	148	0	0	0	20,600	79	0	0	0	0.00	8.72	0.00
TDA 13 - MIXTO, FTA	44,728	153	0	0	0	17,400	67	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	91,409	312	0	0	0	26,800	110	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	96,619	40	0	0	0	21,200	11	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	96,312	41	0	0	0	24,200	13	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	81,462	34	0	0	0	16,200	8	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	97,631	41	0	0	0	23,700	13	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	171,811	69	0	0	0	23,503	17	0	0	0	0.00	5.96	0.00
TDA 20 - MIXTO, FTA	134,785	436	0	0	0	18,300	71	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 22 - MIXTO, FTA	39,119	5	0	0	0	143,300	24	0	0	0	0.00	0.00	0.00
TDA 23, FTA	298,881	113	0	0	0	22,800	11	0	0	0	0.00	2.72	0.00
TDA 24, FTA	132,512	51	0	0	0	95,658	42	0	291	0	0.00	0.00	0.00
TDA 25, FTA	142,522	56	0	0	0	14,700	8	0	685	0	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	382,751	1,219	0	157	0	27,246	95	0	0	0	0.00	0.00	0.00
TDA 27, FTA	316,080	41	0	0	0	233,100	33	0	973	0	0.00	0.00	0.00
TDA 28, FTA	314,154	999	0	0	-825	37,350	187	0	1,880	-19,772	0.00	0.00	0.39
TDA 29, FTA	28,971	43	0	0	0	466,600	741	0	236	0	0.00	0.31	0.00
TDA 30, FTA	260,922	37	0	0	0	24,000	7	0	425	0	0.00	2.93	0.00
TDA 31, FTA	177,939	289	0	0	0	19,500	44	0	0	0	0.00	2.05	0.00
TDA 8, FTH	11,020	5	0	0	0	5,400	3	0	0	0	0.00	9.44	0.00
TDA 9, FTH	18,435	8	0	0	0	12,000	6	0	0	0	0.00	11.18	0.00
TDA CAJAMAR 2, FTA	179,664	31	0	0	0	233,095	44	0	0	0	0.00	1.80	0.48
TDA CAM 1, FTA	233,874	98	0	0	0	26,500	13	0	0	0	0.00	4.06	0.00
TDA CAM 10, FTA	513,883	101	0	3,368	0	328,951	69	0	0	0	0.00	0.93	0.00
TDA CAM 11, FTA	479,387	72	0	0	0	863,300	167	0	2,081	0	0.00	5.80	0.00
TDA CAM 12, FTA	657,435	99	0	0	0	931,000	182	0	1,944	0	0.00	4.76	0.00
TDA CAM 2, FTA	270,022	898	0	0	0	27,200	114	0	0	0	0.00	2.95	0.00
TDA CAM 3, FTA	308,063	1,027	0	0	0	28,800	121	0	0	0	0.00	2.75	0.00
TDA CAM 4, FTA	718,312	120	0	0	0	48,000	9	0	0	0	0.00	2.60	0.00
TDA CAM 5, FTA	957,245	2,997	0	0	0	56,000	199	0	0	0	0.00	2.06	0.00
TDA CAM 6, FTA	625,428	1,910	0	0	0	50,000	165	0	0	0	0.00	2.08	0.00
TDA CAM 7, FTA	915,790	1,358	0	0	0	92,700	151	0	0	0	0.00	1.82	0.00
TDA CAM 8, FTA	970,209	1,466	0	1,885	0	64,600	106	0	0	0	0.00	1.02	0.00
TDA CAM 9, FTA	673,798	2,208	0	2,259	0	268,999	900	0	0	0	0.00	1.03	0.00
TDA CCM CONSUMO 1, FTA	47,394	77	0	0	0	21,000	48	0	0	0	0.00	17.81	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 CCM EMPRESAS 1, FTA	59,862	147	0	0	0	0	0	0	0	0	0.00	184.44	0.00
TDA CORPORATIVOS I, FTA	369,963	1,599	0	0	0	167,450	1,038	0	0	0	0.00	69.03	0.00
TDA EMPRESAS 1, FTA	65,387	9	0	0	0	60,500	15	0	0	0	0.00	11.89	0.00
TDA EMPRESAS 2, FTA	97,204	331	0	0	0	43,700	244	0	0	0	0.00	43.03	0.00
TDA FTPYME PASTOR 9, FTA	230,259	950	0	0	0	127,500	683	0	0	0	64.36	20.58	0.00
TDA IBERCAJA 1, FTA	181,690	609	0	0	0	15,053	78	0	0	0	0.00	2.21	0.00
TDA IBERCAJA 2, FTA	418,865	1,304	0	0	0	34,200	155	0	0	0	0.00	1.03	0.00
TDA IBERCAJA 3, FTA	502,037	64	0	0	0	47,000	8	0	0	0	0.00	1.30	0.00
TDA IBERCAJA 4, FTA	757,847	1,152	0	0	0	60,200	108	0	0	0	0.00	1.32	0.00
TDA IBERCAJA 5, FTA	730,876	1,078	0	0	0	55,000	121	0	0	0	0.00	0.91	0.00
TDA IBERCAJA 6, FTA	1,071,375	1,897	0	0	0	81,000	258	0	886	0	0.00	3.13	0.00
TDA IBERCAJA 7, FTA	1,691,083	2,750	0	0	0	170,000	427	0	0	0	0.00	3.95	0.00
TDA IBERCAJA ICO-FTVPO, FTH	343,563	574	0	0	0	37,700	172	0	299	0	90.11	11.14	0.00
TDA PASTOR 1, FTA	49,632	7	0	0	0	61,100	10	0	0	0	0.00	2.20	0.00
TDA PASTOR CONSUMO 1, FTA	47,094	144	0	0	0	17,900	64	0	0	-7,030	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	37,406	66	0	0	0	41,351	112	0	0	0	0.00	24.74	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	72,508	10	0	0	0	91,083	18	0	0	0	0.00	23.17	0.00
TDA TARRAGONA 1, FTA	255,794	51	0	0	0	37,700	14	0	1,873	0	0.00	2.44	0.00
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	10,083	35	0	0	0	160,000	537	0	0	0	94.07	9.36	0.00
UNICAJA AYT EMPRESAS I, FTA	110,115	471	0	0	0	36,300	225	0	0	0	0.00	17.13	0.00
UNICAJA TDA VPO, FTA	163,252	562	0	0	0	0	0	0	0	0	0.00	5.98	0.00
VAL BANCAJA 1, FTA	56,442	96	0	0	0	211,700	366	0	0	0	0.00	10.89	0.00
VALENCIA HIPOTECARIO 1, FTA	140,132	244	0	0	0	11,362	26	0	0	0	0.00	3.17	0.00
VALENCIA HIPOTECARIO 2, FTH	414,992	1,372	0	0	0	40,500	212	0	0	0	0.00	2.24	0.00
VALENCIA HIPOTECARIO 3, FTA	491,649	214	0	0	0	40,300	29	0	345	0	0.00	1.86	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 4, FTA	635,579	2,551	0	0	0	95,100	649	0	4,176	-14,490	0.00	0.00	0.00
VALENCIA HIPOTECARIO 5, FTA	379,306	727	0	0	0	32,000	80	0	0	0	0.00	1.90	0.00
Subtotal BONDS 2011 2	347,396,612	3,020,675	77,718	16,733	-825	64,803,280	194,269	0	282,759	-915,339	2.78	7.29	1.12
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	-8.89	1.91	-86.64	61.03	-	-14.27	1.74	-100.00	57.85	-	10.76	27.89	-42.27
COMMERCIAL PAPER													
AYT AUTOMOCION II COFIBER E.F.C., FTA	19,000	19	0	0	0	0	0	0	0	0	2.32	0.00	5.71
FTA SANTANDER 2	0	0	0	0	0	0	0	0	0	0	0.00	5.15	27.70
Subtotal COMMERCIAL PAPER 2011 2	19,000	19	0	0	0	0	0	0	0	0	0.03	5.09	27.45
Subtotal COMMERCIAL PAPER 2010 2	43,000	25	0	0	0	0	0	0	0	0	0.00	4.93	24.77
% change	-55.81	-24.00	-	-	-	-	-	-	-	-	-	3.25	10.82
Total 2011 2	347,415,612	3,020,694	77,718	16,733	-825	64,803,280	194,269	0	282,759	-915,339	2.77	7.28	1.22
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	-8.90	1.91	-86.64	61.03	-	-14.27	1.74	-100.00	57.85	-	10.80	27.94	-40.49

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	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AYT ADMINISTRACIONES I, FTA	BONOS	142,824	0	142,824	0	0
AYT CLUB DE FUTBOL I, FTA	BONOS	11,083	0	10,795	0	-1,063
AYT FINANCIACION INVERSIONES II, FTA	BONOS	292,278	0	292,215	27,875	0
AYT FINANCIACION INVERSIONES III, FTA	BONOS	263,099	0	255,427	7	-27,558
AYT LICO LEASING I, FTA	BONOS	80,278	0	122,403	8,931	-3,482
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	150,143	0	150,111	21,613	0
AYT.10, FINANCIACION INVERSIONES, FTA	BONOS	302,059	0	301,469	15,089	-5,250
BANCO FINANTIA SOFINLOC TDA N° 2, FTA	BONOS	26,316	0	27,552	0	0
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	BONOS	32,852	0	33,617	0	0
CAJA SAN FERNANDO CDO I, FTA	BONOS	61,309	0	63,492	5,065	-114
CAP-TDA 2, FTA	BONOS	335,461	0	300,127	0	0
EMPRESAS TDA CAM 10, FTA	BONOS	716,623	0	753,021	62,418	0
GC COMPASS SPAIN 2, FTA	BONOS	80,428	0	64,881	0	0
MORTGAGE FINANCE SPAIN, FTA	BONOS	220,366	0	220,103	0	0
SOFINLOC ESPAÑA TDA N° 1, FTA	BONOS	37,332	0	38,003	0	0
TDA FS1, FTA	BONOS	160,623	0	156,719	0	-13,679
WHITE TOWER EUROPE 2007-1 FTA	BONOS	77,453	0	78,004	0	0
Subtotal BONDS 2011 2		2,990,527	0	3,010,763	140,998	-51,146
Subtotal BONDS 2010 2		2,541,366	0	2,579,190	83,171	-62,551
% change		17.67	-	16.73	69.53	-18.23
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	PAGARÉS	320,813	0	352,459	67	0
Subtotal COMMERCIAL PAPER 2011 2		320,813	0	352,459	67	0
Subtotal COMMERCIAL PAPER 2010 2		277,551	0	309,900	0	0
% change		15.59	-	13.73	-	-
Total 2011 2		3,311,340	0	3,363,222	141,065	-51,146
Total 2010 2		2,818,917	0	2,889,090	83,171	-62,551
% change		17.47	-	16.41	69.61	-18.23

Amounts in thousands euros.

Pending amount collection rights. Private ABS

TABLE A.2.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATION	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL - DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AYT ADMINISTRACIONES I, FTA	0	0	0	138,268	0	0	0	0	0	0	4,556
AYT CLUB DE FUTBOL I, FTA	0	0	0	0	0	0	10,746	0	0	0	337
AYT FINANCIACION INVERSIONES II, FTA	292,000	0	0	0	0	0	0	0	0	0	278
AYT FINANCIACION INVERSIONES III, FTA	255,000	0	0	0	0	0	0	0	0	0	8,099
AYT LICO LEASING I, FTA	0	77,507	0	0	0	0	0	0	0	2,578	193
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	0	0	0	0	0	0	0	0	0	143
AYT.10, FINANCIACION INVERSIONES, FTA	300,000	0	0	0	0	0	0	0	0	0	2,059
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	0	0	0	0	24,750	0	0	0	0	683	883
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	0	0	0	0	31,072	0	0	0	0	1,046	734
CAJA SAN FERNANDO CDO I, FTA	0	0	0	0	0	0	0	60,981	0	187	141
CAP-TDA 2, FTA	0	0	0	0	0	236,590	0	0	0	98,871	0
EMPRESAS TDA CAM 10, FTA	0	714,833	0	0	0	0	0	0	0	0	1,790
GC COMPASS SPAIN 2, FTA	0	0	0	0	0	80,077	0	0	0	351	0
MORTGAGE FINANCE SPAIN, FTA	219,369	0	0	0	0	0	0	0	0	0	997
SOFINLOC ESPAÑA TDA N° 1, FTA	0	0	0	0	35,332	0	0	0	0	1,623	377
TDA FS1, FTA	0	0	0	0	0	0	0	0	156,634	0	3,989
WHITE TOWER EUROPE 2007-1 FTA	0	0	0	0	0	0	0	0	0	77,453	0
Subtotal BONDS 2011 2	1,216,369	792,340	0	138,268	91,154	316,667	10,746	60,981	156,634	182,792	24,576
which are covered bonds	997,000			0							
Subtotal BONDS 2010 2	1,216,482	175,550	0	148,145	155,294	395,862	12,231	75,053	191,411	147,431	23,907
% change	-0.01	351.35	-	-6.67	-41.30	-20.01	-12.14	-18.75	-18.17	23.98	2.80

Pending amount collection rights. Private ABS

TABLE A.2.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATION	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL - DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)	
COMMERCIAL PAPER												
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	0	0	0	0	312,939	0	0	0	0	7,874	0	
Subtotal COMMERCIAL PAPER 2011 2	0	0	0	0	312,939	0	0	0	0	7,874	0	
which are covered bonds	0			0								
Subtotal COMMERCIAL PAPER 2010 2	0	0	0	0	270,517	0	0	0	0	7,034	0	
% change	-	-	-	-	15.68	-	-	-	-	11.94	-	
Total 2011 2	1,216,369	792,340	0	138,268	404,093	316,667	10,746	60,981	156,634	190,666	24,576	
which are covered bonds	997,000			0								
Total 2010 2	1,216,482	175,550	0	148,145	425,811	395,862	12,231	75,053	191,411	154,465	23,907	
% change	-0.01	351.35	-	-6.67	-5.10	-20.01	-12.14	-18.75	-18.17	23.44	2.80	

Amounts in thousands euros.

(1) Including matured and outstanding interests

FUND (A)	TYPE OF FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
AYT ADMINISTRACIONES I, FTA	BONOS	CRÉDITOS AAPP	0.00	0.00	0.00	0.00	13.30	5.53	100.00
AYT CLUB DE FUTBOL I, FTA	BONOS	DERECHOS DE CRÉDITO FUTUROS	0.00	0.00	0.00	0.00	6.00	11.00	100.00
AYT FINANCIACION INVERSIONES II, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	3.90	8.07	100.00
AYT FINANCIACION INVERSIONES III, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	3.10	5.89	100.00
AYT LICO LEASING I, FTA	BONOS	ARRENDAMIENTO FINANCIERO	51.58	6.79	3.51	55.67	2.43	4.51	8.07
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	3.20	8.81	100.00
AYT.10, FINANCIACION INVERSIONES, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	2.70	9.31	93.67
BANCO FINANTIA SOFINLOC TDA N° 2, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	3.12	53.25	0.00	0.00	1.57	4.86	0.00
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	3.44	40.82	0.00	0.00	2.06	4.54	0.00
CAJA SAN FERNANDO CDO I, FTA	BONOS	BONOS DE TITULIZACIÓN	0.12	0.00	0.00	0.00	14.05	9.09	0.00
CAP-TDA 2, FTA	BONOS	CUENTAS A COBRAR	0.00	22.33	0.00	0.00	0.05	0.36	15.24
EMPRESAS TDA CAM 10, FTA	BONOS	PRÉSTAMOS A EMPRESAS	3.27	0.00	0.00	0.00	6.45	77.21	8.05
GC COMPASS SPAIN 2, FTA	BONOS	CUENTAS A COBRAR	0.00	0.44	0.07	59.37	0.09	0.14	3.11
MORTGAGE FINANCE SPAIN, FTA	BONOS	CERTIFICADOS DE TRANSMISIÓN HIPOTECARIA	0.05	0.00	0.00	0.00	1.38	5.66	100.00
SOFINLOC ESPAÑA TDA N° 1, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	3.32	16.50	0.00	0.00	5.22	4.29	0.00
TDA FS1, FTA	BONOS	OTROS	0.00	0.00	0.00	0.00	3.58	3.88	61.48
WHITE TOWER EUROPE 2007-1 FTA	BONOS	PRÉSTAMOS HIPOTECARIOS	0.32	0.00	0.00	0.00	0.01	5.00	100.00
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	PAGARÉS	PRÉSTAMOS AUTOMOCIÓN	0.00	0.00	0.00	0.00	0.00	0.20	29.48
Average			2.07	3.45	0.09	2.79	3.66	20.56	52.89

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	% GUARANTEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BONDS													
AYT ADMINISTRACIONES I, FTA	0	0	0	0	0	0	4,555	138,269	0	0	0.00	0.00	0.00
AYT CLUB DE FUTBOL I, FTA	0	49	10,746	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FINANCIACION INVERSIONES II, FTA	0	215	292,000	0	0	0	0	0	0	0	0.00	9.53	0.00
AYT FINANCIACION INVERSIONES III, FTA	0	427	255,000	0	0	0	0	0	0	0	0.00	0.00	2.01
AYT LICO LEASING I, FTA	0	0	0	0	0	0	103	122,300	0	0	0.00	12.38	74.74
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	110	150,000	0	0	0	0	0	0	0	0.00	7.91	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	0	1,469	300,000	0	0	0	0	0	0	0	0.00	4.97	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	0	0	32,314	0	-4,762	0	0	0	0	0	0.00	0.00	0.00
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	0	0	35,348	0	-1,731	0	0	0	0	0	0.00	0.00	0.00
CAJA SAN FERNANDO CDO I, FTA	0	161	34,074	0	0	365	320	46,188	0	-17,617	0.00	0.00	0.00
CAP-TDA 2, FTA	0	128	300,000	0	0	0	0	0	0	0	0.00	0.00	0.00
EMPRESAS TDA CAM 10, FTA	0	2,698	675,000	0	0	0	323	75,000	0	0	0.00	7.85	0.00
GC COMPASS SPAIN 2, FTA	0	18	64,881	0	0	0	0	0	0	0	0.00	19.33	0.00
MORTGAGE FINANCE SPAIN, FTA	0	734	219,369	0	0	0	0	0	0	0	0.00	0.00	0.00
SOFINLOC ESPAÑA TDA N° 1, FTA	0	0	38,563	0	-560	0	0	0	0	0	0.00	0.00	0.00
TDA FS1, FTA	0	84	156,635	0	0	0	0	0	0	0	0.00	0.18	0.00
WHITE TOWER EUROPE 2007-1 FTA	0	551	107,153	0	-29,700	0	0	0	0	0	0.00	0.00	0.00
Subtotal BONDS 2011 2	0	6,644	2,671,083	0	-36,753	365	5,301	381,757	0	-17,617	0.00	4.57	2.18
Subtotal BONDS 2010 2	2,210,117	3,018	0	0	0	415,830	5,297	0	231	0	0.00	3.36	2.36
% change	-100	120	-	-	-	-100	0	-	-100	-	-	36.01	-7.63

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	% GUARANTEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
COMMERCIAL PAPER													
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	0	0	344,585	0	0	0	0	0	0	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2011 2	0	0	344,585	0	0	0	0	0	0	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2010 2	301,916	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
% change	-100	-	-	-	-	-	-	-	-	-	-	-	-
Total 2011 2	0	6,644	3,015,668	0	-36,753	365	5,301	381,757	0	-17,617	0.00	4.13	1.97
Total 2010 2	2,512,033	3,018	0	0	0	415,830	5,297	0	231	0	0.00	3.03	2.13
% change	-100	120	-	-	-	-100	0	-	-100	-	-	36.30	-7.51

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	612	-529	-48	-0.02	-0.01	-625	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	477	-389	197	0.09	0.09	-1,269	0
AYT BONOS TESORERIA II, FTA	-19	0	-411	-0.07	0.00	0	0
AYT CAIXA GALICIA EMPRESAS I, FTA	-371	-92	3,556	1.03	1.07	-8,139	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	465	-250	7,916	2.93	2.99	-6,983	0
AYT CAIXANOVA FTPYME I, FTA	188	-400	4,461	4.16	4.27	31	0
AYT CAIXANOVA HIPOTECARIO I, FTA	937	-23	384	0.19	0.30	-1,800	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	496	-23	-486	-0.34	-0.33	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	225	-112	343	0.15	0.21	-8	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	486	-25	-422	-0.25	-0.21	-66	0
AYT CEDULAS CAJAS GLOBAL FTA	2,051	0	-2,253	-0.01	0.00	0	0
AYT CEDULAS CAJAS III FTA	145	-1,328	-12	0.00	0.00	0	0
AYT CEDULAS CAJAS IV, FTA	136	-1,162	0	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	73	0	-74	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	110	-778	-14	0.00	0.00	0	0
AYT CEDULAS CAJAS VI, FTA	100	-794	-9	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	134	-985	-3	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	124	0	-136	0.00	0.00	0	0
AYT CEDULAS CAJAS XI, FTA	186	0	-188	-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 IV, FTA	40	0	-40	0.00	0.00	0	0
AYT CELERIS HIPOTECARIO I, FTA	192	-24	-195	-0.21	0.00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-4,842	-3,109	1,231	0.15	0.17	-357	0
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	9,386	-3,482	1,649	0.03	0.04	-37,536	0
AYT DEUDA SUBORDINADA I, FTA	446	0	-314	-0.11	-0.06	0	0
AYT FONDO EOLICO, FTA	46	0	-47	-0.23	-0.22	0	0
AYT FTPYME I, FTA	-201	-1,300	1,341	0.93	0.94	-365	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT FTPYME II, FTA	290	-172	-36	-0.03	-0.02	-545	0
AYT GENOVA HIPOTECARIO II, FTH	86	-111	-61	-0.02	-0.02	92	32
AYT GENOVA HIPOTECARIO III, FTH	90	-125	44	0.01	0.02	-1,161	0
AYT GENOVA HIPOTECARIO IV, FTH	309	-125	-48	-0.01	-0.01	61	0
AYT GENOVA HIPOTECARIO IX, FTH	1,806	-233	-395	-0.06	-0.02	151	138
AYT GENOVA HIPOTECARIO VI, FTH	-589	-107	-46	-0.01	0.01	187	0
AYT GENOVA HIPOTECARIO VII, FTH	914	-185	664	0.08	0.09	-2,646	0
AYT GENOVA HIPOTECARIO VIII, FTH	993	-307	-98	-0.01	0.01	330	0
AYT GENOVA HIPOTECARIO X, FTH	701	-251	-394	-0.05	-0.02	393	0
AYT GENOVA HIPOTECARIO XI, FTH	889	-854	-915	-0.10	-0.01	-577	0
AYT GENOVA HIPOTECARIO XII, FTH	261	-332	-235	-0.04	-0.02	-653	0
AYT GOYA HIPOTECARIO III, FTA	11,744	-3,410	-16,603	-0.41	-0.41	-169	0
AYT GOYA HIPOTECARIO IV, FTA	-180	-1,722	-224	-0.02	-0.02	0	0
AYT GOYA HIPOTECARIO V, FTA	1,168	-24	-2,075	-0.14	0.00	0	0
AYT HIPOTECARIO BBK I, FTA	2,969	-453	-1,204	-0.22	-0.22	-491	0
AYT HIPOTECARIO BBK II, FTA	316	-402	1,231	0.19	0.19	-235	0
AYT HIPOTECARIO III, FTH	451	-42	137	0.14	0.15	-571	0
AYT HIPOTECARIO IV, FTH	352	-38	-243	-0.28	-0.27	0	0
AYT HIPOTECARIO MIXTO II, FTA	366	-75	5	0.00	0.01	311	0
AYT HIPOTECARIO MIXTO III, FTA	751	-7	870	0.68	0.81	-8,009	0
AYT HIPOTECARIO MIXTO IV, FTA	401	-68	-84	-0.05	-0.04	-292	0
AYT HIPOTECARIO MIXTO V, FTA	400	-55	472	0.12	0.13	-286	0
AYT HIPOTECARIO MIXTO, FTA	642	-205	525	0.48	0.53	-665	0
AYT ICO FTVPO CAIXA GALICIA I, FTA	74	-254	-87	-0.05	-0.02	0	0
AYT ICO FTVPO CAJA SOL, FTA	67	-162	-50	-0.04	-0.02	0	0
AYT ICO-FTVPO CAJA MURCIA, FTA	-242	-192	576	0.43	0.46	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	219	-113	58	0.04	0.07	-207	0
AYT ICO-FTVPO I, FTA	-31	-243	-46	-0.02	0.01	-60	0
AYT ICO-FTVPO III, FTA	529	-201	-575	-0.25	0.11	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT KUTXA HIPOTECARIO I, FTA	977	-149	-264	-0.05	-0.05	-653	0
AYT KUTXA HIPOTECARIO II, FTA	3,029	-372	6,826	0.79	0.81	-21,480	0
AYT KUTXA HIPOTECARIO III, FTA	3,296	-527	-213	-0.05	-0.02	-2,537	0
AYT KUTXA HIPOTECARIO IV, FTA	2,509	-1,741	1,752	0.09	0.10	-4,168	0
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	7,160	-529	-6,831	-0.43	-0.18	0	0
AYT PRESTAMOS CONSUMO III, FTA	300	-136	-31	-0.06	-0.04	-359	0
AYT PROMOCIONES INMOBILIARIAS II, FTA	239	-378	10	0.01	0.02	-17	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	152	-57	-32	-0.04	-0.03	206	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	188	-808	-63	-0.05	-0.02	-42	0
AYT SA NOSTRA FINANCIACION I, FTA	789	-143	-336	-0.87	-0.86	-195	0
AYT UNICAJA FINANCIACION I, FTA	2,999	-951	-573	-0.19	-0.16	-2,155	0
AYT VPO II, FTA	269	-155	-157	-0.11	-0.11	-714	0
AYT.1, FTH	179	-51	-116	-0.25	-0.24	0	0
AYT.11, FTH	331	-56	-30	-0.03	-0.02	-327	0
AYT.2, FTH	91	-24	-57	-0.25	-0.22	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	193	-123	-19	-0.05	-0.03	15	0
BANCAJA - BVA VPO 1, FTA	780	-368	-556	-0.15	-0.15	-55	0
BANCAJA 10, FTA	4,038	-65	-202	-0.01	-0.01	-21,525	0
BANCAJA 11, FTA	2,825	-92	-322	-0.02	-0.01	-8,859	0
BANCAJA 13, FTA	6,050	-2,824	-278	-0.01	-0.01	-1,999	0
BANCAJA 3, FTA	542	-34	-555	-0.27	-0.27	-18	0
BANCAJA 4, FTH	476	-51	-330	-0.16	-0.15	-156	0
BANCAJA 5, FTA	614	-66	-619	-0.26	-0.25	-2	0
BANCAJA 6, FTA	1,380	-265	-1,120	-0.20	-0.20	-221	0
BANCAJA 7, FTA	1,681	-188	-864	-0.13	-0.13	-762	0
BANCAJA 8, FTA	1,698	-4	-108	-0.02	-0.01	-3,829	0
BANCAJA 9, FTA	2,201	-50	-138	-0.01	-0.01	-12,554	0
BANCAJA LEASING 1, FTA	3,512	-1,921	-215	-0.03	-0.01	-3,941	0
BANKINTER 10, FTA	583	0	-817	-0.10	-0.09	-5	-24

