



Economic and financial information relating to asset-backed securities

First Half-year 2012

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Aggregate balance

TABLE A

EUR thousands	2012-1S			2011-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
ASSETS							
A) NON-CURRENT ASSETS	319,242,127	0	319,242,127	347,827,380	0	347,827,380	-8.22
I. Long-term financial assets	319,242,127	0	319,242,127	347,827,380	0	347,827,380	-8.22
1. Debt securities	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2. Collection rights	318,071,410	0	318,071,410	346,636,124	0	346,636,124	-8.24
2.1 Mortgage participations	38,624,667	0	38,624,667	40,814,692	0	40,814,692	-5.37
2.2 Mortgage assignments certificates	93,405,225	0	93,405,225	101,209,072	0	101,209,072	-7.71
2.3 Mortgage loans	1,540,785	0	1,540,785	9,787,721	0	9,787,721	-84.26
2.4 Mortgage covered bonds	107,226,778	0	107,226,778	112,739,891	0	112,739,891	-4.89
2.5 Real estate developer loans	0	0	0	0	0	0	-
2.6 Loans to SMEs	17,202,390	0	17,202,390	19,222,245	0	19,222,245	-10.51
2.7 Loans to companies	20,469,988	0	20,469,988	23,511,780	0	23,511,780	-12.94
2.8 Corporate loans	2,490,548	0	2,490,548	2,939,679	0	2,939,679	-15.28
2.9 Territorial covered bonds	0	0	0	0	0	0	-
2.10 Treasury bonds	350,000	0	350,000	550,000	0	550,000	-36.36
2.11 Subordinated debt	299,379	0	299,379	299,379	0	299,379	-
2.12 Government loans	310,663	0	310,663	366,656	0	366,656	-15.27
2.13 Consumer loans	3,614,394	0	3,614,394	4,548,591	0	4,548,591	-20.54
2.14 Auto loans	2,147,660	0	2,147,660	2,896,092	0	2,896,092	-25.84
2.15 Financial leases	2,263,125	0	2,263,125	2,813,706	0	2,813,706	-19.57
2.16 Accounts receivable	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	0	0	0	-
2.19 Others	22,388,485	0	22,388,485	19,632,880	0	19,632,880	14.04
2.20 Doubtful assets	6,929,134	0	6,929,134	6,334,916	0	6,334,916	9.38
2.21 Valuation corrections due to assets impairment (-)	-1,191,811	0	-1,191,811	-1,031,176	0	-1,031,176	15.58
2.22 Accrued interests and expenses	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	-
3. Derivatives	731,325	0	731,325	876,363	0	876,363	-16.55
3.1 Hedging derivatives	731,325	0	731,325	876,363	0	876,363	-16.55
3.2 Trading derivatives	0	0	0	0	0	0	-
4. Other financial assets	439,392	0	439,392	314,893	0	314,893	39.54
4.1 Financial guarantees	118,697	0	118,697	2,518	0	2,518	4613.94
4.2 Others	320,695	0	320,695	312,375	0	312,375	2.66
II. Deferred tax assets	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	-

Aggregate balance (continuation)

TABLE A

	2012-1S			2011-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT ASSETS	92,654,241	1,803,870	94,458,111	107,924,076	1,691,473	109,615,549	-13.83
IV. Non-current assets classified as held for sale	1,119,185	660	1,119,845	1,051,083	0	1,051,083	6.54
V. Short-term financial assets	47,280,098	1,525,050	48,805,148	65,248,569	1,533,715	66,782,284	-26.92
1. Trade debtors and other receivables	914,581	0	914,581	1,068,080	0	1,068,080	-14.37
2. Debt securities	0	0	0	0	0	0	-
2.1 Central banks	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	0	-
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	-
3. Collection rights	46,298,923	1,525,050	47,823,973	64,029,133	1,533,715	65,562,848	-27.06
3.1 Mortgage participations	3,515,729	0	3,515,729	3,318,448	0	3,318,448	5.94
3.2 Mortgage assignment certificates	5,269,766	0	5,269,766	6,836,556	0	6,836,556	-22.92
3.3 Mortgage loans	129,256	0	129,256	547,276	0	547,276	-76.38
3.4 Mortgage covered bonds	11,915,000	0	11,915,000	13,673,000	0	13,673,000	-12.86
3.5 Real estate developer loans	0	0	0	0	0	0	-
3.6 Loans to SMEs	4,031,880	0	4,031,880	4,702,729	0	4,702,729	-14.27
3.7 Loans to companies	9,363,536	0	9,363,536	13,486,373	0	13,486,373	-30.57
3.8 Corporate loans	731,048	0	731,048	1,019,663	0	1,019,663	-28.30
3.9 Territorial covered bonds	0	0	0	1,630,000	0	1,630,000	-100.00
3.10 Treasury bonds	0	0	0	2,559,000	0	2,559,000	-100.00
3.11 Subordinated debt	0	0	0	0	0	0	-
3.12 Government loans	120,324	0	120,324	124,813	0	124,813	-3.60
3.13 Consumer loans	1,479,964	0	1,479,964	2,483,634	0	2,483,634	-40.41
3.14 Auto loans	1,412,604	0	1,412,604	1,616,474	0	1,616,474	-12.61
3.15 Financial leases	775,012	0	775,012	981,776	0	981,776	-21.06
3.16 Accounts receivable	0	1,510,000	1,510,000	0	1,507,904	1,507,904	0.14
3.17 Future receivables	0	0	0	0	0	0	-
3.18 Asset-backed securities	0	0	0	0	0	0	-
3.19 Other	4,089,421	0	4,089,421	7,009,709	0	7,009,709	-41.66
3.20 Doubtful assets	3,253,790	1,769	3,255,559	2,866,747	8,722	2,875,469	13.22
3.21 Valuation corrections due to assets impairment (-)	-1,649,072	0	-1,649,072	-1,715,896	0	-1,715,896	-3.89
3.22 Accrued interests and expenses	1,771,699	0	1,771,699	2,795,633	1,309	2,796,942	-36.66
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	88966	13281	102247	93,198	15,780	108978	-6.18
4. Derivatives	14,724	0	14,724	111,207	0	111,207	-86.76
4.1 Hedging derivatives	14,724	0	14,724	111,207	0	111,207	-86.76
4.2 Trading derivatives	0	0	0	0	0	0	-
5. Other financial assets	51,870	0	51,870	40,149	0	40,149	29.19
5.1 Financial guarantees	0	0	0	0	0	0	-
5.2 Others	51,870	0	51,870	40,149	0	40,149	29.19
VI. Accrual accounts	101,319	0	101,319	114,727	25,708	140,435	-27.85
1. Fees	0	0	0	0	0	0	-
2. Other	101,319	0	101,319	114,727	25,708	140,435	-27.85
VII. Cash and other equivalent liquid assets	44,153,639	278,160	44,431,799	41,509,697	132,050	41,641,747	6.70
1. Cash	44,143,203	278,160	44,421,363	41,299,710	132,050	41,431,760	7.22
2. Other equivalent liquid assets	10,436	0	10,436	209,987	0	209,987	-95.03
TOTAL ASSETS	411,896,368	1,803,870	413,700,238	455,751,456	1,691,473	457,442,929	-9.56

EUR thousands	2012-1S			2011-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
LIABILITIES							
A) NON-CURRENT LIABILITIES	362,350,500	0	362,350,500	388,936,575	0	388,936,575	-6.84
I. Long-term provisions	0	0	0	0	0	0	-
II. Long-term financial liabilities	362,350,500	0	362,350,500	388,936,575	0	388,936,575	-6.84
1. Debentures and other marketable securities	320,941,438	0	320,941,438	348,830,916	0	348,830,916	-8.00
1.1 Non-subordinated series	249,869,123	0	249,869,123	282,449,747	0	282,449,747	-11.54
1.2 Subordinated series	72,329,265	0	72,329,265	67,319,934	0	67,319,934	7.44
1.3 Valuation corrections due to recognition of losses (-)	-1,252,739	0	-1,252,739	-933,841	0	-933,841	34.15
1.4 Accrued interests and expenses	-4,211	0	-4,211	-4,924	0	-4,924	-14.48
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2. Bank borrowings	36,418,077	0	36,418,077	35,358,665	0	35,358,665	3.00
2.1 Subordinated loan	25,450,481	0	25,450,481	25,813,579	0	25,813,579	-1.41
2.2 Liquidity line loan	8,673,095	0	8,673,095	6,687,018	0	6,687,018	29.70
2.3 Other bank borrowings	3,301,390	0	3,301,390	3,800,584	0	3,800,584	-13.13
2.4 Valuation correction due to recognition of losses (-)	-1,006,889	0	-1,006,889	-942,547	0	-942,547	6.83
2.5 Accrued interests and expenses	0	0	0	31	0	31	-100.00
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	-
3. Derivatives	4,188,640	0	4,188,640	4,169,221	0	4,169,221	0.47
3.1 Hedging derivatives	4,188,640	0	4,188,640	4,169,221	0	4,169,221	0.47
3.2 Trading derivatives	0	0	0	0	0	0	-
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
4. Other financial liabilities	802,345	0	802,345	577,773	0	577,773	38.87
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	-
4.2 Others	802,345	0	802,345	577,773	0	577,773	38.87
III. Deferred tax liabilities	0	0	0	0	0	0	-

EUR thousands	2012-1S			2011-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT LIABILITIES	53,578,134	1,803,870	55,382,004	70,638,317	1,691,473	72,329,790	-23.43
IV. Liabilities due to non-current assets held for sale	7	0	7	10	0	10	-30.00
V. Short-term provisions	0	0	0	0	0	0	-
VI. Short-term financial liabilities	52,217,110	1,786,172	54,003,282	69,328,991	1,671,936	71,000,927	-23.94
1. Trade debtors and other accounts receivable	795,888	0	795,888	303,836	0	303,836	161.95
2. Debentures and other tradeable securities	48,361,793	1,679,679	50,041,472	66,636,243	1,595,680	68,231,923	-26.66
2.1 Non-subordinated series	45,335,055	1,665,000	47,000,055	59,473,941	1,581,934	61,055,875	-23.02
2.2 Subordinated series	847,438	0	847,438	4,169,468	0	4,169,468	-79.68
2.3 Valuation corrections due to recognition of losses (-)	-152,929	0	-152,929	-481,139	0	-481,139	-68.22
2.4 Accrued interests and expenses	2,038,333	14,679	2,053,012	3,198,221	13,746	3,211,967	-36.08
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	293,896	0	293,896	275,752	0	275,752	6.58
3. Bank borrowing	1,687,519	106,493	1,794,012	1,199,862	78,149	1,278,011	40.38
3.1 Subordinated loan	750,157	0	750,157	819,327	0	819,327	-8.44
3.2 Liquidity line loan	426,988	106,382	533,370	78,989	78,049	157,038	239.64
3.3 Other bank borrowings	23,950	0	23,950	64,844	0	64,844	-63.07
3.4 Valuation corrections due to recognition of losses (-)	-324,620	0	-324,620	-254,546	0	-254,546	27.53
3.5 Accrued interests and expenses	311,465	111	311,576	98,370	100	98,470	216.42
3.6 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.7 Matured and outstanding interests	499,579	0	499,579	392,878	0	392,878	27.16
4. Derivatives	1,197,715	0	1,197,715	1,052,708	0	1,052,708	13.77
4.1 Hedging derivatives	1,197,715	0	1,197,715	1,052,708	0	1,052,708	13.77
4.2 Trading derivatives	0	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
5. Other financial liabilities	174,195	0	174,195	136,342	-1,893	134,449	29.56
5.1 Gross amount	174,195	0	174,195	136,342	-1,893	134,449	29.56
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
VII. Accrual accounts	1,361,017	17,698	1,378,715	1,309,316	19,537	1,328,853	3.75
1. Fees	1,268,078	17,712	1,285,790	1,200,702	19,537	1,220,239	5.37
1.1 Management company fee	5,607	16	5,623	6,490	16	6,506	-13.57
1.2 Director's fee	13,227	1	13,228	14,656	1	14,657	-9.75
1.3 Financial agent/payments fee	658	0	658	829	0	829	-20.63
1.4 Variable fee - realised results	1,856,789	27,727	1,884,516	1,782,450	27,928	1,810,378	4.10
1.5 Variable fee - non-realised results	0	0	0	408	0	408	-100.00
1.6 Other fees of the assigning company	10	0	10	11	0	11	-9.09
1.7 Valuation correction due to recognition of losses (-)	-608,506	-10,032	-618,538	-604,443	-8,409	-612,852	0.93
1.8 Other fees	293	0	293	301	1	302	-2.98
2. Others	92,939	-14	92,925	108,710	0	108,710	-14.52
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-4,032,266	0	-4,032,266	-3,823,436	0	-3,823,436	5.46
VIII. Financial assets available for sale	0	0	0	0	0	0	-
IX. Cash flow hedge	-4,009,773	0	-4,009,773	-3,794,449	0	-3,794,449	5.67
X. Other recognised income and expense	0	0	0	0	0	0	-
XI. Current formation expenses	-22,493	0	-22,493	-28,987	0	-28,987	-22.40
TOTAL LIABILITIES	411,896,368	1,803,870	413,700,238	455,751,456	1,691,473	457,442,929	-9.56

Aggregate income statement

TABLE B

EUR thousands	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	ACCUMULATED			ACCUMULATED			ACCUMULATED		
	2012-1S	2011-1S	%	2012-1S	2011-1S	%	2012-1S	2011-1S	%
1. Interests and similar yields	6,178,651	6,247,906	-1.11	38,870	35,284	10.16	6,217,521	6,283,190	-1.05
1.1 Debt securities	0	0	-	0	0	-	0	0	-
1.2 Collection rights	5,925,227	6,029,562	-1.73	33,971	22,450	51.32	5,959,198	6,052,012	-1.53
1.3 Other financial assets	253,424	218,344	16.07	4,899	12,834	-61.83	258,323	231,178	11.74
2. Interests and recognised expenses	-4,563,723	-4,827,574	-5.47	-16,637	-18,731	-11.18	-4,580,360	-4,846,305	-5.49
2.1 Debentures and other marketable securities	-4,213,289	-4,522,054	-6.83	-14,886	-16,739	-11.07	-4,228,175	-4,538,793	-6.84
2.2 Bank borrowings	-323,303	-270,976	19.31	-1,751	-1,992	-12.10	-325,054	-272,968	19.08
2.3 Other financial liabilities	-27,131	-34,544	-21.46	0	0	-	-27,131	-34,544	-21.46
3. Result of cash flow hedge (net)	-878,671	-587,656	49.52	0	0	-	-878,671	-587,656	49.52
A) INTEREST MARGIN	736,257	832,676	-11.58	22,233	16,553	34.31	758,490	849,229	-10.68
4. Financial transaction (net) result	-19	346	-105.49	0	0	-	-19	346	-105.49
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-
4.2 Financial assets available for sale	0	353	-100.00	0	0	-	0	353	-100.00
4.3 Others	-19	-7	171.43	0	0	-	-19	-7	171.43
5. (Net) exchange differences	10,296	-28,815	-135.73	0	0	-	10,296	-28,815	-135.73
6. Other operating income	1,034	1,001	3.30	0	1	-100.00	1,034	1,002	3.19
7. Other operating expenses	-542,882	-692,178	-21.57	-587	-9,098	-93.55	-543,469	-701,276	-22.50
7.1 External services	-53,678	-82,012	-34.55	-263	-320	-17.81	-53,941	-82,332	-34.48
7.1.1 Services from independent professionals	-11,254	-23,629	-52.37	-125	-142	-11.97	-11,379	-23,771	-52.13
7.1.2 Bank and similar services	-38,726	-38,673	0.14	0	0	-	-38,726	-38,673	0.14
7.1.3 Advertising and publicity	-60	-3	1900.00	0	0	-	-60	-3	1900.00
7.1.4 Other services	-3,638	-19,707	-81.54	-138	-178	-22.47	-3,776	-19,885	-81.01
7.2 Taxes	0	0	-	0	-1	-100.00	0	-1	-100.00
7.3 Other current management expenses	-489,204	-610,166	-19.82	-324	-8,777	-96.31	-489,528	-618,943	-20.91
7.3.1 Management company fee	-19,760	-21,452	-7.89	-229	-325	-29.54	-19,989	-21,777	-8.21
7.3.2 Director's fee	-15,512	-16,698	-7.10	-12	-13	-7.69	-15,524	-16,711	-7.10
7.3.3 Financial agent/payments fee	-3,501	-3,218	8.79	0	-3	-100.00	-3,501	-3,221	8.69
7.3.4 Variable fee - realized profit	-422,910	-515,223	-17.92	0	-8,198	-100.00	-422,910	-523,421	-19.20
7.3.5 Variable fee - non-realized profit	-1,045	-31,872	-96.72	0	0	-	-1,045	-31,872	-96.72
7.3.6 Other fees of the assigning company	0	-8	-100.00	0	0	-	0	-8	-100.00
7.3.7 Other expenses	-26,476	-21,695	22.04	-83	-238	-65.13	-26,559	-21,933	21.09
8. (Net) impairment of financial assets	-651,403	-603,152	8.00	-27,372	-7,787	251.51	-678,775	-610,939	11.10
8.1 Net impairment of debt securities	0	0	-	0	0	-	0	-	-
8.2 Net impairment of collection rights	-651,403	-603,152	8.00	-27,372	-7,787	251.51	-678,775	-610,939	11.10
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	-	-
9. (Net) endowment to provisions	-1,357	-1,895	-28.39	0	0	-	-1,357	-1,895	-28.39
10. Profits (losses) in non-current assets for sale	-144,203	-56,665	154.48	0	0	-	-144,203	-56,665	154.48
11. Deflection of losses (profits)	592,277	548,677	7.95	5,726	331	1629.91	598,003	549,008	8.92
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-
12. Income tax	0	0	-	0	0	-	0	-	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-

<i>EUR thousands</i>	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	2012-1S	2011-1S	%	2012-1S	2011-1S	%	2012-1S	2011-1S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	834,425	841,460	-0.84	2,600	3,436	-24.33	837,025	844,896	-0.93
1. Net cash flow from interests on transactions	779,886	828,549	-5.87	2,922	3,884	-24.77	782,808	832,433	-5.96
1.1 Interest collected from securitised assets	6,856,367	6,786,983	1.02	462	586	-21.16	6,856,829	6,787,569	1.02
1.2 Interest paid on securitisation issues	-5,292,035	-5,397,424	-1.95	0	-270	-100.00	-5,292,035	-5,397,694	-1.96
1.3 Net interest collected/paid on derivatives transactions	-741,821	-533,254	39.11	0	0	-	-741,821	-533,254	39.11
1.4 Interest collected from financial investments	225,296	183,462	22.80	4,200	4,568	-8.06	229,496	188,030	22.05
1.5 Interest paid on loans and credit with banks	-267,844	-211,163	26.84	-1,740	-1,000	74.00	-269,584	-212,163	27.06
1.6 Other net collected/paid interests	-77	-55	40.00	0	0	-	-77	-55	40.00
2. Fees and expenses for financial services paid by the Fund	-302,173	-345,701	-12.59	-458	-8,945	-94.88	-302,631	-354,646	-14.67
2.1 Fees paid to the management company	-22,780	-24,349	-6.44	-231	-313	-26.20	-23,011	-24,662	-6.69
2.2 Fees paid for securitised assets management	-15,444	-18,035	-14.37	-12	-12	-	-15,456	-18,047	-14.36
2.3 Fees paid to the financial agent	-3,523	-3,094	13.87	0	0	-	-3,523	-3,094	13.87
2.4 Variable fees paid	-221,453	-233,712	-5.25	0	-8,198	-100.00	-221,453	-241,910	-8.46
2.5 Other fees	-38,973	-66,511	-41.40	-215	-422	-49.05	-39,188	-66,933	-41.45
3. Other cash flows from Fund's operations	356,712	358,612	-0.53	136	8,497	-98.40	356,848	367,109	-2.80
3.1 Bad debts and other acquired assets recovery	131,114	143,184	-8.43	136	1,979	-93.13	131,250	145,163	-9.58
3.2 Payment of provisions	0	0	-	0	0	-	0	-	-
3.3 Proceeds from disposal of non-current assets held for sale	59928	24513	144.4744	0	0	-	59928	24513	144.4744
3.4 Others	165,670	190,915	-13.22	0	6,518	-100.00	165,670	197,433	-16.09
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	3,966,188	1,467,734	510.89	-323,283	-65,449	393.95	3,642,905	1,402,285	516.34
4. Net cash flows from securitisation issuance	10,789,358	36,639,916	-70.55	1,217,000	1,441,031	-15.55	12,006,358	38,080,947	-68.47
4.1 Proceeds from securities issuances	10,791,310	36,652,828	-70.56	1,217,000	1,441,034	-15.55	12,008,310	38,093,862	-68.48
4.2 Payments for securities issuances (placement insurance)	-1,952	-12,912	-84.88	0	-3	-100.00	-1,952	-12,915	-84.89
5. Cash flows from financial assets acquisitions	-9,984,136	-37,323,477	-73.25	-4,739,000	-6,265,710	-24.37	-14,723,136	-43,589,187	-66.22
5.1 Payments for collection rights acquisitions	-9,984,136	-37,323,477	-73.25	-4,739,000	-6,265,710	-24.37	-14,723,136	-43,589,187	-66.22
5.2 Payments for other financial investment acquisitions	0	0	-	0	0	-	0	-	-
6. Net cash flows from amortisations	-361,778	-3,747,410	-90.35	3,176,259	4,759,987	-33.27	2,814,481	1,012,577	177.95
6.1 Proceeds from collection rights amortisation	26,245,442	24,813,889	5.77	4,301,259	6,596,343	-34.79	30,546,701	31,410,232	-2.75
6.2 Proceeds from other securitised assets amortisation	4,589	781	487.58	0	157,374	-100.00	4,589	158,155	-97.10
6.3 Payments for securitised bonds amortisation	-26,611,809	-28,562,080	-6.83	-1,125,000	-1,993,730	-43.57	-27,736,809	-30,555,810	-9.23
7. Other cash flows from the Fund's operations	3,522,744	5,898,705	44.49	22,458	-757	-3,066.71	3,545,202	5,897,948	44.88
7.1 Collections from granting loans or drawdowns	3,380,345	5,959,894	40.61	22,458	0	-	3,402,803	5,959,894	40.99
7.2 Payments for loans or credits amortisation	-784,003	-385,141	103.56	0	-757	-100.00	-784,003	-385,898	103.16
7.3 Proceeds on pending collection rights	406,047	259,436	56.51	0	0	-	406,047	259,436	56.51
7.4 Public Administrations - liabilities	-1,820	-1,573	15.70	0	0	-	-1,820	-1,573	15.70
7.5 Other assets and liabilities	522,331	66,089	690.34	0	0	-	522,331	66,089	690.34
7.6 Collection from financial investment amortisation of sale	0	0	-	0	0	-	0	-	-
7.7 Grants collection	-156	0	-	0	0	-	-156	-	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	4,800,613	2,309,194	324.42	-320,683	-62,013	417.12	4,479,930	2,247,181	321.86
Cash or cash equivalents at the beginning of the period	39,353,039	30,593,027	12.29	598,843	673,191	-11.04	39,951,882	31,266,218	11.79
Cash or cash equivalents at the end of the period	44,153,652	32,902,221	34.20	278,160	611,178	-54.49	44,431,812	33,513,399	32.58

PERIOD	COLLECTION RIGHTS - MAIN RATIOS							SECURITIES ISSUED - IMPROVEMENTS			INCOME AND EXPENSES - MAIN HALF-YEARLY RATIOS		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)	% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	% GUARANTEE (8)	% RF (9)	% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
Public ABS, bonds													
Jun-12	411,896,368	2.27	2.68	0.44	1.21	0.27	-0.81	2.62	5.44	1.12	0.20	-0.13	-0.11
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													
Jun-12	286,302,949	3.13	4.01	0.66	1.81	0.39	-1.17	3.89	8.03	1.16	0.29	-0.19	-0.16
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													
Jun-12	1,803,870	-	0.08	-	-	0.04	-0.56	-	6.98	27.54	1.06	-0.03	-0.01
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

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	2011 2	288,926,656	2.17	32.84	1.54	0.29	0.95	15.05	5.74	29.82	35.05
	2012 1	261,627,206	1.72	32.14	1.96	0.28	1.11	14.60	6.27	32.39	35.02
Loans to companies	2011 2	68,677,951	5.67	38.53	4.58	0.80	2.21	7.97	3.67	16.01	14.33
	2012 1	57,327,527	4.59	36.75	6.48	1.09	2.37	8.14	4.39	16.93	15.51
Subordinated debt and treasury bonds	2011 2	3,408,379	0.00	0.00	0.00	0.00	0.00	1.23	3.05	82.47	22.02
	2012 1	649,379	0.00	0.00	0.00	0.00	0.00	2.56	6.37	100.00	49.18
Public administrations	2011 2	2,121,469	0.18	1.32	0.31	0.01	0.00	1.45	5.20	83.98	27.34
	2012 1	430,987	0.33	5.41	1.85	0.13	0.00	5.37	9.55	36.64	26.25
Consumer and auto loans	2011 2	11,544,791	4.64	5.46	6.53	2.62	0.05	6.15	3.11	0.74	44.93
	2012 1	8,654,622	4.80	6.46	7.39	2.19	0.05	6.62	3.90	0.28	34.24
Accounts receivable	2011 2	0	-	-	-	-	-	-	-	-	-
	2012 1	0	-	-	-	-	-	-	-	-	-
Future collection rights	2011 2	0	-	-	-	-	-	-	-	-	-
	2012 1	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2011 2	0	-	-	-	-	-	-	-	-	-
	2012 1	0	-	-	-	-	-	-	-	-	-
Other	2011 2	26,642,589	4.19	0.00	0.00	0.00	0.00	7.71	2.12	80.49	66.97
	2012 1	26,477,906	1.81	0.00	0.00	0.00	0.00	8.70	2.19	83.93	71.54
Commercial paper	2011 2	1,507,904	0.00	-	0.00	0.02	0.00	0.01	2.97	5.27	-
	2012 1	1,510,000	0.00	-	0.08	0.00	0.00	0.00	0.00	7.03	-

(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, 2012

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	201,006
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJAMAR CAJA RURAL, S.C.C.	202,623
AYT BONOS TESORERIA II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	351,508
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	304,224
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	262,792
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	92,279
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	190,693
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	135,524
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	212,956
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	156,463
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	41,795,484
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,955,822
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,140,936
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,271,967
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,403,436
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,312,012
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,136,732
AYT CEDULAS CAJAS XI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,636,464
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	721,864
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,279,089
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	354,145
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,418
AYT FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	136,745
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	104,585
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3,925,614
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,306,894
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,474,584
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	520,623
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	644,163
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	172,016
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	126,222
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	168,197
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	364,521
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	105,803
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	144,505

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT ICO FTVPO CAJA SOL, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCA CIVICA	105,569
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	125,880
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	135,781
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	266,605
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	219,264
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	498,887
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	873,445
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	413,791
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	1,920,038
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	40,487
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCA CIVICA	85,844
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	81,128
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCA CIVICA	125,308
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	28,875
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	237,383
AYT VPO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	133,604
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	35,436
ICO MEDIACION I AYT, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	990,487
ICO MEDIACION II AYT FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	19,491,963
MADRID ACTIVOS CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	417,989
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	913,827
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	884,811
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	1,316,607
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	164,631
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	344,271
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,656,644
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,386,615
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,655,265
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	184,618

Asset-backed securities

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List of Funds through June 30, 2012

FUND	TYPE	SPECIAL-PURPOSE VEHICLE			ORIGINATOR	TOTAL ASSET
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	228,380
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	518,292
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	610,728
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	681,328
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	969,618
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	606,712
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	805,795
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	982,388
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	255,559
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	297,253
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	256,736
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	472,403
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	374,348
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	478,087
BBVA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	40,593
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	168,869
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	228,672
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	290,976
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	264,717
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	809,053
BBVA CONSUMO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,206,289
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	277,672
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,544,238
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,364,973
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,446,761
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,089,261
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,225,533
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	158,294
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	257,888
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	441,263
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,666,919
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,763,848

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List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,409,603
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,242,782
BBVA RMBS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,616,007
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,092,026
BBVA RMBS 6 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,144,641
BBVA RMBS 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	6,084,482
BBVA RMBS 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,009,885
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,458,809
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	72,549
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	87,374
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	237,475
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	260,725
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	61,266
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	342,929
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	144,577
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	34,605
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	57,979
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	143,410
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	46,128
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	87,745
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	213,073
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	133,130
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	275,560
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	368,695
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	1,061,672
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	872,323
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	862,389
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	445,865

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List of Funds through June 30, 2012

FUND		TYPE	SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
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	157,688
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	618,623
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	347,709
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	215,993
PYME VALENCIA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	301,956
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	484,429
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	947,515
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	208,429
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	344,312
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	450,951
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	695,686
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,391,173
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,765,706
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	813,831
RURALPYME 1 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	35,248
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	179,758
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	291,767
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	155,088
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	527,466
VALENCIA HIPOTECARIO 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	703,406
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	439,221
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	422,601
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,175,671
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,923,158
FONCAIXA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	3,872,812
FONCAIXA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,592,370
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,543,103
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	184,443
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	226,072
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	582,860
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	416,558
FONCAIXA FTGENCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	772,632
FONCAIXA FTPYME 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	592,953

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TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA HIPOTECARIO 9, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	687,888
FONCAIXA ICO-FTVPO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	435,098
FONCAIXA LEASINGS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,628,070
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	128,751
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	161,680
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	153,438
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	124,646
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	115,335
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	135,198
GC FTPYME SABADELL 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	279,965
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	301,808
GC FTPYME SABADELL 8, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	740,834
GC FTPYME UNNIM 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	290,753
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	422,521
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	306,237
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	344,986
FINANCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	159,468
GAT FTGENCAT 2005, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	90,263
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	78,762
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	188,370
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	354,892
GAT FTGENCAT 2009, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	364,564
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	715,267
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	733,934
HIPOCAT 14, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	431,421
HIPOCAT 15, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	283
HIPOCAT 16, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	666,175
HIPOCAT 17, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	838,067
HIPOCAT 18, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	700,053
HIPOCAT 19, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	647,778
HIPOCAT 20, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	859,990
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	62,036
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	161,453
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	246,681
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	502,938
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	618,266

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	476,427
MBSCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	758,753
MBSCAT 2, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	391,102
MBSCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	198
PYMECAT 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	185,913
PYMECAT 3 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	450,729
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,202,645
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,366,357
FTA IM UNNIM RMBS 1	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	1,028,381
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	233,995
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	502,265
IM BANCO POPULAR FTPYME 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,275,223
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	651,789
IM BANKOA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANKOA, S.A.	436,972
IM BCG RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	367,379
IM BES EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO ESPIRITO SANTO, S.A., S.E.	449,976
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	493,262
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	526,052
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	392,598
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	133,643
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	627,152
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	602,488
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	713,281
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,497,654
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	208,006
IM CAJAMAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	479,677
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	657,263
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,207,557
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,322,803
IM CEDULAS 14, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,276,550
IM CEDULAS 15, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,329,344
IM CEDULAS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,480,774
IM CEDULAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,086,349
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,105,632
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,261,085
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,271,920

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,280,497
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	207,664
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	103,047
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	223,759
IM FTPYME SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	86,576
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	429,821
IM FTPYME SABADELL 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,518,053
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	387,877
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,523,214
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,879,277
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	523,094
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	361,810
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,802,013
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	458,081
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	243,399
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	238,844
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,014,211
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	352,599
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	931,224
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,036,124
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	69,860
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TERRASSA	243,897
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,694,669
EMPRESAS BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	735,654
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,081,208
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,054,428
EMPRESAS BANESTO I FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	268,675
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,261,102
FINANCIACION BANESTO 1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	60,001
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	313,916
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	399,460
FTA SANTANDER CONSUMER SPAIN AUTO 06	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	91,369
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	283,829
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	832,943
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	4,145,754

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	421,089
FTA SANTANDER EMPRESAS 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	925,594
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	4,600,283
FTA SANTANDER EMPRESAS 9, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3,352,363
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	219,380
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	959,776
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,029,784
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,748,067
FTA SANTANDER HIPOTECARIO 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,104,312
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,081,704
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	936,674
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	364,656
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	275,278
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	698,859
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,145,424
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,200,327
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	58,145
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	68,395
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	92,901
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	253,428
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	262,100
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	155,959
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	412,425
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	853,833
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	807,521
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	983,071
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	281,107
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	313,106
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	425,065
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	692,007
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	545,194
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	458,056
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	294,739
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	253,695
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	252,072
CEDULAS TDA 15, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,106,439

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
CEDULAS TDA 17, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,131,873
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,593,903
CEDULAS TDA 2, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,113,251
CEDULAS TDA 20, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,532,584
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,617,715
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,101,653
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,607,624
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,056,748
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,007,817
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	91,255
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	98,659
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	431,234
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	258,045
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	667,247
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	13,289,775
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	25,895
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	99,370
FTPYME TDA BANCA MARCH, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	22,915
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	122,844
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	429,515
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	630,129
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	566,820
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	260,628
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	429,784
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	978,875
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	899,637
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	221,068
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	699,281
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	612,570

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	1,111,962
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	994,876
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	1,832,863
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	1,573,687
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,825,082
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,645,068
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	61,936
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	118,859
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	119,376
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	126,167
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	102,909
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	125,626
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	200,012
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	153,289
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	189,877
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	325,265
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	227,244
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	154,444
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	399,200
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	546,998
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	325,565
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	490,828
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	290,770
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	200,183
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	412,634
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	269,839
TDA CAM 10, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	819,370
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,351,168
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,657,901
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	312,997
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	328,166
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	783,567
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,074,725

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	726,437
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,026,942
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,022,404
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	940,194
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	787,950
TDA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	79,892
TDA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	147,526
TDA FTPYME PASTOR 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	392,975
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	190,171
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	433,297
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	525,227
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	787,900
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	759,506
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	1,127,902
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	1,821,344
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	109,917
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	44,301
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	85,071
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	185,597
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	284,722
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	182,863
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	168,795
Subtotal ABS/BONDS constituted in previous periods						390,582,240
AYT CAJA INGENIEROS 2, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXA DE C. DELS ENGINYERS-C.C. INGENIEROS S.C.C.	482,107
AYT CELERIS HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS E.F.C.	173,133
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,624,672
RURAL CEDULA I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,098,593

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,097,424
FTA SANTANDER EMPRESAS 11, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,987,430
Subtotal ABS/BONDS constituted during the period						7,463,359
Total ABS/BONDS						398,045,599
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,803,870
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						1,803,870
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						1,803,870
Total PUBLIC ABS						399,849,469
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	259,631
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	291,417
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	326,512
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	630,341
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	342,030
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	746,203
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,123,280
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	706,491
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	869,962
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	610,992
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	89,664
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	80,569
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	39,986
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	96,313
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	20,320
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	195,531
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	488,637
BANKINTER 12, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	651,845
BANKINTER 14, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	685,256
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	42,110
BANKINTER 3, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	277,151
BANKINTER 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	274,518
BANKINTER 5, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	190,052
BANKINTER 7, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	167,883
RURAL HIPOTECARIO II FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	29,515

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
RURAL HIPOTECARIO III FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	61,948
RURAL HIPOTECARIO IV FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	119,504
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	460,902
FONCAIXA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	67,352
FONCAIXA HIPOTECARIO 3, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	365,454
FONCAIXA HIPOTECARIO 4, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	138,556
FONCAIXA HIPOTECARIO 5, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	186,830
FONCAIXA HIPOTECARIO 6, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	207,381
FONCAIXA HIPOTECARIO 7, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	504,977
GC SABADELL 1, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	388,403
FTH, HIPOCAT 3	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	30,427
GAT ICO-FTVPO 1, FTH	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	282,611
IM PASTOR 2, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	290,908
IM PASTOR 3, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	367,901
FTH UCI 10	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	186,804
FTH UCI 12	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	373,037
FTH UCI 5	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	27,064
FTH, HIPOTEBANSA IX	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	51,778
TDA 11, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	70,433
TDA 12, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	63,894
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	368,396
Subtotal MBS constituted in previous periods						13,850,769
Subtotal MBS constituted during the period						0
Total MBS - PUBLIC						13,850,769
Total PUBLIC FUNDS						413,700,238

Amounts in thousands euros.

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	FTA	BONOS	142,900	0	144,367	50,299	-5,354
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	170,987	0	173,849	28,506	-5,248
AYT BONOS TESORERIA II, FTA	FTA	BONOS	350,341	0	350,349	82	0
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	248,494	0	286,364	743	-333
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	249,632	0	253,201	7,316	-24,130
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	59,320	0	70,262	21,519	-911
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	176,439	0	186,897	138	-5,639
AYT CAJA INGENIEROS 2, FTA	FTA	BONOS	441,034	0	443,018	36,538	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	129,124	0	132,971	1,756	-8,680
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	205,599	0	206,816	5,221	-12,032
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	141,704	0	146,095	1,786	-3,682
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	39,725,836	0	39,718,754	2,069,783	0
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	3,846,724	0	3,845,808	108,858	0
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	5,049,291	0	5,048,205	91,386	0
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	3,183,970	0	3,183,054	87,954	0
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	3,331,506	0	3,330,740	71,675	0
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	4,204,043	0	4,202,966	108,053	0
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	3,900,733	0	3,979,404	155,696	0
AYT CEDULAS CAJAS XI, FTA	FTA	BONOS	3,462,642	0	3,462,458	173,778	0
AYT CELERIS HIPOTECARIO II, FTA	FTA	BONOS	165,113	0	135,411	37,378	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	533,077	282	560,567	138,071	-10,453
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	4,974,921	34	5,037,344	164,313	-110,091
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	298,422	0	298,269	54,797	0
AYT FONDO EOLICO, FTA	FTA	BONOS	15,430	0	15,413	0	0
AYT FTPYME I, FTA	FTA	BONOS	59,500	0	64,624	66,272	-139
AYT FTPYME II, FTA	FTA	BONOS	80,467	0	84,467	11,829	-1,545
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	3,628,901	0	3,635,420	283,024	-171,748
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	1,198,283	0	1,236,485	66,911	-62,328
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	1,351,133	0	1,384,099	86,407	-76,470
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	483,947	0	492,916	23,431	-10,296
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	602,580	0	610,814	21,623	-8,989
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	164,723	0	165,858	5,866	-17,397
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	117,291	2,237	120,035	73	-4,401

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	154,788	0	158,785	5,637	-8,343
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	355,577	0	357,455	5,784	-15,059
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	85,983	455	87,196	17,860	-355
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	129,071	0	131,039	13,053	-3,346
AYT ICO FTVPO CAJA SOL, FTA	FTA	BONOS	93,448	0	95,536	8,098	-5,741
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	113,916	0	115,414	10,239	-9,262
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	121,253	0	123,516	8,490	-2,475
AYT ICO-FTVPO I, FTA	FTA	BONOS	240,079	0	244,809	12,644	7,184
AYT ICO-FTVPO III, FTA	FTA	BONOS	192,693	0	197,118	14,967	-7,262
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	444,942	0	450,215	13,535	-13,057
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	802,996	0	812,842	18,405	-68,661
AYT KUTXA HIPOTECARIO III, FTA	FTA	BONOS	391,971	0	401,330	10,941	-35,777
AYT KUTXA HIPOTECARIO IV, FTA	FTA	BONOS	1,657,072	0	1,694,116	106,404	-86,606
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	26,658	0	32,151	7,430	-459
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	52,282	0	53,052	31,934	-544
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	75,520	0	75,831	5,168	-2,369
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	61,610	0	61,559	62,712	-2,110
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	20,536	0	20,971	7,898	-477
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	167,173	0	191,342	44,117	-6,989
AYT VPO II, FTA	FTA	BONOS	117,581	0	121,735	10,343	-6,399
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	25,997	0	27,017	7,931	0
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	310,201	0	316,539	23,371	-17,906
BANCAJA 10, FTA	FTA	BONOS	1,625,822	0	1,644,777	4,173	-42,889
BANCAJA 11, FTA	FTA	BONOS	1,364,229	0	1,383,298	0	-37,921
BANCAJA 13, FTA	FTA	BONOS	2,443,280	0	2,462,231	182,859	-49,770
BANCAJA 3, FTA	FTA	BONOS	172,638	0	173,284	2,606	314
BANCAJA 5, FTA	FTA	BONOS	216,025	0	221,533	5,018	-5,189
BANCAJA 6, FTA	FTA	BONOS	488,746	0	492,760	20,947	-11,870
BANCAJA 7, FTA	FTA	BONOS	594,367	0	597,648	7,363	-15,695
BANCAJA 8, FTA	FTA	BONOS	640,362	0	668,610	0	-14,596
BANCAJA 9, FTA	FTA	BONOS	948,032	0	957,921	3,214	-25,009
BANCAJA LEASING 1, FTA	FTA	BONOS	477,388	0	494,149	112,526	0
BANKINTER 10, FTA	FTA	BONOS	780,185	621	802,182	0	-18,724

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
BANKINTER 13 FTA	FTA	BONOS	935,222	1,869	972,301	533	-20,545
BANKINTER 2 PYME FTA	FTA	BONOS	228,596	561	247,324	0	-4,812
BANKINTER 3 FTPYME FTA	FTA	BONOS	273,875	1,122	295,184	354	-5,553
BANKINTER 4 FTPYME, FTA	FTA	BONOS	208,673	365	218,965	36,890	-4,746
BANKINTER 6, FTA	FTA	BONOS	450,713	296	456,561	13,521	-10,933
BANKINTER 8, FTA	FTA	BONOS	360,125	84	362,017	10,873	-7,075
BANKINTER 9, FTA	FTA	BONOS	451,444	0	460,738	14,255	-9,723
BBVA AUTOS 1 FTA	FTA	BONOS	19,004	36	20,510	19,572	-231
BBVA AUTOS 2 FTA	FTA	BONOS	133,914	20	146,876	15,766	-14,238
BBVA CONSUMO 1, FTA	FTA	BONOS	174,377	82	199,552	20,358	-24,437
BBVA CONSUMO 2, FTA	FTA	BONOS	250,090	163	262,133	19,430	-29,900
BBVA CONSUMO 3 FTA	FTA	BONOS	233,521	10	260,904	1,354	-22,996
BBVA CONSUMO 4 FTA	FTA	BONOS	551,870	0	593,038	210,927	-56,642
BBVA CONSUMO 5, FTA	FTA	BONOS	721,874	0	776,671	418,915	-103,845
BBVA EMPRESAS 1, FTA	FTA	BONOS	231,732	2,037	247,763	28,648	-3,205
BBVA EMPRESAS 2, FTA	FTA	BONOS	1,027,626	1,712	1,087,204	454,009	-5,103
BBVA EMPRESAS 3, FTA	FTA	BONOS	888,392	3,431	912,788	448,595	-34,607
BBVA EMPRESAS 4, FTA	FTA	BONOS	771,991	1,960	860,455	582,739	-28,574
BBVA EMPRESAS 5, FTA	FTA	BONOS	812,616	293	838,176	247,115	-32,140
BBVA EMPRESAS 6, FTA	FTA	BONOS	1,027,111	0	1,074,473	144,493	-44,262
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	135,222	0	151,429	0	-15,981
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	214,220	4,737	215,738	22,042	-3,543
BBVA LEASING 1, FTA	FTA	BONOS	418,173	195	438,650	0	-10,021
BBVA RMBS 1, FTA	FTA	BONOS	1,620,496	28,692	1,615,136	42,413	-7,102
BBVA RMBS 10, FTA	FTA	BONOS	1,549,220	255	1,563,462	192,671	-42,530
BBVA RMBS 11, FTA	FTA	BONOS	1,396,864	0	1,400,271	221,245	0
BBVA RMBS 2, FTA	FTA	BONOS	3,190,910	62,460	3,198,128	48,045	-262,176
BBVA RMBS 3, FTA	FTA	BONOS	2,137,086	77,379	2,235,331	0	-17,052
BBVA RMBS 4, FTA	FTA	BONOS	3,103,746	67,307	3,137,754	464,703	-48,450
BBVA RMBS 5 FTA	FTA	BONOS	3,633,265	68,844	3,616,116	468,936	-60,977
BBVA RMBS 6 FTA	FTA	BONOS	3,691,777	26,685	3,752,074	203,498	-83,543
BBVA RMBS 7, FTA	FTA	BONOS	5,642,468	13,113	5,668,784	148,860	-144,166
BBVA RMBS 8, FTA	FTA	BONOS	968,621	188	979,122	24,431	-80,392