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANKINTER 11, FTH	281	-1	-425	-0.08	-0.08	0	0
BANKINTER 12, FTH	821	-5	-877	-0.13	-0.12	-4	-100
BANKINTER 13 FTA	850	-9	-732	-0.07	-0.06	-79	-131
BANKINTER 14, FTH	333	-3	-503	-0.07	-0.05	1	0
BANKINTER 15 FTH	714	-6	-255	-0.02	-0.01	-373	-356
BANKINTER 17 FTA	758	-424	-202	-0.03	-0.01	-72	-380
BANKINTER 18,FTA	1,908	-825	-1,179	-0.09	-0.08	-104	-267
BANKINTER 2 PYME FTA	260	-6	-365	-0.13	-0.13	315	13
BANKINTER 2, FTH	103	0	-122	-0.26	-0.25	0	0
BANKINTER 3 FTPYME FTA	78	-6	-58	-0.02	-0.01	-253	-12
BANKINTER 3, FTH	399	-70	-420	-0.14	-0.14	0	0
BANKINTER 4 FTPYME, FTA	268	-704	-235	-0.08	-0.01	68	-32
BANKINTER 4, FTH	369	-31	-396	-0.14	-0.13	0	0
BANKINTER 5, FTH	319	-54	-321	-0.16	-0.15	0	-2
BANKINTER 6, FTA	720	-172	-711	-0.14	-0.14	0	0
BANKINTER 7, FTH	314	-125	-254	-0.14	-0.14	0	0
BANKINTER 8, FTA	792	-276	-651	-0.16	-0.16	-6	0
BANKINTER 9, FTA	957	-368	-767	-0.15	-0.15	-1	0
BANKINTER EMPRESAS 1, FTA	628	-2,478	-283	-0.05	-0.01	-105	-63
BANKINTER LEASING 1, FTA	196	-319	-27	-0.02	-0.02	-357	0
BBVA AUTOS 1 FTA	611	0	-49	-0.13	-0.13	431	-2
BBVA AUTOS 2 FTA	2,818	-360	-72	-0.04	-0.03	-1,026	-1
BBVA CONSUMO 1, FTA	4,081	-510	-83	-0.03	-0.02	-757	-1
BBVA CONSUMO 2, FTA	5,009	-543	-100	-0.03	-0.02	-2,629	-13
BBVA CONSUMO 3 FTA	4,482	-520	-140	-0.04	-0.02	-4,339	0
BBVA CONSUMO 4 FTA	6,301	-1,918	-140	-0.01	-0.01	-14,318	0
BBVA CONSUMO 5, FTA	8,729	-3,441	-1,553	-0.12	-0.11	-7,102	0
BBVA EMPRESAS 1, FTA	595	-835	-77	-0.02	-0.02	-1,364	0
BBVA EMPRESAS 2, FTA	3,177	-10,697	-382	-0.02	-0.01	-12,330	-3

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BBVA EMPRESAS 3, FTA	1,779	-4,104	-212	-0.01	-0.01	-14,231	-238
BBVA EMPRESAS 4, FTA	2,388	-4,978	-179	-0.01	-0.01	-12,071	-13
BBVA EMPRESAS 5, FTA	1,858	-2,041	-758	-0.06	-0.06	-1,922	0
BBVA EMPRESAS 6, FTA	812	-60	-803	-0.06	-0.06	0	0
BBVA FINANZIA AUTOS 1 FTA	1,950	-324	-65	-0.03	-0.03	-1,746	0
BBVA HIPOTECARIO 3, FTA	440	-71	-654	-0.24	-0.23	77	-183
BBVA LEASING 1, FTA	772	-957	-121	-0.02	-0.02	-11,325	-20
BBVA RMBS 1, FTA	5,484	-878	-405	-0.02	-0.01	-5,140	-6,403
BBVA RMBS 10, FTA	2,274	-1,733	-2,154	-0.12	-0.12	-2	0
BBVA RMBS 2, FTA	10,952	-944	-795	-0.02	-0.01	-6,146	-10,893
BBVA RMBS 3, FTA	5,656	-904	-895	-0.04	-0.01	-12,266	-16,944
BBVA RMBS 4, FTA	7,827	-10,751	-863	-0.02	-0.01	-6,819	-10,536
BBVA RMBS 5 FTA	6,858	-11,784	-798	-0.02	-0.01	-11,545	-13,686
BBVA RMBS 6 FTA	7,433	-3,525	230	0.01	0.01	-2,632	-5,181
BBVA RMBS 7, FTA	11,906	-2,672	-8,492	-0.14	-0.14	-853	-1,648
BBVA RMBS 8, FTA	2,069	-438	-1,906	-0.18	-0.18	0	-7
BBVA RMBS 9, FTA	2,412	-2,186	-1,478	-0.10	-0.10	-227	-533
BBVA-3 FTPYME FTA	226	-55	-266	-0.34	-0.33	107	-48
BBVA-4 PYME, FTA	259	-352	-60	-0.06	-0.04	90	-242
BBVA-5 FTPYME, FTA	1,368	-688	-224	-0.08	-0.02	2,592	-120
BBVA-6 FTPYME FTA	1,357	-506	-89	-0.03	-0.02	-1,014	-1,623
BBVA-7 FTGENCAT, FTA	152	-208	-73	-0.10	-0.05	82	-34
BBVA-8 FTPYME FTA	1,101	-1,186	-257	-0.06	-0.02	-946	-1,081
BCL MUNICIPIOS I FTA	76	-2	-98	-0.08	-0.07	0	0
CAIXA PENEDES 1 TDA, FTA	2,358	-141	-2,549	-0.44	-0.44	227	0
CAIXA PENEDES 2 TDA, FTA	2,021	-218	-1,938	-0.40	-0.39	21	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	1,497	-562	-1,566	-0.46	-0.46	183	0
CAIXA PENEDES PYMES 1 TDA, FTA	1,059	-176	-1,429	-0.49	-0.49	334	0
CAJA INGENIEROS TDA 1, FTA	431	-306	-359	-0.14	-0.13	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
CEAMI GUARANTEED BONDS I, FTA	0	0	0	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	70	0	-132	-0.01	0.00	0	0
CEDULAS TDA 15, FTA	0	-1,332	-24	0.00	0.00	0	0
CEDULAS TDA 17, FTA	0	-1,086	-204	-0.01	-0.01	0	0
CEDULAS TDA 18, FTA	0	-1,954	-17	0.00	0.00	0	0
CEDULAS TDA 19, FTA	0	0	-6	0.00	0.00	0	0
CEDULAS TDA 2, FTA	91	-533	-82	0.00	0.00	0	0
CEDULAS TDA 20, FTA	36	0	-55	0.00	0.00	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-5,322	-15	0.00	0.00	0	0
CEDULAS TDA 3, FTA	-55	-670	-5	0.00	0.00	0	0
CEDULAS TDA 5, FTA	0	0	-12	0.00	0.00	0	0
CEDULAS TDA 6, FTA	0	0	-20	0.00	0.00	0	0
CEDULAS TDA 7, FTA	-33	0	-7	0.00	0.00	0	0
CIBELES III FTPYME, FTA	-202	-169	-191	-0.19	-0.01	15	0
CM BANCAJA 1, FTA	-483	-2	-53	-0.05	-0.03	254	0
CONSUMO BANCAJA 1, FTA	512	-27	-30	-0.06	-0.04	-201	0
DRIVER ESPAÑA ONE, FTA	4,249	-820	-3,028	-0.54	-0.54	-595	0
EDT FTPYME PASTOR 3, FTA	324	-265	-233	-0.34	-0.03	-318	0
EMPRESAS BANESTO 2, FTA	-706	-592	-3,395	-0.41	-0.35	-879	-2,010
EMPRESAS BANESTO 5, FTA	2,064	-3,285	-3,775	-0.30	-0.28	-107	-1,561
EMPRESAS BANESTO 6, FTA	4,923	-3	-5,294	-0.42	-0.36	-2,083	0
EMPRESAS BANESTO I FTA	-153	-616	-226	-0.07	-0.03	15,124	-3,190
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	610	-202	-59	-0.02	-0.01	-1,153	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	40	-85	-102	-0.01	-0.01	-735	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	184	0	-94	-0.01	0.00	0	0
FINANCAT 1, FTA	1,947	-4	-144	-0.07	-0.02	-2,597	-3
FINANCIACION BANCAJA 1, FTA	2,346	-1,037	-93	-0.05	-0.01	-1,227	0
FINANCIACION BANESTO 1, FTA	559	-222	-1,943	-2.17	-2.15	1,086	-21

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	1,289	-1,611	-254	-0.05	-0.05	-7,620	0
FONCAIXA AUTONOMOS 1, FTA	8,512	-2,559	-6,905	-0.54	-0.50	-407	0
FONCAIXA CONSUMO 1, FTA	14,142	-468	-13,888	-0.43	-0.42	-59	0
FONCAIXA EMPRESAS 1, FTA	-6,961	-4	-2,187	-0.05	-0.05	-25,013	0
FONCAIXA EMPRESAS 2, FTA	4,707	-4,451	2,255	0.11	0.11	-9,216	0
FONCAIXA EMPRESAS 3, FTA	4,864	-2,569	-1,179	-0.08	-0.08	-3,434	0
FONCAIXA FTGENCAT 3, FTA	425	0	274	0.14	0.14	-243	0
FONCAIXA FTGENCAT 4, FTA	521	0	497	0.21	0.21	-1,211	0
FONCAIXA FTGENCAT 5, FTA	1,179	0	-99	-0.02	-0.01	-925	0
FONCAIXA FTGENCAT 6, FTA	919	0	-80	-0.02	-0.01	-737	0
FONCAIXA FTGENCAT 7, FTA	2,721	-2,826	-441	-0.05	-0.05	-2,389	0
FONCAIXA FTPYME 2, FTA	-340	0	-103	-0.02	-0.01	-2,660	0
FONCAIXA HIPOTECARIO 10, FTA	2,191	0	-2,098	-0.23	-0.23	-353	0
FONCAIXA HIPOTECARIO 11, FTA	16,470	-2,330	-13,569	-0.22	-0.22	-2,283	0
FONCAIXA HIPOTECARIO 2, FTH	259	-31	-272	-0.36	-0.35	2	0
FONCAIXA HIPOTECARIO 3, FTH	1,222	-153	-1,212	-0.31	-0.31	-39	0
FONCAIXA HIPOTECARIO 4, FTH	482	-47	-484	-0.33	-0.32	-8	0
FONCAIXA HIPOTECARIO 5, FTH	616	0	-631	-0.32	-0.31	-12	0
FONCAIXA HIPOTECARIO 6, FTH	727	0	-718	-0.33	-0.32	-37	0
FONCAIXA HIPOTECARIO 7, FTH	1,753	0	-1,526	-0.29	-0.28	-285	0
FONCAIXA HIPOTECARIO 8, FTH	1,707	0	-1,946	-0.40	-0.40	184	0
FONCAIXA HIPOTECARIO 9, FTA	1,837	0	92	0.01	0.01	-455	0
FONCAIXA ICO-FTVPO 1, FTA	1,312	-85	-1,197	-0.27	-0.26	-121	0
FONCAIXA LEASINGS 1, FTA	5,883	-3,794	-3,067	-0.19	-0.16	-3,358	0
FTA FTPYME SANTANDER 1	1,938	-206	-2,031	-0.55	-0.51	101	-78
FTA FTPYME SANTANDER 2	1,637	-213	-1,365	-0.30	-0.23	24	-520
FTA IM UNNIM RMBS 1	6,321	-1,749	-4,295	-0.41	-0.35	-742	0
FTA SANTANDER CONSUMER SPAIN AUTO 06	1,695	-2	-42	-0.03	-0.01	1,538	0
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	2,716	-16	-58	-0.01	-0.01	1,898	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	3,483	-5	-3,501	-0.38	-0.30	0	0
FTA SANTANDER EMPRESAS 10, FTA	1,479	-2	-967	-0.02	0.00	-49,997	0
FTA SANTANDER EMPRESAS 2	3,795	-3	-1,200	-0.25	-0.01	217	-1,036
FTA SANTANDER EMPRESAS 4	5,025	-7	-2,374	-0.22	-0.01	-14,153	-4,013
FTA SANTANDER EMPRESAS 5	367	-4	-343	-0.05	-0.01	-7,024	-1,304
FTA SANTANDER EMPRESAS 7	-1,054	-11	-336	-0.03	-0.01	-22,252	-877
FTA SANTANDER EMPRESAS 8, FTA	12,774	-5,419	-6,544	-0.11	-0.09	-65,824	-504
FTA SANTANDER EMPRESAS 9, FTA	8,932	-2,535	-17,150	-0.43	-0.41	-19,539	-88
FTA SANTANDER FINANCIACION 1	2,498	-7	-127	-0.05	-0.02	-195	278
FTA SANTANDER FINANCIACION 2	3,922	-3	-149	-0.13	-0.12	-4,817	-138
FTA SANTANDER FINANCIACION 3	2,722	-4	-955	-0.44	-0.42	-2,102	-112
FTA SANTANDER FINANCIACION 4	6,773	-3	-2,220	-0.28	-0.28	-15,192	5
FTA SANTANDER FINANCIACION 5	9,558	-18	-13,863	-1.23	-1.16	-6,363	568
FTA SANTANDER HIPOTECARIO 2	3,066	-26	-164	-0.01	-0.01	-4,587	-4,766
FTA SANTANDER HIPOTECARIO 3	6,530	0	-15,057	-0.78	-0.15	-5,392	-14,662
FTA SANTANDER HIPOTECARIO 6	1,160	-7	-417	-0.03	-0.01	-6,612	-1,549
FTA SANTANDER HIPOTECARIO 7	3,773	0	-7,638	-0.36	-0.32	-2,826	-17
FTA SANTANDER HIPOTECARIO 8	0	0	0	0.00	0.00	0	0
FTA SANTANDER PUBLICO 1	-212	-96	-891	-0.22	-0.21	-366	-1,807
FTA UCI 11	1,844	-136	-1,540	-0.55	-0.47	197	-833
FTA UCI 14	7,420	-243	-5,040	-0.70	-0.57	1,366	-6,612
FTA UCI 16	12,407	-18	-2,365	-0.20	-0.01	4,981	-22,353
FTA UCI 18	6,133	-2	-8,618	-0.65	-0.65	2,113	-868
FTA UCI 6	373	-49	-439	-0.72	-0.70	5	-1
FTA UCI 7	423	-36	-413	-0.58	-0.54	0	-9
FTA UCI 8	573	-61	-552	-0.57	-0.56	8	-24
FTA UCI 9	1,579	-135	-1,249	-0.48	-0.46	-76	-240
FTA, HIPOTEBANSA 11	720	-55	-591	-0.21	-0.19	-9	-180
FTA, HIPOTEBANSA X	501	-39	-522	-0.31	-0.29	-50	17

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA, SANTANDER EMPRESAS 1	2,022	-333	-313	-0.07	-0.06	-283	-1,551
FTA, SANTANDER EMPRESAS 3	1,972	-15	-2,905	-0.30	-0.01	-7,017	-48
FTA, UCI 15	7,461	0	-1,476	-0.18	-0.01	2,186	-11,306
FTA, UCI 17	10,246	-34	-202	-0.02	-0.02	-195	-8,226
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	15,294	-2	-15,938	-0.16	-0.12	0	0
FTH UCI 10	1,096	-66	-1,004	-0.52	-0.47	258	-350
FTH UCI 12	2,834	-108	-2,466	-0.65	-0.54	201	-1,459
FTH UCI 5	151	-27	-140	-0.49	-0.47	-2	-6
FTH, BANESTO 4	1,212	-56	-1,226	-0.28	-0.28	-54	0
FTH, HIPOCAT 3	100	-32	-194	-0.57	-0.53	-48	0
FTH, HIPOTEBANSA IX	175	-24	-182	-0.32	-0.30	-5	0
FTPYME BANCAJA 2 FTA	108	-68	-82	-0.16	-0.14	-3	0
FTPYME BANCAJA 3 FTA	297	-135	-93	-0.10	-0.08	-38	0
FTPYME BANCAJA 6 FTA	-508	-77	-129	-0.05	-0.02	34	0
FTPYME TDA 5, FTA	43	-26	-179	-0.79	-0.76	132	0
FTPYME TDA 6, FTA	67	-19	-603	-2.09	-2.07	528	0
FTPYME TDA 7, FTA	-68	-5	-28	-0.02	-0.02	-1,939	0
FTPYME TDA BANCA MARCH, FTA	43	-50	-24	-0.09	-0.06	2	0
FTPYME TDA CAM 2, FTA	237	-113	-278	-0.23	-0.22	30	0
FTPYME TDA CAM 4, FTA	-36	-81	-73	-0.02	-0.01	-122	0
FTPYME TDA CAM 7, FTA	991	-871	-264	-0.04	-0.02	-1,956	0
FTPYME TDA CAM 9, FTA	6,140	-2,889	-86	-0.01	-0.01	-5,829	0
FTPYME TDA SABADELL 2, FTA	128	-76	-165	-0.25	-0.23	38	0
GAT FTGENCAT 2005, FTA	287	-221	-98	-0.09	-0.03	-656	0
GAT FTGENCAT 2006, FTA	44	-3	-70	-0.08	-0.03	-717	-27
GAT FTGENCAT 2007, FTA	103	-3	-77	-0.04	-0.02	470	0
GAT FTGENCAT 2008, FTA	1,038	-357	-25	-0.01	-0.01	-5,279	-21
GAT FTGENCAT 2009, FTA	4,381	-2,271	-116	-0.03	-0.01	-8,301	0
GAT ICO-FTVPO 1, FTH	188	-14	-184	-0.06	-0.02	-37	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
GC FTGENCAT CAIXA SABADELL 1, FTA	510	-2	182	0.13	0.14	5,782	0
GC FTGENCAT CAIXA SABADELL 2, FTA	-533	-3	-81	-0.05	-0.02	5,460	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	343	-2	-62	-0.04	-0.02	-1,148	0
GC FTGENCAT SABADELL 1, FTA	540	-147	-42	-0.03	-0.02	937	0
GC FTPYME PASTOR 4, FTA	48	-202	-328	-0.27	-0.02	2,211	3
GC FTPYME SABADELL 4, FTA	422	-124	578	0.37	0.39	-314	0
GC FTPYME SABADELL 5, FTA	818	-220	373	0.12	0.12	-2,807	0
GC FTPYME SABADELL 6, FTA	890	-264	-53	-0.02	-0.01	-932	0
GC FTPYME SABADELL 8, FTA	2,054	-1,214	1,083	0.11	0.11	-3,629	0
GC FTPYME UNNIM 1, FTA	276	-8	-273	-0.09	-0.09	0	0
GC PASTOR HIPOTECARIO 5, FTA	579	-12	-481	-0.11	-0.02	-1,184	-12
GC SABADELL 1, FTH	1,085	-121	-804	-0.19	-0.19	-322	0
GC SABADELL EMPRESAS 2, FTA	483	-562	-85	-0.02	-0.01	-554	0
GC SABADELL EMPRESAS 4, FTA	486	-1,224	-51	-0.01	-0.01	1,708	0
HIPOCAT 10, FTA	642	-272	-345	-0.04	-0.02	-1,677	-1,110
HIPOCAT 11, FTA	2,289	-3	-350	-0.05	-0.02	2,094	-1,552
HIPOCAT 14, FTA	1,240	-2	-1,563	-0.34	-0.32	299	-12
HIPOCAT 15, FTA	2,335	-99	-2,000	-0.22	-0.21	-384	0
HIPOCAT 16, FTA	2,300	-131	-2,265	-0.32	-0.32	-125	0
HIPOCAT 17, FTA	3,239	-1,420	-1,425	-0.17	-0.16	-929	0
HIPOCAT 18, FTA	1,896	-454	-1,604	-0.22	-0.19	-392	0
HIPOCAT 19, FTA	5,426	-2,129	-1,690	-0.25	-0.23	-1,961	0
HIPOCAT 20, FTA	7,318	-2,771	-4,653	-0.53	-0.50	-507	0
HIPOCAT 4, FTA	225	-2	-229	-0.35	-0.31	1	-37
HIPOCAT 5, FTA	597	-59	-583	-0.34	-0.32	-65	0
HIPOCAT 6, FTA	853	-129	-756	-0.30	-0.28	-101	-45
HIPOCAT 7, FTA	1,806	-157	-1,163	-0.22	-0.21	-613	-97
HIPOCAT 8, FTA	2,257	-124	-1,469	-0.23	-0.21	-650	-428
HIPOCAT 9, FTA	1,299	0	-205	-0.04	-0.02	293	-380

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
ICO MEDIACION I AYT, FTA	1,578	-2,400	-730	-0.06	0.01	0	0
ICO MEDIACION II AYT FTA	86,679	-71,193	-31,506	-0.14	0.00	0	0
IM BANCO POPULAR FTPYME 1, FTA	758	-119	-1,029	-0.39	-0.39	299	0
IM BANCO POPULAR FTPYME 2, FTA	1,044	-1,837	-507	-0.09	-0.07	-266	0
IM BANCO POPULAR FTPYME 3, FTA	5,489	-596	-5,507	-0.37	-0.19	0	0
IM BANCO POPULAR MBS 2, FTA	2,080	-848	-740	-0.11	-0.11	-1,040	0
IM BANKOA MBS 1, FTA	953	-548	-745	-0.16	-0.15	40	0
IM BCG RMBS 1, FTA	569	-174	-633	-0.17	-0.17	4	0
IM BES EMPRESAS 1, FTA	1,373	-47	-656	-0.13	0.00	-1,816	0
IM CAJA LABORAL 1, FTA	1,140	-1	-1,290	-0.25	-0.23	-23	0
IM CAJA LABORAL 2, FTA	792	-266	-779	-0.14	-0.14	2	0
IM CAJA LABORAL EMPRESAS 1, FTA	3,255	-1,506	-896	-0.21	-0.21	-1,318	0
IM CAJAMAR 1, FTA	354	-21	-344	-0.25	-0.24	-29	0
IM CAJAMAR 3, FTA	1,824	-38	-1,968	-0.30	-0.30	-30	0
IM CAJAMAR 4, FTA	1,492	-8	-1,646	-0.26	-0.25	2	0
IM CAJAMAR 5, FTA	1,608	-24	-1,788	-0.24	-0.23	7	0
IM CAJAMAR 6, FTA	1,629	-109	-1,872	-0.12	-0.12	16	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	582	-438	-244	-0.11	-0.08	-424	0
IM CAJAMAR EMPRESAS 3, FTA	696	-1,317	-342	-0.07	-0.07	-1,337	0
IM CAJASTUR MBS 1, FTA	1,008	-893	-344	-0.05	-0.05	-769	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	61	-1,098	-99	-0.01	0.00	0	0
IM CEDULAS 15, FTA	79	-2,291	-166	-0.01	0.00	0	0
IM CEDULAS 2, FTA	75	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	-369	-0.02	0.00	0	0
IM CEDULAS 5, FTA	62	0	-175	-0.01	0.00	0	0
IM CEDULAS 7, FTA	62	0	-166	-0.01	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	
IM CEDULAS 9, FTA	63	0	-210	-0.02	0.00	0	0
IM FTGENCAT SABADELL 2, FTA	699	-151	-352	-0.15	-0.14	-1,080	0
IM FTGENCAT SABADELL 3, FTA	280	-159	-306	-0.26	-0.22	-173	0
IM FTGENCAT SABADELL 4, FTA	373	-550	-196	-0.08	-0.07	-910	0
IM FTPYME SABADELL 3, FTA	273	-82	-355	-0.38	-0.37	49	0
IM FTPYME SABADELL 7, FTA	821	-868	-2,505	-0.52	-0.49	-595	0
IM FTPYME SABADELL 9, FTA	5,674	-625	-5,416	-0.33	-0.13	-575	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	2,961	-20	-3,287	-0.78	-0.75	-273	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	3,731	-2,346	-11,428	-0.44	-0.44	-5,409	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	18,310	-4,318	-5,529	-0.24	-0.24	-13,254	0
IM GRUPO BANCO POPULAR FTPYME I FTA	3,134	-15	-3,355	-0.60	-0.58	-205	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-105	-18	-900	-0.21	-0.18	-624	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	11,608	-3,366	-9,948	-0.55	-0.55	-1,677	0
IM PASTOR 2, FTH	511	-54	-516	-0.17	-0.16	-39	22
IM PASTOR 3, FTH	365	-190	-167	-0.04	-0.01	-972	12
IM PASTOR 4, FTA	1,748	-118	-342	-0.07	-0.05	-1,139	91
IM PRESTAMOS FONDOS CEDULAS, FTA	-88	0	-263	-0.11	-0.08	0	0
IM SABADELL EMPRESAS 1, FTA	653	-333	-2,011	-0.71	-0.69	-1,816	0
IM SABADELL EMPRESAS 3, FTA	-890	-3,490	-2,974	-0.27	-0.27	1,122	0
IM SABADELL EMPRESAS 5, FTA	-225	-1,347	-1,265	-0.27	-0.27	-1,745	0
IM SABADELL RMBS 2, FTA	2,051	-308	-2,021	-0.21	-0.20	-10	0
IM SABADELL RMBS 3, FTA	1,483	-613	-1,319	-0.12	-0.12	8	0
IM TERRASSA 1 FTGENCAT FTA	157	-117	-88	-0.11	-0.11	-100	0
IM TERRASSA MBS 1, FTA	622	-144	-66	-0.03	-0.02	-2,421	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	-169	-1,771	-283	-0.04	-0.01	1,570	0
MADRID ACTIVOS CORPORATIVOS III, FTA	-21,486	-5,961	-1,477	-0.15	-0.14	0	0
MADRID ACTIVOS CORPORATIVOS IV, FTA	6,230	-5,723	1,754	0.17	0.19	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	7,661	-6,007	-2,307	-0.17	-0.01	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
MADRID CONSUMO I, FTA	7,560	-1,634	-94	-0.03	-0.03	-7,930	0
MADRID CONSUMO II, FTA	9,420	-2,736	-4,337	-0.85	-0.84	-3,373	0
MADRID FTPYME I, FTA	9,882	-4,926	-4,033	-0.36	-0.36	-2,316	0
MADRID FTPYME II, FTA	-43	-53	-116	-0.01	-0.01	0	0
MADRID ICO-FTVPO I, FTA	806	-546	-68	-0.03	-0.03	-161	0
MADRID RESIDENCIAL I, FTA	2,768	-2,944	-131	-0.02	-0.02	-2,444	-18
MADRID RESIDENCIAL II, FTA	2,581	-2,132	-455	-0.07	-0.07	-500	0
MADRID RMBS I, FTA	3,617	-1,194	-136	-0.01	-0.01	-9,394	-66
MADRID RMBS II, FTA	3,072	-1,230	-118	-0.01	-0.01	-9,514	-93
MADRID RMBS III FTA	5,012	-2,368	-186	-0.01	-0.01	-18,148	-113
MADRID RMBS IV, FTA	2,919	-4,935	-224	-0.01	-0.01	-15,441	-310
MBS BANCAJA 1 FTA	347	-162	-245	-0.17	-0.16	-21	0
MBS BANCAJA 2, FTA	653	-1	-458	-0.16	-0.15	-299	0
MBS BANCAJA 3, FTA	925	-8	92	0.02	0.03	-1,208	0
MBS BANCAJA 4, FTA	2,862	-47	-277	-0.02	-0.01	-3,206	0
MBS BANCAJA 6, FTA	2,893	-1,145	-883	-0.10	-0.09	-589	0
MBS BANCAJA 7, FTA	3,106	-368	-879	-0.10	-0.10	-2,108	0
MBS BANCAJA 8, FTA	1,605	-197	-839	-0.18	-0.18	-774	0
MBSCAT 1, FTA	3,144	-1,622	-189	-0.02	-0.01	-2,064	-31
MBSCAT 2, FTA	4,449	-1,982	-250	-0.06	-0.02	-3,478	-2
MBSCAT 3, FTA	14,511	-4,686	-10,445	-0.53	-0.53	-197	0
PROGRAMA CEDULAS TDA, FTA	0	-2,028	-19	0.00	0.00	0	0
PYME BANCAJA 5, FTA	-530	-68	-53	-0.03	-0.02	-1,162	0
PYME BANCAJA 7, FTA	-317	-3,551	-111	-0.02	-0.01	-1,048	0
PYME BANCAJA 8, FTA	1,008	-1,519	-51	-0.01	-0.01	-878	0
PYME VALENCIA 1, FTA	431	-12	-140	-0.06	-0.01	530	-209
PYME VALENCIA 2, FTA	851	-1,406	-202	-0.06	-0.01	-481	-19
PYMECAT 2 FTPYME, FTA	332	-253	-268	-0.12	-0.02	-494	0
PYMECAT 3 FTPYME, FTA	6,572	-2,437	-2,787	-0.53	-0.49	-1,671	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
PYMES BANESTO 2, FTA	-679	-532	-45	-0.01	-0.01	16,030	-1,946
RURAL HIPOTECARIO GLOBAL I, FTA	782	0	-892	-0.18	-0.17	-37	-22
RURAL HIPOTECARIO II FTH	209	-32	-199	-0.60	-0.60	0	-8
RURAL HIPOTECARIO III FTH	407	-57	-407	-0.60	-0.60	0	0
RURAL HIPOTECARIO IV FTH	725	-88	-707	-0.55	-0.54	0	0
RURAL HIPOTECARIO IX, FTA	2,249	-14	-1,735	-0.18	-0.14	-232	-464
RURAL HIPOTECARIO V FTA	1,125	-129	-1,098	-0.49	-0.49	0	0
RURAL HIPOTECARIO VI, FTA	941	-107	-882	-0.24	-0.23	-24	-33
RURAL HIPOTECARIO VII, FTA	1,197	-128	-1,182	-0.25	-0.24	2	-13
RURAL HIPOTECARIO VIII, FTA	1,707	0	-1,655	-0.23	-0.22	-162	-97
RURAL HIPOTECARIO X, FTA	2,786	-555	-1,874	-0.13	-0.12	-300	-505
RURAL HIPOTECARIO XI, FTA	3,643	-960	-2,696	-0.15	-0.14	-275	-482
RURAL HIPOTECARIO XII, FTA	1,639	-552	-1,600	-0.19	-0.19	109	20
RURALPYME 1 FTPYME FTA	77	-117	-17	-0.04	-0.03	-270	0
RURALPYME 2 FTPYME FTA	-3	-34	-102	-0.05	-0.01	69	35
SANTANDER CONSUMER SPAIN 09-1, FTA	1,209	-2	-57	-0.01	-0.01	-1,308	-5
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	3,367	-5	-2,879	-0.58	-0.58	-1,448	10
SANTANDER EMPRESAS 6, FTA	-481	-4	-420	-0.04	-0.01	-12,230	-2,761
SANTANDER HIPOTECARIO I, FTA	2,482	-243	-2,323	-0.32	-0.28	141	-310
SOL-LION, FTA	4,705	-689	-5,052	-0.13	-0.13	52	0
TDA 11, FTH	352	-112	-312	-0.40	-0.40	12	0
TDA 12, FTH	508	-70	-493	-0.70	-0.70	4	0
TDA 13 - MIXTO, FTA	369	-53	-359	-0.54	-0.53	4	0
TDA 14 - MIXTO, FTA	965	-107	-945	-0.74	-0.74	10	0
TDA 15 - MIXTO, FTA	608	-64	-605	-0.48	-0.48	5	0
TDA 16 - MIXTO, FTA	826	-112	-813	-0.61	-0.60	6	0
TDA 17 - MIXTO, FTA	891	-124	-860	-0.79	-0.79	-4	0
TDA 18 - MIXTO, FTA	597	-99	-599	-0.46	-0.45	10	0
TDA 19 - MIXTO, FTA	758	-151	-689	-0.33	-0.33	19	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA 20 - MIXTO, FTA	499	-115	-474	-0.29	-0.29	7	0
TDA 22 - MIXTO, FTA	323	-69	-303	-0.15	-0.14	23	0
TDA 23, FTA	1,170	-135	-1,141	-0.33	-0.33	-10	0
TDA 24, FTA	403	-6	-127	-0.05	-0.03	-388	0
TDA 25, FTA	652	-5	-262	-0.16	-0.02	-2,342	0
TDA 26 - MIXTO, FTA	1,457	-1	-2,436	-0.58	-0.58	870	0
TDA 27, FTA	969	-139	-319	-0.06	-0.01	-3,330	13
TDA 28, FTA	21	-30	-588	-0.17	-0.03	-5,917	0
TDA 29, FTA	409	-4	-529	-0.10	-0.10	47	0
TDA 30, FTA	535	-3	-679	-0.23	-0.17	37	0
TDA 31, FTA	598	-69	-433	-0.21	-0.20	-163	0
TDA 8, FTH	69	0	-71	-0.43	-0.41	0	0
TDA 9, FTH	101	0	-118	-0.39	-0.39	11	0
TDA CAJAMAR 2, FTA	1,369	0	-1,525	-0.35	-0.35	68	0
TDA CAM 1, FTA	687	-135	-697	-0.25	-0.25	16	0
TDA CAM 10, FTA	911	-55	-1,752	-0.20	-0.20	732	0
TDA CAM 11, FTA	-3,515	-270	-182	-0.01	-0.01	-66	0
TDA CAM 12, FTA	1,197	-51	-227	-0.01	-0.01	-1,961	0
TDA CAM 2, FTA	692	-112	-778	-0.25	-0.24	45	0
TDA CAM 3, FTA	1,005	-118	-1,078	-0.31	-0.30	20	0
TDA CAM 4, FTA	2,174	-258	-2,405	-0.30	-0.30	144	0
TDA CAM 5, FTA	2,842	-275	-3,648	-0.34	-0.34	742	0
TDA CAM 6, FTA	1,571	-214	-2,504	-0.35	-0.34	931	0
TDA CAM 7, FTA	2,372	-324	-3,365	-0.32	-0.31	1,019	0
TDA CAM 8, FTA	2,262	-72	-2,753	-0.26	-0.26	314	0
TDA CAM 9, FTA	1,726	-75	-2,343	-0.24	-0.24	473	0
TDA CCM CONSUMO 1, FTA	100	-143	-49	-0.06	-0.04	-1,169	0
TDA CCM EMPRESAS 1, FTA	-773	-1,590	-40	-0.03	-0.02	-8,303	0
TDA CORPORATIVOS I, FTA	189	-5,060	-87	-0.01	-0.01	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA EMPRESAS 1, FTA	820	-213	-61	-0.04	-0.02	-6,179	0
TDA EMPRESAS 2, FTA	1,333	-655	-29	-0.02	-0.01	-2,934	0
TDA FTPYME PASTOR 9, FTA	2,496	-1,107	-1,811	-0.42	-0.42	-884	0
TDA IBERCAJA 1, FTA	547	-55	-564	-0.28	-0.28	3	0
TDA IBERCAJA 2, FTA	1,198	0	-1,310	-0.29	-0.28	13	0
TDA IBERCAJA 3, FTA	1,022	0	-910	-0.16	-0.16	-242	0
TDA IBERCAJA 4, FTA	1,469	-3	-1,448	-0.18	-0.17	-202	0
TDA IBERCAJA 5, FTA	1,468	-10	-1,275	-0.16	-0.16	-333	0
TDA IBERCAJA 6, FTA	428	-323	-170	-0.01	-0.01	-1,710	0
TDA IBERCAJA 7, FTA	1,184	0	-1,704	-0.09	-0.09	-115	0
TDA IBERCAJA ICO-FTVPO, FTH	-277	-18	-68	-0.02	-0.01	0	0
TDA PASTOR 1, FTA	472	-26	-480	-0.41	-0.40	2	0
TDA PASTOR CONSUMO 1, FTA	226	-116	-52	-0.09	-0.05	-1,907	0
TDA SA NOSTRA EMPRESAS 1, FTA	-130	-381	-43	-0.04	-0.03	113	0
TDA SA NOSTRA EMPRESAS 2, FTA	151	-543	-209	-0.10	-0.02	265	0
TDA TARRAGONA 1, FTA	285	-15	-141	-0.05	-0.01	-2,695	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	430	-208	-325	-0.17	-0.10	-47	0
UNICAJA AYT EMPRESAS I, FTA	1,000	-347	37	0.02	0.04	-223	0
UNICAJA TDA VPO, FTA	409	-128	-382	-0.22	-0.20	2	0
VAL BANCAJA 1, FTA	703	-469	-198	-0.07	-0.06	-172	0
VALENCIA HIPOTECARIO 1, FTA	401	-111	-391	-0.23	-0.23	-9	0
VALENCIA HIPOTECARIO 2, FTH	1,348	-2	-1,374	-0.28	-0.28	-74	-84
VALENCIA HIPOTECARIO 3, FTA	1,335	-9	-1,133	-0.21	-0.19	-246	-102
VALENCIA HIPOTECARIO 4, FTA	100	-7	-299	-0.04	-0.01	-1,965	-1,097
VALENCIA HIPOTECARIO 5, FTA	995	-302	-115	-0.03	-0.01	-827	-277
Subtotal BONDS 2011 2	847,471	-375,126	-487,112	-0.11	-0.08	-749,615	-174,673
Subtotal BONDS 2010 2	1,930,971	-229,368	-1,156,858	-0.24	-0.22	-626,623	-54,159
% change	-56	63.55	-57.89	-54.17	-63.64	19.63	222.52

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
COMMERCIAL PAPER							
AYT AUTOMOCION II COFIBER E.F.C., FTA	3,677	0	-29	-0.14	-0.06	0	0
FTA SANTANDER 2	14,553	-2,113	-3,017	-0.18	-0.15	-24,262	0
Subtotal COMMERCIAL PAPER 2011 2	18,230	-2,113	-3,046	-0.18	-0.15	-24,262	0
Subtotal COMMERCIAL PAPER 2010 2	12,766	-411	-11,714	-0.41	-0.40	-15,929	0
% change	43	414.11	-74.00	-56.10	-62.50	52.31	-
Total 2011 2	865,701	-377,239	-490,158	-0.11	-0.08	-773,877	-174,673
Total 2010 2	1,943,737	-229,779	-1,168,572	-0.24	-0.22	-642,552	-54,159
% change	-55	64.17	-58.05	-54.17	-63.64	20.44	222.52

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

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
BONDS							
AUTO ABS 2009-1, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	-81.88	3,202	-1,667	-923	3.95	1.85	2.00
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-89.76	3,819	-2,307	-1,035	3.89	2.05	1.79
AYT BONOS TESORERIA II, FTA	-103.80	4,747	-4,766	0	0.89	1.87	0.05
AYT CAIXA GALICIA EMPRESAS I, FTA	-108.03	4,983	-5,151	-203	3.68	2.04	0.73
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-92.28	4,813	-2,956	-1,392	3.48	2.07	1.45
AYT CAIXANOVA FTPYME I, FTA	-90.93	1,675	-1,178	-309	4.36	2.55	1.05
AYT CAIXANOVA HIPOTECARIO I, FTA	-79.69	4,221	-2,196	-1,088	3.75	2.04	1.23
AYT CAJA MURCIA FINANCIACION I, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	-80.72	2,069	-1,278	-295	2.67	1.45	1.19
AYT CAJAGRANADA HIPOTECARIO I, FTA	-96.59	3,426	-1,961	-1,240	4.04	1.59	2.34
AYT CAJAMURCIA HIPOTECARIO II, FTA	-81.78	2,162	-1,390	-286	2.59	1.41	1.09
AYT CEAMI EMTN I, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS GLOBAL FTA	-47.64	774,385	-772,334	0	3.24	3.23	0.00
AYT CEDULAS CAJAS III FTA	-49.48	92,515	-92,370	0	5.25	5.25	0.01
AYT CEDULAS CAJAS IV, FTA	-49.82	76,424	-76,288	0	4.00	4.00	0.00
AYT CEDULAS CAJAS IX, FTA	-51.33	96,087	-96,014	0	3.83	3.88	0.00
AYT CEDULAS CAJAS V, FTA	-49.31	73,046	-72,936	0	4.68	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	-40.83	66,366	-66,266	0	4.00	4.00	0.01
AYT CEDULAS CAJAS VII, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VIII, FTA	-49.81	84,137	-84,003	0	4.08	4.07	0.00
AYT CEDULAS CAJAS X, FTA	-48.33	53,407	-53,283	0	2.62	2.59	0.00
AYT CEDULAS CAJAS XI, FTA	-49.59	28,374	-28,188	0	1.44	1.39	0.01
AYT CEDULAS CAJAS, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT CEDULAS TERRITORIALES CAJAS II, FTA	-50.00	11,697	-11,683	0	3.50	3.50	0.00
AYT CEDULAS TERRITORIALES CAJAS III, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	-48.72	16,997	-16,957	0	3.51	3.50	0.00
AYT CELERIS HIPOTECARIO I, FTA	0.00	258	-66	0	0.00	2.11	3.60

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
AYT COLATERALES GLOBAL EMPRESAS, FTA	-136.67	12,276	-8,890	-8,228	2.62	2.35	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-88.13	75,089	-54,985	-10,718	2.53	1.86	0.00
AYT DEUDA SUBORDINADA I, FTA	76.28	3,144	-2,698	0	1.71	1.58	0.08
AYT FONDO EOLICO, FTA	-36.99	590	-544	0	2.32	0.50	0.00
AYT FTPYME I, FTA	-111.35	857	-1,025	-33	3.27	2.31	1.81
AYT FTPYME II, FTA	-85.41	1,543	-1,012	-241	3.10	1.75	1.24
AYT GENOVA HIPOTECARIO II, FTH	-96.65	3,287	-2,567	-634	2.08	1.67	0.46
AYT GENOVA HIPOTECARIO III, FTH	-96.54	3,254	-2,868	-296	2.05	1.58	0.41
AYT GENOVA HIPOTECARIO IV, FTH	-90.64	4,062	-2,957	-796	2.11	1.53	0.85
AYT GENOVA HIPOTECARIO IX, FTH	-70.07	7,730	-5,854	-70	2.04	1.47	0.56
AYT GENOVA HIPOTECARIO VI, FTH	-116.97	4,527	-3,223	-1,893	2.10	1.48	0.55
AYT GENOVA HIPOTECARIO VII, FTH	-84.27	8,743	-6,636	-1,193	2.08	1.51	0.78
AYT GENOVA HIPOTECARIO VIII, FTH	-91.20	13,144	-10,122	-2,029	2.06	1.51	0.77
AYT GENOVA HIPOTECARIO X, FTH	-90.10	8,708	-6,456	-1,551	1.39	1.55	0.86
AYT GENOVA HIPOTECARIO XI, FTH	-88.12	9,638	-7,764	-985	2.01	1.56	0.61
AYT GENOVA HIPOTECARIO XII, FTH	-94.63	6,966	-5,737	-968	2.03	1.66	2.12
AYT GOYA HIPOTECARIO II, FTA	-100.00	0	0	0	0.00	0.00	0.00
AYT GOYA HIPOTECARIO III, FTA	277.01	51,989	-40,945	700	2.05	1.91	0.79
AYT GOYA HIPOTECARIO IV, FTA	0.00	15,485	-13,082	-2,583	1.53	0.80	0.64
AYT GOYA HIPOTECARIO V, FTA	0.00	1,600	-331	-101	0.06	1.70	1.19
AYT HIPOTECARIO BBK I, FTA	-53.90	6,758	-5,049	1,260	2.45	1.72	0.78
AYT HIPOTECARIO BBK II, FTA	-95.99	8,176	-6,193	-1,667	2.37	1.71	0.64
AYT HIPOTECARIO III, FTH	-74.52	1,351	-900	0	0.00	1.69	2.52
AYT HIPOTECARIO IV, FTH	-86.45	1,342	-817	-173	3.28	1.70	3.17
AYT HIPOTECARIO MIXTO II, FTA	-91.01	2,839	-1,679	-794	3.16	1.71	0.00
AYT HIPOTECARIO MIXTO III, FTA	-82.25	2,569	-1,181	-637	0.00	1.60	2.18
AYT HIPOTECARIO MIXTO IV, FTA	-84.03	2,161	-1,565	-195	2.38	1.51	0.92
AYT HIPOTECARIO MIXTO V, FTA	-95.14	5,196	-3,307	-1,489	2.79	1.54	1.33
AYT HIPOTECARIO MIXTO, FTA	-74.89	1,592	-914	-36	3.27	1.75	0.00

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
AYT ICO FTVPO CAIXA GALICIA I, FTA	-96.97	1,759	-1,399	-286	2.60	1.72	2.13
AYT ICO FTVPO CAJA SOL, FTA	-96.28	1,229	-1,013	-149	2.50	1.68	0.50
AYT ICO-FTVPO CAJA MURCIA, FTA	-114.40	984	-1,236	10	2.60	1.74	0.52
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-74.17	1,673	-1,404	-50	2.37	1.83	0.59
AYT ICO-FTVPO I, FTA	-100.58	3,263	-2,628	-666	2.65	1.69	0.70
AYT ICO-FTVPO III, FTA	-85.93	2,695	-2,096	-70	2.64	1.68	0.00
AYT KUTXA HIPOTECARIO I, FTA	-82.62	6,164	-4,205	-982	2.41	1.47	0.91
AYT KUTXA HIPOTECARIO II, FTA	-83.07	15,272	-7,447	-4,796	3.17	1.43	1.43
AYT KUTXA HIPOTECARIO III, FTA	-72.78	9,146	-4,413	-1,437	3.63	1.60	1.11
AYT KUTXA HIPOTECARIO IV, FTA	-86.12	25,067	-18,894	-3,664	2.64	1.66	0.73
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	0.00	10,051	-8,993	6,102	0.44	2.40	0.23
AYT PRESTAMOS CONSUMO III, FTA	-95.38	1,896	-676	-920	7.76	2.38	4.89
AYT PROMOCIONES INMOBILIARIAS II, FTA	-86.06	1,072	-524	-309	3.53	1.63	1.92
AYT PROMOCIONES INMOBILIARIAS III, FTA	-88.12	1,141	-765	-224	2.58	1.68	1.11
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-91.22	1,322	-607	-527	3.59	1.52	2.02
AYT SA NOSTRA FINANCIACION I, FTA	-85.44	1,393	-465	-139	9.27	2.43	5.24
AYT UNICAJA FINANCIACION I, FTA	-89.62	10,245	-3,295	-3,951	7.28	2.16	4.49
AYT VPO II, FTA	-88.18	1,733	-1,311	-153	2.73	1.70	0.64
AYT.1, FTH	-71.94	648	-469	0	0.00	2.03	3.11
AYT.11, FTH	-76.29	1,388	-1,005	-52	2.98	1.83	2.89
AYT.2, FTH	-77.14	331	-240	0	0.00	2.07	1.39
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-62.16	508	-315	0	2.72	1.93	0.90
AYT.8, BARCLAYS HIPOTECARIO I, FTH	-100.00	0	0	0	0.00	0.00	0.00
BANCAJA - BVA VPO 1, FTA	-86.40	4,057	-3,278	1	2.45	1.73	0.71
BANCAJA 10, FTA	-82.56	21,989	-15,349	-2,602	2.45	1.59	0.86
BANCAJA 11, FTA	-84.13	18,052	-13,824	-1,403	2.40	1.68	0.72
BANCAJA 13, FTA	-76.93	31,999	-24,961	-988	2.37	1.75	0.62
BANCAJA 3, FTA	-82.62	2,801	-2,156	-103	2.61	1.85	0.75
BANCAJA 4, FTH	-85.33	2,958	-1,931	-551	2.65	1.61	1.04

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BANCAJA 5, FTA	-81.98	3,279	-2,304	-361	2.59	1.69	0.90
BANCAJA 6, FTA	-81.23	7,366	-5,016	-970	2.58	1.68	0.90
BANCAJA 7, FTA	-80.78	8,726	-5,720	-1,325	2.53	1.58	0.95
BANCAJA 8, FTA	-80.65	9,373	-6,655	-1,020	2.59	1.66	0.93
BANCAJA 9, FTA	-84.11	13,429	-9,406	-1,822	2.52	1.63	0.89
BANCAJA LEASING 1, FTA	-64.42	9,157	-5,645	0	3.04	1.76	1.28
BANKINTER 1, FTH	-100.00	0	0	0	0.00	0.00	0.00
BANKINTER 10, FTA	-92.32	9,944	-8,119	-1,242	2.16	1.65	0.52
BANKINTER 11, FTH	-93.24	5,669	-4,691	-697	2.09	1.62	0.47
BANKINTER 12, FTH	-87.89	7,926	-6,089	-1,016	2.14	1.56	0.58
BANKINTER 13 FTA	-90.04	11,247	-9,623	-774	2.12	1.65	0.47
BANKINTER 14, FTH	-94.01	7,718	-6,356	-1,029	2.08	1.62	0.46
BANKINTER 15 FTH	-91.84	12,638	-10,899	-1,025	2.12	1.70	0.41
BANKINTER 16, FTA	-100.00	0	0	0	0.00	0.00	0.00
BANKINTER 17 FTA	-88.78	9,050	-7,491	-801	2.15	1.69	0.47
BANKINTER 18,FTA	-75.81	13,599	-12,222	531	1.95	1.69	0.26
BANKINTER 19 FTA	-100.00	0	0	0	0.00	0.00	0.00
BANKINTER 2 PYME FTA	-90.23	3,392	-2,781	-351	2.31	1.76	0.55
BANKINTER 2, FTH	-72.82	577	-474	0	2.34	1.78	0.56
BANKINTER 20, FTA	-100.00	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	-97.25	3,717	-3,259	-380	2.26	1.75	0.50
BANKINTER 3, FTH	-87.30	3,560	-2,805	-356	2.30	1.70	0.60
BANKINTER 4 FTPYME, FTA	-88.48	2,865	-2,416	-181	2.20	1.72	0.48
BANKINTER 4, FTH	-87.41	3,439	-2,668	-402	2.19	1.63	0.56
BANKINTER 5, FTH	-85.00	2,411	-1,837	-255	2.25	1.63	0.62
BANKINTER 6, FTA	-86.00	6,055	-4,557	-778	2.25	1.62	0.63
BANKINTER 7, FTH	-84.14	2,136	-1,618	-204	2.24	1.59	0.65
BANKINTER 8, FTA	-83.13	4,782	-3,464	-526	2.27	1.55	0.72
BANKINTER 9, FTA	-82.33	5,927	-4,329	-641	2.20	1.52	0.68

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BANKINTER EMPRESAS 1, FTA	-87.78	5,407	-4,210	-569	2.35	1.70	0.65
BANKINTER LEASING 1, FTA	-93.63	1,764	-1,265	-303	2.84	1.71	1.12
BBVA AUTOS 1 FTA	-92.56	1,790	-456	-723	7.26	1.52	5.74
BBVA AUTOS 2 FTA	-86.83	7,166	-1,759	-2,589	6.72	1.45	5.27
BBVA CONSUMO 1, FTA	-88.42	10,775	-2,439	-4,255	7.52	1.45	6.07
BBVA CONSUMO 2, FTA	-89.40	15,199	-3,441	-6,749	7.48	1.46	6.01
BBVA CONSUMO 3 FTA	-87.62	13,310	-3,558	-5,270	7.07	1.69	5.38
BBVA CONSUMO 4 FTA	-91.74	33,819	-8,545	-18,973	8.44	1.72	6.71
BBVA CONSUMO 5, FTA	283.19	36,434	-8,233	-19,472	8.53	1.68	6.85
BBVA EMPRESAS 1, FTA	-87.57	4,023	-3,289	-139	2.43	1.72	0.71
BBVA EMPRESAS 2, FTA	-81.68	17,385	-13,375	-833	2.45	1.75	0.70
BBVA EMPRESAS 3, FTA	-96.98	23,762	-14,449	-7,534	3.61	1.70	1.91
BBVA EMPRESAS 4, FTA	-82.96	18,813	-11,155	-5,270	3.32	1.63	1.69
BBVA EMPRESAS 5, FTA	0.00	17,008	-10,227	-4,923	3.16	1.75	1.41
BBVA EMPRESAS 6, FTA	0.00	1,695	-617	-266	3.99	1.44	2.54
BBVA FINANZIA AUTOS 1 FTA	-90.65	7,127	-1,993	-3,184	6.34	1.52	4.82
BBVA HIPOTECARIO 3, FTA	-92.55	3,565	-2,410	-715	2.63	1.54	1.09
BBVA LEASING 1, FTA	-93.61	9,058	-6,157	-2,129	2.69	1.57	1.12
BBVA RMBS 1, FTA	-78.36	22,848	-14,700	-2,664	2.52	1.52	1.00
BBVA RMBS 10, FTA	0.00	22,120	-15,618	-4,228	2.77	1.92	0.85
BBVA RMBS 2, FTA	-79.14	45,585	-28,985	-5,648	2.56	1.52	1.04
BBVA RMBS 3, FTA	-86.25	32,158	-20,548	-5,954	2.80	1.59	1.21
BBVA RMBS 4, FTA	-87.36	47,877	-31,060	-8,990	2.83	1.64	1.18
BBVA RMBS 5 FTA	-91.30	57,668	-36,385	-14,425	2.97	1.68	1.29
BBVA RMBS 6 FTA	-90.18	58,310	-38,129	-12,748	2.94	1.70	1.24
BBVA RMBS 7, FTA	-90.41	92,723	-58,025	-22,792	2.98	1.67	1.32
BBVA RMBS 8, FTA	-89.58	13,104	-9,785	-1,250	2.54	1.66	0.88
BBVA RMBS 9, FTA	-85.11	18,986	-11,393	-5,181	3.04	1.64	1.40
BBVA-3 FTPYME FTA	-89.34	1,196	-681	-289	2.95	1.46	1.50

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BBVA-4 PYME, FTA	-83.87	1,214	-880	-75	2.53	1.57	0.96
BBVA-5 FTPYME, FTA	-82.26	4,534	-2,400	-766	2.80	1.41	1.39
BBVA-6 FTPYME FTA	-81.74	5,055	-3,126	-572	2.66	1.51	1.15
BBVA-7 FTGENCAT, FTA	-88.67	945	-683	-110	2.47	1.62	0.85
BBVA-8 FTPYME FTA	-82.84	6,373	-4,059	-1,213	2.72	1.74	0.98
BCL MUNICIPIOS I FTA	-79.29	1,355	-1,260	-19	1.86	1.63	0.23
BZ HIPOTECARIO 1 FTH	-100.00	0	0	0	0.00	0.00	0.00
BZ HIPOTECARIO 2 FTH	-100.00	0	0	0	0.00	0.00	0.00
BZ HIPOTECARIO 3 FTH	-100.00	0	0	0	0.00	0.00	0.00
BZ HIPOTECARIO 4 FTH	-100.00	0	0	0	0.00	0.00	0.00
CAIXA PENEDES 1 TDA, FTA	-82.09	8,172	-5,103	-711	2.82	1.57	1.25
CAIXA PENEDES 2 TDA, FTA	-79.99	6,893	-4,708	-164	2.88	1.76	1.12
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-77.01	4,464	-3,412	445	3.02	2.01	1.01
CAIXA PENEDES PYMES 1 TDA, FTA	-86.40	4,225	-2,771	-395	2.96	1.63	1.33
CAJA INGENIEROS TDA 1, FTA	-81.24	2,611	-2,180	0	2.06	1.69	0.38
CEAMI GUARANTEED BONDS I, FTA	0.00	40,196	-40,196	0	3.12	3.13	0.00
CEDULAS GRUPO BANCO POPULAR 2, FTA	-100.00	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	-50.00	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	0.00	52,945	-52,875	0	4.51	4.50	0.01
CEDULAS TDA 10 FTA	-100.00	0	0	0	0.00	0.00	0.00
CEDULAS TDA 12, FTA	0.00	0	0	0	0.00	0.00	0.00
CEDULAS TDA 13, FTA	0.00	0	0	0	0.00	0.00	0.00
CEDULAS TDA 14, FTA	0.00	0	0	0	0.00	0.00	0.00
CEDULAS TDA 15, FTA	0.00	33,583	-33,583	0	3.25	3.25	0.00
CEDULAS TDA 16, FTA	0.00	0	0	0	0.00	0.00	0.00
CEDULAS TDA 17, FTA	-100.00	30,629	-30,629	0	3.13	3.13	0.00
CEDULAS TDA 18, FTA	0.00	31,230	-31,230	0	3.50	3.50	0.00
CEDULAS TDA 19, FTA	0.00	19,849	-19,849	0	2.25	2.25	0.00
CEDULAS TDA 2, FTA	-59.01	45,280	-45,189	0	4.50	4.50	0.00