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BBVA RMBS 9, FTA	FTA	BONOS	1,183,926	1,980	1,187,530	266,386	-41,835
BBVA-3 FTPYME FTA	FTA	BONOS	52,808	249	58,012	11,043	-921
BBVA-4 PYME, FTA	FTA	BONOS	77,634	708	72,042	12,984	-928
BBVA-5 FTPYME, FTA	FTA	BONOS	214,804	8,093	212,862	17,420	-4,814
BBVA-6 FTPYME FTA	FTA	BONOS	249,860	4,016	254,898	0	-6,126
BBVA-7 FTGENCAT, FTA	FTA	BONOS	55,227	462	56,856	4,207	-1,705
BBVA-8 FTPYME FTA	FTA	BONOS	309,852	6,000	307,245	35,285	-5,775
BCL MUNICIPIOS I FTA	FTA	BONOS	109,065	0	113,734	30,138	360
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	513,433	0	529,714	12,436	-8,425
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	426,098	0	438,129	16,614	-4,960
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	241,852	0	249,744	43,195	-1,788
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	231,291	0	238,064	13,431	-1,609
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	218,447	0	220,825	30,195	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	2,015,132	0	2,015,111	170,173	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	2,366,178	0	2,366,156	0	0
CEDULAS TDA 15, FTA	FTA	BONOS	2,019,678	0	2,019,678	86,678	0
CEDULAS TDA 17, FTA	FTA	BONOS	1,996,658	0	1,996,658	134,750	0
CEDULAS TDA 18, FTA	FTA	BONOS	1,481,285	0	1,481,559	112,231	0
CEDULAS TDA 2, FTA	FTA	BONOS	2,053,266	0	2,053,159	59,557	0
CEDULAS TDA 20, FTA	FTA	BONOS	1,506,478	0	1,532,217	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	3,320,195	0	3,320,195	297,403	0
CEDULAS TDA 3, FTA	FTA	BONOS	2,028,189	0	2,028,125	63,566	0
CEDULAS TDA 5, FTA	FTA	BONOS	1,536,178	0	1,536,178	57,957	0
CEDULAS TDA 6, FTA	FTA	BONOS	3,012,103	0	3,012,103	0	0
CEDULAS TDA 7, FTA	FTA	BONOS	2,002,112	0	2,001,918	0	0
CIBELES III FTPYME, FTA	FTA	BONOS	49,602	0	49,915	38,263	-389
CM BANCAJA 1, FTA	FTA	BONOS	84,751	0	98,169	169	-401
CONSUMO BANCAJA 1, FTA	FTA	BONOS	30,865	0	34,504	0	-589
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	395,161	0	359,960	34,461	-4,401
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	44,403	5,773	42,918	14,879	-2,395
EMPRESAS BANESTO 2, FTA	FTA	BONOS	558,846	13,601	614,167	122,845	-4,763
EMPRESAS BANESTO 5, FTA	FTA	BONOS	751,221	5,966	797,503	269,200	13,893
EMPRESAS BANESTO 6, FTA	FTA	BONOS	776,295	0	1,053,275	0	-6,571

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
EMPRESAS BANESTO I FTA	FTA	BONOS	245,277	4,333	243,715	24,900	-1,533
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	241,354	0	235,342	16,575	-2,383
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	651,708	0	654,333	9,462	-4,757
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	1,258,425	0	1,256,185	0	0
FINANCAT 1, FTA	FTA	BONOS	139,912	22	158,503	0	-2,621
FINANCIACION BANCAJA 1, FTA	FTA	BONOS	75,523	0	79,090	64,346	0
FINANCIACION BANESTO 1, FTA	FTA	BONOS	50,132	114	59,445	0	-854
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	FTA	BONOS	332,602	0	343,273	78,664	-9,752
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	970,062	0	1,009,911	162,003	-9,846
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	2,713,862	0	2,761,067	154,608	-29,734
FONCAIXA EMPRESAS 1, FTA	FTA	BONOS	3,224,594	0	3,868,420	0	-9,015
FONCAIXA EMPRESAS 2, FTA	FTA	BONOS	1,273,432	0	1,346,252	243,849	-4,618
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	1,062,509	0	1,404,920	135,290	-14,150
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	175,206	0	184,058	0	-7,311
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	210,669	0	224,917	0	-11,279
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	538,783	0	580,331	0	-32,430
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	395,972	0	415,734	0	-16,659
FONCAIXA FTGENCAT 7, FTA	FTA	BONOS	585,936	0	619,309	150,479	-17,915
FONCAIXA FTPYME 2, FTA	FTA	BONOS	490,877	0	591,348	0	-9,683
FONCAIXA HIPOTECARIO 9, FTA	FTA	BONOS	680,413	0	686,369	0	-43,375
FONCAIXA ICO-FTVPO 1, FTA	FTA	BONOS	409,464	0	416,906	10,452	-16,241
FONCAIXA LEASINGS 1, FTA	FTA	BONOS	1,004,924	0	1,420,723	204,514	-8,216
FTA FTPYME SANTANDER 1	FTA	BONOS	281,675	1,537	292,044	18,034	-1,500
FTA FTPYME SANTANDER 2	FTA	BONOS	357,779	2,754	371,194	18,057	1,231
FTA IM UNNIM RMBS 1	FTA	BONOS	963,614	0	789,896	238,471	0
FTA SANTANDER CONSUMER SPAIN AUTO 06	FTA	BONOS	54,175	11	80,914	0	-1,197
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA	BONOS	240,290	0	283,597	0	-6,079
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	679,266	0	825,784	631	-33,769
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	2,432,544	396	4,137,906	0	-46,282
FTA SANTANDER EMPRESAS 11, FTA	FTA	BONOS	1,947,063	0	2,986,174	0	-12,336
FTA SANTANDER EMPRESAS 2	FTA	BONOS	350,563	11,453	419,844	0	-1,250
FTA SANTANDER EMPRESAS 4	FTA	BONOS	841,766	23,744	920,227	0	3,073

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	2,774,642	27,320	4,585,447	0	6,577
FTA SANTANDER EMPRESAS 9, FTA	FTA	BONOS	2,144,099	2,875	3,351,211	2	-625
FTA SANTANDER FINANCIACION 1	FTA	BONOS	167,833	223	184,286	0	13,020
FTA SANTANDER FINANCIACION 5	FTA	BONOS	738,450	4	958,831	0	-39,502
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	947,672	15,824	994,342	0	11,953
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	1,599,212	58,289	1,700,660	0	27,663
FTA SANTANDER HIPOTECARIO 6	FTA	BONOS	817,110	6,355	1,039,624	0	64,781
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	1,576,066	1,333	1,946,924	-1	134,772
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	721,047	0	900,792	215	34,750
FTA SANTANDER PUBLICO 1	FTA	BONOS	330,416	0	348,477	13,919	-2,442
FTA UCI 11	FTA	BONOS	260,416	1,832	257,534	12,758	0
FTA UCI 14	FTA	BONOS	663,598	15,296	631,688	22,476	0
FTA UCI 16	FTA	BONOS	1,108,321	36,494	1,082,412	764	0
FTA UCI 18	FTA	BONOS	1,169,163	7,616	1,159,760	97	-46,386
FTA UCI 6	FTA	BONOS	52,724	0	53,420	4,585	0
FTA UCI 7	FTA	BONOS	64,898	26	64,790	3,418	0
FTA UCI 8	FTA	BONOS	86,743	38	86,648	6,006	0
FTA UCI 9	FTA	BONOS	239,962	823	237,621	12,512	0
FTA, HIPOTEBANSA 11	FTA	BONOS	243,391	428	248,158	5,766	-845
FTA, HIPOTEBANSA X	FTA	BONOS	146,529	323	147,198	3,604	-1,223
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	361,998	3,946	380,351	29,210	-2,287
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	721,022	12,396	795,989	0	-496
FTA, UCI 15	FTA	BONOS	767,070	22,102	753,489	0	0
FTA, UCI 17	FTA	BONOS	956,195	26,403	953,187	1,602	-85,612
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	12,518,521	0	13,268,424	0	0
FTPYME BANCAJA 2 FTA	FTA	BONOS	39,108	0	39,636	5,264	-472
FTPYME BANCAJA 3 FTA	FTA	BONOS	66,500	0	61,996	5,828	-1,603
FTPYME BANCAJA 6 FTA	FTA	BONOS	204,589	0	212,986	0	-2,816
FTPYME TDA 6, FTA	FTA	BONOS	23,689	0	23,553	1,505	-208
FTPYME TDA 7, FTA	FTA	BONOS	89,261	0	98,670	0	-142
FTPYME TDA BANCA MARCH, FTA	FTA	BONOS	17,596	0	19,367	3,487	-96
FTPYME TDA CAM 2, FTA	FTA	BONOS	93,541	0	93,513	9,301	-675

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTPYME TDA CAM 4, FTA	FTA	BONOS	413,033	0	424,454	4,662	-5,000
FTPYME TDA CAM 7, FTA	FTA	BONOS	565,844	0	556,196	70,969	697
FTPYME TDA CAM 9, FTA	FTA	BONOS	491,373	0	281,936	284,105	0
GAT FTGENCAT 2005, FTA	FTA	BONOS	70,923	61	75,368	14,482	-344
GAT FTGENCAT 2006, FTA	FTA	BONOS	76,284	371	78,654	0	-1,161
GAT FTGENCAT 2007, FTA	FTA	BONOS	180,430	1,652	173,773	180	-2,572
GAT FTGENCAT 2008, FTA	FTA	BONOS	310,497	414	336,179	17,835	-757
GAT FTGENCAT 2009, FTA	FTA	BONOS	322,685	0	109,429	255,116	0
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	117,545	0	127,684	0	-4,598
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	119,091	0	158,659	0	2,248
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	137,507	0	152,952	1	-3,929
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	115,423	0	119,575	4,903	-1,650
GC FTPYME PASTOR 4, FTA	FTA	BONOS	93,897	4,433	104,613	0	-5,377
GC FTPYME SABADELL 4, FTA	FTA	BONOS	126,985	0	130,722	4,365	-3,482
GC FTPYME SABADELL 5, FTA	FTA	BONOS	247,652	0	270,394	8,294	-6,451
GC FTPYME SABADELL 6, FTA	FTA	BONOS	273,900	0	293,693	6,784	-7,311
GC FTPYME SABADELL 8, FTA	FTA	BONOS	601,207	0	655,224	83,066	-3,859
GC FTPYME UNNIM 1, FTA	FTA	BONOS	242,873	0	250,658	39,457	-3,601
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	410,288	7,911	421,548	0	-29,062
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	283,285	0	293,092	12,408	-5,446
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	271,076	0	280,685	63,777	-4,561
HIPOCAT 10, FTA	FTA	BONOS	694,761	9,762	712,081	1,003	-44,571
HIPOCAT 11, FTA	FTA	BONOS	709,190	12,349	731,508	3	-52,927
HIPOCAT 14, FTA	FTA	BONOS	420,580	639	430,010	187	-13,612
HIPOCAT 15, FTA	FTA	BONOS	0	99	0	0	0
HIPOCAT 16, FTA	FTA	BONOS	647,366	195	647,503	17,308	-7,971
HIPOCAT 17, FTA	FTA	BONOS	809,699	1,184	696,243	139,532	-12,921
HIPOCAT 18, FTA	FTA	BONOS	631,972	266	638,788	57,542	0
HIPOCAT 19, FTA	FTA	BONOS	625,916	213	399,682	246,323	0
HIPOCAT 20, FTA	FTA	BONOS	789,092	93	527,474	329,744	0
HIPOCAT 4, FTA	FTA	BONOS	58,526	0	58,407	0	-1,910
HIPOCAT 5, FTA	FTA	BONOS	149,528	0	152,575	6,951	-8,202
HIPOCAT 6, FTA	FTA	BONOS	229,056	179	216,165	17,039	-15,907

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
HIPOCAT 7, FTA	FTA	BONOS	468,200	1,005	471,603	19,955	-34,137
HIPOCAT 8, FTA	FTA	BONOS	593,747	1,942	589,336	16,541	-41,040
HIPOCAT 9, FTA	FTA	BONOS	451,158	3,417	473,688	0	-24,569
ICO MEDIACION I AYT, FTA	FTA	BONOS	788,855	0	649,568	249,899	-10,012
ICO MEDIACION II AYT FTA	FTA	BONOS	12,991,223	0	6,291,696	13,021,011	-64,789
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	211,004	0	208,304	13,926	-12,420
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	413,277	0	411,145	88,385	-20,463
IM BANCO POPULAR FTPYME 3, FTA	FTA	BONOS	1,040,792	0	1,069,999	194,161	0
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	595,205	0	591,850	56,917	-30,905
IM BANKOA MBS 1, FTA	FTA	BONOS	407,238	0	408,360	26,680	-3,998
IM BCG RMBS 1, FTA	FTA	BONOS	339,664	0	340,766	25,618	-3,877
IM BES EMPRESAS 1, FTA	FTA	BONOS	413,684	0	427,846	21,984	0
IM CAJA LABORAL 1, FTA	FTA	BONOS	467,792	0	489,236	0	-13,487
IM CAJA LABORAL 2, FTA	FTA	BONOS	493,482	0	494,781	29,208	-18,206
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	354,484	0	227,357	164,844	0
IM CAJAMAR 1, FTA	FTA	BONOS	126,860	0	128,127	2,224	-5,219
IM CAJAMAR 3, FTA	FTA	BONOS	603,994	0	596,701	5,545	-33,880
IM CAJAMAR 4, FTA	FTA	BONOS	585,294	0	589,771	0	-32,171
IM CAJAMAR 5, FTA	FTA	BONOS	692,442	0	695,574	2,257	-39,091
IM CAJAMAR 6, FTA	FTA	BONOS	1,461,439	0	1,474,261	9,585	-93,917
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	165,739	0	168,904	38,679	-5,285
IM CAJAMAR EMPRESAS 3, FTA	FTA	BONOS	362,229	0	361,076	117,966	-11,978
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	980,187	0	1,085,888	636	0
IM CAJASTUR MBS 1, FTA	FTA	BONOS	558,897	0	560,006	95,868	-19,525
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	2,032,649	0	2,032,583	170,709	0
IM CEDULAS 10, FTA	FTA	BONOS	1,321,009	0	1,320,963	0	0
IM CEDULAS 14, FTA	FTA	BONOS	1,209,780	0	1,209,750	61,898	0
IM CEDULAS 15, FTA	FTA	BONOS	1,224,318	0	1,224,255	101,215	0
IM CEDULAS 2, FTA	FTA	BONOS	1,478,511	0	1,478,503	0	0
IM CEDULAS 3, FTA	FTA	BONOS	1,086,094	0	1,086,029	0	0
IM CEDULAS 4, FTA	FTA	BONOS	2,098,839	0	2,098,776	0	0
IM CEDULAS 5, FTA	FTA	BONOS	1,251,828	0	1,251,823	0	0
IM CEDULAS 7, FTA	FTA	BONOS	1,262,670	0	1,262,639	0	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM CEDULAS 9, FTA	FTA	BONOS	1,278,168	0	1,278,161	0	0
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	190,432	0	202,392	4,228	-9,316
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	96,287	0	96,512	6,343	-3,237
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	179,666	0	197,734	25,215	-1,892
IM FTPYME SABADELL 3, FTA	FTA	BONOS	72,144	0	73,116	8,871	-1,252
IM FTPYME SABADELL 7, FTA	FTA	BONOS	374,427	0	381,886	47,462	-3,785
IM FTPYME SABADELL 9, FTA	FTA	BONOS	1,256,143	0	1,364,724	143,835	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	334,215	0	351,002	6,963	-3,378
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	793,454	0	2,254,603	180,360	62,743
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	1,377,559	0	1,466,601	405,220	0
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	469,104	0	475,383	6,350	-8,591
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	311,315	0	359,060	1,469	-8,432
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	954,234	0	1,500,527	296,336	0
IM PASTOR 4, FTA	FTA	BONOS	436,613	17,224	440,912	6,859	-22,871
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	178,692	0	237,757	0	-12,343
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	214,148	0	230,295	7,680	-2,187
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	701,822	0	752,677	258,073	-3,431
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	253,097	0	275,020	76,559	-5,135
IM SABADELL RMBS 2, FTA	FTA	BONOS	884,241	0	902,129	17,017	-38,422
IM SABADELL RMBS 3, FTA	FTA	BONOS	984,379	0	984,404	42,244	-85,149
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	54,597	0	56,580	8,946	-1,387
IM TERRASSA MBS 1, FTA	FTA	BONOS	226,157	0	234,546	7,784	-14,875
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	1,688,725	0	1,688,629	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	FTA	BONOS	271,871	0	317,205	100,352	-1,061
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	733,790	0	344,941	524,867	-13,260
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	652,035	0	347,168	523,607	-31,452
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	1,187,646	0	737,634	566,338	-165,501
MADRID CONSUMO I, FTA	FTA	BONOS	203,514	0	151,925	103,771	-4,441
MADRID CONSUMO II, FTA	FTA	BONOS	304,260	0	178,489	248,870	-2,561
MADRID FTPYME I, FTA	FTA	BONOS	738,532	139	495,712	448,531	34,789
MADRID FTPYME II, FTA	FTA	BONOS	798,351	0	477,460	421,319	-2,588
MADRID ICO-FTVPO I, FTA	FTA	BONOS	200,137	829	168,846	51,771	-3,394
MADRID RESIDENCIAL I, FTA	FTA	BONOS	606,488	3,811	414,600	283,388	-8,945

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
MADRID RESIDENCIAL II, FTA	FTA BONOS	542,328	554	405,115	205,114	-4,429	
MADRID RMBS I, FTA	FTA BONOS	1,044,320	34,919	1,024,728	83,779	-26,177	
MADRID RMBS II, FTA	FTA BONOS	928,519	35,848	908,671	78,704	-22,555	
MADRID RMBS III, FTA	FTA BONOS	1,729,836	69,840	1,708,677	120,482	-20,184	
MADRID RMBS IV, FTA	FTA BONOS	1,368,951	61,908	1,363,166	207,517	-20,543	
MBS BANCAJA 1, FTA	FTA BONOS	121,917	0	124,122	6,930	-3,618	
MBS BANCAJA 2, FTA	FTA BONOS	262,719	0	270,758	0	-5,323	
MBS BANCAJA 3, FTA	FTA BONOS	356,483	0	362,495	0	-8,853	
MBS BANCAJA 4, FTA	FTA BONOS	1,014,103	0	1,040,389	1,367	-25,458	
MBS BANCAJA 6, FTA	FTA BONOS	789,278	0	793,533	73,605	0	
MBS BANCAJA 7, FTA	FTA BONOS	810,240	0	815,875	45,023	0	
MBS BANCAJA 8, FTA	FTA BONOS	421,701	0	422,103	23,482	0	
MBSCAT 1, FTA	FTA BONOS	709,056	1,937	598,710	157,819	-41,472	
MBSCAT 2, FTA	FTA BONOS	376,768	1,103	164,762	226,150	0	
MBSCAT 3, FTA	FTA BONOS	0	0	0	0	0	
PROGRAMA CEDULAS TDA, FTA	FTA BONOS	10,265,831	0	10,265,831	300,344	0	
PYME BANCAJA 5, FTA	FTA BONOS	138,059	3,918	157,208	0	-2,534	
PYME BANCAJA 7, FTA	FTA BONOS	408,969	0	393,141	225,402	-8,651	
PYME BANCAJA 8, FTA	FTA BONOS	246,311	0	248,973	98,721	0	
PYME VALENCIA 1, FTA	FTA BONOS	197,471	6,042	205,929	0	-7,125	
PYME VALENCIA 2, FTA	FTA BONOS	206,775	538	206,120	90,626	0	
PYMECAT 2 FTPYME, FTA	FTA BONOS	168,516	1,218	172,591	13,422	-979	
PYMECAT 3 FTPYME, FTA	FTA BONOS	403,696	0	168,969	281,714	0	
PYMES BANESTO 2, FTA	FTA BONOS	267,067	9,288	264,148	16,954	-5,324	
RURAL CEDULA I, FTA	FTA BONOS	1,012,082	0	1,011,684	86,402	0	
RURAL HIPOTECARIO GLOBAL I, FTA	FTA BONOS	455,549	1,367	476,634	0	-19,961	
RURAL HIPOTECARIO IX, FTA	FTA BONOS	912,509	8,492	927,408	1,196	-35,555	
RURAL HIPOTECARIO V, FTA	FTA BONOS	197,418	0	197,736	9,099	0	
RURAL HIPOTECARIO VI, FTA	FTA BONOS	325,264	120	332,823	7,783	-12,749	
RURAL HIPOTECARIO VII, FTA	FTA BONOS	436,787	642	437,370	9,653	-19,090	
RURAL HIPOTECARIO VIII, FTA	FTA BONOS	662,590	1,776	684,248	0	-25,548	
RURAL HIPOTECARIO X, FTA	FTA BONOS	1,327,945	4,657	1,338,083	42,454	-51,206	
RURAL HIPOTECARIO XI, FTA	FTA BONOS	1,684,385	2,861	1,685,183	73,438	-61,023	