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
CEDULAS TDA 20, FTA	0.00	31,889	-31,853	0	3.85	3.51	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	73,818	-73,818	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	-127.50	43,695	-43,750	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	31,177	-31,177	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	-100.00	58,443	-58,443	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	-203.13	35,158	-35,191	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	-142.71	878	-842	-238	2.71	2.35	0.36
CM BANCAJA 1, FTA	-309.09	1,137	-1,466	-154	2.36	2.51	-0.14
CONSUMO BANCAJA 1, FTA	-92.71	1,925	-955	-458	5.44	1.95	3.49
DRIVER ESPAÑA ONE, FTA	0.00	13,648	-7,865	-1,534	4.49	1.96	2.53
EDT FTPYME PASTOR 3, FTA	-79.66	838	-646	132	4.06	2.05	2.01
EMPRESAS BANESTO 2, FTA	-109.38	8,679	-7,454	-1,931	3.00	1.00	2.00
EMPRESAS BANESTO 3, FTA	-100.00	0	0	0	0.00	0.00	0.00
EMPRESAS BANESTO 4, FTA	-100.00	0	0	0	0.00	0.00	0.00
EMPRESAS BANESTO 5, FTA	-48.62	17,010	-13,922	-1,024	3.00	2.00	1.00
EMPRESAS BANESTO 6, FTA	0.00	7,009	-5,515	3,429	4.00	2.00	2.00
EMPRESAS BANESTO I FTA	-103.73	5,158	-3,517	-1,794	2.00	1.00	1.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-87.72	3,585	-2,659	-316	2.63	1.68	0.95
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-99.64	8,568	-7,508	-1,020	2.66	1.87	0.79
EMPRESAS TDA CAM 6, FTA	-100.00	0	0	0	0.00	0.00	0.00
EMPRESAS TDA CAM 8, FTA	-100.00	0	0	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-44.91	31,417	-31,233	0	0.00	0.00	0.01
FINANCAT 1, FTA	-90.83	7,844	-3,871	-2,026	7.04	2.80	4.23
FINANCIACION BANCAJA 1, FTA	-81.32	3,993	-1,647	0	6.03	2.06	3.97
FINANCIACION BANESTO 1, FTA	-96.77	3,712	-947	-2,206	8.00	1.00	7.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	-82.38	6,482	-4,646	-547	3.46	2.04	1.42
FONCAIXA AUTONOMOS 1, FTA	0.00	17,554	-13,493	4,451	3.57	2.74	0.84
FONCAIXA CONSUMO 1, FTA	0.00	13,292	-8,404	9,254	4.43	3.17	1.27
FONCAIXA EMPRESAS 1, FTA	-373.84	51,925	-67,509	8,623	2.92	2.64	0.28

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FONCAIXA EMPRESAS 2, FTA	482.55	23,216	-24,823	6,314	3.20	2.63	0.57
FONCAIXA EMPRESAS 3, FTA	0.00	21,871	-19,427	2,420	3.49	2.74	0.75
FONCAIXA FTGENCAT 3, FTA	-90.19	2,997	-1,932	-640	3.01	1.69	1.32
FONCAIXA FTGENCAT 4, FTA	-89.75	3,412	-2,224	-667	3.02	1.78	1.24
FONCAIXA FTGENCAT 5, FTA	-91.03	9,151	-6,151	-1,821	3.09	1.87	1.22
FONCAIXA FTGENCAT 6, FTA	-88.94	6,762	-4,995	-848	3.10	1.99	1.12
FONCAIXA FTGENCAT 7, FTA	-82.25	11,442	-7,621	-1,100	3.39	2.14	1.24
FONCAIXA FTPYME 1, FTA	-100.00	0	0	0	0.00	0.00	0.00
FONCAIXA FTPYME 2, FTA	-114.74	8,711	-9,103	52	3.02	2.67	0.35
FONCAIXA HIPOTECARIO 10, FTA	-90.97	15,121	-7,923	-5,007	3.40	1.55	1.84
FONCAIXA HIPOTECARIO 11, FTA	41.35	80,384	-73,014	9,100	2.83	2.28	0.55
FONCAIXA HIPOTECARIO 2, FTH	-88.00	1,148	-684	-205	3.15	1.79	1.34
FONCAIXA HIPOTECARIO 3, FTH	-86.98	5,607	-3,425	-960	3.10	1.78	1.29
FONCAIXA HIPOTECARIO 4, FTH	-86.99	2,137	-1,279	-376	2.99	1.61	1.36
FONCAIXA HIPOTECARIO 5, FTH	-85.32	2,813	-1,780	-417	2.98	1.74	1.22
FONCAIXA HIPOTECARIO 6, FTH	-84.05	3,161	-1,945	-489	3.02	1.76	1.24
FONCAIXA HIPOTECARIO 7, FTH	-82.29	7,441	-4,730	-958	2.95	1.74	1.19
FONCAIXA HIPOTECARIO 8, FTH	-82.96	6,969	-4,102	-1,160	2.94	1.53	1.41
FONCAIXA HIPOTECARIO 9, FTA	-89.27	11,143	-6,161	-3,145	3.14	1.54	1.60
FONCAIXA ICO-FTVPO 1, FTA	-81.51	5,495	-4,768	585	2.51	2.01	0.50
FONCAIXA LEASINGS 1, FTA	0.00	24,524	-18,230	-411	3.41	2.43	0.99
FTA BBVA-1	-100.00	0	0	0	0.00	0.00	0.00
FTA BBVA-2 FTPYME ICO	-100.00	0	0	0	0.00	0.00	0.00
FTA FTPYME SANTANDER 1	-72.77	5,202	-3,755	491	3.00	1.00	2.00
FTA FTPYME SANTANDER 2	-71.55	5,268	-4,356	725	2.00	1.00	1.00
FTA IM UNNIM RMBS 1	0.00	11,874	-5,553	0	2.91	1.44	1.48
FTA SANTANDER AUTO 1	-100.00	0	0	0	0.00	0.00	0.00
FTA SANTANDER CONSUMER SPAIN 07-2	-100.00	0	0	0	0.00	0.00	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 06	-92.02	4,206	-1,424	-1,087	7.00	1.00	0.00

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-94.74	14,073	-5,299	-6,058	7.00	1.00	6.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0.00	5,739	-1,377	-879	8.00	2.00	6.00
FTA SANTANDER EMPRESAS 10, FTA	0.00	18,996	-11,260	-6,257	4.00	2.00	2.00
FTA SANTANDER EMPRESAS 2	-46.94	5,439	-1,891	247	2.00	1.00	1.00
FTA SANTANDER EMPRESAS 4	-69.41	14,776	-10,207	456	2.00	0.00	0.00
FTA SANTANDER EMPRESAS 5	-91.06	8,939	-9,792	1,220	3.00	2.00	1.00
FTA SANTANDER EMPRESAS 7	-110.25	9,782	-11,452	616	3.00	1.00	2.00
FTA SANTANDER EMPRESAS 8, FTA	0.00	81,236	-70,139	1,677	3.00	2.00	1.00
FTA SANTANDER EMPRESAS 9, FTA	0.00	66,808	-53,507	-4,369	4.00	2.00	2.00
FTA SANTANDER FINANCIACION 1	-83.02	4,847	-2,980	631	4.00	1.00	3.00
FTA SANTANDER FINANCIACION 2	-69.83	5,934	-2,081	69	7.00	2.00	5.00
FTA SANTANDER FINANCIACION 3	-79.77	5,777	-3,067	12	5.00	1.00	2.70
FTA SANTANDER FINANCIACION 4	-90.43	26,022	-12,407	-6,842	9.00	2.00	7.00
FTA SANTANDER FINANCIACION 5	0.00	40,041	-21,272	-9,211	8.00	1.00	6.30
FTA SANTANDER HIPOTECARIO 2	-75.76	12,618	-10,131	579	2.00	1.00	1.00
FTA SANTANDER HIPOTECARIO 3	-71.01	22,886	-17,525	1,169	3.00	2.00	1.00
FTA SANTANDER HIPOTECARIO 4	-100.00	0	0	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 5	-100.00	0	0	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 6	-49.96	11,178	-12,686	2,668	2.00	1.00	1.00
FTA SANTANDER HIPOTECARIO 7	0.00	17,558	-21,856	8,071	3.00	2.00	1.00
FTA SANTANDER HIPOTECARIO 8	0.00	0	0	0	3.00	1.00	6.00
FTA SANTANDER PUBLICO 1	-112.46	4,357	-3,851	-718	2.00	1.00	1.00
FTA UCI 11	-68.75	4,171	-2,327	0	3.00	1.00	2.00
FTA UCI 14	-66.41	13,197	-5,777	0	3.00	1.00	2.00
FTA UCI 16	-68.23	22,497	-10,090	0	3.00	1.00	2.00
FTA UCI 18	-77.92	21,905	-12,665	-3,107	4.00	0.00	1.81
FTA UCI 6	-59.01	912	-539	0	3.00	2.00	1.00
FTA UCI 7	-63.60	1,062	-639	0	3.00	2.00	1.00
FTA UCI 8	-65.46	1,401	-828	0	3.00	2.00	0.00

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FTA UCI 9	-60.39	3,925	-2,346	0	3.00	2.00	1.00
FTA, HIPOTEBANSA 11	-80.24	3,092	-2,319	-53	2.00	1.00	1.00
FTA, HIPOTEBANSA X	-83.75	2,053	-1,386	-166	2.00	1.00	1.00
FTA, SANTANDER CONSUMER SPAIN 08-1	-100.00	0	0	0	0.00	0.00	0.00
FTA, SANTANDER EMPRESAS 1	-67.76	5,730	-4,474	766	2.00	1.00	1.00
FTA, SANTANDER EMPRESAS 3	-77.74	11,034	-9,272	210	3.00	2.00	1.00
FTA, UCI 15	-68.73	14,278	-6,817	0	3.00	1.00	2.00
FTA, UCI 17	-66.77	20,758	-8,026	-2,486	3.00	0.00	2.24
FTA, UCI 19	-100.00	0	0	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	221,654	-206,360	0	5.62	5.09	0.53
FTH UCI 10	-65.15	2,744	-1,648	0	2.00	1.00	1.00
FTH UCI 12	-68.97	5,962	-3,128	0	3.00	1.00	2.00
FTH UCI 5	-65.45	393	-242	0	3.00	1.00	2.00
FTH, BANESTO 2	-100.00	0	0	0	0.00	0.00	0.00
FTH, BANESTO 3	-100.00	0	0	0	0.00	0.00	0.00
FTH, BANESTO 4	-81.90	5,568	-3,744	-612	3.00	2.00	1.00
FTH, HIPOCAT 3	-91.26	570	-306	-164	3.89	1.92	1.97
FTH, HIPOTEBANSA IX	-73.44	739	-525	-39	3.00	1.00	2.00
FTPYME BANCAJA 2 FTA	-85.35	642	-464	-70	2.60	1.68	0.91
FTPYME BANCAJA 3 FTA	-78.10	1,021	-729	5	2.83	1.67	1.17
FTPYME BANCAJA 4 FTA	-100.00	0	0	0	0.00	0.00	0.00
FTPYME BANCAJA 6 FTA	-119.51	2,841	-3,026	-323	2.85	2.06	0.79
FTPYME TDA 4, FTA	-100.00	0	0	0	0.00	0.00	0.00
FTPYME TDA 5, FTA	-92.18	316	-223	-50	3.11	1.90	1.21
FTPYME TDA 6, FTA	-91.54	422	-252	-103	2.98	1.53	1.45
FTPYME TDA 7, FTA	-103.50	1,610	-1,446	-232	2.95	2.09	0.85
FTPYME TDA BANCA MARCH, FTA	-92.57	414	-299	-72	3.53	2.31	1.22
FTPYME TDA CAM 2, FTA	-91.06	1,454	-992	-225	2.64	1.53	1.12
FTPYME TDA CAM 4, FTA	-100.41	5,920	-4,848	-1,108	2.61	1.77	0.84

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FTPYME TDA CAM 7, FTA	-88.11	7,695	-6,221	-483	2.54	1.83	0.71
FTPYME TDA CAM 9, FTA	627.49	9,980	-3,840	0	3.21	1.69	1.53
FTPYME TDA SABADELL 2, FTA	-93.25	968	-588	-252	3.40	1.71	1.69
GAT FTGENCAT 2005, FTA	-88.05	1,463	-894	-282	2.97	1.88	1.10
GAT FTGENCAT 2006, FTA	-97.66	1,457	-1,108	-305	3.01	2.03	0.98
GAT FTGENCAT 2007, FTA	-97.27	3,371	-2,730	-538	3.14	2.16	0.98
GAT FTGENCAT 2008, FTA	-82.07	5,573	-4,497	-38	3.13	2.28	0.85
GAT FTGENCAT 2009, FTA	-59.45	6,259	-1,878	0	3.24	1.69	1.54
GAT ICO-FTVPO 1, FTH	-95.96	3,657	-3,457	-12	2.53	2.16	0.37
GC FTGENCAT CAIXA SABADELL 1, FTA	-88.05	2,757	-1,316	-931	3.52	1.77	1.75
GC FTGENCAT CAIXA SABADELL 2, FTA	-156.16	2,812	-2,853	-492	3.56	3.11	0.45
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-87.37	2,524	-2,072	-109	3.29	2.32	0.98
GC FTGENCAT II, FTA	-100.00	0	0	0	0.00	0.00	0.00
GC FTGENCAT SABADELL 1, FTA	-88.67	2,451	-1,345	-566	3.14	1.54	1.60
GC FTPYME PASTOR 2, FTA	-100.00	0	0	0	0.00	0.00	0.00
GC FTPYME PASTOR 4, FTA	-98.59	2,025	-1,324	-653	3.63	1.97	1.66
GC FTPYME PASTOR 6, FTA	-100.00	0	0	0	0.00	0.00	0.00
GC FTPYME SABADELL 4, FTA	-90.13	2,484	-1,380	-682	3.19	1.55	1.64
GC FTPYME SABADELL 5, FTA	-88.87	4,583	-2,831	-934	3.07	1.74	1.33
GC FTPYME SABADELL 6, FTA	-88.92	4,912	-3,093	-929	3.13	1.75	1.38
GC FTPYME SABADELL 8, FTA	-33.35	13,812	-13,840	2,082	3.75	2.96	0.78
GC FTPYME UNNIM 1, FTA	0.00	310	-70	36	4.58	3.05	1.53
GC PASTOR HIPOTECARIO 5, FTA	-93.74	6,897	-4,224	-2,094	3.31	1.70	1.62
GC SABADELL 1, FTH	-88.56	6,511	-3,690	-1,736	3.21	1.61	1.61
GC SABADELL EMPRESAS 2, FTA	-93.08	5,556	-4,189	-884	3.06	2.09	0.96
GC SABADELL EMPRESAS 4, FTA	-90.77	5,329	-4,220	-623	3.07	2.28	0.79
HIPOCAT 10, FTA	-95.64	10,811	-8,834	-1,335	3.10	1.87	1.23
HIPOCAT 11, FTA	-85.54	11,524	-8,027	-1,208	3.04	1.89	1.15
HIPOCAT 14, FTA	-85.80	7,215	-5,408	-567	3.29	2.14	1.15

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
HIPOCAT 15, FTA	-80.55	11,397	-8,720	-342	2.74	1.90	0.84
HIPOCAT 16, FTA	-75.90	8,890	-6,579	-11	2.76	1.76	1.00
HIPOCAT 17, FTA	-69.08	10,547	-6,926	-382	2.69	1.79	0.90
HIPOCAT 18, FTA	-76.65	8,435	-6,539	0	2.75	1.94	0.81
HIPOCAT 19, FTA	-61.16	9,002	-3,576	0	2.97	1.47	1.50
HIPOCAT 20, FTA	-28.03	12,032	-4,714	0	3.12	1.47	1.65
HIPOCAT 4, FTA	-88.56	1,123	-603	-295	3.72	1.77	1.95
HIPOCAT 5, FTA	-87.50	2,842	-1,536	-709	3.69	1.85	1.84
HIPOCAT 6, FTA	-86.86	4,032	-2,163	-1,016	3.55	1.77	1.78
HIPOCAT 7, FTA	-83.37	7,479	-4,520	-1,153	3.24	1.79	1.45
HIPOCAT 8, FTA	-84.05	9,416	-5,328	-1,831	3.18	1.59	1.59
HIPOCAT 9, FTA	-85.54	6,518	-4,698	-521	2.93	1.87	1.06
HIPOTECARIO 2 FTH	-100.00	0	0	0	0.00	0.00	0.00
ICO MEDIACION I AYT, FTA	-81.72	12,693	-10,160	-955	2.18	1.67	0.58
ICO MEDIACION II AYT FTA	82.88	173,024	-113,510	27,165	2.13	3.06	0.91
IM BANCO POPULAR FTPYME 1, FTA	-92.24	4,983	-2,274	-1,951	4.00	1.80	2.12
IM BANCO POPULAR FTPYME 2, FTA	-92.87	9,018	-4,968	-3,006	4.03	2.13	1.86
IM BANCO POPULAR FTPYME 3, FTA	0.00	9,491	-4,002	0	4.45	1.80	2.64
IM BANCO POPULAR MBS 1, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM BANCO POPULAR MBS 2, FTA	0.00	10,104	-6,286	-1,738	3.37	1.89	1.81
IM BANKOA MBS 1, FTA	-77.18	5,208	-4,191	-64	2.57	1.76	0.81
IM BCG RMBS 1, FTA	-77.17	4,085	-3,302	-214	2.51	1.72	0.79
IM BES EMPRESAS 1, FTA	0.00	2,215	-842	0	3.80	1.66	2.10
IM CAJA LABORAL 1, FTA	-80.60	6,755	-4,839	-776	2.81	1.83	0.99
IM CAJA LABORAL 2, FTA	-83.85	6,698	-5,060	-846	2.76	1.96	0.96
IM CAJA LABORAL EMPRESAS 1, FTA	0.00	5,579	-2,324	0	2.77	1.44	1.34
IM CAJAMAR 1, FTA	-87.60	2,014	-1,299	-361	3.12	1.88	1.22
IM CAJAMAR 3, FTA	-87.22	9,628	-5,555	-2,249	3.13	1.60	1.51
IM CAJAMAR 4, FTA	-88.77	9,228	-5,564	-2,172	3.12	1.65	1.46

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
IM CAJAMAR 5, FTA	-89.85	11,198	-6,833	-2,757	3.18	1.72	1.45
IM CAJAMAR 6, FTA	-94.80	23,645	-15,382	-6,634	3.26	1.86	1.38
IM CAJAMAR EMPRESAS 1, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-87.35	3,461	-2,467	-412	3.48	2.44	1.01
IM CAJAMAR EMPRESAS 3, FTA	-94.09	7,473	-4,773	-2,004	3.65	2.04	1.57
IM CAJASTUR MBS 1, FTA	81.29	7,048	-5,046	-994	2.60	1.50	1.10
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	-50.00	42,585	-42,500	0	4.26	4.25	0.01
IM CEDULAS 10, FTA	-50.00	29,315	-29,250	0	4.51	4.50	0.01
IM CEDULAS 14, FTA	-32.22	19,561	-19,500	0	3.26	3.25	0.01
IM CEDULAS 15, FTA	1,875.00	30,879	-30,800	0	3.86	3.85	0.01
IM CEDULAS 2, FTA	-49.32	33,262	-33,187	0	4.51	4.50	0.01
IM CEDULAS 3, FTA	-50.00	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	-50.00	39,011	-38,907	0	3.76	3.75	0.01
IM CEDULAS 5, FTA	-50.40	21,937	-21,875	0	3.51	3.50	0.01
IM CEDULAS 7, FTA	-50.40	25,062	-25,000	0	4.01	4.00	0.01
IM CEDULAS 9, FTA	-50.39	27,157	-27,094	0	4.26	4.25	0.01
IM CERES 1 CAJAMAR, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM CERES 2 CAJAMAR, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM FTGENCAT SABADELL 2, FTA	-89.89	3,725	-2,056	-970	3.20	1.68	1.50
IM FTGENCAT SABADELL 3, FTA	-91.72	1,965	-1,273	-412	3.43	1.95	1.42
IM FTGENCAT SABADELL 4, FTA	-93.29	3,955	-2,905	-677	3.49	2.37	1.09
IM FTPYME SABADELL 3, FTA	-88.61	1,425	-760	-392	3.19	1.70	1.47
IM FTPYME SABADELL 7, FTA	-91.41	7,437	-5,412	-1,204	3.28	2.13	1.14
IM FTPYME SABADELL 9, FTA	0.00	10,789	-5,115	0	4.16	2.16	1.99
IM GOYA HIPOTECARIO I, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-74.14	7,715	-4,147	-607	3.80	1.95	1.74
IM GRUPO BANCO POPULAR EMPRESAS 2, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	-56.29	20,363	-33,374	16,742	3.90	2.92	0.91
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0.00	44,008	-25,698	0	4.32	2.22	2.09

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
IM GRUPO BANCO POPULAR FINANCIACIONES 1, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	-80.44	9,121	-5,251	-736	3.76	1.81	1.85
IM GRUPO BANCO POPULAR FTPYME II, FTA	-101.07	6,252	-4,510	-1,847	3.61	2.11	1.34
IM GRUPO BANCO POPULAR LEASING 1, FTA	-100.00	0	0	0	0.00	0.00	0.00
IM GRUPO BANCO POPULAR LEASING 2, FTA	0.00	28,787	-17,179	0	4.07	2.28	1.80
IM PASTOR 2, FTH	-90.19	4,196	-2,865	-820	2.94	1.70	1.23
IM PASTOR 3, FTH	-95.53	5,540	-3,291	-1,884	3.40	1.58	1.73
IM PASTOR 4, FTA	-81.64	6,673	-4,042	-883	3.27	1.59	1.60
IM PRESTAMOS FONDOS CEDULAS, FTA	-105.74	2,414	-2,157	-345	2.01	1.53	0.38
IM SABADELL EMPRESAS 1, FTA	-89.21	4,454	-3,392	-409	3.19	2.30	0.88
IM SABADELL EMPRESAS 3, FTA	-106.76	13,181	-9,963	-4,108	3.16	2.25	0.88
IM SABADELL EMPRESAS 5, FTA	-102.14	7,090	-5,447	-1,868	3.90	2.64	1.08
IM SABADELL RMBS 2, FTA	-88.64	14,543	-10,147	-2,345	3.10	2.07	1.03
IM SABADELL RMBS 3, FTA	-93.44	17,109	-10,437	-5,189	3.32	1.84	1.48
IM TERRASSA 1 FTGENCAT FTA	-90.51	955	-656	-142	3.19	1.96	1.23
IM TERRASSA MBS 1, FTA	-88.13	3,669	-2,249	-798	3.20	1.79	1.40
IM TERRASSA RMBS 1, FTA	-100.00	0	0	0	0.00	0.00	0.00
INTERMONEY MASTER CEDULAS, FTA	-50.00	29,046	-28,963	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS I, FTA	-111.23	7,162	-7,393	62	2.25	2.17	0.14
MADRID ACTIVOS CORPORATIVOS III, FTA	-405.33	7,909	-4,162	-25,233	1.85	2.02	0.00
MADRID ACTIVOS CORPORATIVOS IV, FTA	246.50	12,818	-8,285	1,697	2.06	4.10	0.33
MADRID ACTIVOS CORPORATIVOS V, FTA	0.00	22,806	-9,354	-5,791	1.43	0.62	0.34
MADRID CONSUMO I, FTA	-80.15	11,271	-2,386	-1,325	6.97	1.74	5.23
MADRID CONSUMO II, FTA	52.87	15,917	-6,339	-158	7.33	3.84	3.49
MADRID EMPRESAS I, FTA	-100.00	0	0	0	0.00	0.00	0.00
MADRID FTPYME I, FTA	1,868.53	13,682	-11,923	8,123	2.70	3.23	-0.53
MADRID FTPYME II, FTA	0.00	940	-162	-821	4.26	3.17	1.08
MADRID ICO-FTVPO I, FTA	-66.64	3,031	-1,830	-395	2.55	1.79	0.76
MADRID RESIDENCIAL I, FTA	-64.95	8,811	-4,348	-1,695	2.54	1.74	0.80

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
MADRID RESIDENCIAL II, FTA	-23.46	7,854	-4,149	-1,124	2.52	1.74	0.78
MADRID RMBS I, FTA	-80.26	16,233	-9,642	-2,974	2.78	1.56	1.21
MADRID RMBS II, FTA	-81.84	14,289	-8,563	-2,654	2.77	1.57	1.20
MADRID RMBS III FTA	-82.87	25,496	-16,320	-4,164	2.68	1.63	1.05
MADRID RMBS IV, FTA	-84.53	19,805	-14,047	-2,839	2.59	1.80	0.79
MBS BANCAJA 1 FTA	-86.20	1,972	-1,252	-373	2.63	1.56	1.07
MBS BANCAJA 2, FTA	-82.35	3,874	-2,788	-433	2.56	1.70	0.86
MBS BANCAJA 3, FTA	-83.54	5,251	-3,568	-758	2.56	1.60	0.96
MBS BANCAJA 4, FTA	-80.91	14,356	-10,226	-1,268	2.49	1.61	0.88
MBS BANCAJA 5 FTA	-100.00	0	0	0	0.00	0.00	0.00
MBS BANCAJA 6, FTA	-69.66	10,983	-8,090	0	2.47	1.74	0.72
MBS BANCAJA 7, FTA	-36.29	11,640	-8,534	0	2.53	1.83	0.70
MBS BANCAJA 8, FTA	706.53	6,073	-4,468	0	2.67	1.81	0.86
MBSCAT 1, FTA	-76.09	10,874	-6,277	-1,453	3.11	1.99	1.12
MBSCAT 2, FTA	-62.61	6,289	-1,840	0	3.20	1.49	1.71
MBSCAT 3, FTA	0.00	26,542	-12,031	0	2.98	1.45	1.53
PROGRAMA CEDULAS TDA, FTA	-100.00	193,819	-193,819	0	3.78	3.78	0.00
PYME BANCAJA 5, FTA	-148.80	2,034	-2,264	-300	2.29	2.12	0.17
PYME BANCAJA 7, FTA	-105.90	5,493	-5,110	-700	2.28	1.98	0.30
PYME BANCAJA 8, FTA	-78.74	4,013	-3,005	0	2.66	1.76	0.90
PYME VALENCIA 1, FTA	-83.92	3,193	-2,941	179	2.52	2.09	0.42
PYME VALENCIA 2, FTA	-81.48	3,457	-2,606	0	2.72	1.82	0.90
PYMECAT 2 FTPYME, FTA	-89.64	2,918	-2,354	-232	2.91	2.01	0.90
PYMECAT 3 FTPYME, FTA	192.09	10,757	-4,185	0	4.09	2.08	2.00
PYMES BANESTO 2, FTA	-111.68	4,043	-2,933	-1,789	3.00	1.00	2.00
RURAL HIPOTECARIO 1 FTH	-100.00	0	0	0	0.00	0.00	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	-92.21	7,258	-4,934	-1,542	2.88	1.70	1.18
RURAL HIPOTECARIO II FTH	-74.51	513	-304	0	3.14	1.69	1.45
RURAL HIPOTECARIO III FTH	-74.70	1,008	-601	0	2.99	1.60	1.39

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
RURAL HIPOTECARIO IV FTH	-71.56	1,864	-1,139	0	2.89	1.64	1.25
RURAL HIPOTECARIO IX, FTA	-88.69	14,271	-8,679	-3,343	2.87	1.59	1.28
RURAL HIPOTECARIO V FTA	-69.21	3,123	-1,998	0	2.67	1.62	1.06
RURAL HIPOTECARIO VI, FTA	-87.70	5,368	-3,245	-1,182	2.94	1.58	1.36
RURAL HIPOTECARIO VII, FTA	-89.36	7,217	-4,031	-1,989	2.95	1.48	1.46
RURAL HIPOTECARIO VIII, FTA	-89.04	10,772	-6,653	-2,412	2.97	1.60	1.37
RURAL HIPOTECARIO X, FTA	-90.27	21,418	-13,188	-5,444	2.99	1.66	1.34
RURAL HIPOTECARIO XI, FTA	-89.46	26,887	-16,919	-6,325	2.92	1.66	1.26
RURAL HIPOTECARIO XII, FTA	-87.50	11,923	-7,638	-2,646	2.83	1.67	1.16
RURALPYME 1 FTPYME FTA	-91.40	570	-375	-118	3.35	2.01	1.34
RURALPYME 2 FTPYME FTA	-100.07	2,681	-2,262	-422	3.09	1.98	1.10
RURALPYME 3, FTA	-100.00	0	0	0	0.00	0.00	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	-96.08	11,843	-4,960	-5,674	8.00	1.00	7.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-81.07	16,622	-6,272	-6,983	8.00	2.00	6.00
SANTANDER EMPRESAS 6, FTA	-135.14	12,487	-15,561	2,593	2.00	2.00	0.00
SANTANDER HIPOTECARIO I, FTA	-70.27	8,045	-6,410	847	3.00	2.00	1.00
SOL-LION, FTA	-80.88	44,109	-34,855	-4,549	2.26	1.73	0.54
TDA 11, FTH	-79.11	1,073	-721	0	2.94	1.76	1.18
TDA 12, FTH	-74.88	1,157	-649	0	3.57	1.75	1.83
TDA 13 - MIXTO, FTA	-67.89	991	-622	0	3.10	1.73	0.00
TDA 14 - MIXTO, FTA	-73.36	2,156	-1,191	0	3.61	1.75	0.00
TDA 15 - MIXTO, FTA	-76.03	1,753	-1,145	0	2.82	1.66	0.00
TDA 16 - MIXTO, FTA	-69.57	2,016	-1,190	0	3.18	1.69	0.00
TDA 17 - MIXTO, FTA	-72.10	1,847	-956	0	3.70	1.65	0.00
TDA 18 - MIXTO, FTA	-72.50	1,793	-1,196	0	2.80	1.69	0.00
TDA 19 - MIXTO, FTA	-81.47	3,053	-1,935	-360	2.98	1.70	1.28
TDA 20 - MIXTO, FTA	-82.40	2,179	-1,425	-255	2.70	1.61	0.00
TDA 21, FTA	-100.00	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	-91.71	2,897	-1,876	-698	3.09	1.78	0.00

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
TDA 23, FTA	-86.42	5,217	-2,769	-1,278	3.14	1.46	1.68
TDA 24, FTA	-93.05	3,677	-2,078	-1,196	3.47	1.56	1.91
TDA 25, FTA	-81.70	2,136	-1,413	-71	3.80	1.56	2.25
TDA 26 - MIXTO, FTA	-83.68	6,061	-3,800	-804	2.91	1.62	0.00
TDA 27, FTA	-90.96	7,998	-5,104	-1,925	3.05	1.58	1.46
TDA 28, FTA	-99.60	4,421	-3,395	-1,005	3.38	1.71	1.67
TDA 29, FTA	-95.60	7,074	-4,508	-2,157	2.75	1.60	1.16
TDA 30, FTA	-87.61	4,287	-2,925	-827	2.84	1.79	1.05
TDA 31, FTA	-85.36	2,907	-1,929	-380	2.95	1.72	1.23
TDA 7, FTH	-100.00	0	0	0	0.00	0.00	0.00
TDA 8, FTH	-74.35	235	-166	0	2.53	1.67	0.86
TDA 9, FTH	-78.00	413	-312	0	2.66	1.69	0.97
TDA CAJAMAR 2, FTA	-85.78	6,446	-3,843	-1,234	3.05	1.58	1.48
TDA CAM 1, FTA	-88.44	3,919	-2,516	-716	2.87	1.62	1.24
TDA CAM 10, FTA	-92.71	11,016	-8,496	-1,609	2.72	1.75	0.97
TDA CAM 11, FTA	-126.14	15,705	-15,918	-3,302	2.56	2.08	0.47
TDA CAM 12, FTA	-92.01	18,803	-18,638	1,032	2.50	2.07	0.43
TDA CAM 2, FTA	-88.42	4,248	-2,859	-697	2.79	1.66	1.13
TDA CAM 3, FTA	-86.02	4,882	-3,243	-634	2.83	1.66	1.17
TDA CAM 4, FTA	-87.52	10,868	-6,640	-2,054	2.71	1.45	1.26
TDA CAM 5, FTA	-85.05	13,382	-8,919	-1,621	2.62	1.52	1.09
TDA CAM 6, FTA	-89.40	9,015	-5,987	-1,457	2.68	1.54	1.14
TDA CAM 7, FTA	-88.06	13,130	-8,719	-2,039	2.62	1.50	1.11
TDA CAM 8, FTA	-87.92	13,456	-9,084	-2,110	2.60	1.53	1.07
TDA CAM 9, FTA	-89.65	12,053	-8,954	-1,373	2.63	1.67	0.96
TDA CCM CONSUMO 1, FTA	-98.13	1,879	-821	-958	5.34	1.86	3.48
TDA CCM EMPRESAS 1, FTA	-166.07	991	-935	-829	4.43	2.55	1.89
TDA CORPORATIVOS I, FTA	-114.64	6,940	-6,433	-318	2.13	2.14	-0.01
TDA CREDIFIMO 1, FTA	-100.00	0	0	0	0.00	0.00	0.00

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
TDA EMPRESAS 1, FTA	-84.41	2,572	-1,752	0	3.79	2.23	1.56
TDA EMPRESAS 2, FTA	8.73	3,071	-1,738	0	4.22	2.07	2.15
TDA EMPRESAS PASTOR 5, FTA	-100.00	0	0	0	0.00	0.00	0.00
TDA FTPYME PASTOR 9, FTA	225.42	7,107	-4,611	0	3.86	2.25	1.61
TDA IBERCAJA 1, FTA	-83.50	2,863	-1,936	-380	2.71	1.71	1.00
TDA IBERCAJA 2, FTA	-80.91	6,082	-4,076	-808	2.50	1.56	0.94
TDA IBERCAJA 3, FTA	-85.32	7,374	-4,938	-1,414	2.46	1.53	0.93
TDA IBERCAJA 4, FTA	-84.53	10,706	-7,269	-1,968	2.42	1.55	0.86
TDA IBERCAJA 5, FTA	-83.57	10,277	-6,907	-1,902	2.41	1.54	0.87
TDA IBERCAJA 6, FTA	-95.63	15,031	-11,360	-3,243	2.43	1.75	0.68
TDA IBERCAJA 7, FTA	-88.73	22,822	-18,164	-3,474	2.31	1.73	0.58
TDA IBERCAJA ICO-FTVPO, FTH	-105.88	4,224	-4,268	-233	2.54	2.01	0.54
TDA PASTOR 1, FTA	-80.14	1,695	-1,101	-122	2.56	1.67	0.89
TDA PASTOR CONSUMO 1, FTA	-96.70	2,050	-651	-1,173	7.20	1.62	5.58
TDA SA NOSTRA EMPRESAS 1, FTA	-112.68	1,195	-1,056	-269	2.73	2.14	0.59
TDA SA NOSTRA EMPRESAS 2, FTA	-94.37	2,670	-2,119	-400	2.83	2.03	0.80
TDA TARRAGONA 1, FTA	-94.42	4,433	-3,279	-869	3.18	1.97	1.21
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-87.64	2,161	-1,653	-78	2.76	1.71	1.06
UNICAJA AYT EMPRESAS I, FTA	-72.14	2,392	-1,582	190	3.22	1.78	1.19
UNICAJA TDA VPO, FTA	-83.98	1,693	-1,619	335	2.56	1.75	0.81
VAL BANCAJA 1, FTA	-73.98	3,284	-2,581	0	2.28	1.71	0.57
VALENCIA HIPOTECARIO 1, FTA	-85.56	2,164	-1,377	-386	2.66	1.56	1.10
VALENCIA HIPOTECARIO 2, FTH	-79.08	5,972	-4,245	-379	2.44	1.59	0.85
VALENCIA HIPOTECARIO 3, FTA	-81.83	6,820	-4,889	-596	2.38	1.56	0.82
VALENCIA HIPOTECARIO 4, FTA	-98.26	8,646	-8,108	-438	2.27	1.95	0.32
VALENCIA HIPOTECARIO 5, FTA	-78.06	5,253	-3,924	-334	2.33	1.68	0.65
Subtotal BONDS 2011 2	-80.12	6,690,058	-5,420,496	-422,091	3.21	2.44	0.80
Subtotal BONDS 2010 2	0.00	6,453,639	-4,522,668	0	2.90	0.00	0.89
% change	-	3.66	19.85	-	10.69	-	-10.11

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
COMMERCIAL PAPER							
AYT AUTOMOCION II COFIBER E.F.C., FTA	-84.85	3,959	-282	0	0.00	0.00	0.00
FTA SANTANDER 2	-47.97	31,551	-16,998	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2011 2	-65.11	35,510	-17,280	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2010 2	0.00	49,266	-36,500	0	0	0	0.00
% change	-	-27.92	-52.66	-	-	-	-
Total 2011 2	-79.94	6,725,568	-5,437,776	-422,091	3.20	2.43	0.79
Total 2010 2	0.00	6,502,905	-4,559,168	0	2.89	0.00	0.89
% change	-	3.42	19.27	-	10.73	-	-11.24

Amounts in thousands euros.

(1) Percentage year-on-year change of the interest margin value minus interests for bank borrowing

(2) Value of the collection rights interests

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

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

(5) 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	-24	250	63	0	-64	
AYT BONOS TESORERIA II, FTA	0	0	201	0	0	
AYT CAIXA GALICIA EMPRESAS I, FTA	-33	3,866	0	0	-55	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-36	8,139	116	0	-119	
AYT CAIXANOVA FTPYME I, FTA	-14	4,589	0	0	-2	
AYT CAIXANOVA HIPOTECARIO I, FTA	-24	653	0	0	-4	
AYT CAJA MURCIA HIPOTECARIO I, FTA	-20	-434	405	0	0	
AYT CAJAGRANADA HIPOTECARIO I, FTA	-26	524	351	0	0	
AYT CAJAMURCIA HIPOTECARIO II, FTA	-16	-325	621	0	0	
AYT CEDULAS CAJAS GLOBAL FTA	0	-1,146	335	0	0	
AYT CEDULAS CAJAS III FTA	0	-11	970	0	0	
AYT CEDULAS CAJAS IV, FTA	0	-1	346	0	0	
AYT CEDULAS CAJAS IX, FTA	0	-1	287	0	0	
AYT CEDULAS CAJAS V, FTA	0	-14	295	0	0	
AYT CEDULAS CAJAS VI, FTA	0	-3	287	0	0	
AYT CEDULAS CAJAS VIII, FTA	0	-3	246	0	0	
AYT CEDULAS CAJAS X, FTA	0	-73	1,041	0	0	
AYT CEDULAS CAJAS XI, FTA	0	-137	26	0	0	
AYT CEDULAS TERRITORIALES CAJAS II, FTA	0	0	57	0	0	
AYT CEDULAS TERRITORIALES CAJAS IV, FTA	0	0	0	0	0	
AYT CELERIS HIPOTECARIO I, FTA	-1	0	0	0	0	
AYT COLATERALES GLOBAL EMPRESAS, FTA	-106	1,548	138	0	-152	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-418	3,098	6,733	0	-2,787	
AYT DEUDA SUBORDINADA I, FTA	0	-193	321	0	0	
AYT FONDO EOLICO, FTA	0	-46	18	0	0	
AYT FTPYME I, FTA	-19	1,390	0	0	-2	

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT FTPYME II, FTA	-18	6	1,302	0	-1,304
AYT GENOVA HIPOTECARIO II, FTH	-28	0	0	0	-1
AYT GENOVA HIPOTECARIO III, FTH	-31	107	585	0	-591
AYT GENOVA HIPOTECARIO IV, FTH	-35	22	511	0	0
AYT GENOVA HIPOTECARIO IX, FTH	-66	0	1,603	0	-1,554
AYT GENOVA HIPOTECARIO VI, FTH	-37	108	1,060	0	-336
AYT GENOVA HIPOTECARIO VII, FTH	-75	811	2,949	0	-1,329
AYT GENOVA HIPOTECARIO VIII, FTH	-120	262	1,804	0	0
AYT GENOVA HIPOTECARIO X, FTH	-73	0	2,101	0	-1,379
AYT GENOVA HIPOTECARIO XI, FTH	-59	0	448	0	-457
AYT GENOVA HIPOTECARIO XII, FTH	-63	0	0	0	-3
AYT GOYA HIPOTECARIO III, FTA	0	-16,348	9,342	0	0
AYT GOYA HIPOTECARIO IV, FTA	-129	0	0	0	-37
AYT GOYA HIPOTECARIO V, FTA	-7	0	0	0	-3
AYT HIPOTECARIO BBK I, FTA	-66	-1,074	246	0	0
AYT HIPOTECARIO BBK II, FTA	-67	1,373	37	0	-49
AYT HIPOTECARIO III, FTH	-19	168	0	408	0
AYT HIPOTECARIO IV, FTH	-19	-212	119	0	0
AYT HIPOTECARIO MIXTO II, FTA	-22	51	330	0	0
AYT HIPOTECARIO MIXTO III, FTA	-18	1,071	6,422	0	-6,360
AYT HIPOTECARIO MIXTO IV, FTA	-21	-44	2,851	0	0
AYT HIPOTECARIO MIXTO V, FTA	-49	565	282	0	0
AYT HIPOTECARIO MIXTO, FTA	-18	601	0	0	0
AYT ICO FTVPO CAIXA GALICIA I, FTA	-19	0	0	0	-2
AYT ICO FTVPO CAJA SOL, FTA	-15	0	0	0	-2
AYT ICO-FTVPO CAJA MURCIA, FTA	-18	637	35	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-19	122	0	0	-3
AYT ICO-FTVPO I, FTA	-35	76	0	0	-5

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT ICO-FTVPO III, FTA	-35	299	0	0	-4
AYT KUTXA HIPOTECARIO I, FTA	-60	-163	1,210	0	0
AYT KUTXA HIPOTECARIO II, FTA	-61	7,165	1,807	0	-1,825
AYT KUTXA HIPOTECARIO III, FTA	-39	0	0	0	-44
AYT KUTXA HIPOTECARIO IV, FTA	-110	1,984	0	0	-76
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	-42	-2,715	2,715	0	0
AYT PRESTAMOS CONSUMO III, FTA	-18	0	0	0	-1
AYT PROMOCIONES INMOBILIARIAS II, FTA	-20	41	0	0	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	-18	0	0	0	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-18	0	59	0	-116
AYT SA NOSTRA FINANCIACION I, FTA	-8	-316	0	0	0
AYT UNICAJA FINANCIACION I, FTA	-31	-438	0	0	-5
AYT VPO II, FTA	-23	-120	0	0	-3
AYT.1, FTH	-24	-85	544	0	0
AYT.11, FTH	-20	2	0	0	-3
AYT.2, FTH	-25	-25	291	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20	9	405	0	-405
BANCAJA - BVA VPO 1, FTA	-27	-492	207	0	0
BANCAJA 10, FTA	-98	0	25,028	0	-20,998
BANCAJA 11, FTA	-75	0	11,510	0	-12,019
BANCAJA 13, FTA	-103	0	7,289	0	-3,256
BANCAJA 3, FTA	-27	-508	79	0	0
BANCAJA 4, FTH	-25	-283	68	0	0
BANCAJA 5, FTA	-29	-561	787	0	0
BANCAJA 6, FTA	-63	-1,013	2,350	0	0
BANCAJA 7, FTA	-60	-752	4,214	0	0
BANCAJA 8, FTA	-63	0	14,199	0	-1,951
BANCAJA 9, FTA	-76	0	18,208	0	-10,620

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANCAJA LEASING 1, FTA	-42	0	0	0	-2
BANKINTER 10, FTA	-76	-666	1,979	0	0
BANKINTER 11, FTH	-49	-330	1,093	0	0
BANKINTER 12, FTH	-63	-750	4,559	0	0
BANKINTER 13 FTA	-75	-465	4,799	0	0
BANKINTER 14, FTH	-56	-269	786	0	0
BANKINTER 15 FTH	-70	-30	3,623	0	0
BANKINTER 17 FTA	-60	0	1,456	0	-77
BANKINTER 18,FTA	-71	-931	3,548	0	0
BANKINTER 2 PYME FTA	-24	-316	749	0	0
BANKINTER 2, FTH	-10	-104	156	0	0
BANKINTER 3 FTPYME FTA	-27	0	814	0	-88
BANKINTER 3, FTH	-34	-353	269	0	0
BANKINTER 4 FTPYME, FTA	-21	0	180	0	-282
BANKINTER 4, FTH	-35	-334	203	0	0
BANKINTER 5, FTH	-25	-273	298	0	0
BANKINTER 6, FTA	-59	-615	1,017	0	0
BANKINTER 7, FTH	-20	-216	319	0	0
BANKINTER 8, FTA	-44	-573	770	0	0
BANKINTER 9, FTA	-49	-680	1,161	0	0
BANKINTER EMPRESAS 1, FTA	-33	0	45	0	-198
BANKINTER LEASING 1, FTA	-11	0	0	0	-52
BBVA AUTOS 1 FTA	-19	0	4,681	0	-4,573
BBVA AUTOS 2 FTA	-21	0	15,599	0	-15,598
BBVA CONSUMO 1, FTA	-27	0	18,618	0	-18,618
BBVA CONSUMO 2, FTA	-38	0	19,865	0	-19,866
BBVA CONSUMO 3 FTA	-30	0	6,086	0	-6,086
BBVA CONSUMO 4 FTA	-67	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA CONSUMO 5, FTA	-69	-1,390	668	0	0
BBVA EMPRESAS 1, FTA	-26	0	19	0	-18
BBVA EMPRESAS 2, FTA	-94	0	416	0	-416
BBVA EMPRESAS 3, FTA	-95	0	0	0	0
BBVA EMPRESAS 4, FTA	-73	0	0	0	0
BBVA EMPRESAS 5, FTA	-70	-594	0	0	0
BBVA EMPRESAS 6, FTA	-5	-791	791	0	0
BBVA FINANZIA AUTOS 1 FTA	-18	0	8,401	0	-8,541
BBVA HIPOTECARIO 3, FTA	-27	-564	12,459	0	-296
BBVA LEASING 1, FTA	-52	0	0	0	0
BBVA RMBS 1, FTA	-91	0	15,149	0	-13,321
BBVA RMBS 10, FTA	-73	-1,966	1,399	0	0
BBVA RMBS 2, FTA	-134	0	39,798	0	-8,068
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,314
BBVA RMBS 4, FTA	-136	0	21,927	0	-21,927
BBVA RMBS 5 FTA	-141	0	7,025	0	-7,025
BBVA RMBS 6 FTA	-139	802	13,729	0	-1,992
BBVA RMBS 7, FTA	-171	-7,900	25,453	0	0
BBVA RMBS 8, FTA	-70	-1,760	726	0	0
BBVA RMBS 9, FTA	-70	-1,303	1,657	0	-28
BBVA-3 FTPYME FTA	-18	-207	1,431	0	0
BBVA-4 PYME, FTA	-17	0	798	0	-797
BBVA-5 FTPYME, FTA	-27	0	2,221	0	-2,220
BBVA-6 FTPYME FTA	-28	0	0	0	0
BBVA-7 FTGENCAT, FTA	-7	0	47	0	-47
BBVA-8 FTPYME FTA	-31	0	397	0	-397
BCL MUNICIPIOS I FTA	-28	-58	126	0	0
CAIXA PENEDES 1 TDA, FTA	-43	-2,484	2,136	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
CAIXA PENEDES 2 TDA, FTA	-31	-1,873	2,039	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-21	-1,518	1,781	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-20	-1,383	2,974	0	0
CAJA INGENIEROS TDA 1, FTA	-25	-305	830	0	0
CEAMI GUARANTEED BONDS I, FTA	0	0	0	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	-70	0	0	0	0
CEDULAS TDA 15, FTA	0	-24	18	0	0
CEDULAS TDA 17, FTA	0	-204	401	0	0
CEDULAS TDA 18, FTA	0	0	0	0	0
CEDULAS TDA 19, FTA	0	-1	0	0	0
CEDULAS TDA 2, FTA	0	-53	205	0	0
CEDULAS TDA 20, FTA	0	-50	31	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-12	8	0	0
CEDULAS TDA 3, FTA	0	0	633	0	0
CEDULAS TDA 5, FTA	0	-7	118	0	0
CEDULAS TDA 6, FTA	0	-15	394	0	0
CEDULAS TDA 7, FTA	0	0	461	0	0
CIBELES III FTPYME, FTA	-12	0	2,245	0	0
CM BANCAJA 1, FTA	-29	0	585	0	0
CONSUMO BANCAJA 1, FTA	-13	0	4,923	0	-4,991
DRIVER ESPAÑA ONE, FTA	-40	0	2,020	0	0
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-201
EMPRESAS BANESTO 2, FTA	-74	-2,798	27,051	0	-27,287
EMPRESAS BANESTO 5, FTA	-114	-3,358	4,410	0	-4,474
EMPRESAS BANESTO 6, FTA	-51	-4,470	1,982	0	0
EMPRESAS BANESTO I FTA	-35	0	6,717	0	-6,882
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-23	0	4,790	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-51	0	1,711	0	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FINANCAT 1, FTA	-36	0	3,679	0	-3,679
FINANCIACION BANCAJA 1, FTA	-14	0	649	0	-661
FINANCIACION BANESTO 1, FTA	-28	-1,861	21,729	0	-21,985
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	-39	0	0	0	-18
FONCAIXA AUTONOMOS 1, FTA	-69	-6,248	2,016	0	0
FONCAIXA CONSUMO 1, FTA	-31	-13,725	13,725	0	0
FONCAIXA EMPRESAS 1, FTA	-314	0	0	0	-127
FONCAIXA EMPRESAS 2, FTA	-142	3,189	0	0	0
FONCAIXA EMPRESAS 3, FTA	-109	-414	0	0	0
FONCAIXA FTGENCAT 3, FTA	-33	336	0	0	-1
FONCAIXA FTGENCAT 4, FTA	-40	563	0	0	-4
FONCAIXA FTGENCAT 5, FTA	-46	0	1,093	0	-1,106
FONCAIXA FTGENCAT 6, FTA	-41	0	99	0	-100
FONCAIXA FTGENCAT 7, FTA	-56	0	0	0	-123
FONCAIXA FTPYME 2, FTA	-50	0	0	0	-12
FONCAIXA HIPOTECARIO 10, FTA	-124	-1,916	558	0	0
FONCAIXA HIPOTECARIO 11, FTA	-309	-10,158	730	0	0
FONCAIXA HIPOTECARIO 2, FTH	-18	-245	143	0	0
FONCAIXA HIPOTECARIO 3, FTH	-49	-1,133	907	0	0
FONCAIXA HIPOTECARIO 4, FTH	-38	-433	117	0	0
FONCAIXA HIPOTECARIO 5, FTH	-52	-552	313	0	0
FONCAIXA HIPOTECARIO 6, FTH	-56	-634	488	0	0
FONCAIXA HIPOTECARIO 7, FTH	-135	-1,332	735	0	0
FONCAIXA HIPOTECARIO 8, FTH	-77	-1,828	528	0	0
FONCAIXA HIPOTECARIO 9, FTA	-108	253	309	0	0
FONCAIXA ICO-FTVPO 1, FTA	-44	-1,115	131	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FONCAIXA LEASINGS 1, FTA	-114	-2,390	0	0	-4
FTA FTPYME SANTANDER 1	-45	-1,839	3,769	0	-29
FTA FTPYME SANTANDER 2	-54	-973	8,389	0	-497
FTA IM UNNIM RMBS 1	-50	-3,569	2,059	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 06	-15	0	44,584	0	-35,938
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-50	0	27,223	0	-27,223
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-9	-2,749	2,748	0	0
FTA SANTANDER EMPRESAS 10, FTA	-102	0	0	0	-3
FTA SANTANDER EMPRESAS 2	-49	0	22,382	0	-22,445
FTA SANTANDER EMPRESAS 4	-116	-1	18,824	0	-18,901
FTA SANTANDER EMPRESAS 5	-72	0	16,906	0	-16,971
FTA SANTANDER EMPRESAS 7	-139	0	13,842	0	-13,883
FTA SANTANDER EMPRESAS 8, FTA	-585	-4,869	0	0	-5
FTA SANTANDER EMPRESAS 9, FTA	-458	-15,961	9,775	0	-9,775
FTA SANTANDER FINANCIACION 1	-38	0	17,409	0	-17,497
FTA SANTANDER FINANCIACION 2	-33	0	16,194	0	-16,269
FTA SANTANDER FINANCIACION 3	-37	-845	13,167	0	-13,230
FTA SANTANDER FINANCIACION 4	-110	-2,081	0	0	-29
FTA SANTANDER FINANCIACION 5	-124	-12,942	12,305	0	-8,709
FTA SANTANDER HIPOTECARIO 2	-137	0	10,439	0	-10,534
FTA SANTANDER HIPOTECARIO 3	-205	-2,753	0	0	-95
FTA SANTANDER HIPOTECARIO 6	-119	0	0	0	-63
FTA SANTANDER HIPOTECARIO 7	-192	-6,709	3,693	0	-3,693
FTA SANTANDER HIPOTECARIO 8	0	0	0	0	-1
FTA SANTANDER PUBLICO 1	-26	-842	4,421	0	-3,188
FTA UCI 11	-35	-1,280	5,151	0	-349
FTA UCI 14	-64	-4,021	44,870	0	-4,009
FTA UCI 16	-76	0	61,309	0	-2,547