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		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	767,451	285	767,574	42,932	-32,661
RURALPYME 1 FTPYME FTA	FTA	BONOS	25,688	159	26,147	9,014	-849
RURALPYME 2 FTPYME FTA	FTA	BONOS	147,445	495	175,895	2,756	-4,009
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	198,158	0	311,076	0	-11,411
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	314,612	0	423,455	0	-15,216
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	619,732	1,906	633,806	19,036	8,617
SOL-LION, FTA	FTA	BONOS	3,362,341	0	3,402,204	82,208	139,936
TDA 13 - MIXTO, FTA	FTA	BONOS	55,704	0	57,248	3,952	0
TDA 14 - MIXTO, FTA	FTA	BONOS	106,495	0	109,802	7,714	0
TDA 15 - MIXTO, FTA	FTA	BONOS	110,384	0	110,675	5,599	0
TDA 16 - MIXTO, FTA	FTA	BONOS	115,651	180	113,504	8,955	0
TDA 17 - MIXTO, FTA	FTA	BONOS	91,638	0	91,365	9,651	0
TDA 18 - MIXTO, FTA	FTA	BONOS	116,448	0	115,801	7,657	0
TDA 19 - MIXTO, FTA	FTA	BONOS	186,462	0	184,990	11,697	-1,470
TDA 20 - MIXTO, FTA	FTA	BONOS	138,712	0	143,388	8,519	-588
TDA 22 - MIXTO, FTA	FTA	BONOS	183,018	1,504	173,255	6,389	-1,416
TDA 23, FTA	FTA	BONOS	313,303	0	304,140	11,464	-2,919
TDA 24, FTA	FTA	BONOS	223,218	1,858	218,772	1,675	-1,034
TDA 25, FTA	FTA	BONOS	144,677	8,349	153,042	696	-987
TDA 26 - MIXTO, FTA	FTA	BONOS	378,990	0	389,394	53	-1,391
TDA 27, FTA	FTA	BONOS	533,001	4,188	528,285	15,659	-6,747
TDA 28, FTA	FTA	BONOS	307,967	9,276	318,914	5,068	-3,864
TDA 29, FTA	FTA	BONOS	472,568	0	474,813	370	6,175
TDA 30, FTA	FTA	BONOS	270,258	0	276,237	45	8,432
TDA 31, FTA	FTA	BONOS	189,069	0	186,327	6,177	5,288
TDA CAJAMAR 2, FTA	FTA	BONOS	398,838	0	393,811	3,400	-6,827
TDA CAM 1, FTA	FTA	BONOS	240,737	0	242,161	24,835	-3,135
TDA CAM 10, FTA	FTA	BONOS	805,231	0	800,284	5,052	-8,300
TDA CAM 11, FTA	FTA	BONOS	1,249,570	0	1,294,813	22,504	23,853
TDA CAM 12, FTA	FTA	BONOS	1,469,172	0	1,530,142	81,354	33,002
TDA CAM 2, FTA	FTA	BONOS	271,723	0	277,670	29,070	-4,405
TDA CAM 3, FTA	FTA	BONOS	304,085	0	312,683	9,137	-3,959
TDA CAM 4, FTA	FTA	BONOS	728,197	0	722,861	47,069	-15,547

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
TDA CAM 5, FTA	FTA	BONOS	974,072	0	969,043	70,902	-20,539
TDA CAM 6, FTA	FTA	BONOS	658,065	0	648,645	50,438	-15,596
TDA CAM 7, FTA	FTA	BONOS	988,952	0	964,654	28,853	-17,739
TDA CAM 8, FTA	FTA	BONOS	992,270	0	991,259	6,707	-19,220
TDA CAM 9, FTA	FTA	BONOS	903,693	0	910,222	6,816	-16,931
TDA CORPORATIVOS I, FTA	FTA	BONOS	370,815	0	436,430	350,294	1,467
TDA EMPRESAS 1, FTA	FTA	BONOS	67,888	0	65,187	14,610	0
TDA EMPRESAS 2, FTA	FTA	BONOS	79,818	0	97,759	49,758	0
TDA FTPYME PASTOR 9, FTA	FTA	BONOS	297,541	0	319,822	70,251	0
TDA IBERCAJA 1, FTA	FTA	BONOS	178,346	0	184,312	4,213	-2,720
TDA IBERCAJA 2, FTA	FTA	BONOS	416,348	0	430,402	0	-5,298
TDA IBERCAJA 3, FTA	FTA	BONOS	512,846	0	522,611	0	-5,993
TDA IBERCAJA 4, FTA	FTA	BONOS	763,568	0	781,892	0	-9,372
TDA IBERCAJA 5, FTA	FTA	BONOS	739,196	0	754,561	0	-7,917
TDA IBERCAJA 6, FTA	FTA	BONOS	1,073,393	0	1,105,414	20,182	-15,140
TDA IBERCAJA 7, FTA	FTA	BONOS	1,720,787	0	1,807,224	0	4,746
TDA PASTOR 1, FTA	FTA	BONOS	105,176	0	102,401	1,978	-790
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	37,439	0	43,119	675	-1,124
TDA SA NOSTRA EMPRESAS 1, FTA	FTA	BONOS	64,564	0	68,209	16,757	-487
TDA SA NOSTRA EMPRESAS 2, FTA	FTA	BONOS	142,160	0	145,652	39,935	-999
TDA TARRAGONA 1, FTA	FTA	BONOS	279,165	0	283,798	811	-8,897
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA	BONOS	157,477	0	160,155	15,820	4,328
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	128,037	0	134,310	24,318	5,167
UNICAJA TDA VPO, FTA	FTA	BONOS	155,616	0	157,778	9,657	-6,600
VAL BANCAJA 1, FTA	FTA	BONOS	259,844	0	259,724	30,294	0
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	138,861	76	140,914	4,737	-4,559
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	503,651	4,444	508,768	556	-10,812
VALENCIA HIPOTECARIO 4, FTA	FTA	BONOS	651,518	30,541	692,380	0	-15,187
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	401,425	6,615	397,481	35,612	-7,893
Subtotal ABS/BONDS 2012 1			351,218,836	1,083,775	355,884,288	37,803,495	-4,245,719
Subtotal ABS/BONDS 2011 2			394,829,413	1,017,360	399,241,062	36,240,129	-3,876,153
% change			-11.05	6.53	-10.86	4.31	9.53

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTA SANTANDER 2	FTA PAGARÉS	1,525,050	660		1,679,679	106,493	0
Subtotal ABS/COMMERCIAL PAPER 2012 1		1,525,050	660		1,679,679	106,493	0
Subtotal ABS/COMMERCIAL PAPER 2011 2		1,533,715	0		1,595,680	78,149	0
% change		-0.56	-		5.26	36.27	-
AYT GENOVA HIPOTECARIO II, FTH	FTH BONOS	249,437	108		250,548	8,597	-5,657
AYT GENOVA HIPOTECARIO III, FTH	FTH BONOS	272,879	0		280,530	9,877	-6,399
AYT GENOVA HIPOTECARIO IV, FTH	FTH BONOS	308,243	214		314,708	10,625	-5,042
AYT GENOVA HIPOTECARIO IX, FTH	FTH BONOS	603,796	664		615,808	12,051	-13,944
AYT GENOVA HIPOTECARIO VI, FTH	FTH BONOS	325,558	212		333,951	6,333	-7,144
AYT GENOVA HIPOTECARIO VII, FTH	FTH BONOS	722,799	1,409		726,543	16,809	-5,313
AYT GENOVA HIPOTECARIO VIII, FTH	FTH BONOS	1,083,433	560		1,101,870	17,495	-60,856
AYT GENOVA HIPOTECARIO X, FTH	FTH BONOS	692,784	581		695,097	10,519	-13,912
AYT GENOVA HIPOTECARIO XI, FTH	FTH BONOS	823,432	1,442		832,530	35,440	-42,378
AYT GENOVA HIPOTECARIO XII, FTH	FTH BONOS	581,731	49		584,032	26,585	-31,147
AYT HIPOTECARIO III, FTH	FTH BONOS	85,026	0		85,507	3,854	0
AYT HIPOTECARIO IV, FTH	FTH BONOS	75,554	0		76,748	3,502	-742
AYT.1, FTH	FTH BONOS	34,391	0		34,814	4,755	0
AYT.11, FTH	FTH BONOS	88,668	68		91,268	4,413	-334
AYT.2, FTH	FTH BONOS	17,572	0		17,761	2,331	0
BANCAJA 4, FTH	FTH BONOS	188,720	0		189,651	4,002	-5,463
BANKINTER 11, FTH	FTH BONOS	467,887	63		486,400	0	-12,201
BANKINTER 12, FTH	FTH BONOS	634,469	1,407		645,418	9	-12,334
BANKINTER 14, FTH	FTH BONOS	638,519	470		655,710	0	-12,789
BANKINTER 2, FTH	FTH BONOS	37,870	0		41,857	0	0
BANKINTER 3, FTH	FTH BONOS	249,430	73		259,965	13,293	-5,493
BANKINTER 4, FTH	FTH BONOS	259,465	0		265,263	5,576	-5,672
BANKINTER 5, FTH	FTH BONOS	181,411	52		184,912	4,270	-4,078
BANKINTER 7, FTH	FTH BONOS	162,215	47		162,456	4,902	-3,592
FONCAIXA HIPOTECARIO 2, FTH	FTH BONOS	61,240	0		63,927	3,007	-2,221
FONCAIXA HIPOTECARIO 3, FTH	FTH BONOS	339,935	0		348,114	15,032	-16,396
FONCAIXA HIPOTECARIO 4, FTH	FTH BONOS	133,475	0		133,754	4,502	-5,505
FONCAIXA HIPOTECARIO 5, FTH	FTH BONOS	182,046	0		185,753	0	-8,179
FONCAIXA HIPOTECARIO 6, FTH	FTH BONOS	202,877	0		206,141	0	-9,631

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FONCAIXA HIPOTECARIO 7, FTH	FTH	BONOS	494,251	0	502,221	0	-21,538
FTH UCI 10	FTH	BONOS	179,882	607	178,577	6,117	0
FTH UCI 12	FTH	BONOS	357,608	4,738	349,440	10,356	0
FTH UCI 5	FTH	BONOS	23,984	22	24,288	2,659	0
FTH, HIPOCAT 3	FTH	BONOS	25,694	0	26,878	3,413	-145
FTH, HIPOTEBANSA IX	FTH	BONOS	48,130	43	49,251	2,323	-100
GAT ICO-FTVPO 1, FTH	FTH	BONOS	263,724	0	274,856	7,298	-6,605
GC SABADELL 1, FTH	FTH	BONOS	376,980	0	381,062	7,087	-11,380
IM PASTOR 2, FTH	FTH	BONOS	279,495	559	282,129	5,078	-8,775
IM PASTOR 3, FTH	FTH	BONOS	346,188	17,299	362,141	5,226	-18,587
RURAL HIPOTECARIO II FTH	FTH	BONOS	25,769	82	26,929	2,355	0
RURAL HIPOTECARIO III FTH	FTH	BONOS	57,216	0	57,912	3,484	0
RURAL HIPOTECARIO IV FTH	FTH	BONOS	109,525	25	112,192	6,232	0
TDA 11, FTH	FTH	BONOS	59,743	0	62,580	6,664	0
TDA 12, FTH	FTH	BONOS	54,991	0	57,831	5,266	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH	BONOS	325,296	0	367,137	764	-20,587
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	418,159	4,616	432,483	0	-10,448
Subtotal MBS 2012 1			13,151,497	35,410	13,418,943	302,101	-394,587
Subtotal MBS 2011 2			15,835,844	33,723	16,226,097	318,398	-358,206
% change			-16.95	5.00	-17.30	-5.12	10.16
Total 2012 1			365,895,383	1,119,845	370,982,910	38,212,089	-4,640,306
Total 2011 2			412,198,972	1,051,083	417,062,839	36,636,676	-4,234,359
% change			-11.23	6.54	-11.05	4.30	9.59

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	0	135,595	0	0	0	0	0	0	0	6,850	455
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	161,953	0	0	0	0	0	0	0	8,385	649
AYT BONOS TESORERIA II, FTA	0	0	350,000	0	0	0	0	0	0	0	341
AYT CAIXA GALICIA EMPRESAS I, FTA	0	241,590	0	0	0	0	0	0	0	5,282	1,622
AYT CAIXA SABADELL HIPOTECARIO I, FTA	224,154	0	0	0	0	0	0	0	0	25,033	445
AYT CAIXANOVA FTPYME I, FTA	0	57,824	0	0	0	0	0	0	0	1,198	298
AYT CAIXANOVA HIPOTECARIO I, FTA	173,109	0	0	0	0	0	0	0	0	2,286	1,044
AYT CAJA INGENIEROS 2, FTA	440,387	0	0	0	0	0	0	0	0	0	647
AYT CAJA MURCIA HIPOTECARIO I, FTA	128,537	0	0	0	0	0	0	0	0	256	331
AYT CAJAGRANADA HIPOTECARIO I, FTA	192,692	0	0	0	0	0	0	0	0	12,544	363
AYT CAJAMURCIA HIPOTECARIO II, FTA	141,261	0	0	0	0	0	0	0	0	98	345
AYT CEDULAS CAJAS GLOBAL FTA	39,346,778	0	0	0	0	0	0	0	0	0	379,058
AYT CEDULAS CAJAS IV, FTA	3,800,000	0	0	0	0	0	0	0	0	0	46,724
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	49,291
AYT CEDULAS CAJAS V, FTA	3,100,000	0	0	0	0	0	0	0	0	0	83,970
AYT CEDULAS CAJAS VI, FTA	3,300,000	0	0	0	0	0	0	0	0	0	31,506
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	104,043
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	733
AYT CEDULAS CAJAS XI, FTA	3,460,000	0	0	0	0	0	0	0	0	0	2,642
AYT CELERIS HIPOTECARIO II, FTA	164,426	0	0	0	0	0	0	0	0	0	687
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	515,413	0	0	0	0	0	0	0	14,770	2,894
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,884,333	0	0	0	0	0	0	0	0	80,034	10,554
AYT DEUDA SUBORDINADA I, FTA	0	0	297,876	0	0	0	0	0	0	0	546

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	130
AYT FTPYME I, FTA	0	57,102	0	0	0	0	0	0	0	2,035	363
AYT FTPYME II, FTA	0	79,365	0	0	0	0	0	0	0	939	163
AYT GENOVA HIPOTECARIO II, FTH	248,600	0	0	0	0	0	0	0	0	485	352
AYT GENOVA HIPOTECARIO III, FTH	272,256	0	0	0	0	0	0	0	0	326	297
AYT GENOVA HIPOTECARIO IV, FTH	307,487	0	0	0	0	0	0	0	0	424	332
AYT GENOVA HIPOTECARIO IX, FTH	600,630	0	0	0	0	0	0	0	0	2,549	617
AYT GENOVA HIPOTECARIO VI, FTH	323,151	0	0	0	0	0	0	0	0	2,074	333
AYT GENOVA HIPOTECARIO VII, FTH	717,962	0	0	0	0	0	0	0	0	4,130	707
AYT GENOVA HIPOTECARIO VIII, FTH	1,076,315	0	0	0	0	0	0	0	0	5,877	1,241
AYT GENOVA HIPOTECARIO X, FTH	685,821	0	0	0	0	0	0	0	0	6,271	692
AYT GENOVA HIPOTECARIO XI, FTH	813,800	0	0	0	0	0	0	0	0	8,840	792
AYT GENOVA HIPOTECARIO XII, FTH	576,035	0	0	0	0	0	0	0	0	5,075	621
AYT GOYA HIPOTECARIO III, FTA	3,601,654	0	0	0	0	0	0	0	0	23,486	3,761
AYT GOYA HIPOTECARIO IV, FTA	1,188,090	0	0	0	0	0	0	0	0	8,909	1,284
AYT GOYA HIPOTECARIO V, FTA	1,349,023	0	0	0	0	0	0	0	0	806	1,304
AYT HIPOTECARIO BBK I, FTA	481,706	0	0	0	0	0	0	0	0	1,628	613
AYT HIPOTECARIO BBK II, FTA	595,496	0	0	0	0	0	0	0	0	6,302	782
AYT HIPOTECARIO III, FTH	84,326	0	0	0	0	0	0	0	0	519	181
AYT HIPOTECARIO IV, FTH	74,652	0	0	0	0	0	0	0	0	805	97
AYT HIPOTECARIO MIXTO II, FTA	163,772	0	0	0	0	0	0	0	0	739	212
AYT HIPOTECARIO MIXTO III, FTA	108,056	0	0	0	0	0	0	0	0	8,957	278
AYT HIPOTECARIO MIXTO IV, FTA	152,832	0	0	0	0	0	0	0	0	1,741	215
AYT HIPOTECARIO MIXTO V, FTA	348,318	0	0	0	0	0	0	0	0	6,735	524
AYT HIPOTECARIO MIXTO, FTA	83,221	0	0	0	0	0	0	0	0	2,598	164

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT ICO FTVPO CAIXA GALICIA I, FTA	128,500	0	0	0	0	0	0	0	0	388	183
AYT ICO FTVPO CAJA SOL, FTA	92,486	0	0	0	0	0	0	0	0	863	99
AYT ICO-FTVPO CAJA MURCIA, FTA	113,601	0	0	0	0	0	0	0	0	69	246
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	120,934	0	0	0	0	0	0	0	0	168	151
AYT ICO-FTVPO I, FTA	238,061	0	0	0	0	0	0	0	0	1,609	409
AYT ICO-FTVPO III, FTA	192,039	0	0	0	0	0	0	0	0	430	224
AYT KUTXA HIPOTECARIO I, FTA	443,251	0	0	0	0	0	0	0	0	1,016	675
AYT KUTXA HIPOTECARIO II, FTA	782,139	0	0	0	0	0	0	0	0	19,219	1,638
AYT KUTXA HIPOTECARIO III, FTA	376,472	0	0	0	0	0	0	0	0	14,608	891
AYT KUTXA HIPOTECARIO IV, FTA	1,627,033	0	0	0	0	0	0	0	0	26,731	3,308
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	26,130	0	0	0	0	424	104
AYT PROMOCIONES INMOBILIARIAS II, FTA	51,119	0	0	0	0	0	0	0	0	1,055	108
AYT PROMOCIONES INMOBILIARIAS III, FTA	74,631	0	0	0	0	0	0	0	0	763	126
AYT PROMOCIONES INMOBILIARIAS IV, FTA	46,435	0	0	0	0	0	0	0	0	15,146	29
AYT SA NOSTRA FINANCIACION I, FTA	0	0	0	0	20,211	0	0	0	0	184	141
AYT UNICAJA FINANCIACION I, FTA	0	0	0	0	164,085	0	0	0	0	2,461	627
AYT VPO II, FTA	115,954	0	0	0	0	0	0	0	0	1,510	117
AYT.1, FTH	34,041	0	0	0	0	0	0	0	0	340	10
AYT.11, FTH	86,718	0	0	0	0	0	0	0	0	1,817	133
AYT.2, FTH	17,421	0	0	0	0	0	0	0	0	147	4
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	25,324	0	0	0	0	0	0	0	0	664	9
BANCAJA - BVA VPO 1, FTA	305,920	0	0	0	0	0	0	0	0	3,889	392
BANCAJA 10, FTA	1,513,710	0	0	0	0	0	0	0	0	109,021	3,091
BANCAJA 11, FTA	1,255,409	0	0	0	0	0	0	0	0	106,248	2,572
BANCAJA 13, FTA	2,314,128	0	0	0	0	0	0	0	0	124,331	4,821

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BANCAJA 3, FTA	169,965	0	0	0	0	0	0	0	0	2,395	278
BANCAJA 4, FTH	184,126	0	0	0	0	0	0	0	0	4,319	275
BANCAJA 5, FTA	212,215	0	0	0	0	0	0	0	0	3,481	329
BANCAJA 6, FTA	478,221	0	0	0	0	0	0	0	0	9,795	730
BANCAJA 7, FTA	578,270	0	0	0	0	0	0	0	0	15,148	949
BANCAJA 8, FTA	606,497	0	0	0	0	0	0	0	0	32,790	1,075
BANCAJA 9, FTA	885,157	0	0	0	0	0	0	0	0	61,143	1,732
BANCAJA LEASING 1, FTA	0	462,575	0	0	0	0	0	0	0	13,930	883
BANKINTER 10, FTA	772,905	0	0	0	0	0	0	0	0	6,455	825
BANKINTER 11, FTH	463,468	0	0	0	0	0	0	0	0	3,945	474
BANKINTER 12, FTH	623,220	0	0	0	0	0	0	0	0	10,571	678
BANKINTER 13 FTA	917,961	0	0	0	0	0	0	0	0	16,244	1,017
BANKINTER 14, FTH	632,982	0	0	0	0	0	0	0	0	4,879	658
BANKINTER 2 PYME FTA	0	214,759	0	0	0	0	0	0	0	13,566	271
BANKINTER 2, FTH	37,505	0	0	0	0	0	0	0	0	322	43
BANKINTER 3 FTPYME FTA	0	251,932	0	0	0	0	0	0	0	21,641	302
BANKINTER 3, FTH	247,617	0	0	0	0	0	0	0	0	1,550	263
BANKINTER 4 FTPYME, FTA	0	192,173	0	0	0	0	0	0	0	16,255	245
BANKINTER 4, FTH	258,054	0	0	0	0	0	0	0	0	1,149	262
BANKINTER 5, FTH	180,146	0	0	0	0	0	0	0	0	1,072	193
BANKINTER 6, FTA	447,109	0	0	0	0	0	0	0	0	3,131	473
BANKINTER 7, FTH	159,893	0	0	0	0	0	0	0	0	2,150	172
BANKINTER 8, FTA	355,569	0	0	0	0	0	0	0	0	4,175	381
BANKINTER 9, FTA	446,264	0	0	0	0	0	0	0	0	4,697	483
BBVA AUTOS 1 FTA	0	0	0	0	18,725	0	0	0	0	210	69
BBVA AUTOS 2 FTA	0	0	0	0	132,078	0	0	0	0	1,331	505
BBVA CONSUMO 1, FTA	0	0	0	0	172,307	0	0	0	0	1,381	689
BBVA CONSUMO 2, FTA	0	0	0	0	246,673	0	0	0	0	2,427	990
BBVA CONSUMO 3 FTA	0	0	0	0	229,950	0	0	0	0	2,893	678
BBVA CONSUMO 4 FTA	0	0	0	0	541,514	0	0	0	0	8,269	2,087
BBVA CONSUMO 5, FTA	0	0	0	0	708,218	0	0	0	0	10,416	3,240