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA UCI 18	-76	-8,428	35,988	0	0
FTA UCI 6	-24	-391	145	0	-69
FTA UCI 7	-27	-349	126	0	0
FTA UCI 8	-28	-498	169	0	0
FTA UCI 9	-29	-1,166	2,987	0	0
FTA, HIPOTEBANSA 11	-35	-491	1,191	0	-169
FTA, HIPOTEBANSA X	-37	-448	547	0	-13
FTA, SANTANDER EMPRESAS 1	-58	-217	9,411	0	-6,706
FTA, SANTANDER EMPRESAS 3	-90	0	18,961	0	-19,038
FTA, UCI 15	-76	0	48,397	0	0
FTA, UCI 17	-150	0	31,062	0	-1,873
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-18	-12,178	9,625	0	0
FTH UCI 10	-23	-868	2,070	0	0
FTH UCI 12	-41	-2,028	13,984	0	-892
FTH UCI 5	-7	-117	77	0	0
FTH, BANESTO 4	-53	-1,139	2,135	0	-243
FTH, HIPOCAT 3	-40	-133	156	0	0
FTH, HIPOTEBANSA IX	-39	-121	119	0	-38
FTPYME BANCAJA 2 FTA	-14	-56	666	0	0
FTPYME BANCAJA 3 FTA	-17	-53	1,558	0	0
FTPYME BANCAJA 6 FTA	-23	0	0	0	-135
FTPYME TDA 5, FTA	-13	-152	241	0	0
FTPYME TDA 6, FTA	-13	-575	716	0	0
FTPYME TDA 7, FTA	-11	0	0	0	0
FTPYME TDA BANCA MARCH, FTA	-12	0	0	0	0
FTPYME TDA CAM 2, FTA	-17	-241	5,024	0	0
FTPYME TDA CAM 4, FTA	-37	0	0	0	0
FTPYME TDA CAM 7, FTA	-86	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	-57	0	0	0	0
FTPYME TDA SABADELL 2, FTA	-10	-144	4,334	0	0
GAT FTGENCAT 2005, FTA	-15	0	1,504	0	-1,504
GAT FTGENCAT 2006, FTA	-15	0	715	0	-715
GAT FTGENCAT 2007, FTA	-25	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-39	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-23	0	0	0	0
GAT ICO-FTVPO 1, FTH	-31	-25	445	0	-133
GC FTGENCAT CAIXA SABADELL 1, FTA	-30	233	153	0	0
GC FTGENCAT CAIXA SABADELL 2, FTA	-28	0	0	0	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-21	0	0	0	-3
GC FTGENCAT SABADELL 1, FTA	-17	0	34	0	-35
GC FTPYME PASTOR 4, FTA	-11	0	0	0	-2
GC FTPYME SABADELL 4, FTA	-17	632	308	0	-308
GC FTPYME SABADELL 5, FTA	-25	436	0	0	-6
GC FTPYME SABADELL 6, FTA	-25	0	97	0	-104
GC FTPYME SABADELL 8, FTA	-60	1,568	0	0	-143
GC FTPYME UNNIM 1, FTA	-1	-265	265	0	0
GC PASTOR HIPOTECARIO 5, FTA	-33	0	0	0	-3
GC SABADELL 1, FTH	-37	-716	92	0	0
GC SABADELL EMPRESAS 2, FTA	-29	0	0	0	-1
GC SABADELL EMPRESAS 4, FTA	-26	0	0	0	-1
HIPOCAT 10, FTA	-143	0	6,631	0	-6,631
HIPOCAT 11, FTA	-127	0	8,613	0	-8,613
HIPOCAT 14, FTA	-62	-1,413	907	0	0
HIPOCAT 15, FTA	-115	-1,831	2,543	0	0
HIPOCAT 16, FTA	-90	-2,134	1,113	0	0
HIPOCAT 17, FTA	-94	-1,246	1,213	0	-219

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
HIPOCAT 18, FTA	-85	-1,272	1,722	0	0
HIPOCAT 19, FTA	-55	-1,434	945	0	-148
HIPOCAT 20, FTA	-72	-4,357	2,082	0	0
HIPOCAT 4, FTA	-27	-168	3,951	0	-1
HIPOCAT 5, FTA	-53	-482	1,461	0	0
HIPOCAT 6, FTA	-77	-633	13,322	0	0
HIPOCAT 7, FTA	-165	-910	9,799	0	0
HIPOCAT 8, FTA	-129	-1,225	11,775	0	-165
HIPOCAT 9, FTA	-100	0	3,144	0	-3,144
ICO MEDIACION I AYT, FTA	0	171	347	0	0
ICO MEDIACION II AYT FTA	-9	995	0	0	0
IM BANCO POPULAR FTPYME 1, FTA	-14	-1,000	8,993	0	0
IM BANCO POPULAR FTPYME 2, FTA	-25	2	0	0	0
IM BANCO POPULAR FTPYME 3, FTA	-16	-2,443	2,314	0	0
IM BANCO POPULAR MBS 2, FTA	-40	-514	1,228	0	0
IM BANKOA MBS 1, FTA	-36	-648	743	0	0
IM BCG RMBS 1, FTA	-33	-568	130	0	0
IM BES EMPRESAS 1, FTA	-11	-2	0	0	0
IM CAJA LABORAL 1, FTA	-46	-1,115	2,708	0	0
IM CAJA LABORAL 2, FTA	-37	-708	351	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-44	-839	434	0	0
IM CAJAMAR 1, FTA	-18	-307	2,532	0	0
IM CAJAMAR 3, FTA	-60	-1,880	22,287	0	0
IM CAJAMAR 4, FTA	-58	-1,511	11,185	0	0
IM CAJAMAR 5, FTA	-43	-1,652	13,302	0	0
IM CAJAMAR 6, FTA	-70	-1,752	10,404	0	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-30	-133	0	0	0
IM CAJAMAR EMPRESAS 3, FTA	-38	-280	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM CAJASTUR MBS 1, FTA	-48	-253	0	0	0
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	-1	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	-63	0	0	0	0
IM CEDULAS 7, FTA	-62	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM FTGENCAT SABADELL 2, FTA	-17	-305	0	0	-92
IM FTGENCAT SABADELL 3, FTA	-15	-235	0	0	-69
IM FTGENCAT SABADELL 4, FTA	-22	-155	0	0	-71
IM FTPYME SABADELL 3, FTA	-15	-320	4,096	0	0
IM FTPYME SABADELL 7, FTA	-25	-2,334	0	0	-140
IM FTPYME SABADELL 9, FTA	-19	-2,060	1,680	0	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-22	-2,860	28,378	0	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	-54	-10,460	7,756	0	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	-80	-3,734	13,588	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-28	-2,818	38,087	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-22	-413	713	0	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	-62	-8,797	7,050	0	0
IM PASTOR 2, FTH	-31	-452	3,317	0	0
IM PASTOR 3, FTH	-35	-1	0	0	0
IM PASTOR 4, FTA	-44	-159	9,644	0	0
IM PRESTAMOS FONDOS CEDULAS, FTA	-20	-156	0	0	0
IM SABADELL EMPRESAS 1, FTA	-23	-1,911	0	0	-150

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM SABADELL EMPRESAS 3, FTA	-51	-2,871	0	0	-387
IM SABADELL EMPRESAS 5, FTA	-40	-1,189	0	0	-137
IM SABADELL RMBS 2, FTA	-53	-1,904	7,461	0	0
IM SABADELL RMBS 3, FTA	-50	-1,209	5,649	0	0
IM TERRASSA 1 FTGENCAT FTA	-19	-65	3,989	0	0
IM TERRASSA MBS 1, FTA	-51	0	0	0	-22
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	-41	0	0	0	-3
MADRID ACTIVOS CORPORATIVOS III, FTA	-49	-1,326	0	0	-4
MADRID ACTIVOS CORPORATIVOS IV, FTA	-47	2,031	0	0	-4
MADRID ACTIVOS CORPORATIVOS V, FTA	-57	0	0	0	-25
MADRID CONSUMO I, FTA	-58	0	0	0	0
MADRID CONSUMO II, FTA	-61	-4,205	0	0	0
MADRID FTPYME I, FTA	-54	-3,899	0	0	0
MADRID FTPYME II, FTA	-114	0	0	0	0
MADRID ICO-FTVPO I, FTA	-45	0	0	0	0
MADRID RESIDENCIAL I, FTA	-66	0	0	0	0
MADRID RESIDENCIAL II, FTA	-43	-336	671	0	0
MADRID RMBS I, FTA	-102	0	1,600	0	0
MADRID RMBS II, FTA	-93	0	0	0	0
MADRID RMBS III FTA	-109	0	0	0	0
MADRID RMBS IV, FTA	-88	0	0	0	0
MBS BANCAJA 1 FTA	-24	-202	1,122	0	0
MBS BANCAJA 2, FTA	-28	-403	4,128	0	0
MBS BANCAJA 3, FTA	-34	160	5,725	0	-80
MBS BANCAJA 4, FTA	-71	0	14,950	0	-384
MBS BANCAJA 6, FTA	-59	-727	3,493	0	0
MBS BANCAJA 7, FTA	-58	-764	0	0	0

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
MBS BANCAJA 8, FTA	-33	-768	94	0	0
MBSCAT 1, FTA	-81	0	1,260	0	-1,260
MBSCAT 2, FTA	-54	0	0	0	0
MBSCAT 3, FTA	-148	-10,249	4,968	0	0
PROGRAMA CEDULAS TDA, FTA	0	-14	1,122	0	0
PYME BANCAJA 5, FTA	-26	0	1,083	0	-1,239
PYME BANCAJA 7, FTA	-36	0	0	0	-221
PYME BANCAJA 8, FTA	-24	0	0	0	-25
PYME VALENCIA 1, FTA	-19	0	2,929	0	-2,929
PYME VALENCIA 2, FTA	-21	0	0	0	-35
PYMECAT 2 FTPYME, FTA	-29	0	898	0	-898
PYMECAT 3 FTPYME, FTA	-29	-2,545	755	0	0
PYMES BANESTO 2, FTA	-34	0	6,751	0	-6,918
RURAL HIPOTECARIO GLOBAL I, FTA	-51	-792	5,164	0	0
RURAL HIPOTECARIO II FTH	-12	-183	228	0	0
RURAL HIPOTECARIO III FTH	-14	-390	250	0	0
RURAL HIPOTECARIO IV FTH	-18	-676	617	0	0
RURAL HIPOTECARIO IX, FTA	-75	-1,288	14,589	0	-28
RURAL HIPOTECARIO V FTA	-30	-1,050	1,477	0	0
RURAL HIPOTECARIO VI, FTA	-46	-785	2,047	0	0
RURAL HIPOTECARIO VII, FTA	-51	-1,069	3,306	0	0
RURAL HIPOTECARIO VIII, FTA	-71	-1,493	7,605	0	0
RURAL HIPOTECARIO X, FTA	-75	-1,579	7,336	0	0
RURAL HIPOTECARIO XI, FTA	-89	-2,369	4,039	0	0
RURAL HIPOTECARIO XII, FTA	-64	-1,451	975	0	0
RURALPYME 1 FTPYME FTA	-10	0	452	0	-464
RURALPYME 2 FTPYME FTA	-18	0	1,389	0	-1,455
SANTANDER CONSUMER SPAIN 09-1, FTA	-40	0	1,597	0	-1,597

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	-51	-2,822	0	0	0
SANTANDER EMPRESAS 6, FTA	-148	0	10,226	0	-10,273
SANTANDER HIPOTECARIO I, FTA	-86	-1,918	5,681	0	-5
SOL-LION, FTA	-52	-4,961	12,005	0	0
TDA 11, FTH	-19	-293	1,115	0	0
TDA 12, FTH	-22	-471	759	0	0
TDA 13 - MIXTO, FTA	-21	-337	568	0	0
TDA 14 - MIXTO, FTA	-33	-911	1,212	0	0
TDA 15 - MIXTO, FTA	-41	-563	2,824	0	0
TDA 16 - MIXTO, FTA	-37	-758	2,886	0	0
TDA 17 - MIXTO, FTA	-49	-810	1,807	0	0
TDA 18 - MIXTO, FTA	-55	-543	2,470	0	0
TDA 19 - MIXTO, FTA	-63	-625	2,973	0	0
TDA 20 - MIXTO, FTA	-66	-408	972	0	0
TDA 22 - MIXTO, FTA	-75	-210	10,258	0	0
TDA 23, FTA	-90	-1,051	8,446	0	0
TDA 24, FTA	-57	0	7,652	0	0
TDA 25, FTA	-31	0	463	0	0
TDA 26 - MIXTO, FTA	-31	-2,374	4,308	0	0
TDA 27, FTA	-57	0	7,941	0	0
TDA 28, FTA	-36	0	0	0	0
TDA 29, FTA	-36	-464	6,274	0	0
TDA 30, FTA	-20	-471	4,378	0	0
TDA 31, FTA	-15	-397	1,147	0	0
TDA 8, FTH	-4	-60	27	0	0
TDA 9, FTH	-12	-106	100	0	0
TDA CAJAMAR 2, FTA	-54	-1,450	14,881	0	0
TDA CAM 1, FTA	-30	-656	2,276	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA CAM 10, FTA	-62	-1,645	11,253	0	0
TDA CAM 11, FTA	-121	0	2,240	0	0
TDA CAM 12, FTA	-142	-23	9,633	0	0
TDA CAM 2, FTA	-33	-717	4,906	0	0
TDA CAM 3, FTA	-37	-1,022	4,280	0	0
TDA CAM 4, FTA	-76	-2,300	12,134	0	0
TDA CAM 5, FTA	-77	-3,538	28,540	0	0
TDA CAM 6, FTA	-65	-2,391	23,317	0	0
TDA CAM 7, FTA	-79	-3,227	28,568	0	0
TDA CAM 8, FTA	-75	-2,639	19,754	0	0
TDA CAM 9, FTA	-67	-2,215	18,135	0	0
TDA CCM CONSUMO 1, FTA	-26	0	0	0	0
TDA CCM EMPRESAS 1, FTA	-25	0	0	0	0
TDA CORPORATIVOS I, FTA	-49	0	0	0	0
TDA EMPRESAS 1, FTA	-16	0	0	0	0
TDA EMPRESAS 2, FTA	-15	0	0	0	0
TDA FTPYME PASTOR 9, FTA	-20	-1,778	846	0	0
TDA IBERCAJA 1, FTA	-33	-520	979	0	0
TDA IBERCAJA 2, FTA	-45	-1,235	2,008	0	0
TDA IBERCAJA 3, FTA	-54	-835	2,181	0	0
TDA IBERCAJA 4, FTA	-64	-1,335	4,835	0	0
TDA IBERCAJA 5, FTA	-62	-1,168	3,728	0	0
TDA IBERCAJA 6, FTA	-91	0	0	0	0
TDA IBERCAJA 7, FTA	-159	-1,498	4,575	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-23	0	0	0	0
TDA PASTOR 1, FTA	-16	-453	5,418	0	0
TDA PASTOR CONSUMO 1, FTA	-20	0	0	0	-33
TDA SA NOSTRA EMPRESAS 1, FTA	-19	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA SA NOSTRA EMPRESAS 2, FTA	-42	0	0	0	0
TDA TARRAGONA 1, FTA	-21	0	0	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-34	-145	790	0	0
UNICAJA AYT EMPRESAS I, FTA	-19	105	301	0	0
UNICAJA TDA VPO, FTA	-35	-309	1,029	0	0
VAL BANCAJA 1, FTA	-22	-149	427	0	0
VALENCIA HIPOTECARIO 1, FTA	-17	-354	296	0	0
VALENCIA HIPOTECARIO 2, FTH	-44	-1,299	9,305	0	0
VALENCIA HIPOTECARIO 3, FTA	-49	-979	8,499	0	0
VALENCIA HIPOTECARIO 4, FTA	-56	0	3,801	0	-4,056
VALENCIA HIPOTECARIO 5, FTA	-34	0	100	0	-171
Subtotal BONDS 2011 2	-23,014	-324,849	1,782,450	408	-604,443
Subtotal BONDS 2010 2	-26,191	-1,017,810	1,720,074	3,565	-537,455
% change	-12.13	-68.08	3.63	-88.56	12.46
COMMERCIAL PAPER					
AYT AUTOMOCION II COFIBER E.F.C., FTA	-9	0	2,254	0	0
FTA SANTANDER 2	-266	-2,277	25,674	0	-8,409
Subtotal COMMERCIAL PAPER 2011 2	-275	-2,277	27,928	0	-8,409
Subtotal COMMERCIAL PAPER 2010 2	-73	-11,273	29,994	0	-1,801
% change	276.71	-79.80	-6.89	-	366.91
Total 2011 2	-23,289	-327,126	1,810,378	408	-612,852
Total 2010 2	-73	-11,273	29,994	0	-1,801
% change	31,802.74	2,801.85	5,935.80	-	33,928.43

Amounts in thousands euros.

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

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
BONDS							
AYT ADMINISTRACIONES I, FTA	0	0	0	0.00	0.00	0	0
AYT CLUB DE FUTBOL I, FTA	238	0	-5	-0.05	0.00	0	0
AYT FINANCIACION INVERSIONES II, FTA	0	-199	0	0.00	0.00	0	0
AYT FINANCIACION INVERSIONES III, FTA	6	0	-7	0.00	0.00	0	0
AYT LICO LEASING I, FTA	499	-128	1,775	1.35	1.36	1,091	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	1	-149	0	0.00	0.00	0	0
AYT.10, FINANCIACION INVERSIONES, FTA	18	-147	0	0.00	0.00	0	0
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	1,412	0	-112	-0.39	-0.34	-1,632	0
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	1,615	0	-125	-0.37	-0.33	-2,022	0
CAJA SAN FERNANDO CDO I, FTA	881	-611	-30	-0.04	-0.04	-6,503	0
CAP-TDA 2, FTA	2,928	0	-2,964	-0.73	-0.73	-220	0
EMPRESAS TDA CAM 10, FTA	1,442	-251	-1,387	-0.17	-0.16	28	0
GC COMPASS SPAIN 2, FTA	-1,298	0	-53	-0.07	-0.07	0	0
MORTGAGE FINANCE SPAIN, FTA	91	0	-91	-0.04	-0.04	0	0
SOFINLOC ESPAÑA TDA N° 1, FTA	951	0	-151	-0.40	-0.37	-1,920	0
TDA FS1, FTA	-5,837	0	-48	-0.03	-0.03	0	0
WHITE TOWER EUROPE 2007-1 FTA	160	0	-160	-0.20	-0.19	293	0
Subtotal BONDS 2011 2	3,107	-1,485	-3,358	-0.10	-0.10	-10,885	0
Subtotal BONDS 2010 2	17,374	-1,312	-1,651	-0.06	-0.05	-29,728	0
% change	-82	13.19	103.39	66.67	100.00	-63.38	-

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
COMMERCIAL PAPER							
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	25,282	-25,312	-7	0.00	0.00	0	0
Subtotal COMMERCIAL PAPER 2011 2	25,282	-25,312	-7	0.00	0.00	0	0
Subtotal COMMERCIAL PAPER 2010 2	23,584	-24,363	-6	0.00	0.00	0	0
% change	7	3.90	16.67	-	-	-	-
Total 2011 2	28,389	-26,797	-3,365	-0.09	-0.09	-10,885	0
Total 2010 2	40,958	-25,675	-1,657	-0.05	-0.04	-29,728	0
% change	-31	4.37	103.08	80.00	125.00	-63.38	-

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 borrowing

(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 for sale

Interest margin and results of financial transactions - Private ABS

TABLE B.2.1

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
BONDS							
AYT ADMINISTRACIONES I, FTA	0.00	3,339	-3,339	0	4.73	4.73	0.00
AYT CLUB DE FUTBOL I, FTA	-38.82	467	-96	-133	4.17	1.96	2.31
AYT FINANCIACION INVERSIONES II, FTA	0.00	2,423	-2,423	0	1.55	1.45	0.01
AYT FINANCIACION INVERSIONES III, FTA	-99.92	4,730	-2,097	-2,627	3.68	1.41	2.00
AYT LICO LEASING I, FTA	-95.07	2,797	-1,402	-896	6.23	1.46	2.92
AYT PRESTIGE CAJAS DE AHORRO, FTA	-120.00	1,246	-1,245	0	1.47	1.45	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	-98.94	2,967	-2,475	-474	2.24	1.28	0.64
BANCO FINANTIA SOFINLOC TDA N° 1,FTA	-100.00	0	0	0	0.00	0.00	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	-68.89	1,412	0	0	9.59	0.00	0.00
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	-71.04	1,615	0	0	8.68	0.00	0.00
CAJA SAN FERNANDO CDO I, FTA	-20.92	997	-419	303	2.40	1.77	0.63
CAP-TDA 2, FTA	233.11	6,059	-3,131	0	0.00	2.06	0.00
EMPRESAS TDA CAM 10, FTA	0.00	4,463	-3,021	0	4.10	2.54	1.56
FTA NAOH	-100.00	0	0	0	0.00	0.00	0.00
GC COMPASS SPAIN 2, FTA	-41.16	0	-1,298	0	0.00	0.00	0.00
MORTGAGE FINANCE SPAIN, FTA	-126.07	2,345	-2,254	0	1.89	1.66	0.23
SOFINLOC ESPAÑA TDA N° 1, FTA	-70.42	1,590	-639	0	8.09	2.71	5.38
TDA FS1, FTA	-176.41	3,784	-1,471	-8,150	4.80	1.63	3.18
WHITE TOWER EUROPE 2007-1 FTA	125.35	2,419	-2,259	0	2.06	0.00	0.00
Subtotal BONDS 2011 2	-92.37	42,653	-27,569	-11,977	2.95	1.87	0.97
Subtotal BONDS 2010 2	0.00	36,691	-19,317	0	2.55	0.00	0.62
% change	-	16.25	42.72	-	15.69	-	56.45

Interest margin and results of financial transactions - Private ABS

TABLE B.2.1

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
COMMERCIAL PAPER							
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	-58.68	25,282	0	0	4.75	0.00	0.00
Subtotal COMMERCIAL PAPER 2011 2	-58.68	25,282	0	0	4.75	0.00	0.00
Subtotal COMMERCIAL PAPER 2010 2	0.00	23,584	0	0	5	0	0.00
% change	-	7.20	-	-	-12.84	-	-
Total 2011 2	-72.15	67,935	-27,569	-11,977	3.12	1.67	0.88
Total 2010 2	0.00	60,275	-19,317	0	2.84	0.00	0.56
% change	-	12.71	42.72	-	9.86	-	57.14

Amounts in thousands euros.

(1) Percentage year-on-year change of the interest margin value minus interests for bank borrowing

(2) Value of the collection rights interests

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

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

(5) 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 ADMINISTRACIONES I, FTA	0	0	0	0	0
AYT CLUB DE FUTBOL I, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES II, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES III, FTA	0	-3	101	0	0
AYT LICO LEASING I, FTA	-19	1,812	0	0	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	0	0	0
AYT.10, FINANCIACION INVERSIONES, FTA	0	0	0	0	0
BANCO FINANTIA SOFINLOC TDA N° 2, FTA	-6	0	0	0	-29
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	-6	0	0	0	-18
CAJA SAN FERNANDO CDO I, FTA	-12	0	0	0	0
CAP-TDA 2, FTA	-35	-2,916	0	0	0
EMPRESAS TDA CAM 10, FTA	-186	-1,075	1,075	0	0
GC COMPASS SPAIN 2, FTA	-44	0	0	0	0
MORTGAGE FINANCE SPAIN, FTA	-10	-44	247	0	0
SOFINLOC ESPAÑA TDA N° 1, FTA	-31	0	0	0	-20
TDA FS1, FTA	-39	0	308	0	0
WHITE TOWER EUROPE 2007-1 FTA	-16	0	0	0	0
Subtotal BONDS 2011 2	-404	-2,226	1,731	0	-67
Subtotal BONDS 2010 2	-322	-26	6,393	0	-302
% change	25.47	8,461.54	-72.92	-	-77.81
COMMERCIAL PAPER					
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	0	0	0	0	0
Subtotal COMMERCIAL PAPER 2011 2	0	0	0	0	0
Subtotal COMMERCIAL PAPER 2010 2	0	0	221	0	0
% change	-	-	-100.00	-	-
Total 2011 2	-404	-2,226	1,731	0	-67
Total 2010 2	-322	-26	6,614	0	-302
% change	25.47	8,461.54	-73.83	-	-77.81

Amounts in thousands euros.