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BBVA EMPRESAS 1, FTA	0	227,964	0	0	0	0	0	0	0	3,440	328
BBVA EMPRESAS 2, FTA	0	987,634	0	0	0	0	0	0	0	39,002	990
BBVA EMPRESAS 3, FTA	0	798,306	0	0	0	0	0	0	0	89,040	1,046
BBVA EMPRESAS 4, FTA	0	700,709	0	0	0	0	0	0	0	69,827	1,455
BBVA EMPRESAS 5, FTA	0	785,268	0	0	0	0	0	0	0	24,449	2,899
BBVA EMPRESAS 6, FTA	0	992,778	0	0	0	0	0	0	0	31,169	3,164
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	132,929	0	0	0	0	1,764	529
BBVA HIPOTECARIO 3, FTA	193,501	0	0	0	0	0	0	0	0	20,627	92
BBVA LEASING 1, FTA	0	410,907	0	0	0	0	0	0	0	6,758	508
BBVA RMBS 1, FTA	1,594,333	0	0	0	0	0	0	0	0	25,517	646
BBVA RMBS 10, FTA	1,548,429	0	0	0	0	0	0	0	0	377	414
BBVA RMBS 11, FTA	1,396,322	0	0	0	0	0	0	0	0	0	542
BBVA RMBS 2, FTA	3,121,102	0	0	0	0	0	0	0	0	68,504	1,304
BBVA RMBS 3, FTA	2,058,859	0	0	0	0	0	0	0	0	76,602	1,625
BBVA RMBS 4, FTA	3,031,988	0	0	0	0	0	0	0	0	69,843	1,915
BBVA RMBS 5 FTA	3,535,825	0	0	0	0	0	0	0	0	94,970	2,470
BBVA RMBS 6 FTA	3,637,689	0	0	0	0	0	0	0	0	52,011	2,077
BBVA RMBS 7, FTA	5,599,338	0	0	0	0	0	0	0	0	40,139	2,991
BBVA RMBS 8, FTA	965,860	0	0	0	0	0	0	0	0	1,676	1,085
BBVA RMBS 9, FTA	1,177,239	0	0	0	0	0	0	0	0	6,139	548
BBVA-3 FTPYME FTA	0	50,251	0	0	0	0	0	0	0	2,533	24
BBVA-4 PYME, FTA	0	65,083	0	0	0	0	0	0	0	12,505	46
BBVA-5 FTPYME, FTA	0	191,452	0	0	0	0	0	0	0	23,161	191
BBVA-6 FTPYME FTA	0	226,026	0	0	0	0	0	0	0	23,595	239
BBVA-7 FTGENCAT, FTA	0	50,668	0	0	0	0	0	0	0	4,499	60
BBVA-8 FTPYME FTA	0	282,938	0	0	0	0	0	0	0	26,565	349
BCL MUNICIPIOS I FTA	0	0	0	104,216	0	0	0	0	0	4,729	120
CAIXA PENEDES 1 TDA, FTA	509,603	0	0	0	0	0	0	0	0	3,069	761
CAIXA PENEDES 2 TDA, FTA	424,625	0	0	0	0	0	0	0	0	870	603
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	234,079	0	0	0	0	0	0	0	7,303	470
CAIXA PENEDES PYMES 1 TDA, FTA	0	225,607	0	0	0	0	0	0	0	5,173	511

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTIO N RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
CAJA INGENIEROS TDA 1, FTA	217,892	0	0	0	0	0	0	0	0	233	322
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	15,132
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	0	0	0	0	0	0	0	0	0	16,178
CEDULAS TDA 15, FTA	2,015,000	0	0	0	0	0	0	0	0	0	4,678
CEDULAS TDA 17, FTA	1,950,000	0	0	0	0	0	0	0	0	0	46,658
CEDULAS TDA 18, FTA	1,470,000	0	0	0	0	0	0	0	0	0	11,285
CEDULAS TDA 2, FTA	2,000,000	0	0	0	0	0	0	0	0	0	53,266
CEDULAS TDA 20, FTA	1,500,000	0	0	0	0	0	0	0	0	0	6,478
CEDULAS TDA 21, FONDO DE TITULIZACION	3,250,000	0	0	0	0	0	0	0	0	0	70,195
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	28,189
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	36,178
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	12,103
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	2,112
CIBELES III FTPYME, FTA	0	46,184	0	0	0	0	0	0	0	3,334	84
CM BANCAJA 1, FTA	79,412	0	0	0	0	0	0	0	0	5,103	236
CONSUMO BANCAJA 1, FTA	0	0	0	0	29,984	0	0	0	0	753	128
DRIVER ESPAÑA ONE, FTA	0	0	0	0	390,850	0	0	0	0	3,566	745
EDT FTPYME PASTOR 3, FTA	0	34,703	0	0	0	0	0	0	0	9,658	42
EMPRESAS BANESTO 2, FTA	0	519,321	0	0	0	0	0	0	0	37,177	2,348
EMPRESAS BANESTO 5, FTA	0	730,320	0	0	0	0	0	0	0	18,243	2,658
EMPRESAS BANESTO 6, FTA	0	769,696	0	0	0	0	0	0	0	2,493	4,106
EMPRESAS BANESTO I FTA	0	237,126	0	0	0	0	0	0	0	7,333	818
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	182,900	0	0	0	0	0	0	0	57,424	1,030
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	567,794	0	0	0	0	0	0	0	81,943	1,971
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	58,425
FINANCAT 1, FTA	0	0	0	0	136,288	0	0	0	0	2,785	839

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TABLE A.1.1

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FINANCIACION BANCAJA 1, FTA	0	0	0	0	73,927	0	0	0	0	1,279	317
FINANCIACION BANESTO 1, FTA	0	0	0	0	49,551	0	0	0	0	354	227
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	322,771	0	0	0	0	0	0	0	8,142	1,689
FONCAIXA AUTONOMOS 1, FTA	0	953,719	0	0	0	0	0	0	0	12,478	3,865
FONCAIXA CONSUMO 1, FTA	0	0	0	0	2,690,277	0	0	0	0	13,367	10,218
FONCAIXA EMPRESAS 1, FTA	0	3,095,054	0	0	0	0	0	0	0	118,051	11,489
FONCAIXA EMPRESAS 2, FTA	0	1,236,158	0	0	0	0	0	0	0	32,187	5,087
FONCAIXA EMPRESAS 3, FTA	0	1,029,784	0	0	0	0	0	0	0	28,546	4,179
FONCAIXA FTGENCAT 3, FTA	0	170,060	0	0	0	0	0	0	0	4,674	472
FONCAIXA FTGENCAT 4, FTA	0	206,089	0	0	0	0	0	0	0	4,010	570
FONCAIXA FTGENCAT 5, FTA	0	524,147	0	0	0	0	0	0	0	13,105	1,531
FONCAIXA FTGENCAT 6, FTA	0	388,404	0	0	0	0	0	0	0	6,415	1,153
FONCAIXA FTGENCAT 7, FTA	0	573,610	0	0	0	0	0	0	0	10,537	1,789
FONCAIXA FTPYME 2, FTA	0	471,774	0	0	0	0	0	0	0	17,528	1,575
FONCAIXA HIPOTECARIO 2, FTH	60,706	0	0	0	0	0	0	0	0	363	171
FONCAIXA HIPOTECARIO 3, FTH	338,014	0	0	0	0	0	0	0	0	984	937
FONCAIXA HIPOTECARIO 4, FTH	132,536	0	0	0	0	0	0	0	0	579	360
FONCAIXA HIPOTECARIO 5, FTH	180,230	0	0	0	0	0	0	0	0	1,348	468
FONCAIXA HIPOTECARIO 6, FTH	201,012	0	0	0	0	0	0	0	0	1,342	523
FONCAIXA HIPOTECARIO 7, FTH	490,716	0	0	0	0	0	0	0	0	2,306	1,229
FONCAIXA HIPOTECARIO 9, FTA	666,844	0	0	0	0	0	0	0	0	11,663	1,906
FONCAIXA ICO-FTVPO 1, FTA	407,899	0	0	0	0	0	0	0	0	1,076	489
FONCAIXA LEASINGS 1, FTA	0	988,660	0	0	0	0	0	0	0	16,199	65
FTA FTPYME SANTANDER 1	0	277,340	0	0	0	0	0	0	0	3,961	374
FTA FTPYME SANTANDER 2	0	350,218	0	0	0	0	0	0	0	7,144	417
FTA IM UNNIM RMBS 1	956,127	0	0	0	0	0	0	0	179	6,019	1,289
FTA SANTANDER CONSUMER SPAIN AUTO 06	0	0	0	0	53,652	0	0	0	0	401	122
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	0	0	237,797	0	0	0	0	1,789	704
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	675,606	0	0	0	0	1,696	1,964

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTA SANTANDER EMPRESAS 10, FTA	0	2,401,552	0	0	0	0	0	0	0	23,570	7,422
FTA SANTANDER EMPRESAS 11, FTA	0	1,979,641	0	0	0	0	0	0	0	-35,792	3,214
FTA SANTANDER EMPRESAS 2	0	343,715	0	0	0	0	0	0	0	6,105	743
FTA SANTANDER EMPRESAS 4	0	779,024	0	0	0	0	0	0	0	60,865	1,877
FTA SANTANDER EMPRESAS 8, FTA	0	2,678,544	0	0	0	0	0	0	0	85,173	10,925
FTA SANTANDER EMPRESAS 9, FTA	0	2,066,972	0	0	0	0	0	0	0	66,368	10,759
FTA SANTANDER FINANCIACION 1	0	0	0	0	166,245	0	0	0	0	1,293	295
FTA SANTANDER FINANCIACION 5	0	0	0	0	721,955	0	0	0	0	11,982	4,513
FTA SANTANDER HIPOTECARIO 2	924,442	0	0	0	0	0	0	0	0	22,291	939
FTA SANTANDER HIPOTECARIO 3	1,533,357	0	0	0	0	0	0	0	0	64,240	1,615
FTA SANTANDER HIPOTECARIO 6	769,769	0	0	0	0	0	0	0	0	46,480	861
FTA SANTANDER HIPOTECARIO 7	1,510,193	0	0	0	0	0	0	0	0	64,193	1,680
FTA SANTANDER HIPOTECARIO 8	685,435	0	0	0	0	0	0	0	0	34,718	894
FTA SANTANDER PUBLICO 1	0	0	0	326,771	0	0	0	0	0	2,606	1,039
FTA UCI 11	251,089	0	0	0	0	0	0	0	0	8,526	801
FTA UCI 14	580,273	0	0	0	0	0	0	0	0	81,139	2,186
FTA UCI 16	889,792	0	0	0	0	0	0	0	0	214,783	3,746
FTA UCI 18	1,052,203	0	0	0	0	0	0	0	0	112,990	3,970
FTA UCI 6	52,020	0	0	0	0	0	0	0	0	556	148
FTA UCI 7	64,224	0	0	0	0	0	0	0	0	498	176
FTA UCI 8	85,762	0	0	0	0	0	0	0	0	740	241
FTA UCI 9	235,715	0	0	0	0	0	0	0	0	3,592	655
FTA, HIPOTEBANSA 11	241,429	0	0	0	0	0	0	0	0	1,732	230
FTA, HIPOTEBANSA X	145,496	0	0	0	0	0	0	0	0	824	209
FTA, SANTANDER EMPRESAS 1	0	348,454	0	0	0	0	0	0	0	12,770	774
FTA, SANTANDER EMPRESAS 3	0	699,192	0	0	0	0	0	0	0	20,481	1,349
FTA, UCI 15	676,071	0	0	0	0	0	0	0	0	88,470	2,529
FTA, UCI 17	817,647	0	0	0	0	0	0	0	0	135,271	3,277
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	12,518,521	0	0
FTH UCI 10	176,133	0	0	0	0	0	0	0	0	3,288	461

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FTH UCI 12	336,905	0	0	0	0	0	0	0	0	19,538	1,165
FTH UCI 5	23,756	0	0	0	0	0	0	0	0	161	67
FTH, HIPOCAT 3	25,475	0	0	0	0	0	0	0	0	129	90
FTH, HIPOTEBANSA IX	47,712	0	0	0	0	0	0	0	0	328	90
FTPYME BANCAJA 2 FTA	0	33,791	0	0	0	0	0	0	0	5,259	58
FTPYME BANCAJA 3 FTA	0	54,130	0	0	0	0	0	0	0	12,272	98
FTPYME BANCAJA 6 FTA	0	161,788	0	0	0	0	0	0	0	42,506	295
FTPYME TDA 6, FTA	0	22,275	0	0	0	0	0	0	0	1,365	49
FTPYME TDA 7, FTA	0	79,069	0	0	0	0	0	0	0	9,952	240
FTPYME TDA BANCA MARCH, FTA	0	16,844	0	0	0	0	0	0	0	673	79
FTPYME TDA CAM 2, FTA	0	80,191	0	0	0	0	0	0	0	13,127	223
FTPYME TDA CAM 4, FTA	0	358,305	0	0	0	0	0	0	0	53,642	1,086
FTPYME TDA CAM 7, FTA	0	512,394	0	0	0	0	0	0	0	52,318	1,132
FTPYME TDA CAM 9, FTA	0	445,984	0	0	0	0	0	0	0	43,959	1,430
GAT FTGENCAT 2005, FTA	0	69,279	0	0	0	0	0	0	0	1,458	186
GAT FTGENCAT 2006, FTA	0	72,011	0	0	0	0	0	0	0	4,069	204
GAT FTGENCAT 2007, FTA	0	169,012	0	0	0	0	0	0	0	10,981	437
GAT FTGENCAT 2008, FTA	0	285,895	0	0	0	0	0	0	0	24,031	571
GAT FTGENCAT 2009, FTA	0	305,544	0	0	0	0	0	0	0	16,431	710
GAT ICO-FTVPO 1, FTH	262,840	0	0	0	0	0	0	0	0	544	340
GC FTGENCAT CAIXA SABADELL 1, FTA	0	107,952	0	0	0	0	0	0	0	9,422	171
GC FTGENCAT CAIXA SABADELL 2, FTA	0	109,891	0	0	0	0	0	0	0	9,034	166
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	133,327	0	0	0	0	0	0	0	3,690	490
GC FTGENCAT SABADELL 1, FTA	0	114,099	0	0	0	0	0	0	0	1,291	33
GC FTPYME PASTOR 4, FTA	0	88,844	0	0	0	0	0	0	0	4,955	98
GC FTPYME SABADELL 4, FTA	0	123,064	0	0	0	0	0	0	0	3,759	162
GC FTPYME SABADELL 5, FTA	0	242,203	0	0	0	0	0	0	0	5,114	335
GC FTPYME SABADELL 6, FTA	0	264,545	0	0	0	0	0	0	0	8,940	415
GC FTPYME SABADELL 8, FTA	0	589,628	0	0	0	0	0	0	0	10,434	1,145
GC FTPYME UNNIM 1, FTA	0	236,518	0	0	0	0	0	0	0	5,812	543

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GC PASTOR HIPOTECARIO 5, FTA	397,782	0	0	0	0	0	0	0	0	12,269	237
GC SABADELL 1, FTH	375,262	0	0	0	0	0	0	0	0	1,335	383
GC SABADELL EMPRESAS 2, FTA	0	276,129	0	0	0	0	0	0	0	7,073	83
GC SABADELL EMPRESAS 4, FTA	0	261,826	0	0	0	0	0	0	0	9,217	33
HIPOCAT 10, FTA	663,638	0	0	0	0	0	0	0	0	28,496	2,627
HIPOCAT 11, FTA	671,953	0	0	0	0	0	0	0	0	34,423	2,814
HIPOCAT 14, FTA	412,748	0	0	0	0	0	0	0	0	6,614	1,218
HIPOCAT 15, FTA	0	0	0	0	0	0	0	0	0	0	0
HIPOCAT 16, FTA	644,567	0	0	0	0	0	0	0	0	1,137	1,662
HIPOCAT 17, FTA	797,136	0	0	0	0	0	0	0	0	10,628	1,935
HIPOCAT 18, FTA	627,046	0	0	0	0	0	0	0	0	3,178	1,748
HIPOCAT 19, FTA	608,271	0	0	0	0	0	0	0	0	15,515	2,130
HIPOCAT 20, FTA	775,346	0	0	0	0	0	0	0	0	11,061	2,685
HIPOCAT 4, FTA	57,990	0	0	0	0	0	0	0	0	331	205
HIPOCAT 5, FTA	147,702	0	0	0	0	0	0	0	0	1,274	552
HIPOCAT 6, FTA	225,426	0	0	0	0	0	0	0	0	2,766	864
HIPOCAT 7, FTA	457,351	0	0	0	0	0	0	0	0	9,165	1,684
HIPOCAT 8, FTA	576,407	0	0	0	0	0	0	0	0	15,249	2,091
HIPOCAT 9, FTA	437,694	0	0	0	0	0	0	0	0	11,869	1,595
ICO MEDIACION I AYT, FTA	0	0	0	0	0	0	0	0	784,744	0	4,111
ICO MEDIACION II AYT FTA	0	0	0	0	0	0	0	0	12,928,128	0	63,095
IM BANCO POPULAR FTPYME 1, FTA	0	191,189	0	0	0	0	0	0	491	18,605	719
IM BANCO POPULAR FTPYME 2, FTA	0	386,035	0	0	0	0	0	0	693	25,212	1,337
IM BANCO POPULAR FTPYME 3, FTA	0	1,005,688	0	0	0	0	0	0	15,167	16,227	3,710
IM BANCO POPULAR MBS 2, FTA	582,118	0	0	0	0	0	0	0	125	11,467	1,495
IM BANKOA MBS 1, FTA	398,453	0	0	0	0	0	0	0	296	8,304	185
IM BCG RMBS 1, FTA	338,646	0	0	0	0	0	0	0	103	536	379
IM BES EMPRESAS 1, FTA	0	397,754	0	0	0	0	0	0	1,383	12,832	1,715
IM CAJA LABORAL 1, FTA	463,999	0	0	0	0	0	0	0	69	3,210	514
IM CAJA LABORAL 2, FTA	478,403	0	0	0	0	0	0	0	70	14,404	605
IM CAJA LABORAL EMPRESAS 1, FTA	0	348,012	0	0	0	0	0	0	447	5,535	490

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM CAJAMAR 1, FTA	124,295	0	0	0	0	0	0	0	96	2,278	191
IM CAJAMAR 3, FTA	584,833	0	0	0	0	0	0	0	396	17,750	1,015
IM CAJAMAR 4, FTA	568,817	0	0	0	0	0	0	0	295	15,223	959
IM CAJAMAR 5, FTA	661,241	0	0	0	0	0	0	0	369	29,304	1,528
IM CAJAMAR 6, FTA	1,381,550	0	0	0	0	0	0	0	778	76,279	2,832
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	152,339	0	0	0	0	0	0	716	12,226	458
IM CAJAMAR EMPRESAS 3, FTA	0	343,934	0	0	0	0	0	0	1,525	13,739	3,031
IM CAJAMAR EMPRESAS 4, FTA	0	971,795	0	0	0	0	0	0	2,301	1,866	4,225
IM CAJASTUR MBS 1, FTA	553,538	0	0	0	0	0	0	0	296	4,381	682
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	0	0	0	0	0	0	0	0	0	32,649
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	21,009
IM CEDULAS 14, FTA	1,200,000	0	0	0	0	0	0	0	0	0	9,780
IM CEDULAS 15, FTA	1,200,000	0	0	0	0	0	0	0	0	0	24,318
IM CEDULAS 2, FTA	1,475,000	0	0	0	0	0	0	0	0	0	3,511
IM CEDULAS 3, FTA	1,060,000	0	0	0	0	0	0	0	0	0	26,094
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	23,839
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	1,828
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	12,670
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	3,168
IM FTGENCAT SABADELL 2, FTA	0	188,908	0	0	0	0	0	0	104	1,397	23
IM FTGENCAT SABADELL 3, FTA	0	91,490	0	0	0	0	0	0	1,455	3,240	102
IM FTGENCAT SABADELL 4, FTA	0	172,323	0	0	0	0	0	0	913	6,281	149
IM FTPYME SABADELL 3, FTA	0	65,246	0	0	0	0	0	0	292	6,567	39
IM FTPYME SABADELL 7, FTA	0	358,372	0	0	0	0	0	0	912	14,792	351
IM FTPYME SABADELL 9, FTA	0	1,242,296	0	0	0	0	0	0	2,953	9,331	1,563
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	298,399	0	0	0	0	0	0	2,778	31,858	1,180
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	746,767	0	0	0	0	0	0	5,199	38,062	3,426
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	1,338,986	0	0	0	0	0	0	16,736	17,173	4,664

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM GRUPO BANCO POPULAR FTPYME I FTA	0	430,406	0	0	0	0	0	0	898	36,431	1,369
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	282,743	0	0	0	0	0	0	1,175	26,177	1,220
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	939,064	0	0	0	0	0	0	3,504	11,199	467
IM PASTOR 2, FTH	275,588	0	0	0	0	0	0	0	166	3,687	54
IM PASTOR 3, FTH	319,353	0	0	0	0	0	0	0	375	26,277	183
IM PASTOR 4, FTA	404,123	0	0	0	0	0	0	0	377	31,915	198
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	178,692	0	0
IM SABADELL EMPRESAS 1, FTA	0	204,479	0	0	0	0	0	0	920	8,534	215
IM SABADELL EMPRESAS 3, FTA	0	676,375	0	0	0	0	0	0	1,234	22,825	1,388
IM SABADELL EMPRESAS 5, FTA	0	239,881	0	0	0	0	0	0	656	12,241	319
IM SABADELL RMBS 2, FTA	868,969	0	0	0	0	0	0	0	506	14,433	333
IM SABADELL RMBS 3, FTA	964,889	0	0	0	0	0	0	0	596	18,404	490
IM TERRASSA 1 FTGENCAT FTA	0	49,507	0	0	0	0	0	0	109	4,896	85
IM TERRASSA MBS 1, FTA	218,629	0	0	0	0	0	0	0	168	6,977	383
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	33,725
MADRID ACTIVOS CORPORATIVOS I, FTA	0	271,619	0	0	0	0	0	0	0	-1	253
MADRID ACTIVOS CORPORATIVOS III, FTA	0	729,152	0	0	0	0	0	0	0	0	4,638
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	650,834	0	0	0	0	0	0	0	0	1,201
MADRID ACTIVOS CORPORATIVOS V, FTA	0	1,184,278	0	0	0	0	0	0	0	0	3,368
MADRID CONSUMO I, FTA	0	0	0	0	196,868	0	0	0	0	4,972	1,674
MADRID CONSUMO II, FTA	0	0	0	0	297,566	0	0	0	0	5,094	1,600
MADRID FTPYME I, FTA	0	727,626	0	0	0	0	0	0	0	9,474	1,432
MADRID FTPYME II, FTA	0	793,398	0	0	0	0	0	0	0	3,359	1,594
MADRID ICO-FTVPO I, FTA	199,054	0	0	0	0	0	0	0	0	844	239
MADRID RESIDENCIAL I, FTA	589,244	0	0	0	0	0	0	0	0	16,389	855
MADRID RESIDENCIAL II, FTA	530,437	0	0	0	0	0	0	0	0	11,130	761
MADRID RMBS I, FTA	994,398	0	0	0	0	0	0	0	0	48,082	1,840

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
MADRID RMBS II, FTA	880,743	0	0	0	0	0	0	0	0	46,104	1,672
MADRID RMBS III FTA	1,637,647	0	0	0	0	0	0	0	0	88,960	3,229
MADRID RMBS IV, FTA	1,301,137	0	0	0	0	0	0	0	0	65,441	2,373
MBS BANCAJA 1 FTA	116,594	0	0	0	0	0	0	0	0	5,117	206
MBS BANCAJA 2, FTA	248,731	0	0	0	0	0	0	0	0	13,554	434
MBS BANCAJA 3, FTA	333,222	0	0	0	0	0	0	0	0	22,633	628
MBS BANCAJA 4, FTA	940,553	0	0	0	0	0	0	0	0	71,671	1,879
MBS BANCAJA 6, FTA	748,593	0	0	0	0	0	0	0	0	39,119	1,566
MBS BANCAJA 7, FTA	757,634	0	0	0	0	0	0	0	0	50,901	1,705
MBS BANCAJA 8, FTA	396,261	0	0	0	0	0	0	0	0	24,541	899
MBSCAT 1, FTA	696,008	0	0	0	0	0	0	0	0	10,849	2,199
MBSCAT 2, FTA	355,325	0	0	0	0	0	0	0	0	20,366	1,077
MBSCAT 3, FTA	0	0	0	0	0	0	0	0	0	0	0
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	105,831
PYME BANCAJA 5, FTA	0	103,716	0	0	0	0	0	0	0	34,150	193
PYME BANCAJA 7, FTA	0	320,991	0	0	0	0	0	0	0	87,367	611
PYME BANCAJA 8, FTA	0	205,186	0	0	0	0	0	0	0	40,672	453
PYME VALENCIA 1, FTA	0	164,408	0	0	0	0	0	0	0	32,467	596
PYME VALENCIA 2, FTA	0	180,454	0	0	0	0	0	0	0	25,692	629
PYMECAT 2 FTPYME, FTA	0	155,777	0	0	0	0	0	0	0	12,337	402
PYMECAT 3 FTPYME, FTA	0	387,560	0	0	0	0	0	0	0	15,139	997
PYMES BANESTO 2, FTA	0	253,034	0	0	0	0	0	0	0	13,361	672
RURAL CEDULA I, FTA	1,000,000	0	0	0	0	0	0	0	0	0	12,082
RURAL HIPOTECARIO GLOBAL I, FTA	437,093	0	0	0	0	0	0	0	0	17,772	684
RURAL HIPOTECARIO II FTH	25,262	0	0	0	0	0	0	0	0	471	36
RURAL HIPOTECARIO III FTH	56,225	0	0	0	0	0	0	0	0	900	91
RURAL HIPOTECARIO IV FTH	106,992	0	0	0	0	0	0	0	0	2,369	164
RURAL HIPOTECARIO IX, FTA	857,985	0	0	0	0	0	0	0	0	53,101	1,423
RURAL HIPOTECARIO V FTA	193,473	0	0	0	0	0	0	0	0	3,714	231
RURAL HIPOTECARIO VI, FTA	317,913	0	0	0	0	0	0	0	0	6,851	500
RURAL HIPOTECARIO VII, FTA	424,742	0	0	0	0	0	0	0	0	11,394	651

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
RURAL HIPOTECARIO VIII, FTA	636,856	0	0	0	0	0	0	0	0	24,688	1,046
RURAL HIPOTECARIO X, FTA	1,277,713	0	0	0	0	0	0	0	0	48,155	2,077
RURAL HIPOTECARIO XI, FTA	1,619,212	0	0	0	0	0	0	0	0	62,679	2,494
RURAL HIPOTECARIO XII, FTA	739,377	0	0	0	0	0	0	0	0	27,214	860
RURALPYME 1 FTPYME FTA	0	24,615	0	0	0	0	0	0	0	1,022	51
RURALPYME 2 FTPYME FTA	0	130,012	0	0	0	0	0	0	0	16,915	518
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	194,078	0	0	0	0	3,304	776
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	311,618	0	0	0	0	1,860	1,134
SANTANDER HIPOTECARIO I, FTA	614,462	0	0	0	0	0	0	0	0	4,635	635
SOL-LION, FTA	3,339,915	0	0	0	0	0	0	0	0	16,540	5,886
TDA 11, FTH	58,940	0	0	0	0	0	0	0	0	682	121
TDA 12, FTH	54,444	0	0	0	0	0	0	0	0	447	100
TDA 13 - MIXTO, FTA	55,050	0	0	0	0	0	0	0	0	571	83
TDA 14 - MIXTO, FTA	105,828	0	0	0	0	0	0	0	0	477	190
TDA 15 - MIXTO, FTA	108,595	0	0	0	0	0	0	0	0	1,599	190
TDA 16 - MIXTO, FTA	111,631	0	0	0	0	0	0	0	0	3,721	299
TDA 17 - MIXTO, FTA	89,038	0	0	0	0	0	0	0	0	2,360	240
TDA 18 - MIXTO, FTA	114,165	0	0	0	0	0	0	0	0	2,049	234
TDA 19 - MIXTO, FTA	183,193	0	0	0	0	0	0	0	0	2,882	387
TDA 20 - MIXTO, FTA	137,409	0	0	0	0	0	0	0	0	1,137	166
TDA 22 - MIXTO, FTA	169,898	0	0	0	0	0	0	0	0	12,678	442
TDA 23, FTA	296,018	0	0	0	0	0	0	0	0	16,367	918
TDA 24, FTA	196,956	0	0	0	0	0	0	0	0	25,516	746
TDA 25, FTA	104,399	0	0	0	0	0	0	0	0	39,507	771
TDA 26 - MIXTO, FTA	367,283	0	0	0	0	0	0	0	0	10,844	863
TDA 27, FTA	476,493	0	0	0	0	0	0	0	0	55,109	1,399
TDA 28, FTA	243,156	0	0	0	0	0	0	0	0	63,350	1,461
TDA 29, FTA	453,658	0	0	0	0	0	0	0	0	17,801	1,109
TDA 30, FTA	263,934	0	0	0	0	0	0	0	0	5,519	805
TDA 31, FTA	175,992	0	0	0	0	0	0	0	0	12,677	400

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA CAJAMAR 2, FTA	388,295	0	0	0	0	0	0	0	0	9,817	726
TDA CAM 1, FTA	236,457	0	0	0	0	0	0	0	0	4,082	198
TDA CAM 10, FTA	709,389	0	0	0	0	0	0	0	0	94,395	1,447
TDA CAM 11, FTA	1,171,999	0	0	0	0	0	0	0	0	76,524	1,047
TDA CAM 12, FTA	1,397,608	0	0	0	0	0	0	0	0	69,974	1,590
TDA CAM 2, FTA	265,489	0	0	0	0	0	0	0	0	5,838	396
TDA CAM 3, FTA	296,465	0	0	0	0	0	0	0	0	7,171	449
TDA CAM 4, FTA	705,304	0	0	0	0	0	0	0	0	22,207	686
TDA CAM 5, FTA	919,057	0	0	0	0	0	0	0	0	53,889	1,126
TDA CAM 6, FTA	604,990	0	0	0	0	0	0	0	0	52,105	970
TDA CAM 7, FTA	907,127	0	0	0	0	0	0	0	0	80,462	1,363
TDA CAM 8, FTA	926,745	0	0	0	0	0	0	0	0	64,153	1,372
TDA CAM 9, FTA	819,996	0	0	0	0	0	0	0	0	82,256	1,441
TDA CORPORATIVOS I, FTA	0	370,413	0	0	0	0	0	0	0	0	402
TDA EMPRESAS 1, FTA	0	58,720	0	0	0	0	0	0	0	8,856	312
TDA EMPRESAS 2, FTA	0	75,220	0	0	0	0	0	0	0	4,359	239
TDA FTPYME PASTOR 9, FTA	0	283,500	0	0	0	0	0	0	0	12,886	1,155
TDA IBERCAJA 1, FTA	178,003	0	0	0	0	0	0	0	0	306	37
TDA IBERCAJA 2, FTA	415,294	0	0	0	0	0	0	0	0	947	107
TDA IBERCAJA 3, FTA	509,525	0	0	0	0	0	0	0	0	3,164	157
TDA IBERCAJA 4, FTA	756,393	0	0	0	0	0	0	0	0	6,837	338
TDA IBERCAJA 5, FTA	731,701	0	0	0	0	0	0	0	0	7,181	314
TDA IBERCAJA 6, FTA	1,057,004	0	0	0	0	0	0	0	0	15,829	560
TDA IBERCAJA 7, FTA	1,712,472	0	0	0	0	0	0	0	0	7,883	432
TDA IBERCAJA ICO-FTVPO, FTH	143,300	0	0	0	0	0	0	0	0	181,634	362
TDA PASTOR 1, FTA	103,111	0	1,503	0	0	0	0	0	0	422	140
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	35,540	0	0	0	0	1,615	284
TDA SA NOSTRA EMPRESAS 1, FTA	0	64,285	0	0	0	0	0	0	0	199	80
TDA SA NOSTRA EMPRESAS 2, FTA	0	140,924	0	0	0	0	0	0	0	1,121	115
TDA TARRAGONA 1, FTA	259,898	0	0	0	0	0	0	0	0	18,351	916

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	100,605	0	0	0	0	0	0	0	0	56,316	556
UNICAJA AYT EMPRESAS I, FTA	0	127,102	0	0	0	0	0	0	0	663	272
UNICAJA TDA VPO, FTA	50,799	0	0	0	0	0	0	0	0	104,247	570
VAL BANCAJA 1, FTA	248,969	0	0	0	0	0	0	0	0	10,371	504
VALENCIA HIPOTECARIO 1, FTA	136,279	0	0	0	0	0	0	0	0	2,386	196
VALENCIA HIPOTECARIO 2, FTH	391,913	0	0	0	0	0	0	0	0	25,616	630
VALENCIA HIPOTECARIO 3, FTA	475,465	0	0	0	0	0	0	0	0	27,229	957
VALENCIA HIPOTECARIO 4, FTA	575,357	0	0	0	0	0	0	0	0	74,933	1,228
VALENCIA HIPOTECARIO 5, FTA	359,364	0	0	0	0	0	0	0	0	41,274	787
Subtotal BONDS 2012 1	261,627,206	57,327,527	649,379	430,987	8,654,622	0	0	0	26,477,906	7,342,041	1,860,665
which are covered bonds	119,141,778				0						
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
% change	-9.45	-16.53	-80.95	-79.68	-25.03	-	-	-	-0.62	13.75	-35.59
COMMERCIAL PAPER											
FTA SANTANDER 2	0	0	0	0	0	1,510,000	0	0	0	1,769	13,281
Subtotal COMMERCIAL PAPER 2012 1	0	0	0	0	0	1,510,000	0	0	0	1,769	13,281
which are covered bonds	0				0						
Subtotal COMMERCIAL PAPER 2011 2	0	0	0	0	0	1,507,904	0	0	0	8,722	17,089
% change	-	-	-	-	-	0.14	-	-	-	-79.72	-22.28
Total 2012 1	261,627,206	57,327,527	649,379	430,987	8,654,622	1,510,000	0	0	26,477,906	7,343,810	1,873,946
which are covered bonds	119,141,778				0						
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
% change	-9.45	-16.53	-80.95	-79.68	-25.03	0.14	-	-	-0.62	13.62	-35.51

Amounts in thousands euros.

Information on headings

(1) Matured and outstanding interests included

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0.90	86.58	13.64	0.00	0.00	27.18	6.48	1.73	CATALUÑA	99.95	
AYT CAIXANOVA HIPOTECARIO I, FTA	3.80	53.38	2.40	0.00	0.00	18.51	7.41	9.13	GALICIA	89.23	
AYT CAJA INGENIEROS 2, FTA	0.98	57.28	0.00	0.00	0.00	26.52	4.39	1.48	CATALUÑA	70.37	
AYT CAJA MURCIA HIPOTECARIO I, FTA	3.31	51.01	0.19	0.00	0.00	12.88	9.18	1.82	MURCIA	75.34	
AYT CAJAGRANADA HIPOTECARIO I, FTA	1.85	64.80	6.16	0.00	0.00	22.39	6.46	1.87	ANDALUCÍA	79.25	
AYT CAJAMURCIA HIPOTECARIO II, FTA	3.32	48.14	0.06	0.00	0.00	13.96	8.28	2.03	MURCIA	58.82	
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	4.93	5.30	42.11	PAÍS VASCO	18.81	
AYT CEDULAS CAJAS IV, FTA	0.00	0.00	0.00	0.00	0.00	0.70	9.30	67.37	ANDALUCÍA	21.18	
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	4.30	7.25	61.10	CATALUÑA	21.00	
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	4.79	8.58	63.74	CATALUÑA	28.23	
AYT CEDULAS CAJAS VI, FTA	0.00	0.00	0.00	0.00	0.00	1.80	8.23	76.36	ANDALUCÍA	20.61	
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	3.74	7.62	70.98	CATALUÑA	30.85	
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	8.13	7.01	89.55	GALICIA	20.51	
AYT CEDULAS CAJAS XI, FTA	0.00	0.00	0.00	0.00	0.00	0.40	4.59	70.81	CATALUÑA	14.45	
AYT CELERIS HIPOTECARIO II, FTA	0.16	49.82	0.00	0.00	0.00	25.14	4.00	2.05	MADRID	26.70	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	1.67	0.00	2.46	0.00	0.00	24.05	7.21	0.17	PAÍS VASCO	24.26	
AYT GENOVA HIPOTECARIO II, FTH	2.22	38.64	0.47	0.00	0.00	16.47	10.00	1.43	MADRID	41.91	
AYT GENOVA HIPOTECARIO III, FTH	2.23	39.62	0.60	0.00	0.00	17.07	9.52	1.59	MADRID	41.54	
AYT GENOVA HIPOTECARIO IV, FTH	2.33	38.94	0.25	0.00	0.00	18.89	9.06	1.20	MADRID	39.64	
AYT GENOVA HIPOTECARIO IX, FTH	2.01	48.63	0.97	0.00	0.00	21.29	6.65	1.46	MADRID	25.18	
AYT GENOVA HIPOTECARIO VI, FTH	2.31	42.52	1.15	0.00	0.00	19.14	8.16	1.91	MADRID	29.95	
AYT GENOVA HIPOTECARIO VII, FTH	1.89	44.77	1.02	0.00	0.00	19.70	7.72	0.83	MADRID	22.30	
AYT GENOVA HIPOTECARIO VIII, FTH	2.22	42.88	0.75	0.00	0.00	20.17	8.12	0.65	MADRID	31.39	
AYT GENOVA HIPOTECARIO X, FTH	1.68	48.65	1.60	0.00	0.00	21.68	6.32	1.06	CATALUÑA	21.64	
AYT GENOVA HIPOTECARIO XI, FTH	1.42	48.17	2.06	0.00	0.00	21.99	5.97	1.06	MADRID	27.24	
AYT GENOVA HIPOTECARIO XII, FTH	1.21	48.92	1.56	0.00	0.00	22.35	5.58	1.40	MADRID	23.68	
AYT GOYA HIPOTECARIO III, FTA	1.40	54.75	0.64	0.00	0.00	24.15	3.47	0.40	MADRID	24.08	
AYT GOYA HIPOTECARIO IV, FTA	2.10	52.24	0.79	0.00	0.00	23.68	2.96	1.31	MADRID	25.52	
AYT GOYA HIPOTECARIO V, FTA	1.42	52.74	0.05	0.00	0.00	22.45	4.60	0.79	MADRID	31.41	
AYT HIPOTECARIO BBK I, FTA	1.18	73.99	1.35	0.00	0.00	19.69	9.17	0.67	PAÍS VASCO	64.43	
AYT HIPOTECARIO BBK II, FTA	1.10	72.12	1.74	0.00	0.00	20.41	8.36	0.69	PAÍS VASCO	56.86	
AYT HIPOTECARIO III, FTH	2.37	39.26	1.20	0.00	0.00	12.26	10.60	1.32	NAVARRA	35.11	

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
AYT HIPOTECARIO IV, FTH	3.48	37.73	1.13	0.00	0.00	11.40	11.82	2.68	ANDALUCÍA	50.66	
AYT HIPOTECARIO MIXTO II, FTA	2.23	47.17	0.72	0.00	0.00	14.56	10.08	1.63	ANDALUCÍA	46.70	
AYT HIPOTECARIO MIXTO III, FTA	2.63	60.10	18.62	0.00	0.00	22.30	7.61	1.55	ANDALUCÍA	65.10	
AYT HIPOTECARIO MIXTO IV, FTA	2.68	45.55	1.58	0.00	0.00	16.10	8.92	2.04	NAVARRA	54.65	
AYT HIPOTECARIO MIXTO V, FTA	2.11	63.43	2.42	0.00	0.00	19.32	8.03	1.02	NAVARRA	39.01	
AYT HIPOTECARIO MIXTO, FTA	1.54	45.78	11.42	0.00	0.00	16.40	10.34	1.71	ANDALUCÍA	39.38	
AYT ICO FTVPO CAIXA GALICIA I, FTA	1.06	48.82	0.29	0.00	0.00	14.33	6.39	0.84	GALICIA	84.39	
AYT ICO FTVPO CAJA SOL, FTA	0.83	52.80	0.94	0.00	0.00	12.89	7.46	0.79	ANDALUCÍA	89.04	
AYT ICO-FTVPO CAJA MURCIA, FTA	1.09	58.00	0.06	0.00	0.00	14.44	6.14	0.73	MURCIA	58.08	
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	1.56	65.11	0.36	0.00	0.00	23.58	6.61	2.14	PAÍS VASCO	92.64	
AYT ICO-FTVPO I, FTA	1.14	58.68	0.87	0.00	0.00	14.87	7.61	1.37	NAVARRA	32.27	
AYT ICO-FTVPO III, FTA	1.50	56.53	0.21	0.00	0.00	14.59	7.33	1.46	ARAGÓN	53.44	
AYT KUTXA HIPOTECARIO I, FTA	1.17	64.45	0.60	0.00	0.00	20.99	8.38	0.77	PAÍS VASCO	51.55	
AYT KUTXA HIPOTECARIO II, FTA	1.58	68.07	4.69	0.00	0.00	23.36	7.58	0.43	PAÍS VASCO	42.02	
AYT KUTXA HIPOTECARIO III, FTA	0.70	83.74	10.28	0.00	0.00	28.68	5.52	0.87	PAÍS VASCO	30.44	
AYT KUTXA HIPOTECARIO IV, FTA	0.99	58.80	1.84	0.00	0.00	25.10	6.18	0.51	PAÍS VASCO	29.18	
AYT PROMOCIONES INMOBILIARIAS II, FTA	2.61	49.61	0.00	0.00	0.00	15.03	9.51	13.04	ANDALUCÍA	88.82	
AYT PROMOCIONES INMOBILIARIAS III, FTA	2.67	49.06	1.75	0.00	0.00	22.45	5.76	8.67	PAÍS VASCO	92.38	
AYT PROMOCIONES INMOBILIARIAS IV, FTA	4.37	52.89	0.00	0.00	0.00	17.47	8.21	29.05	ANDALUCÍA	89.35	
AYT VPO II, FTA	0.92	51.87	2.38	0.00	0.00	13.32	8.16	2.63	CANARIAS	49.40	
AYT.1, FTH	6.45	38.16	0.00	0.00	0.00	8.08	12.26	2.82	GALICIA	51.40	
AYT.11, FTH	4.17	44.94	5.09	0.00	0.00	13.99	10.77	1.41	ANDALUCÍA	42.09	
AYT.2, FTH	2.25	28.99	0.00	0.00	0.00	4.47	12.94	4.84	CANARIAS	54.81	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	2.15	43.28	6.36	0.00	0.00	13.11	6.08	14.83	MADRID	37.96	
BANCAJA - BVA VPO 1, FTA	1.65	57.20	1.24	0.09	0.00	15.35	7.44	1.37	C.VALENCIANA	77.29	
BANCAJA 10, FTA	3.69	66.18	6.56	1.81	0.12	24.38	6.55	0.19	C.VALENCIANA	32.80	
BANCAJA 11, FTA	3.56	67.48	7.74	1.99	0.19	27.06	6.03	0.35	C.VALENCIANA	34.08	
BANCAJA 13, FTA	2.09	73.72	5.22	0.48	0.04	31.03	4.94	0.31	C.VALENCIANA	36.25	
BANCAJA 3, FTA	4.42	28.89	1.38	0.01	0.00	8.82	10.42	1.38	C.VALENCIANA	69.83	
BANCAJA 4, FTH	3.65	40.07	2.27	0.10	0.00	13.26	10.99	1.04	C.VALENCIANA	56.57	
BANCAJA 5, FTA	3.71	46.09	1.60	0.00	0.00	14.12	10.66	0.90	C.VALENCIANA	54.12	
BANCAJA 6, FTA	3.32	54.36	2.00	0.05	0.00	14.82	10.54	0.47	C.VALENCIANA	58.88	
BANCAJA 7, FTA	3.62	49.04	2.51	0.17	0.00	16.57	9.08	0.54	C.VALENCIANA	45.11	