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

Main cash flows during the second 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	3,119	-1,657	-1,236	8,603	-8,586	-25	-0.01
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA		0	0	3,936	-2,178	-1,129	29,770	-31,451	-25	-0.01
AYT BONOS TESORERIA II, FTA		0	0	4,725	-4,745	0	0	0	-399	-0.07
AYT CAIXA GALICIA EMPRESAS I, FTA		0	0	3,896	-4,970	-354	24,557	-40,527	-38	-0.01
AYT CAIXA SABADELL HIPOTECARIO I, FTA		0	0	3,761	-3,009	-1,450	3,915	-6,169	-37	-0.01
AYT CAIXANOVA FTPYME I, FTA		0	0	1,724	-1,222	-849	16,548	-18,370	-18	-0.02
AYT CAIXANOVA HIPOTECARIO I, FTA		0	0	3,567	-2,740	-1,371	13,169	-11,702	-26	-0.01
AYT CAJA MURCIA HIPOTECARIO I, FTA		0	0	2,029	-1,223	-259	8,930	-9,312	-446	-0.31
AYT CAJAGRANADA HIPOTECARIO I, FTA		0	0	3,506	-1,970	-1,256	7,880	-20,461	-287	-0.13
AYT CAJAMURCIA HIPOTECARIO II, FTA		0	0	2,134	-1,306	-291	9,656	-9,680	-373	-0.22
AYT CEDULAS CAJAS GLOBAL FTA		0	0	702,461	-682,306	0	6,355,000	-6,355,000	-2,073	0.00
AYT CEDULAS CAJAS III FTA		0	0	0	10,070	0	0	0	0	0.00
AYT CEDULAS CAJAS IV, FTA		0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS IX, FTA		0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS V, FTA		0	0	144,968	-144,566	0	0	0	0	0.00
AYT CEDULAS CAJAS VI, FTA		0	0	132,179	0	0	0	0	0	0.00
AYT CEDULAS CAJAS VIII, FTA		0	0	167,017	-166,750	0	0	0	0	0.00
AYT CEDULAS CAJAS X, FTA		0	0	6,962	-19,262	0	0	0	-3	0.00
AYT CEDULAS CAJAS XI, FTA		0	0	28,233	-36,060	0	0	0	7,824	0.23
AYT CEDULAS TERRITORIALES CAJAS II, FTA		0	0	0	0	0	0	0	29	0.00
AYT CEDULAS TERRITORIALES CAJAS IV, FTA		0	0	0	0	0	0	0	0	0.00
AYT CELERIS HIPOTECARIO I, FTA		-90,000	73,800	0	0	0	6	0	0	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA		0	0	13,622	-9,563	-3,266	214,309	-225,194	-286	-0.03
AYT COLATERALES GLOBAL HIPOTECARIO, FTA		0	0	75,689	-54,023	-12,869	360,428	-358,323	-3,965	-0.07
AYT DEUDA SUBORDINADA I, FTA		0	0	2,847	-2,711	0	0	0	-106	-0.04
AYT FONDO EOLICO, FTA		0	0	132	-167	0	0	0	-11	-0.05
AYT FTPYME I, FTA		0	0	1,279	-1,032	-207	10,893	-13,018	-25	-0.02

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 FTPYME II, FTA		0	0	1,515	-989	-221	9,644	-10,238	-141	-0.12
AYT GENOVA HIPOTECARIO II, FTH		0	0	3,168	-2,569	-549	19,643	-16,771	-31	-0.01
AYT GENOVA HIPOTECARIO III, FTH		0	0	3,196	-2,776	-314	19,101	-15,266	-35	-0.01
AYT GENOVA HIPOTECARIO IV, FTH		0	0	3,960	-2,979	-539	21,162	-18,237	-106	-0.03
AYT GENOVA HIPOTECARIO IX, FTH		0	0	7,113	-5,627	-686	26,515	-24,555	-74	-0.01
AYT GENOVA HIPOTECARIO VI, FTH		0	0	4,139	-3,108	-419	18,867	-17,068	-131	-0.04
AYT GENOVA HIPOTECARIO VII, FTH		0	0	8,588	-6,657	-999	38,239	-32,350	-83	-0.01
AYT GENOVA HIPOTECARIO VIII, FTH		0	0	12,801	-10,107	-1,435	57,725	-51,532	-1,209	-0.10
AYT GENOVA HIPOTECARIO X, FTH		0	0	8,517	-6,457	-1,329	29,832	-26,062	-83	-0.01
AYT GENOVA HIPOTECARIO XI, FTH		0	0	8,072	-7,744	-965	20,595	-32,185	-90	-0.01
AYT GENOVA HIPOTECARIO XII, FTH		0	0	6,783	-5,738	-773	24,730	-23,484	-99	-0.02
AYT GOYA HIPOTECARIO III, FTA		0	0	44,312	-40,897	-1,505	119,227	-111,745	-2,915	-0.07
AYT GOYA HIPOTECARIO IV, FTA		0	0	15,202	-10,121	-716	40,528	-30,489	-175	-0.01
AYT GOYA HIPOTECARIO V, FTA	-1,400,000	1,400,000		842	0	0	4,006	0	-1,938	-0.13
AYT HIPOTECARIO BBK I, FTA		0	0	6,656	-4,937	-14	19,260	-17,969	-1,431	-0.26
AYT HIPOTECARIO BBK II, FTA		0	0	8,023	-5,986	251	22,037	-20,351	-1,358	-0.20
AYT HIPOTECARIO III, FTH		0	0	1,488	-895	0	6,394	-5,970	-322	-0.33
AYT HIPOTECARIO IV, FTH		0	0	1,347	-822	-174	6,184	-6,844	-456	-0.52
AYT HIPOTECARIO MIXTO II, FTA		0	0	2,879	-1,652	-775	9,353	-9,441	-668	-0.37
AYT HIPOTECARIO MIXTO III, FTA		0	0	2,315	-1,182	-627	4,402	-6,880	-20	-0.02
AYT HIPOTECARIO MIXTO IV, FTA		0	0	2,248	-1,505	-104	9,982	-9,343	-312	-0.17
AYT HIPOTECARIO MIXTO V, FTA		0	0	4,650	-3,345	-1,670	13,722	-23,560	-563	-0.15
AYT HIPOTECARIO MIXTO, FTA		0	0	1,356	-911	-50	3,233	-5,107	-19	-0.02
AYT ICO FTVPO CAIXA GALICIA I, FTA		0	0	1,748	-1,349	-398	5,402	-4,770	-33	-0.02
AYT ICO FTVPO CAJA SOL, FTA		0	0	1,218	-966	-221	3,670	-3,349	-26	-0.02
AYT ICO-FTVPO CAJA MURCIA, FTA		0	0	1,535	-1,194	-26	4,497	-4,389	-66	-0.05
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA		0	0	1,345	-1,349	17	3,252	-4,473	-31	-0.02
AYT ICO-FTVPO I, FTA		0	0	3,205	-2,530	-759	12,996	-11,873	-60	-0.02

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 III, FTA		0	2,464	-1,998	-203	7,461	-7,418	-191	-0.08
AYT KUTXA HIPOTECARIO I, FTA		0	5,988	-3,976	-877	18,582	-17,225	-429	-0.09
AYT KUTXA HIPOTECARIO II, FTA		0	13,285	-7,131	-5,473	29,051	-26,302	-98	-0.01
AYT KUTXA HIPOTECARIO III, FTA		0	6,381	-3,370	-4,146	10,256	-10,417	-44	-0.01
AYT KUTXA HIPOTECARIO IV, FTA		0	23,672	-14,886	-5,523	47,353	-48,719	-128	-0.01
AYT NOVACAIXAGALICIA HIPOTECARIO I, FTA	-1,500,000	1,500,000	6,575	0	0	22,623	0	-3,593	-0.23
AYT PRESTAMOS CONSUMO III, FTA		0	1,917	-708	-1,121	15,162	-17,338	-18	-0.03
AYT PROMOCIONES INMOBILIARIAS II, FTA		0	1,049	-529	-323	3,388	-3,314	-18	-0.02
AYT PROMOCIONES INMOBILIARIAS III, FTA		0	1,079	-754	-204	3,484	-3,616	-20	-0.02
AYT PROMOCIONES INMOBILIARIAS IV, FTA		0	1,257	-588	-614	3,963	-3,574	-21	-0.02
AYT SA NOSTRA FINANCIACION I, FTA		0	1,430	-516	-302	10,349	-12,070	-415	-1.08
AYT UNICAJA FINANCIACION I, FTA		0	10,289	-3,367	-4,975	65,365	-73,004	-489	-0.16
AYT VPO II, FTA		0	1,688	-1,262	-302	5,823	-5,833	-150	-0.11
AYT.1, FTH		0	320	-471	0	5,302	-5,455	-188	-0.41
AYT.11, FTH		0	1,508	-1,003	-58	5,362	-5,663	-497	-0.49
AYT.2, FTH		0	330	-240	0	2,816	-2,878	-109	-0.48
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA		0	415	-316	0	1,983	-1,760	-21	-0.06
BANCAJA - BVA VPO 1, FTA		0	4,046	-3,094	92	12,613	-11,513	-688	-0.19
BANCAJA 10, FTA		0	21,422	-14,435	-1,842	60,931	-51,810	-104	-0.01
BANCAJA 11, FTA		0	17,670	-12,604	-1,104	48,072	-40,542	-82	-0.01
BANCAJA 13, FTA		0	31,192	-23,562	-535	40,298	-38,698	-104	0.00
BANCAJA 3, FTA		0	2,782	-2,146	-102	20,075	-19,739	-1,041	-0.51
BANCAJA 4, FTH		0	2,934	-1,924	-499	13,607	-12,682	-716	-0.34
BANCAJA 5, FTA		0	3,246	-2,221	-287	14,087	-13,320	-604	-0.25
BANCAJA 6, FTA		0	7,293	-5,081	-644	29,099	-27,626	-1,565	-0.29
BANCAJA 7, FTA		0	8,589	-5,749	-1,003	31,074	-30,344	-916	-0.14
BANCAJA 8, FTA		0	9,188	-6,339	-716	25,851	-24,035	-811	-0.11
BANCAJA 9, FTA		0	13,169	-8,743	-1,714	37,262	-32,659	-78	-0.01

Main cash flows during the second 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 LEASING 1, FTA	0	0	9,015	-5,633	0	45,480	-45,182	-74	-0.01
BANKINTER 10, FTA	0	0	9,817	-8,118	-1,039	39,947	-38,665	-1,218	-0.14
BANKINTER 11, FTH	0	0	5,607	-4,659	-398	21,704	-17,960	-54	-0.01
BANKINTER 12, FTH	0	0	7,846	-6,067	-1,003	27,002	-27,374	-66	-0.01
BANKINTER 13 FTA	0	0	11,131	-8,570	-427	39,788	-35,558	-78	-0.01
BANKINTER 14, FTH	0	0	7,597	-6,420	-585	23,543	-21,031	-180	-0.03
BANKINTER 15 FTH	0	0	12,440	-9,731	-498	42,645	-40,143	-73	-0.01
BANKINTER 17 FTA	0	0	8,889	-7,164	-402	28,781	-28,925	-64	-0.01
BANKINTER 18,FTA	0	0	13,317	-11,592	1,268	41,834	-40,753	-73	-0.01
BANKINTER 2 PYME FTA	0	0	3,348	-2,416	-197	26,118	-25,942	-29	-0.01
BANKINTER 2, FTH	0	0	573	-380	0	4,173	-4,242	-130	-0.28
BANKINTER 3 FTPYME FTA	0	0	3,624	-2,813	-211	23,702	-23,538	-30	-0.01
BANKINTER 3, FTH	0	0	3,532	-2,705	-190	23,141	-20,959	-449	-0.15
BANKINTER 4 FTPYME, FTA	0	0	2,838	-2,355	-93	16,788	-21,073	-24	-0.01
BANKINTER 4, FTH	0	0	3,409	-2,723	-197	20,334	-18,219	-560	-0.19
BANKINTER 5, FTH	0	0	2,384	-1,871	-108	12,307	-11,125	-334	-0.17
BANKINTER 6, FTA	0	0	5,993	-4,631	-448	29,305	-26,380	-306	-0.06
BANKINTER 7, FTH	0	0	2,114	-1,614	-207	9,407	-9,003	-360	-0.20
BANKINTER 8, FTA	0	0	4,738	-3,470	-327	22,285	-20,654	-550	-0.14
BANKINTER 9, FTA	0	0	5,853	-4,115	-401	25,334	-23,582	-900	-0.18
BANKINTER EMPRESAS 1, FTA	0	0	5,345	-4,199	-435	37,103	-38,991	-37	-0.01
BANKINTER LEASING 1, FTA	0	0	1,807	-1,330	-321	26,447	-34,408	-16	-0.01
BBVA AUTOS 1 FTA	0	0	1,862	-467	-803	21,464	-21,765	-1,158	-3.18
BBVA AUTOS 2 FTA	0	0	7,339	-1,847	-2,797	44,657	-47,826	-58	-0.03
BBVA CONSUMO 1, FTA	0	0	11,069	-2,510	-5,098	64,895	-72,750	-71	-0.03
BBVA CONSUMO 2, FTA	0	0	16,349	-3,479	-6,342	91,283	-93,018	-85	-0.02
BBVA CONSUMO 3 FTA	0	0	13,534	-3,674	-5,713	71,200	-76,782	-76	-0.02
BBVA CONSUMO 4 FTA	0	0	34,188	-8,472	-20,204	155,061	-166,391	-132	-0.01

Main cash flows during the second 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 CONSUMO 5, FTA	-116,526	0	36,058	-8,119	-20,008	117,570	0	-2,272	-0.17
BBVA EMPRESAS 1, FTA	0	0	4,226	-3,276	-457	55,711	-66,858	-69	-0.02
BBVA EMPRESAS 2, FTA	0	0	17,554	-13,756	-712	192,190	-202,256	-193	-0.01
BBVA EMPRESAS 3, FTA	0	0	24,775	-14,681	-8,503	342,705	-384,366	-193	-0.01
BBVA EMPRESAS 4, FTA	0	0	19,327	-11,560	-6,330	251,489	-267,041	-157	-0.01
BBVA EMPRESAS 5, FTA	-1	-1	17,466	-10,288	-2,500	193,834	-181,793	-2,168	-0.18
BBVA EMPRESAS 6, FTA	-1,200,018	1,200,000	3,239	0	0	28,319	0	0	0.00
BBVA FINANZIA AUTOS 1 FTA	0	0	7,345	-2,038	-4,005	46,533	-54,507	-43	-0.02
BBVA HIPOTECARIO 3, FTA	0	0	3,900	-2,457	-765	41,343	-44,515	-66	-0.02
BBVA LEASING 1, FTA	0	0	9,202	-6,425	-1,985	130,882	-144,203	-117	-0.02
BBVA RMBS 1, FTA	0	0	22,795	-14,612	-2,208	42,047	-46,891	-200	-0.01
BBVA RMBS 10, FTA	0	0	23,076	-10,315	393	28,068	-14,644	-1,984	-0.11
BBVA RMBS 2, FTA	0	0	45,207	-29,279	-4,392	93,586	-98,724	-328	-0.01
BBVA RMBS 3, FTA	0	0	32,245	-20,661	-5,273	39,764	-43,045	-234	-0.01
BBVA RMBS 4, FTA	0	0	47,887	-29,703	-9,941	101,251	-152,907	-332	-0.01
BBVA RMBS 5 FTA	0	0	57,779	-36,353	-13,921	92,088	-115,654	-358	-0.01
BBVA RMBS 6 FTA	0	0	58,509	-36,141	-14,308	120,261	-117,549	-364	-0.01
BBVA RMBS 7, FTA	0	0	92,996	-58,012	-22,058	278,170	-275,399	-2,714	-0.04
BBVA RMBS 8, FTA	0	0	13,095	-9,765	-3,636	42,073	-41,443	-1,786	-0.17
BBVA RMBS 9, FTA	0	0	19,069	-11,362	-5,014	23,352	-23,233	-800	-0.05
BBVA-3 FTPYME FTA	0	0	1,188	-670	-287	15,463	-17,013	-46	-0.06
BBVA-4 PYME, FTA	0	0	1,210	-926	-156	16,403	-21,895	-47	-0.05
BBVA-5 FTPYME, FTA	0	0	3,995	-2,431	-921	53,373	-54,843	-198	-0.07
BBVA-6 FTPYME FTA	0	0	4,394	-2,966	-693	60,871	-61,335	-71	-0.02
BBVA-7 FTGENCAT, FTA	0	0	949	-667	-210	11,732	-13,135	-36	-0.05
BBVA-8 FTPYME FTA	0	0	6,028	-4,099	-847	64,313	-68,752	-77	-0.02
BCL MUNICIPIOS I FTA	0	0	1,380	-1,233	-36	15,182	-14,300	-29	-0.02
CAIXA PENEDES 1 TDA, FTA	0	0	8,174	-4,948	-695	36,227	-36,816	-3,150	-0.54

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
CAIXA PENEDES 2 TDA, FTA		0	0	6,854	-4,587	-117	31,138	-31,287	-2,600	-0.53
CAIXA PENEDES FT GENCAT 1 TDA, FTA		0	0	4,731	-3,473	-251	41,956	-40,149	-738	-0.22
CAIXA PENEDES PYMES 1 TDA, FTA		0	0	4,483	-2,753	-342	38,159	-36,590	-3,926	-1.35
CAJA INGENIEROS TDA 1, FTA		0	0	2,565	-2,207	0	8,567	-7,360	-105	-0.04
CEAMI GUARANTEED BONDS I, FTA		0	0	0	-14,454	0	0	0	1	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA		0	0	0	0	0	0	0	0	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA		0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 15, FTA		0	0	882	-882	0	55,000	-55,000	0	0.00
CEDULAS TDA 17, FTA		0	0	60,938	-60,938	0	0	0	0	0.00
CEDULAS TDA 18, FTA		0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 19, FTA		0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 2, FTA		0	0	90,180	-89,938	0	0	0	0	0.00
CEDULAS TDA 20, FTA		0	0	0	-3,140	0	0	0	0	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION		0	0	146,625	-130,879	0	200,000	-200,000	-7	0.00
CEDULAS TDA 3, FTA		0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 5, FTA		0	0	61,875	-61,867	0	0	0	0	0.00
CEDULAS TDA 6, FTA		0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 7, FTA		0	0	0	-1,480	0	0	0	0	0.00
CIBELES III FTPYME, FTA		0	0	897	-869	-209	10,623	-11,419	-16	-0.02
CM BANCAJA 1, FTA		0	0	1,124	-1,049	-128	9,655	-8,970	-29	-0.03
CONSUMO BANCAJA 1, FTA		0	0	1,993	-638	-482	24,154	-26,658	-15	-0.03
DRIVER ESPAÑA ONE, FTA		0	850	6,788	-8,439	-1,701	139,864	-142,381	-3,424	-0.61
EDT FTPYME PASTOR 3, FTA		0	0	838	-640	269	7,256	-7,969	-86	-0.13
EMPRESAS BANESTO 2, FTA		0	0	6,960	-7,429	-1,530	83,371	-108,478	-78	-0.01
EMPRESAS BANESTO 5, FTA		0	0	17,148	-14,101	252	231,631	-218,849	-115	-0.01
EMPRESAS BANESTO 6, FTA		-1,100,000	1,364,000	3,190	-4,664	3,345	161,697	-112,835	-855	-0.07
EMPRESAS BANESTO I FTA		0	0	4,515	-3,542	-1,419	76,208	-64,247	-17	-0.01
EMPRESAS HIPOTECARIO TDA CAM 3, FTA		0	0	3,003	-2,648	-321	23,587	-45,312	-36	-0.01

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	0	8,428	-6,762	-910	40,048	-46,167	-75	-0.01
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	61,624	-61,500	0	0	0	-60	0.00
FINANCAT 1, FTA	0	0	8,053	-3,142	-2,450	58,926	-68,913	-46	-0.02
FINANCIACION BANCAJA 1, FTA	0	0	4,122	-1,649	0	36,724	-38,376	-16	-0.01
FINANCIACION BANESTO 1, FTA	0	0	3,798	-1,016	-2,191	33,132	-38,876	-30	-0.03
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	6,398	-4,734	-434	28,445	-120,626	-51	-0.01
FONCAIXA AUTONOMOS 1, FTA	-1,130,000	1,130,000	12,898	-7,799	5,816	79,099	-29,547	-4,305	-0.34
FONCAIXA CONSUMO 1, FTA	-3,080,000	3,080,000	2,119	0	0	58,620	0	0	0.00
FONCAIXA EMPRESAS 1, FTA	0	0	50,939	-50,184	10,077	290,348	-1,289,922	-323	-0.01
FONCAIXA EMPRESAS 2, FTA	0	0	22,476	-23,988	6,402	123,050	0	-933	-0.04
FONCAIXA EMPRESAS 3, FTA	0	0	21,451	-21,161	9,298	123,536	0	-890	-0.06
FONCAIXA FTGENCAT 3, FTA	0	0	2,961	-1,935	-622	15,314	-16,128	-549	-0.27
FONCAIXA FTGENCAT 4, FTA	0	0	3,364	-2,069	-679	15,137	-16,766	-244	-0.10
FONCAIXA FTGENCAT 5, FTA	0	0	9,059	-5,122	-1,947	39,572	-46,681	-48	-0.01
FONCAIXA FTGENCAT 6, FTA	0	0	6,682	-4,522	-728	29,833	-32,781	590	0.13
FONCAIXA FTGENCAT 7, FTA	0	0	11,383	-7,446	-1,455	58,944	-68,450	-66	-0.01
FONCAIXA FTPYME 2, FTA	0	0	8,429	-6,887	127	52,468	-62,929	-54	-0.01
FONCAIXA HIPOTECARIO 10, FTA	0	0	15,215	-7,939	-4,825	53,473	-54,714	-1,609	-0.17
FONCAIXA HIPOTECARIO 11, FTA	0	0	81,065	-72,973	10,592	219,607	-210,733	-13,935	-0.23
FONCAIXA HIPOTECARIO 2, FTH	0	0	1,204	-676	-177	8,687	-8,223	-324	-0.43
FONCAIXA HIPOTECARIO 3, FTH	0	0	5,804	-3,284	-998	25,476	-22,305	-1,324	-0.34
FONCAIXA HIPOTECARIO 4, FTH	0	0	2,192	-1,283	-359	10,413	-9,866	-497	-0.34
FONCAIXA HIPOTECARIO 5, FTH	0	0	2,730	-1,718	-329	11,823	-10,036	-634	-0.32
FONCAIXA HIPOTECARIO 6, FTH	0	0	3,114	-1,854	-450	10,248	-9,396	-734	-0.34
FONCAIXA HIPOTECARIO 7, FTH	0	0	7,309	-4,552	-662	25,223	-23,055	-1,837	-0.35
FONCAIXA HIPOTECARIO 8, FTH	0	0	7,023	-4,106	-1,087	24,698	-23,086	-1,882	-0.39
FONCAIXA HIPOTECARIO 9, FTA	0	0	11,492	-6,173	-2,964	38,033	-40,955	-1,198	-0.17
FONCAIXA ICO-FTVPO 1, FTA	0	0	5,039	-4,740	539	15,916	-16,371	-560	-0.12

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 LEASINGS 1, FTA	0	0	21,358	-18,749	-573	191,098	0	-2,586	-0.16
FTA FTPYME SANTANDER 1	0	0	4,711	-3,803	567	44,369	-45,179	-2,158	-0.58
FTA FTPYME SANTANDER 2	0	0	4,980	-4,234	799	33,919	-34,826	-552	-0.12
FTA IM UNNIM RMBS 1	-1,000,000	820,000	10,500	-5,198	0	13,963	-10,456	-2,198	-0.21
FTA SANTANDER CONSUMER SPAIN AUTO 06	0	0	4,622	-1,439	-1,649	59,843	-69,215	-18	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	0	-4,244	-5,963	162,529	-150,326	-50	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-794,980	912,300	1,209	0	0	11,199	0	0	0.00
FTA SANTANDER EMPRESAS 10, FTA	-4,700,000	5,640,000	0	0	0	496,536	0	0	0.00
FTA SANTANDER EMPRESAS 2	0	0	5,338	-4,449	463	52,970	-66,191	-53	-0.01
FTA SANTANDER EMPRESAS 4	0	0	13,859	-9,135	577	155,548	-163,160	-103	-0.01
FTA SANTANDER EMPRESAS 5	0	0	11,477	-8,795	1,425	138,647	-128,147	-76	-0.01
FTA SANTANDER EMPRESAS 7	0	0	9,728	-8,748	848	141,488	-149,018	-145	-0.01
FTA SANTANDER EMPRESAS 8, FTA	0	1,290,000	85,574	-67,160	0	1,076,196	-957,467	-10,117	-0.17
FTA SANTANDER EMPRESAS 9, FTA	0	1,070,000	62,792	-53,538	-7,079	1,358,531	-1,425,602	-13,774	-0.35
FTA SANTANDER FINANCIACION 1	0	0	4,945	-2,454	431	48,235	-59,687	-40	-0.02
FTA SANTANDER FINANCIACION 2	0	0	4,483	-1,387	-542	52,581	-58,217	-20	-0.02
FTA SANTANDER FINANCIACION 3	0	0	5,905	-2,373	-34	42,924	-45,255	-33	-0.02
FTA SANTANDER FINANCIACION 4	0	0	26,017	-10,482	-7,765	137,829	-145,369	-119	-0.01
FTA SANTANDER FINANCIACION 5	-1,075,000	1,279,300	34,973	-11,993	-8,172	163,526	-154,871	-14,322	-1.27
FTA SANTANDER HIPOTECARIO 2	0	0	12,473	-10,090	806	49,118	-35,067	-138	-0.01
FTA SANTANDER HIPOTECARIO 3	0	0	21,843	-18,216	1,558	96,631	-51,224	-205	-0.01
FTA SANTANDER HIPOTECARIO 6	0	0	11,132	-12,403	3,084	63,023	-38,218	727	0.06
FTA SANTANDER HIPOTECARIO 7	-1,800,000	2,159,700	15,961	-19,854	7,636	109,021	-98,483	-3,294	-0.15
FTA SANTANDER HIPOTECARIO 8	-800,000	960,000	109	0	0	4,522	0	-90	-0.01
FTA SANTANDER PUBLICO 1	0	0	4,288	-3,355	-46	49,955	-51,501	-244	-0.06
FTA UCI 11	0	0	4,221	-2,326	0	6,462	-7,333	-1,554	-0.55
FTA UCI 14	0	0	11,635	-5,777	0	13,382	-24,489	-219	-0.03
FTA UCI 16	0	0	19,864	-9,604	0	20,559	-33,538	-75	-0.01

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 UCI 18	0	0	22,635	-13,036	-2,919	93,728	-85,031	-4,024	-0.30
FTA UCI 6	0	0	886	-544	0	3,278	-3,192	-344	-0.56
FTA UCI 7	0	0	1,070	-646	0	3,267	-3,231	-374	-0.52
FTA UCI 8	0	0	-580	-825	0	5,503	-3,640	-573	-0.59
FTA UCI 9	0	0	3,755	-2,319	0	9,198	-9,194	-1,327	-0.51
FTA, HIPOTEBANSA 11	0	0	3,174	-2,435	-43	15,746	-14,534	-845	-0.30
FTA, HIPOTEBANSA X	0	0	2,210	-1,489	-255	12,363	-12,046	-271	-0.16
FTA, SANTANDER EMPRESAS 1	0	0	5,348	-4,473	755	50,516	-57,115	-60	-0.01
FTA, SANTANDER EMPRESAS 3	0	0	10,176	-9,175	576	82,153	-82,242	-92	-0.01
FTA, UCI 15	0	0	13,704	-6,529	0	13,373	-24,274	-75	-0.01
FTA, UCI 17	0	0	17,596	-8,222	-2,428	15,645	-24,402	-75	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-2,835,529	2,835,529	210,355	-18,982	0	166,967	0	-3,080	-0.03
FTH UCI 10	0	0	2,682	-1,642	0	6,113	-6,270	-1,007	-0.52
FTH UCI 12	0	0	6,167	-3,123	0	8,095	-9,974	-1,720	-0.45
FTH UCI 5	0	0	401	-244	0	1,876	-1,887	-123	-0.43
FTH, BANESTO 4	0	0	5,649	-3,929	-526	23,512	-21,824	-1,207	-0.28
FTH, HIPOCAT 3	0	0	567	-304	-177	3,355	-3,396	-90	-0.27
FTH, HIPOTEBANSA IX	0	0	731	-534	-30	5,314	-4,917	-76	-0.13
FTPYME BANCAJA 2 FTA	0	0	631	-462	-63	5,781	-6,261	-17	-0.03
FTPYME BANCAJA 3 FTA	0	0	999	-732	-342	9,607	-8,656	-23	-0.02
FTPYME BANCAJA 6 FTA	0	0	2,748	-2,261	-300	22,097	-24,498	-25	-0.01
FTPYME TDA 5, FTA	0	0	318	-221	-61	3,278	-3,076	-21	-0.09
FTPYME TDA 6, FTA	0	0	419	-237	-99	3,548	-3,543	-22	-0.08
FTPYME TDA 7, FTA	0	0	1,609	-1,140	-216	11,691	-12,638	-22	-0.02
FTPYME TDA BANCA MARCH, FTA	0	0	432	-297	-91	3,791	-3,503	-15	-0.06
FTPYME TDA CAM 2, FTA	0	0	1,464	-978	-246	15,207	-16,195	-30	-0.02
FTPYME TDA CAM 4, FTA	0	0	5,850	-3,944	-1,006	39,010	-41,239	-57	-0.01
FTPYME TDA CAM 7, FTA	0	0	7,689	-6,282	-311	36,477	-47,863	-65	-0.01