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
BANCAJA 8, FTA	2.97	59.06	4.97	0.80	0.14	19.30	8.14	0.70	C.VALENCIANA	36.86	
BANCAJA 9, FTA	3.58	61.19	6.31	1.76	0.12	21.02	7.41	0.64	C.VALENCIANA	35.90	
BANKINTER 10, FTA	3.81	46.09	0.82	0.00	0.00	19.77	8.07	0.83	MADRID	34.77	
BANKINTER 11, FTH	3.20	46.53	0.84	0.02	0.00	20.84	7.98	1.22	MADRID	33.72	
BANKINTER 12, FTH	3.16	47.18	1.67	0.02	0.00	21.23	7.39	0.95	MADRID	30.50	
BANKINTER 13 FTA	3.29	52.28	1.87	0.06	0.00	22.78	6.67	0.78	MADRID	30.99	
BANKINTER 14, FTH	2.94	50.10	0.76	0.01	0.00	23.81	6.61	0.96	MADRID	25.01	
BANKINTER 2, FTH	4.20	29.91	0.85	0.00	0.00	9.79	13.95	3.60	MADRID	29.29	
BANKINTER 3, FTH	4.70	34.80	0.62	0.00	0.00	11.96	12.70	0.75	MADRID	24.94	
BANKINTER 4, FTH	4.51	37.94	0.44	0.00	0.00	13.89	11.72	0.81	MADRID	31.55	
BANKINTER 5, FTH	3.77	41.65	0.59	0.00	0.00	14.62	11.46	1.11	MADRID	27.93	
BANKINTER 6, FTA	4.11	46.27	0.70	0.01	0.00	15.83	10.36	0.52	MADRID	27.00	
BANKINTER 7, FTH	3.96	50.48	1.32	0.02	0.00	16.89	11.00	1.43	MADRID	23.25	
BANKINTER 8, FTA	3.86	48.26	1.16	0.00	0.00	16.84	10.89	0.71	MADRID	25.83	
BANKINTER 9, FTA	3.82	51.14	1.04	0.00	0.00	18.89	9.03	1.08	MADRID	30.31	
BBVA HIPOTECARIO 3, FTA	5.92	27.27	9.47	0.26	0.00	5.72	8.97	8.54	ANDALUCÍA	23.34	
BBVA RMBS 1, FTA	1.62	79.08	1.64	1.13	0.05	23.31	7.25	0.27	CATALUÑA	24.56	
BBVA RMBS 10, FTA	1.32	85.83	0.02	0.00	0.00	33.87	2.03	0.41	MADRID	19.77	
BBVA RMBS 11, FTA	2.54	86.77	0.00	0.00	0.00	33.40	2.71	0.86	MADRID	22.18	
BBVA RMBS 2, FTA	1.90	65.04	2.13	0.61	0.18	21.95	7.29	0.14	CATALUÑA	20.46	
BBVA RMBS 3, FTA	0.99	79.58	3.70	2.48	0.07	28.17	6.10	0.25	CATALUÑA	23.17	
BBVA RMBS 4, FTA	3.83	65.36	2.22	0.74	0.05	24.52	6.50	0.28	ANDALUCÍA	21.77	
BBVA RMBS 5 FTA	3.54	77.16	2.69	1.04	0.17	30.00	5.30	0.22	CATALUÑA	20.86	
BBVA RMBS 6 FTA	3.76	63.25	1.41	0.19	0.01	26.00	5.73	0.21	ANDALUCÍA	21.56	
BBVA RMBS 7, FTA	4.55	40.07	0.70	0.03	0.12	20.31	6.74	0.26	ANDALUCÍA	21.97	
BBVA RMBS 8, FTA	2.05	55.93	0.17	0.00	0.00	13.74	6.57	0.12	MADRID	32.56	
BBVA RMBS 9, FTA	2.19	83.78	0.53	0.03	0.00	32.58	3.46	0.47	ANDALUCÍA	22.47	
CAIXA PENEDES 1 TDA, FTA	7.01	56.26	0.60	0.00	0.00	18.64	8.37	0.63	CATALUÑA	98.24	
CAIXA PENEDES 2 TDA, FTA	7.02	49.02	0.21	0.00	0.00	18.74	7.81	1.12	CATALUÑA	97.51	
CAJA INGENIEROS TDA 1, FTA	3.04	55.36	0.10	0.00	0.00	23.97	6.64	2.95	CATALUÑA	79.69	
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	4.83	5.17	100.00	MADRID	100.00	
CEDULAS GRUPO BANCO POPULAR 5, FTA	0.00	0.00	0.00	0.00	0.00	1.92	1.17	100.00	MADRID	100.00	
CEDULAS TDA 15, FTA	2.66	0.00	0.00	0.00	0.00	0.93	3.09	99.50	CATALUÑA	36.23	

FUND								CONCENTRATION RATE		
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	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
CEDULAS TDA 17, FTA	0.00	0.00	0.00	0.00	0.00	1.23	2.78	100.00	PAÍS VASCO	41.03
CEDULAS TDA 18, FTA	16.95	0.00	0.00	0.00	0.00	4.78	2.23	100.00	C.VALENCIANA	54.42
CEDULAS TDA 2, FTA	0.00	0.00	0.00	0.00	0.00	1.41	8.62	97.00	CATALUÑA	30.25
CEDULAS TDA 20, FTA	0.00	0.00	0.00	0.00	0.00	4.61	2.04	100.00	MADRID	93.33
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	0.00	0.00	0.00	0.00	2.49	1.52	100.00	CATALUÑA	33.85
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	3.68	8.35	97.00	CATALUÑA	28.75
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	7.42	7.60	100.00	ARAGÓN	20.00
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	12.90	7.12	100.00	MADRID	21.67
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	4.98	7.05	98.50	CATALUÑA	22.50
CM BANCAJA 1, FTA	2.64	37.96	6.04	0.00	0.00	7.36	8.32	47.66	C.VALENCIANA	25.49
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	0.00	7.52	0.00	MADRID	100.00
FONCAIXA HIPOTECARIO 2, FTH	1.87	28.58	0.60	0.00	0.00	8.76	13.77	2.50	CATALUÑA	32.43
FONCAIXA HIPOTECARIO 3, FTH	1.35	41.58	0.33	0.01	0.00	12.53	12.81	0.56	CATALUÑA	47.10
FONCAIXA HIPOTECARIO 4, FTH	1.39	37.40	0.51	0.01	0.00	12.51	12.09	1.46	CATALUÑA	33.63
FONCAIXA HIPOTECARIO 5, FTH	1.08	42.42	0.82	0.00	0.00	14.64	10.90	1.30	CATALUÑA	32.32
FONCAIXA HIPOTECARIO 6, FTH	1.10	46.18	0.72	0.03	0.00	15.71	10.58	1.42	CATALUÑA	35.12
FONCAIXA HIPOTECARIO 7, FTH	1.08	46.48	0.49	0.25	17.77	16.42	9.94	0.74	CATALUÑA	30.45
FONCAIXA HIPOTECARIO 9, FTA	1.07	40.97	1.85	0.77	13.30	15.78	8.79	0.79	CATALUÑA	37.58
FONCAIXA ICO-FTVPO 1, FTA	0.62	55.60	0.27	0.13	10.58	13.35	6.78	0.25	MADRID	29.42
FTA IM UNNIM RMBS 1	1.79	70.13	1.06	0.00	0.00	30.57	5.29	0.60	CATALUÑA	98.26
FTA SANTANDER HIPOTECARIO 2	0.63	72.50	3.04	1.00	0.00	21.00	7.00	0.90	CATALUÑA	17.52
FTA SANTANDER HIPOTECARIO 3	0.42	69.30	5.43	4.00	0.00	25.00	5.00	0.61	ANDALUCÍA	17.16
FTA SANTANDER HIPOTECARIO 6	0.76	83.76	7.64	1.00	0.00	26.00	2.00	0.00	MADRID	21.96
FTA SANTANDER HIPOTECARIO 7	1.35	85.77	0.00	0.00	0.00	29.00	2.00	0.89	MADRID	24.18
FTA SANTANDER HIPOTECARIO 8	1.01	80.38	0.00	0.00	0.00	27.00	2.00	1.30	MADRID	20.49
FTA UCI 11	0.84	58.04	3.44	0.00	0.00	19.00	9.00	0.00	ANDALUCÍA	21.78
FTA UCI 14	0.86	62.83	15.53	0.00	0.00	23.00	8.00	0.00	MADRID	22.76
FTA UCI 16	0.82	63.65	17.48	0.00	0.00	26.00	7.00	0.00	ANDALUCÍA	24.70
FTA UCI 18	6.18	62.69	9.79	0.00	0.00	29.00	4.00	0.55	ANDALUCÍA	25.64
FTA UCI 6	1.08	39.31	1.20	0.00	0.00	13.00	12.00	1.77	MADRID	34.30
FTA UCI 7	0.85	41.76	0.75	0.00	0.00	14.00	12.00	1.56	ANDALUCÍA	26.14
FTA UCI 8	1.03	47.03	0.85	0.00	0.00	16.00	10.00	1.66	MADRID	26.77

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV	DOUBTFUL	BAD DEBT	BAD DEBT RECOVERY	RESIDUAL	AGE	BY DEBTOR	AREA	PERCENTAGE		
EAR (1)	(2)	(3)	(4)	(5)	LIFE (6)	(7)	(8)				
FTA UCI 9	1.11	47.73	1.51	0.00	0.00	18.00	9.00	0.86	ANDALUCÍA	22.59	
FTA, HIPOTEBANSA 11	1.49	42.22	0.75	0.05	0.00	14.00	11.00	1.20	CATALUÑA	23.00	
FTA, HIPOTEBANSA X	1.33	42.16	0.60	0.11	0.00	11.00	10.00	1.60	CATALUÑA	24.84	
FTA, UCI 15	0.77	64.29	12.55	0.00	0.00	25.00	6.00	0.00	ANDALUCÍA	22.34	
FTA, UCI 17	0.98	63.89	15.48	0.00	0.00	28.00	5.00	0.60	ANDALUCÍA	24.44	
FTH UCI 10	1.03	47.40	1.81	0.00	0.00	19.00	8.00	1.61	MADRID	27.52	
FTH UCI 12	0.76	55.68	5.57	0.00	0.00	22.00	7.00	0.00	ANDALUCÍA	23.12	
FTH UCI 5	1.14	35.77	0.68	0.00	0.00	11.00	13.00	2.72	MADRID	29.33	
FTH, HIPOCAT 3	3.61	27.40	0.50	0.26	0.00	7.89	15.38	3.74	CATALUÑA	89.04	
FTH, HIPOTEBANSA IX	1.26	30.86	0.75	0.11	0.00	9.00	14.00	3.48	MADRID	19.25	
GAT ICO-FTVPO 1, FTH	2.34	49.19	0.21	0.09	0.00	11.99	8.34	0.69	CATALUÑA	75.35	
GC PASTOR HIPOTECARIO 5, FTA	1.54	53.65	3.05	6.16	1.31	20.84	6.17	2.35	CATALUÑA	25.81	
GC SABADELL 1, FTH	2.38	41.55	0.35	0.55	16.55	13.49	10.62	0.90	CATALUÑA	39.03	
HIPOCAT 10, FTA	2.08	69.56	4.24	3.64	30.95	20.96	7.47	0.81	CATALUÑA	70.83	
HIPOCAT 11, FTA	1.66	71.72	5.10	6.93	26.22	22.83	6.86	0.91	CATALUÑA	70.56	
HIPOCAT 14, FTA	4.64	49.96	1.58	0.69	33.03	17.13	7.17	1.15	CATALUÑA	85.19	
HIPOCAT 16, FTA	3.40	49.45	0.18	0.07	48.00	17.69	7.72	0.85	CATALUÑA	58.50	
HIPOCAT 17, FTA	1.82	55.05	1.30	0.57	29.30	24.00	5.98	1.27	CATALUÑA	60.21	
HIPOCAT 18, FTA	2.02	69.08	0.51	0.11	41.75	21.94	6.72	0.99	CATALUÑA	47.51	
HIPOCAT 19, FTA	1.89	65.01	2.57	0.53	0.00	23.90	6.30	1.16	CATALUÑA	67.93	
HIPOCAT 20, FTA	2.26	65.83	1.43	0.11	0.00	22.85	6.10	0.80	CATALUÑA	73.34	
HIPOCAT 4, FTA	2.37	49.02	0.56	0.00	0.00	12.52	13.68	0.06	CATALUÑA	86.39	
HIPOCAT 5, FTA	2.95	60.59	0.86	0.03	0.00	14.31	12.93	1.16	CATALUÑA	85.99	
HIPOCAT 6, FTA	2.21	66.04	1.21	0.06	0.00	16.77	11.44	1.10	CATALUÑA	83.54	
HIPOCAT 7, FTA	2.39	65.61	2.00	0.70	31.82	18.40	9.74	0.64	CATALUÑA	70.45	
HIPOCAT 8, FTA	2.38	61.46	2.64	1.02	28.74	18.54	9.13	0.59	CATALUÑA	82.64	
HIPOCAT 9, FTA	2.38	65.29	2.71	1.61	29.97	20.29	7.84	1.05	CATALUÑA	68.74	
IM BANCO POPULAR MBS 2, FTA	1.46	81.70	2.49	0.00	0.00	25.89	5.20	1.49	ANDALUCÍA	32.85	
IM BANKOA MBS 1, FTA	3.81	55.05	2.07	0.00	0.00	21.16	6.54	4.17	PAÍS VASCO	88.39	
IM BCG RMBS 1, FTA	1.61	57.83	0.17	0.00	0.00	27.29	5.27	1.10	GALICIA	25.54	
IM CAJA LABORAL 1, FTA	3.91	51.31	0.75	0.00	0.00	16.74	9.24	0.54	PAÍS VASCO	44.21	
IM CAJA LABORAL 2, FTA	1.71	82.49	3.15	0.00	0.00	29.29	6.04	0.65	PAÍS VASCO	44.03	
IM CAJAMAR 1, FTA	2.65	48.88	1.95	0.00	0.00	16.02	8.57	1.76	ANDALUCÍA	42.12	

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
IM CAJAMAR 3, FTA	2.28	51.85	3.25	0.00	0.00	18.96	7.47	0.75	ANDALUCÍA	38.54	
IM CAJAMAR 4, FTA	2.21	55.25	2.61	0.00	0.00	20.19	6.76	0.71	ANDALUCÍA	40.68	
IM CAJAMAR 5, FTA	2.37	55.70	4.29	0.00	0.00	20.47	6.34	0.85	ANDALUCÍA	45.80	
IM CAJAMAR 6, FTA	2.31	59.09	5.26	0.00	0.00	23.56	5.61	0.54	ANDALUCÍA	39.34	
IM CAJASTUR MBS 1, FTA	1.25	72.97	1.07	0.00	0.00	23.07	5.53	5.13	ASTURIAS	69.12	
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	0.00	0.00	0.00	0.00	1.67	8.33	100.00	MADRID	100.00	
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	9.67	5.33	100.00	CATALUÑA	38.46	
IM CEDULAS 14, FTA	0.00	0.00	0.00	0.00	0.00	2.75	2.25	100.00	MADRID	75.00	
IM CEDULAS 15, FTA	25.00	0.00	0.00	0.00	0.00	1.50	1.50	100.00	MADRID	33.33	
IM CEDULAS 2, FTA	0.00	0.00	0.00	0.00	0.00	2.00	8.00	100.00	PAÍS VASCO	33.90	
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	2.42	7.58	100.00	ANDALUCÍA	47.17	
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	2.75	7.25	100.00	MADRID	49.40	
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	8.00	7.00	100.00	PAÍS VASCO	40.00	
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	8.75	6.25	100.00	PAÍS VASCO	50.00	
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	4.00	6.00	100.00	ANDALUCÍA	39.22	
IM PASTOR 2, FTH	4.97	41.43	1.74	0.00	0.00	14.21	9.89	1.37	CATALUÑA	26.85	
IM PASTOR 3, FTH	2.35	51.24	14.35	0.00	0.00	18.95	7.96	2.12	CATALUÑA	35.71	
IM PASTOR 4, FTA	2.76	52.14	13.13	0.00	0.00	20.49	7.02	1.60	CATALUÑA	24.44	
IM SABADELL RMBS 2, FTA	4.91	48.16	1.64	0.00	0.00	18.19	7.26	0.75	CATALUÑA	43.27	
IM SABADELL RMBS 3, FTA	4.53	55.69	1.90	0.00	0.00	19.80	6.06	1.05	CATALUÑA	46.01	
IM TERRASSA MBS 1, FTA	3.42	72.08	6.08	0.00	0.00	23.72	7.48	4.84	CATALUÑA	99.41	
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	3.50	6.58	100.00	MADRID	33.23	
MADRID ICO-FTVPO I, FTA	3.18	58.34	0.42	0.18	0.00	18.82	7.00	2.25	MADRID	47.18	
MADRID RESIDENCIAL I, FTA	4.33	81.58	2.80	0.75	0.00	26.75	5.46	1.31	MADRID	52.17	
MADRID RESIDENCIAL II, FTA	3.62	86.94	2.12	0.13	0.00	27.72	5.30	1.47	MADRID	51.21	
MADRID RMBS I, FTA	4.11	84.65	5.24	2.94	0.00	22.22	7.22	0.48	MADRID	68.71	
MADRID RMBS II, FTA	4.17	83.62	5.20	3.45	0.00	22.18	7.23	0.58	MADRID	67.75	
MADRID RMBS III, FTA	3.35	84.43	5.40	3.67	0.05	25.33	6.60	0.00	MADRID	61.09	
MADRID RMBS IV, FTA	4.70	82.20	5.02	4.28	0.08	25.84	6.13	0.68	MADRID	62.90	
MBS BANCAJA 1 FTA	4.59	36.52	4.21	0.02	0.00	10.28	10.05	2.14	C.VALENCIANA	71.63	
MBS BANCAJA 2, FTA	3.85	47.77	5.17	0.17	0.00	15.11	8.13	2.57	C.VALENCIANA	63.21	
MBS BANCAJA 3, FTA	3.73	50.88	6.36	0.48	0.00	17.26	7.30	1.24	C.VALENCIANA	47.12	
MBS BANCAJA 4, FTA	4.03	50.58	7.09	0.55	0.03	18.14	6.50	0.68	C.VALENCIANA	45.45	

FUND									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
MBS BANCAJA 6, FTA	3.76	56.06	5.08	0.31	0.06	22.62	4.49	0.93	C.VALENCIANA	51.55
MBS BANCAJA 7, FTA	2.12	84.02	6.60	0.32	0.00	32.61	4.12	0.79	C.VALENCIANA	41.41
MBS BANCAJA 8, FTA	2.38	81.32	6.07	0.16	0.00	32.38	3.48	1.60	C.VALENCIANA	39.63
MBSCAT 1, FTA	1.94	52.29	1.83	1.01	29.42	21.88	6.04	1.00	CATALUÑA	70.01
MBSCAT 2, FTA	6.40	47.93	6.10	2.18	18.61	15.80	5.27	9.39	CATALUÑA	69.89
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	12.24	6.33	75.05	ANDALUCÍA	29.53
RURAL CEDULA I, FTA	0.00	0.00	0.00	0.00	0.00	4.70	0.31	100.00	ANDALUCÍA	50.00
RURAL HIPOTECARIO GLOBAL I, FTA	3.49	49.35	3.91	0.05	0.05	15.50	8.26	1.16	C.VALENCIANA	47.28
RURAL HIPOTECARIO II FTH	5.07	27.55	1.82	0.00	0.00	7.43	12.97	4.07	ANDALUCÍA	32.74
RURAL HIPOTECARIO III FTH	4.12	32.46	1.56	0.00	0.00	9.37	11.87	2.23	ANDALUCÍA	35.08
RURAL HIPOTECARIO IV FTH	4.35	39.58	2.15	0.02	0.00	11.96	10.99	1.73	ANDALUCÍA	33.18
RURAL HIPOTECARIO IX, FTA	3.17	57.60	5.91	0.29	0.00	20.55	6.66	0.46	C.VALENCIANA	33.03
RURAL HIPOTECARIO V FTA	4.11	42.41	1.89	0.00	0.00	13.88	10.09	0.95	ANDALUCÍA	15.20
RURAL HIPOTECARIO VI, FTA	3.93	47.61	2.12	0.01	0.00	15.26	9.23	0.84	ANDALUCÍA	26.92
RURAL HIPOTECARIO VII, FTA	3.82	46.69	2.61	0.00	0.00	15.53	9.04	0.67	ANDALUCÍA	36.52
RURAL HIPOTECARIO VIII, FTA	3.71	50.51	3.77	0.07	0.00	17.90	7.79	0.52	ANDALUCÍA	31.86
RURAL HIPOTECARIO X, FTA	4.59	56.85	3.64	0.11	0.00	22.47	5.75	0.36	C.VALENCIANA	29.69
RURAL HIPOTECARIO XI, FTA	3.68	56.83	3.77	0.05	0.00	22.60	5.46	0.28	C.VALENCIANA	30.62
RURAL HIPOTECARIO XII, FTA	2.50	56.78	3.54	0.01	0.00	22.42	5.19	0.58	C.LA MANCHA	33.78
SANTANDER HIPOTECARIO I, FTA	1.15	61.83	0.83	0.00	0.00	17.00	8.00	1.03	CATALUÑA	28.66
SOL-LION, FTA	3.96	47.53	0.50	0.00	0.00	20.48	5.91	0.28	MADRID	33.01
TDA 11, FTH	3.56	30.86	1.14	0.00	0.00	8.44	14.19	0.00	CATALUÑA	67.81
TDA 12, FTH	3.80	32.38	0.81	0.00	0.00	8.63	13.60	0.00	C.LA MANCHA	24.36
TDA 13 - MIXTO, FTA	3.38	38.97	1.03	0.00	0.00	10.00	13.29	0.00	CATALUÑA	58.89
TDA 14 - MIXTO, FTA	3.74	42.02	0.45	0.00	0.00	11.13	12.35	0.00	CATALUÑA	48.26
TDA 15 - MIXTO, FTA	3.99	49.02	1.46	0.00	0.00	13.44	11.50	0.00	CATALUÑA	39.08
TDA 16 - MIXTO, FTA	2.58	49.28	3.22	0.06	0.00	14.16	10.44	0.00	ANDALUCÍA	50.64
TDA 17 - MIXTO, FTA	3.64	41.19	2.59	0.00	0.00	12.67	10.42	0.00	BALEARES	37.94
TDA 18 - MIXTO, FTA	2.83	52.40	1.78	0.00	0.00	16.81	9.50	0.00	CATALUÑA	41.87
TDA 19 - MIXTO, FTA	2.91	48.55	1.55	0.00	0.00	14.93	9.87	0.00	CATALUÑA	43.77
TDA 20 - MIXTO, FTA	5.50	50.54	0.82	0.00	0.00	15.51	10.13	0.00	CATALUÑA	39.92
TDA 22 - MIXTO, FTA	2.34	59.52	6.98	0.26	0.00	18.77	9.49	0.00	CATALUÑA	40.84
TDA 23, FTA	3.36	52.94	5.29	0.01	0.00	17.72	9.11	0.00	CATALUÑA	47.07