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTPYME TDA CAM 9, FTA	0	0	9,837	-3,976	0	75,836	-86,695	-1,987	-0.31
FTPYME TDA SABADELL 2, FTA	0	0	1,011	-593	-300	10,701	-10,739	-13	-0.02
GAT FTGENCAT 2005, FTA	0	0	1,377	-893	-294	11,933	-17,149	-27	-0.03
GAT FTGENCAT 2006, FTA	0	0	1,427	-822	-292	11,211	-11,964	-23	-0.03
GAT FTGENCAT 2007, FTA	0	0	3,228	-1,864	-517	28,359	-33,826	-36	-0.02
GAT FTGENCAT 2008, FTA	0	0	5,463	-4,491	0	40,102	-44,746	-49	-0.01
GAT FTGENCAT 2009, FTA	0	0	6,233	-1,908	0	45,851	-50,045	-33	-0.01
GAT ICO-FTVPO 1, FTH	0	0	3,655	-3,482	-58	15,083	-15,039	-105	-0.04
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	2,802	-1,610	-935	15,818	-18,386	-4,257	-3.02
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	2,832	-4,774	-534	13,183	-15,186	-35	-0.02
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	2,334	-1,665	-240	13,237	-12,560	-21	-0.01
GC FTGENCAT SABADELL 1, FTA	0	0	2,392	-1,350	-566	28,402	-29,703	-29	-0.02
GC FTPYME PASTOR 4, FTA	0	0	2,108	-1,319	-671	13,472	-17,638	-14	-0.01
GC FTPYME SABADELL 4, FTA	0	0	2,487	-1,391	-724	20,844	-21,051	-29	-0.02
GC FTPYME SABADELL 5, FTA	0	0	4,500	-2,776	-1,047	34,757	-38,609	-32	-0.01
GC FTPYME SABADELL 6, FTA	0	0	4,893	-3,038	-1,162	41,289	-40,384	-32	-0.01
GC FTPYME SABADELL 8, FTA	0	0	13,699	-13,542	1,351	87,157	-40,195	-892	-0.09
GC FTPYME UNNIM 1, FTA	-275,000	275,000	51	0	0	1,585	0	0	0.00
GC PASTOR HIPOTECARIO 5, FTA	0	0	6,830	-3,923	-2,074	14,901	-15,719	-51	-0.01
GC SABADELL 1, FTH	0	0	6,505	-3,693	-1,714	25,872	-25,697	-704	-0.17
GC SABADELL EMPRESAS 2, FTA	0	0	5,438	-4,259	-920	50,227	-54,731	-30	-0.01
GC SABADELL EMPRESAS 4, FTA	0	0	5,193	-4,240	-733	38,614	-40,553	-28	-0.01
HIPOCAT 10, FTA	0	0	9,218	-6,988	-1,107	21,788	-3,502	-153	-0.02
HIPOCAT 11, FTA	0	0	9,313	-5,761	-1,383	19,243	-30,783	-137	-0.02
HIPOCAT 14, FTA	0	0	7,119	-5,421	-523	29,635	-31,144	-1,245	-0.27
HIPOCAT 15, FTA	0	0	11,201	-8,404	-286	29,590	-29,831	-1,421	-0.16
HIPOCAT 16, FTA	0	0	8,566	-6,585	130	35,421	-32,411	-2,137	-0.30
HIPOCAT 17, FTA	0	0	10,314	-6,655	-277	22,094	-22,153	-1,767	-0.21

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
HIPOCAT 18, FTA	0	0	7,956	-6,250	0	19,482	-19,344	-1,271	-0.18
HIPOCAT 19, FTA	0	0	8,292	-3,587	0	17,261	-18,340	-1,928	-0.29
HIPOCAT 20, FTA	0	0	11,109	-4,730	0	25,060	-24,306	-4,570	-0.52
HIPOCAT 4, FTA	0	0	1,081	-605	-293	3,728	-3,646	-236	-0.36
HIPOCAT 5, FTA	0	0	2,737	-1,486	-749	8,085	-7,501	-540	-0.32
HIPOCAT 6, FTA	0	0	3,815	-2,162	-1,007	9,066	-9,073	-802	-0.31
HIPOCAT 7, FTA	0	0	6,945	-4,342	-1,191	17,768	-16,426	-988	-0.19
HIPOCAT 8, FTA	0	0	8,717	-5,331	-1,750	23,580	-24,393	-685	-0.11
HIPOCAT 9, FTA	0	0	5,815	-4,031	-564	15,389	-16,935	-110	-0.02
ICO MEDIACION I AYT, FTA	0	0	13,789	-11,358	-3,025	490,496	-613,773	-733	-0.06
ICO MEDIACION II AYT FTA	0	0	185,838	-120,407	30,495	2,795,654	-2,621,597	-33,984	-0.15
IM BANCO POPULAR FTPYME 1, FTA	0	0	5,135	-2,217	-2,102	32,874	-33,835	-22	-0.01
IM BANCO POPULAR FTPYME 2, FTA	0	0	9,091	-4,841	-3,081	34,468	-43,900	-394	-0.07
IM BANCO POPULAR FTPYME 3, FTA	-1,300,000	1,300,000	5,880	-3,494	0	73,027	-32,351	-2,872	-0.19
IM BANCO POPULAR MBS 2, FTA	0	0	10,145	-6,309	-1,744	14,704	-16,871	-233	-0.03
IM BANKOA MBS 1, FTA	0	0	5,184	-4,186	40	17,361	-16,147	-395	-0.09
IM BCG RMBS 1, FTA	0	0	3,998	-3,314	-27	9,694	-9,451	-496	-0.13
IM BES EMPRESAS 1, FTA	-485,000	485,000	1,141	0	0	13,603	0	-224	-0.04
IM CAJA LABORAL 1, FTA	0	0	6,702	-4,594	-463	26,963	-22,727	-1,439	-0.28
IM CAJA LABORAL 2, FTA	0	0	6,603	-4,790	-533	13,582	-11,867	-168	-0.03
IM CAJA LABORAL EMPRESAS 1, FTA	0	0	5,384	-2,692	0	28,875	-31,738	-196	-0.05
IM CAJAMAR 1, FTA	0	0	2,024	-1,239	-499	6,260	-6,519	-440	-0.31
IM CAJAMAR 3, FTA	0	0	9,635	-5,567	-2,167	24,852	-27,327	-74	-0.01
IM CAJAMAR 4, FTA	0	0	9,197	-5,577	-2,086	19,700	-19,994	-400	-0.06
IM CAJAMAR 5, FTA	0	0	11,189	-6,441	-2,675	25,167	-28,196	-61	-0.01
IM CAJAMAR 6, FTA	0	0	23,653	-14,146	-6,479	42,661	-49,182	-83	-0.01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	3,525	-2,450	-603	20,211	-26,541	-44	-0.02
IM CAJAMAR EMPRESAS 3, FTA	0	0	7,936	-4,809	-2,517	43,906	-58,158	-73	-0.01

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 CAJASTUR MBS 1, FTA	0	0	6,984	-4,930	-810	14,212	-14,987	-312	-0.05
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 10, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 14, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 15, FTA	0	0	61,760	-58,674	0	0	0	-160	-0.01
IM CEDULAS 2, FTA	0	0	0	-1	0	0	0	0	0.00
IM CEDULAS 3, FTA	0	0	42,506	-42,333	0	0	0	-106	-0.01
IM CEDULAS 4, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 5, FTA	0	0	0	-2	0	0	0	0	0.00
IM CEDULAS 7, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 9, FTA	0	0	0	0	0	0	0	0	0.00
IM FTGENCAT SABADELL 2, FTA	0	0	3,708	-1,998	-1,177	29,046	-29,314	-25	-0.01
IM FTGENCAT SABADELL 3, FTA	0	0	1,958	-1,278	-452	15,127	-17,622	-24	-0.02
IM FTGENCAT SABADELL 4, FTA	0	0	3,925	-2,918	-904	31,146	-37,640	-33	-0.01
IM FTPYME SABADELL 3, FTA	0	0	1,429	-738	-405	12,600	-15,583	-22	-0.02
IM FTPYME SABADELL 7, FTA	0	0	7,385	-5,451	-1,312	53,954	-61,063	-36	-0.01
IM FTPYME SABADELL 9, FTA	-1,500,000	1,500,000	9,284	0	0	55,637	0	-3,224	-0.19
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	0	7,822	-3,263	-538	40,428	-37,627	-338	-0.08
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	0	21,148	0	0	228,676	0	-15	0.00
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	0	43,847	-25,959	0	460,785	-473,865	-1,829	-0.08
IM GRUPO BANCO POPULAR FTPYME I FTA	0	0	9,263	-10,408	-642	41,275	-44,444	-432	-0.08
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	0	6,465	-3,363	-1,763	48,953	-53,813	-348	-0.08
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	0	29,137	-17,648	0	259,257	0	-1,714	-0.09
IM PASTOR 2, FTH	0	0	4,195	-2,876	-812	18,276	-16,566	-201	-0.06
IM PASTOR 3, FTH	0	0	5,553	-3,379	-1,912	12,990	-13,127	-851	-0.22
IM PASTOR 4, FTA	0	0	6,656	-4,076	-927	14,666	-16,889	-1,035	-0.22
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	1,587	-2,126	800	0	-30,790	0	0.00
IM SABADELL EMPRESAS 1, FTA	0	0	4,518	-3,386	-646	43,275	-53,235	-26	-0.01

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 SABADELL EMPRESAS 3, FTA	0	0	13,892	-9,798	-4,189	80,396	-99,958	-64	-0.01
IM SABADELL EMPRESAS 5, FTA	0	0	7,240	-5,570	-1,883	86,468	-97,085	-61	-0.01
IM SABADELL RMBS 2, FTA	0	0	14,520	-9,725	-2,938	45,382	-43,708	-2,187	-0.22
IM SABADELL RMBS 3, FTA	0	0	17,103	-10,438	-5,306	44,711	-48,531	-52	0.00
IM TERRASSA 1 FTGENCAT FTA	0	0	950	-643	-343	6,028	-9,627	-28	-0.04
IM TERRASSA MBS 1, FTA	0	0	3,615	-2,140	-1,066	8,142	-11,153	-2,775	-1.08
INTERMONEY MASTER CEDULAS, FTA	0	0	58,091	-57,913	0	0	0	-166	-0.01
MADRID ACTIVOS CORPORATIVOS I, FTA	0	0	7,576	-7,429	-503	63,251	-65,200	-49	-0.01
MADRID ACTIVOS CORPORATIVOS III, FTA	0	0	4,755	-4,157	3,289	8,710	-9,882	-1,429	-0.14
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	0	14,892	-8,095	1,890	31,614	-28,170	-1,401	-0.14
MADRID ACTIVOS CORPORATIVOS V, FTA	-1,288,083	772,850	17,689	-4,730	2,898	32,730	-13,466	-637	-0.05
MADRID CONSUMO I, FTA	0	0	11,452	-2,506	-1,547	92,741	-71,503	-1,324	-0.39
MADRID CONSUMO II, FTA	0	0	15,809	-6,680	-132	85,383	-91,431	-7,181	-1.40
MADRID FTPYME I, FTA	0	0	13,607	-12,251	8,669	135,250	-129,610	-5,238	-0.47
MADRID FTPYME II, FTA	-1,004,172	614,000	3,050	0	0	18,652	0	0	0.00
MADRID ICO-FTVPO I, FTA	0	0	2,994	-1,833	-266	9,906	-9,448	-62	-0.03
MADRID RESIDENCIAL I, FTA	0	0	8,719	-4,339	-776	17,698	-15,089	-115	-0.02
MADRID RESIDENCIAL II, FTA	0	0	7,703	-4,134	-469	11,934	-10,669	-790	-0.13
MADRID RMBS I, FTA	0	0	16,267	-9,622	-2,099	34,888	-39,066	-131	-0.01
MADRID RMBS II, FTA	0	0	14,347	-8,549	-2,237	31,050	-36,918	-119	-0.01
MADRID RMBS III FTA	0	0	25,605	-13,694	-3,128	45,082	-44,387	-158	-0.01
MADRID RMBS IV, FTA	0	0	19,907	-14,006	-2,497	43,440	-43,376	-209	-0.01
MBS BANCAJA 1 FTA	0	0	1,953	-1,271	-312	12,967	-12,216	-513	-0.35
MBS BANCAJA 2, FTA	0	0	3,813	-2,770	-327	14,473	-13,862	-761	-0.26
MBS BANCAJA 3, FTA	0	0	5,165	-3,817	-715	15,913	-14,725	-37	-0.01
MBS BANCAJA 4, FTA	0	0	14,087	-9,075	-1,082	51,066	-48,102	-73	-0.01
MBS BANCAJA 6, FTA	0	0	10,753	-8,114	0	26,844	-27,976	-64	-0.01
MBS BANCAJA 7, FTA	0	0	11,387	-8,517	0	13,558	-12,383	-1,263	-0.14

Main cash flows during the second 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)
MBS BANCAJA 8, FTA	0	0	5,948	-4,441	0	8,582	-8,565	-897	-0.20
MBSCAT 1, FTA	0	0	10,389	-5,837	-1,390	24,225	-25,025	-90	-0.01
MBSCAT 2, FTA	0	0	6,102	-1,859	0	33,857	-35,905	-65	-0.02
MBSCAT 3, FTA	0	0	25,854	-12,020	0	70,765	-70,423	-10,054	-0.51
PROGRAMA CEDULAS TDA, FTA	0	0	58,067	-57,853	0	0	0	0	0.00
PYME BANCAJA 5, FTA	0	0	2,000	-1,470	-224	19,610	-19,479	-29	-0.02
PYME BANCAJA 7, FTA	0	0	5,361	-5,182	-661	33,470	-36,017	-39	-0.01
PYME BANCAJA 8, FTA	0	0	3,933	-2,976	0	31,605	-27,346	-29	-0.01
PYME VALENCIA 1, FTA	0	0	3,189	-2,497	132	25,969	-24,558	-35	-0.01
PYME VALENCIA 2, FTA	0	0	3,390	-2,602	0	29,213	-31,775	-24	-0.01
PYMECAT 2 FTPYME, FTA	0	0	2,803	-2,367	-161	30,034	-32,002	-40	-0.02
PYMECAT 3 FTPYME, FTA	0	0	10,706	-4,248	0	85,045	-81,442	-3,307	-0.63
PYMES BANESTO 2, FTA	0	0	4,114	-2,962	-1,169	45,113	-50,999	-34	-0.01
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	7,212	-4,557	-1,592	25,102	-26,378	-343	-0.07
RURAL HIPOTECARIO II FTH	0	0	513	-315	0	3,821	-4,061	-186	-0.56
RURAL HIPOTECARIO III FTH	0	0	1,008	-604	0	5,660	-5,678	-616	-0.91
RURAL HIPOTECARIO IV FTH	0	0	1,815	-1,157	0	8,734	-8,655	-820	-0.64
RURAL HIPOTECARIO IX, FTA	0	0	14,121	-8,291	-3,029	35,936	-36,188	-82	-0.01
RURAL HIPOTECARIO V FTA	0	0	3,116	-2,002	0	13,714	-12,557	-1,091	-0.49
RURAL HIPOTECARIO VI, FTA	0	0	5,348	-3,093	-1,151	19,518	-17,612	-1,044	-0.29
RURAL HIPOTECARIO VII, FTA	0	0	7,210	-4,037	-1,846	25,132	-23,569	-1,303	-0.27
RURAL HIPOTECARIO VIII, FTA	0	0	10,747	-6,355	-2,548	31,347	-31,371	-1,487	-0.20
RURAL HIPOTECARIO X, FTA	0	0	21,332	-13,227	-5,105	57,640	-50,920	-2,867	-0.20
RURAL HIPOTECARIO XI, FTA	0	0	26,772	-16,870	-6,350	67,263	-60,926	-5,794	-0.32
RURAL HIPOTECARIO XII, FTA	0	0	11,852	-7,596	-2,479	24,382	-23,618	-1,472	-0.18
RURALPYME 1 FTPYME FTA	0	0	605	-375	-110	5,091	-4,300	-12	-0.03
RURALPYME 2 FTPYME FTA	0	0	2,749	-1,548	-552	18,393	-22,250	-21	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	12,603	-5,136	-6,271	66,573	-87,352	-43	-0.01

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	17,700	-1,646	-6,145	71,231	-71,360	-11,121	-2.24
SANTANDER EMPRESAS 6, FTA	0	0	12,260	-13,491	2,837	183,796	-204,590	-158	-0.01
SANTANDER HIPOTECARIO I, FTA	0	0	8,171	-6,187	894	34,087	-29,108	-813	-0.11
SOL-LION, FTA	0	0	43,446	-35,026	3,166	164,226	-156,548	-8,235	-0.22
TDA 11, FTH	0	0	1,032	-711	0	7,677	-8,180	-288	-0.37
TDA 12, FTH	0	0	1,163	-636	0	6,175	-6,522	-457	-0.65
TDA 13 - MIXTO, FTA	0	0	956	-606	0	5,004	-4,812	-329	-0.49
TDA 14 - MIXTO, FTA	0	0	2,165	-1,156	0	8,261	-7,779	-872	-0.68
TDA 15 - MIXTO, FTA	0	0	1,742	-1,126	0	7,060	-6,493	-416	-0.33
TDA 16 - MIXTO, FTA	0	0	2,009	-1,165	0	6,666	-6,828	-864	-0.65
TDA 17 - MIXTO, FTA	0	0	1,863	-955	0	6,273	-6,831	-479	-0.44
TDA 18 - MIXTO, FTA	0	0	1,792	-1,178	0	5,641	-7,142	-572	-0.43
TDA 19 - MIXTO, FTA	0	0	2,922	-1,921	-431	9,724	-11,084	-760	-0.36
TDA 20 - MIXTO, FTA	0	0	2,177	-1,377	-294	9,681	-9,440	-370	-0.23
TDA 22 - MIXTO, FTA	0	0	2,855	-1,849	-657	7,599	-8,556	-75	-0.04
TDA 23, FTA	0	0	5,031	-2,721	-1,535	14,559	-14,670	-89	-0.03
TDA 24, FTA	0	0	3,703	-1,898	-1,208	9,267	-9,318	-66	-0.03
TDA 25, FTA	0	0	2,213	-1,232	-674	3,580	-3,404	-39	-0.02
TDA 26 - MIXTO, FTA	0	0	6,028	-3,508	-1,329	18,273	-18,915	-144	-0.03
TDA 27, FTA	0	0	8,106	-4,649	-1,915	19,207	-29,775	-73	-0.01
TDA 28, FTA	0	0	4,505	-2,739	-1,014	7,095	-6,717	-101	-0.03
TDA 29, FTA	0	0	7,069	-4,345	-1,239	16,693	-18,719	-50	-0.01
TDA 30, FTA	0	0	4,303	-3,217	-810	9,019	-9,224	-32	-0.01
TDA 31, FTA	0	0	2,879	-1,957	-362	8,338	-8,985	-24	-0.01
TDA 8, FTH	0	0	235	-165	0	2,027	-1,873	-59	-0.36
TDA 9, FTH	0	0	424	-304	0	3,331	-3,459	-189	-0.62
TDA CAJAMAR 2, FTA	0	0	6,500	-3,825	-1,385	17,853	-24,815	-1,470	-0.34
TDA CAM 1, FTA	0	0	3,934	-2,499	-749	17,964	-19,209	-777	-0.28

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 10, FTA	0	0	11,557	-7,809	-1,373	27,828	-32,956	-89	-0.01
TDA CAM 11, FTA	0	0	15,969	-14,079	861	40,522	-57,128	-158	-0.01
TDA CAM 12, FTA	0	0	18,851	-16,699	1,645	43,413	-53,074	-186	-0.01
TDA CAM 2, FTA	0	0	4,287	-2,769	-661	20,091	-21,280	-728	-0.23
TDA CAM 3, FTA	0	0	4,886	-3,145	-624	24,142	-24,890	-1,038	-0.30
TDA CAM 4, FTA	0	0	10,935	-6,534	-1,858	42,019	-43,308	-2,673	-0.33
TDA CAM 5, FTA	0	0	13,667	-8,526	-1,485	39,980	-42,782	-3,820	-0.36
TDA CAM 6, FTA	0	0	9,607	-5,756	-1,522	27,078	-28,685	-89	-0.01
TDA CAM 7, FTA	0	0	13,731	-8,834	-1,620	37,980	-42,709	-108	-0.01
TDA CAM 8, FTA	0	0	13,972	-8,865	-1,705	40,164	-44,517	-104	-0.01
TDA CAM 9, FTA	0	0	12,388	-8,247	-1,200	30,029	-36,430	-97	-0.01
TDA CCM CONSUMO 1, FTA	0	0	1,982	-865	-668	21,108	-23,291	-36	-0.04
TDA CCM EMPRESAS 1, FTA	0	0	1,054	-980	-229	12,366	-15,127	-34	-0.02
TDA CORPORATIVOS I, FTA	0	0	6,901	-6,442	326	38,227	-35,252	-57	-0.01
TDA EMPRESAS 1, FTA	0	0	2,563	-1,750	0	26,592	-29,914	-28	-0.02
TDA EMPRESAS 2, FTA	0	0	3,117	-1,774	0	39,110	-35,820	-596	-0.31
TDA FTPYME PASTOR 9, FTA	0	0	7,302	-4,611	0	45,899	-59,062	-1,462	-0.34
TDA IBERCAJA 1, FTA	0	0	2,864	-1,877	-328	12,714	-12,179	-416	-0.21
TDA IBERCAJA 2, FTA	0	0	6,078	-3,895	-600	22,648	-19,966	-865	-0.19
TDA IBERCAJA 3, FTA	0	0	7,375	-4,931	-1,173	25,962	-25,037	-822	-0.15
TDA IBERCAJA 4, FTA	0	0	10,767	-7,365	-1,442	36,847	-34,171	-696	-0.08
TDA IBERCAJA 5, FTA	0	0	10,380	-6,997	-1,357	34,313	-31,220	-960	-0.12
TDA IBERCAJA 6, FTA	0	0	15,150	-10,857	-2,409	46,491	-43,309	-125	-0.01
TDA IBERCAJA 7, FTA	0	0	22,749	-18,364	-2,217	53,117	-47,506	-473	-0.03
TDA IBERCAJA ICO-FTVPO, FTH	0	0	4,236	-4,021	-268	13,873	-12,341	-41	-0.01
TDA PASTOR 1, FTA	0	0	1,657	-1,090	-123	9,121	-8,263	-435	-0.37
TDA PASTOR CONSUMO 1, FTA	0	0	2,099	-669	-1,383	16,311	-18,163	-29	-0.05
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	1,262	-1,103	-242	14,191	-22,627	-27	-0.03

Main cash flows during the second 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 SA NOSTRA EMPRESAS 2, FTA	0	0	2,761	-2,115	-555	32,436	-39,389	-51	-0.02
TDA TARRAGONA 1, FTA	0	0	4,079	-2,630	-911	6,879	-8,049	-26	-0.01
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	0	0	2,201	-1,597	-581	7,878	-6,954	-57	-0.03
UNICAJA AYT EMPRESAS I, FTA	0	0	2,360	-1,528	116	13,356	-15,018	-494	-0.28
UNICAJA TDA VPO, FTA	0	0	1,706	-1,561	-560	5,636	-5,170	-187	-0.11
VAL BANCAJA 1, FTA	0	0	3,205	-2,585	0	5,915	-5,463	-25	-0.01
VALENCIA HIPOTECARIO 1, FTA	0	0	2,150	-1,391	-309	11,250	-10,618	-413	-0.25
VALENCIA HIPOTECARIO 2, FTH	0	0	5,837	-4,288	-327	23,592	-23,543	-174	-0.04
VALENCIA HIPOTECARIO 3, FTA	0	0	6,678	-4,901	-411	21,131	-23,440	-53	-0.01
VALENCIA HIPOTECARIO 4, FTA	0	0	8,472	-6,685	-300	22,292	-22,321	-60	-0.01
VALENCIA HIPOTECARIO 5, FTA	0	0	5,126	-3,936	-150	10,421	-14,288	-38	-0.01
Subtotal BONDS 2011 2	-28,474,309	31,662,328	5,897,069	-4,255,843	-370,581	29,581,719	-28,988,160	-346,798	-0.08
Subtotal BONDS 2010 2	-56,180,522	46,506,164	5,385,039	-3,286,065	-1,189,541	29,763,392	-26,143,205	-266,550	-0.06
% change	-49.32	-31.92	9.51	29.51	-68.85	-0.61	10.88	30.11	33.33
COMMERCIAL PAPER									
AYT AUTOMOCION II COFIBER E.F.C., FTA	-49,979	89,313	0	-371	0	0	-113,270	8,155	38.45
FTA SANTANDER 2	-5,123,370	805,746	-302	0	0	5,678,308	-1,806,003	314	0.02
Subtotal COMMERCIAL PAPER 2011 2	-5,173,349	895,059	-302	-371	0	5,678,308	-1,919,273	8,469	0.50
Subtotal COMMERCIAL PAPER 2010 2	-7,922,705	3,406,101	-51	-317	0	7,571,562	-2,522,000	16,971	0.60
% change	-34.70	-73.72	492.16	17.03	-	-25.00	-23.90	-50.10	-16.67
Total 2011 2	-33,647,658	32,557,387	5,896,767	-4,256,214	-370,581	35,260,027	-30,907,433	-338,329	-0.07
Total 2010 2	-64,103,227	49,912,265	5,384,988	-3,286,382	-1,189,541	37,334,954	-28,665,205	-249,579	-0.05
% change	-47.51	-34.77	9.50	29.51	-68.85	-5.56	7.82	35.56	40.00

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

Main cash flows- Private ABS

TABLE C.2

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 ADMINISTRACIONES I, FTA	0	0	7,000	-7,000	0	9,876	-9,876	-39	-0.03
AYT CLUB DE FUTBOL I, FTA	0	0	515	-170	-345	1,485	-1,485	-33	-0.30
AYT FINANCIACION INVERSIONES II, FTA	0	0	4,235	-4,235	0	0	0	0	0.00
AYT FINANCIACION INVERSIONES III, FTA	0	0	9,384	-3,599	-5,772	0	0	0	0.00
AYT LICO LEASING I, FTA	0	0	7,235	-2,858	-3,503	103,737	-100,000	-1,464	-1.11
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	2,175	-2,175	0	0	0	0	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	0	0	4,663	-3,828	-813	0	0	0	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	0	0	3,436	0	0	21,553	-26,361	-243	-0.84
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	0	0	3,873	0	0	22,050	-26,402	-259	-0.76
CAJA SAN FERNANDO CDO I, FTA	0	0	2,021	-1,121	-79	12,943	-7,587	-79	-0.12
CAP-TDA 2, FTA	-1,201,859	0	0	-6,359	0	1,178,667	0	-79	-0.02
EMPRESAS TDA CAM 10, FTA	-750,000	750,000	2,701	0	0	35,167	0	0	0.00
GC COMPASS SPAIN 2, FTA	-1,818,201	1,818,201	0	-2,513	0	0	0	-106	-0.13
MORTGAGE FINANCE SPAIN, FTA	0	0	3,893	-3,803	0	113	-113	-88	-0.04
SOFINLOC ESPAÑA TDA N° 1, FTA	0	0	3,446	-1,400	0	8,776	-10,743	-292	-0.77
TDA FS1, FTA	0	0	9,197	-2,767	-6,300	34,776	-34,776	-144	-0.09
WHITE TOWER EUROPE 2007-1 FTA	0	0	2,419	-2,196	0	293	-346	-61	-0.08
Subtotal BONDS 2011 2	-3,770,060	2,568,201	66,193	-44,024	-16,812	1,429,436	-217,689	-2,887	-0.09
Subtotal BONDS 2010 2	-2,421,386	1,460,272	73,369	-33,657	-25,180	1,254,821	-208,864	-8,258	-0.29
% change	55.70	75.87	-9.78	30.80	-33.23	13.92	4.23	-65.04	-68.97

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
COMMERCIAL PAPER									
GLOBALDRIVE DEALER FLOORPLAN (SPAIN) TDA, FTA	-1,514,171	-7,472	12,151	0	0	1,511,714	0	0	0.00
Subtotal COMMERCIAL PAPER 2011 2	-1,514,171	-7,472	12,151	0	0	1,511,714	0	0	0.00
Subtotal COMMERCIAL PAPER 2010 2	-1,596,786	-162,992	18,661	0	0	1,722,868	0	0	0.00
% change	-5.17	-95.42	-34.89	-	-	-12.26	-	-	-
Total 2011 2	-5,284,231	2,560,729	78,344	-44,024	-16,812	2,941,150	-217,689	-2,887	-0.08
Total 2010 2	-4,018,172	1,297,280	92,030	-33,657	-25,180	2,977,689	-208,864	-8,258	-0.26
% change	31.51	97.39	-14.87	30.80	-33.23	-1.23	4.23	-65.04	-69.23

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