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
TDA 24, FTA	2.35	52.61	11.47	0.91	0.00	17.23	8.84	0.93	C.LA MANCHA	54.22	
TDA 25, FTA	1.19	64.92	27.53	2.88	2.34	21.77	7.40	1.68	ANDALUCÍA	35.27	
TDA 26 - MIXTO, FTA	3.44	49.90	2.87	0.00	0.00	17.84	7.66	1.41	BALEARES	24.42	
TDA 27, FTA	2.85	53.01	10.26	1.41	0.00	21.29	7.57	0.00	ANDALUCÍA	34.93	
TDA 28, FTA	2.35	62.61	23.41	3.69	0.01	26.93	6.81	1.53	CATALUÑA	55.24	
TDA 29, FTA	3.12	57.46	3.84	0.01	79.76	22.32	6.54	1.15	BALEARES	29.57	
TDA 30, FTA	2.17	57.93	2.10	0.00	0.00	23.54	6.02	1.62	BALEARES	48.35	
TDA 31, FTA	3.98	57.19	6.78	0.02	100.00	22.00	5.64	2.87	C.VALENCIANA	24.08	
TDA CAJAMAR 2, FTA	2.56	49.88	2.46	0.00	0.00	16.84	8.16	0.00	ANDALUCÍA	45.56	
TDA CAM 1, FTA	2.99	41.12	1.71	0.00	0.00	10.32	11.56	0.00	C.VALENCIANA	56.81	
TDA CAM 10, FTA	3.18	67.26	11.92	0.00	0.00	27.35	5.62	0.88	C.VALENCIANA	38.98	
TDA CAM 11, FTA	3.04	64.02	6.25	0.00	0.00	28.97	4.83	0.69	C.VALENCIANA	36.89	
TDA CAM 12, FTA	2.38	59.77	5.04	0.00	0.00	25.76	5.72	0.85	C.VALENCIANA	33.82	
TDA CAM 2, FTA	3.28	41.16	2.16	0.00	0.00	11.17	11.00	0.58	C.VALENCIANA	47.13	
TDA CAM 3, FTA	3.28	40.98	2.36	0.00	0.00	10.74	11.19	0.55	C.VALENCIANA	65.75	
TDA CAM 4, FTA	2.83	45.67	3.06	0.00	0.00	13.22	9.69	0.00	C.VALENCIANA	59.53	
TDA CAM 5, FTA	2.79	56.84	5.59	0.00	0.00	19.24	8.50	0.00	C.VALENCIANA	40.34	
TDA CAM 6, FTA	2.70	61.38	8.16	0.00	0.00	21.28	7.46	0.35	C.VALENCIANA	44.43	
TDA CAM 7, FTA	2.67	62.17	8.29	0.00	0.00	22.30	7.18	0.55	C.VALENCIANA	38.74	
TDA CAM 8, FTA	2.65	56.28	6.85	0.00	0.00	20.25	7.74	0.64	C.VALENCIANA	45.29	
TDA CAM 9, FTA	2.30	59.38	9.18	0.00	0.00	23.43	6.19	0.83	C.VALENCIANA	44.68	
TDA IBERCAJA 1, FTA	3.65	44.84	0.17	0.00	0.00	11.30	11.49	0.76	MADRID	33.29	
TDA IBERCAJA 2, FTA	3.37	51.85	0.23	0.04	0.28	15.48	9.57	0.58	MADRID	30.45	
TDA IBERCAJA 3, FTA	3.79	53.71	0.62	0.07	0.35	18.40	8.21	0.49	MADRID	36.72	
TDA IBERCAJA 4, FTA	3.61	55.84	0.90	0.28	0.01	19.02	7.89	0.60	MADRID	31.59	
TDA IBERCAJA 5, FTA	3.35	59.59	0.98	0.26	0.06	20.36	7.58	0.50	MADRID	30.28	
TDA IBERCAJA 6, FTA	3.71	60.24	1.52	0.52	0.04	22.61	6.94	0.48	MADRID	32.47	
TDA IBERCAJA 7, FTA	2.76	62.77	0.47	0.01	0.00	26.14	5.37	0.37	MADRID	34.06	
TDA IBERCAJA ICO-FTVPO, FTH	2.59	58.05	55.90	0.00	0.00	14.76	6.15	0.39	MADRID	44.08	
TDA PASTOR 1, FTA	4.76	36.43	0.40	0.00	0.00	11.39	13.13	0.00	MADRID	24.88	
TDA TARRAGONA 1, FTA	1.86	64.93	6.67	1.00	0.00	24.44	7.37	1.12	CATALUÑA	94.46	
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	3.19	52.80	35.78	0.00	0.00	16.08	7.84	3.20	ANDALUCÍA	99.57	
UNICAJA TDA VPO, FTA	1.19	59.01	67.03	0.00	0.00	14.95	6.62	1.35	ANDALUCÍA	86.70	

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
VAL BANCAJA 1, FTA	2.35	64.99	3.88	0.13	0.00	28.95	4.45	3.02	C.VALENCIANA	53.51
VALENCIA HIPOTECARIO 1, FTA	3.15	37.79	1.72	0.00	0.00	10.63	11.08	1.33	C.VALENCIANA	61.63
VALENCIA HIPOTECARIO 2, FTH	3.39	46.60	6.12	0.23	0.00	15.00	8.51	0.86	C.VALENCIANA	64.84
VALENCIA HIPOTECARIO 3, FTA	2.68	51.92	5.46	0.24	0.00	17.50	7.49	1.03	C.VALENCIANA	69.86
VALENCIA HIPOTECARIO 4, FTA	2.85	60.64	12.11	1.75	0.00	22.20	5.87	0.64	C.VALENCIANA	61.40
VALENCIA HIPOTECARIO 5, FTA	1.68	63.80	10.62	0.60	0.00	24.70	4.80	1.01	C.VALENCIANA	65.21
Average	1.72	32.14	1.96	0.28	1.11	14.60	6.27	32.39		35.02

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 (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	BY SECTOR	
									SECTOR	PERCENTAGE
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	3.47	49.41	6.40	0.00	0.00	12.95	6.18	3.42	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	13.44
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	2.14	40.36	7.11	0.00	0.00	9.14	4.07	12.59	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	19.36
AYT CAIXA GALICIA EMPRESAS I, FTA	3.50	40.59	5.14	0.00	0.00	9.20	7.02	13.13	55. ACCOMMODATION SERVICES	16.49
AYT CAIXANOVA FTPYME I, FTA	7.25	26.92	4.96	0.00	0.00	5.08	5.40	15.93	51. AIR TRANSPORT	13.03
AYT COLATERALES GLOBAL EMPRESAS, FTA	5.10	0.00	5.24	0.00	0.00	9.39	6.02	14.44	78. EMPLOYMENT- RELATED ACTIVITIES	0.00
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	3.10	6.62	100.00	31. FURNITURE MANUFACTURING	49.67
AYT FTPYME I, FTA	3.88	24.66	11.10	0.00	0.00	5.55	10.59	8.81	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	19.91
AYT FTPYME II, FTA	2.72	47.90	5.02	0.00	0.00	9.50	10.04	10.80	52. STORING AND ACTIVITIES LINKED TO FREIGHT	17.77
BANCAJA LEASING 1, FTA	2.41	0.00	7.76	0.00	0.00	9.21	5.53	9.66	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	36.40
BANKINTER 2 PYME FTA	3.92	35.10	6.43	1.00	0.00	8.95	8.16	6.70	68. REAL ESTATE ACTIVITIES	32.68
BANKINTER 3 FTPYME FTA	3.58	41.89	8.24	0.14	0.00	10.92	6.45	4.77	68. REAL ESTATE ACTIVITIES	23.84
BANKINTER 4 FTPYME, FTA	1.64	44.55	9.35	0.04	0.00	11.32	5.31	10.69	68. REAL ESTATE ACTIVITIES	19.67
BBVA EMPRESAS 1, FTA	2.02	35.09	7.57	0.12	0.00	5.65	6.50	33.02	68. REAL ESTATE ACTIVITIES	17.35
BBVA EMPRESAS 2, FTA	4.89	44.28	7.46	0.02	0.00	7.67	5.47	16.17	68. REAL ESTATE ACTIVITIES	14.71
BBVA EMPRESAS 3, FTA	9.55	44.49	15.79	0.19	0.00	6.62	3.66	9.08	41. BUILDING	14.61
BBVA EMPRESAS 4, FTA	8.66	42.25	13.37	0.05	0.00	6.37	3.37	15.19	68. REAL ESTATE ACTIVITIES	16.28
BBVA EMPRESAS 5, FTA	4.99	47.09	3.75	0.00	0.00	6.99	3.49	18.03	68. REAL ESTATE ACTIVITIES	13.42
BBVA EMPRESAS 6, FTA	4.85	47.66	3.23	0.00	0.00	7.76	2.54	15.73	41. BUILDING	17.61
BBVA LEASING 1, FTA	3.32	0.00	25.05	0.13	0.00	5.62	6.87	5.13	68. REAL ESTATE ACTIVITIES	20.33
BBVA-3 FTPYME FTA	9.57	27.95	9.15	0.00	0.00	4.34	9.32	16.80	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.51
BBVA-4 PYME, FTA	5.54	31.26	22.01	2.58	0.00	5.58	8.01	23.89	68. REAL ESTATE ACTIVITIES	17.64
BBVA-5 FTPYME, FTA	6.47	33.35	19.88	0.17	0.00	5.48	7.52	11.63	68. REAL ESTATE ACTIVITIES	19.98
BBVA-6 FTPYME FTA	7.08	38.48	21.33	0.22	6.49	6.32	6.72	9.33	68. REAL ESTATE ACTIVITIES	16.30

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)	BY SECTOR	
									SECTOR	PERCENTAGE
BBVA-7 FTGENCAT, FTA	4.42	38.77	16.75	0.22	0.00	7.12	5.99	27.77	68. REAL ESTATE ACTIVITIES	29.42
BBVA-8 FTPYME FTA	5.84	40.26	14.42	0.18	0.00	6.95	5.05	12.97	68. REAL ESTATE ACTIVITIES	12.44
CAIXA PENEDES FT GENCAT 1 TDA, FTA	15.57	50.36	3.15	0.00	0.00	16.84	6.76	6.36	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	23.15
CAIXA PENEDES PYMES 1 TDA, FTA	12.50	43.59	2.55	0.00	0.00	12.39	7.62	5.39	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	34.21
CIBELES III FTPYME, FTA	4.94	31.43	6.73	0.00	0.00	7.10	10.27	8.65	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	51.62
EDT FTPYME PASTOR 3, FTA	9.58	35.47	30.33	1.88	0.00	8.65	7.56	30.44	68. REAL ESTATE ACTIVITIES	38.55
EMPRESAS BANESTO 2, FTA	4.08	47.83	10.99	0.04	0.00	7.00	5.00	15.77	10. FOOD INDUSTRY	2.57
EMPRESAS BANESTO 5, FTA	3.78	37.92	4.14	0.00	0.00	7.00	3.00	22.72	68. REAL ESTATE ACTIVITIES	4.41
EMPRESAS BANESTO 6, FTA	1.07	0.00	0.90	0.00	0.00	3.00	2.00	36.61	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	6.43
EMPRESAS BANESTO I FTA	1.08	35.78	9.06	0.23	0.00	6.00	6.00	0.00	-	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	5.40	36.00	24.36	0.00	0.00	8.41	8.25	29.35	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	40.65
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	3.16	45.24	12.90	0.00	0.00	11.58	7.08	9.90	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	12.94
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	1.94	42.97	2.76	4.67	21.24	12.99	4.60	6.47	68. REAL ESTATE ACTIVITIES	18.56
FONCAIXA AUTONOMOS 1, FTA	2.19	39.46	1.46	0.12	0.00	13.79	4.31	2.79	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	20.92
FONCAIXA EMPRESAS 1, FTA	1.27	43.00	4.16	3.46	17.02	11.54	5.97	5.94	63. INFORMATION SERVICES	13.84
FONCAIXA EMPRESAS 2, FTA	2.30	38.08	2.97	0.00	0.00	9.26	3.52	19.02	68. REAL ESTATE ACTIVITIES	18.76
FONCAIXA EMPRESAS 3, FTA	2.34	41.75	3.11	0.00	0.00	10.59	3.23	15.85	68. REAL ESTATE ACTIVITIES	18.58
FONCAIXA FTGENCAT 3, FTA	2.29	33.72	2.97	2.43	11.97	12.60	9.24	3.15	68. REAL ESTATE ACTIVITIES	36.76
FONCAIXA FTGENCAT 4, FTA	2.03	46.61	2.04	1.74	18.52	14.11	8.37	4.07	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.52
FONCAIXA FTGENCAT 5, FTA	1.41	42.84	2.74	3.34	15.08	15.35	6.36	5.24	68. REAL ESTATE ACTIVITIES	18.71
FONCAIXA FTGENCAT 6, FTA	1.34	43.97	1.90	3.07	15.31	15.77	5.75	3.13	68. REAL ESTATE ACTIVITIES	21.79
FONCAIXA FTGENCAT 7, FTA	2.06	37.22	2.12	2.27	22.67	14.04	4.95	5.35	68. REAL ESTATE ACTIVITIES	28.34

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)	BY SECTOR	
									SECTOR	PERCENTAGE
FONCAIXA FTPYME 2, FTA	1.49	36.95	3.96	3.52	23.50	9.26	6.49	3.94	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.47
FONCAIXA LEASINGS 1, FTA	0.99	52.01	2.62	0.00	0.00	7.52	4.42	15.61	68. REAL ESTATE ACTIVITIES	22.55
FTA FTPYME SANTANDER 1	1.66	38.20	1.90	0.80	0.00	8.00	8.00	3.67	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	1.01
FTA FTPYME SANTANDER 2	1.22	41.60	2.26	0.59	0.00	12.00	9.00	3.89	68. REAL ESTATE ACTIVITIES	0.62
FTA SANTANDER EMPRESAS 10, FTA	2.14	8.20	5.60	0.03	0.00	3.00	2.00	14.33	49. LAND TRANSPORT AND TRANSPORT VIA PIPELINES	3.99
FTA SANTANDER EMPRESAS 11, FTA	0.93	7.20	8.68	0.00	0.00	2.00	0.00	44.04	41. BUILDING	14.96
FTA SANTANDER EMPRESAS 2	0.45	61.90	3.46	6.56	0.00	9.00	7.00	32.02	84. CIVIL SERVICE AND DEFENCE: COMPULSORY SOCIAL SECURITY	8.42
FTA SANTANDER EMPRESAS 4	1.34	67.77	13.52	7.01	0.00	9.00	6.00	16.13	68. REAL ESTATE ACTIVITIES	4.05
FTA SANTANDER EMPRESAS 8, FTA	2.89	67.19	11.85	2.73	0.00	4.00	1.00	11.56	41. BUILDING	1.94
FTA SANTANDER EMPRESAS 9, FTA	5.79	5.14	6.58	0.83	0.00	4.00	1.00	21.61	64. FINANCIAL SERVICES, EXCLUDING INSURANCE AND PENSION FUNDS	6.71
FTA, SANTANDER EMPRESAS 1	1.84	50.41	5.20	2.01	0.00	10.00	8.00	20.00	68. REAL ESTATE ACTIVITIES	4.44
FTA, SANTANDER EMPRESAS 3	1.01	58.72	5.89	2.83	0.00	12.00	5.00	16.23	41. BUILDING	5.84
FTPYME BANCAJA 2 FTA	5.85	31.79	13.91	0.19	0.00	6.94	10.42	15.71	68. REAL ESTATE ACTIVITIES	29.94
FTPYME BANCAJA 3 FTA	6.89	35.84	19.81	2.06	0.00	7.59	9.33	24.55	68. REAL ESTATE ACTIVITIES	20.36
FTPYME BANCAJA 6 FTA	8.45	44.39	24.38	2.36	0.00	10.32	6.14	11.72	68. REAL ESTATE ACTIVITIES	15.21
FTPYME TDA 6, FTA	4.99	37.81	5.76	0.00	0.00	9.64	7.67	25.06	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	34.40
FTPYME TDA 7, FTA	10.18	43.87	13.21	0.00	0.00	11.09	5.76	14.38	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	30.56
FTPYME TDA BANCA MARCH, FTA	8.94	26.20	3.92	0.00	0.00	7.19	10.39	34.32	55. ACCOMMODATION SERVICES	20.31
FTPYME TDA CAM 2, FTA	4.11	24.61	14.53	0.00	0.00	6.07	9.83	13.12	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	21.20

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)	BY SECTOR	
									SECTOR	PERCENTAGE
FTPYME TDA CAM 4, FTA	3.32	45.95	13.88	0.00	0.00	12.25	7.76	4.75	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	15.89
FTPYME TDA CAM 7, FTA	2.40	53.83	10.17	0.00	0.00	17.75	5.63	7.92	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	11.23
FTPYME TDA CAM 9, FTA	2.90	46.56	10.05	0.00	0.00	11.55	4.50	5.82	12. TOBACCO INDUSTRY	8.70
GAT FTGENCAT 2005, FTA	2.72	33.43	2.12	15.20	17.84	7.06	8.42	17.44	68. REAL ESTATE ACTIVITIES	6.73
GAT FTGENCAT 2006, FTA	3.77	32.62	5.78	13.79	11.09	7.90	7.52	17.11	68. REAL ESTATE ACTIVITIES	12.48
GAT FTGENCAT 2007, FTA	4.84	42.47	6.46	17.48	11.12	11.39	6.03	11.60	68. REAL ESTATE ACTIVITIES	8.03
GAT FTGENCAT 2008, FTA	4.54	44.61	8.95	9.16	5.79	12.04	5.67	11.84	68. REAL ESTATE ACTIVITIES	6.99
GAT FTGENCAT 2009, FTA	3.18	40.07	7.43	3.60	0.00	8.62	5.90	9.13	68. REAL ESTATE ACTIVITIES	9.65
GC FTGENCAT CAIXA SABADELL 1, FTA	1.42	44.87	8.57	0.29	36.75	9.80	6.74	16.26	68. REAL ESTATE ACTIVITIES	23.29
GC FTGENCAT CAIXA SABADELL 2, FTA	1.61	52.40	7.85	0.00	0.00	15.15	6.10	15.50	68. REAL ESTATE ACTIVITIES	31.02
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0.93	43.66	2.86	5.46	7.17	12.88	6.75	20.06	41. BUILDING	16.99
GC FTGENCAT SABADELL 1, FTA	3.38	30.40	1.43	9.51	20.43	4.72	7.56	16.77	68. REAL ESTATE ACTIVITIES	31.75
GC FTPYME PASTOR 4, FTA	2.21	60.06	5.62	21.70	8.49	9.07	6.98	18.85	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21.33
GC FTPYME SABADELL 4, FTA	5.16	32.49	3.34	7.05	12.96	8.17	8.64	9.30	68. REAL ESTATE ACTIVITIES	44.44
GC FTPYME SABADELL 5, FTA	6.07	33.20	2.25	6.29	20.90	7.68	7.55	12.92	68. REAL ESTATE ACTIVITIES	35.90
GC FTPYME SABADELL 6, FTA	3.97	36.53	3.43	6.31	19.73	8.42	6.60	8.64	68. REAL ESTATE ACTIVITIES	35.42
GC FTPYME SABADELL 8, FTA	2.83	37.92	2.06	0.00	0.00	7.55	3.58	10.32	68. REAL ESTATE ACTIVITIES	28.43
GC FTPYME UNNIM 1, FTA	3.60	44.77	2.77	0.00	0.00	9.48	2.85	7.33	68. REAL ESTATE ACTIVITIES	12.25
GC SABADELL EMPRESAS 2, FTA	2.48	43.34	2.77	8.19	7.86	6.91	6.09	17.96	68. REAL ESTATE ACTIVITIES	31.34
GC SABADELL EMPRESAS 4, FTA	2.06	45.48	3.73	2.71	6.83	6.53	5.22	21.75	68. REAL ESTATE ACTIVITIES	28.69
IM BANCO POPULAR FTPYME 1, FTA	5.46	31.20	10.05	0.00	0.00	7.35	9.27	9.34	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	6.67
IM BANCO POPULAR FTPYME 2, FTA	3.81	42.41	8.05	0.00	0.00	10.47	5.44	10.21	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	8.73
IM BANCO POPULAR FTPYME 3, FTA	10.78	68.22	2.15	0.00	0.00	6.17	2.17	17.03	41. BUILDING	12.33
IM BES EMPRESAS 1, FTA	9.91	64.86	4.69	0.00	0.00	9.30	4.15	22.76	41. BUILDING	17.16

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)	BY SECTOR	
									SECTOR	PERCENTAGE
IM CAJA LABORAL EMPRESAS 1, FTA	4.27	51.98	2.79	0.00	0.00	10.31	5.18	8.83	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.63
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	4.92	42.24	9.50	0.00	0.00	9.67	5.10	7.12	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5.90
IM CAJAMAR EMPRESAS 3, FTA	4.39	42.86	6.86	0.00	0.00	8.77	4.85	9.56	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	24.87
IM CAJAMAR EMPRESAS 4, FTA	4.17	42.63	0.25	0.00	0.00	7.34	3.56	4.25	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	21.32
IM FTGENCAT SABADELL 2, FTA	7.00	0.00	17.50	0.00	0.00	6.64	6.72	13.85	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	11.77
IM FTGENCAT SABADELL 3, FTA	5.09	44.96	9.88	0.00	0.00	9.99	5.91	12.58	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	30.53
IM FTGENCAT SABADELL 4, FTA	9.05	45.33	8.18	0.00	0.00	8.96	5.13	13.46	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	35.57
IM FTPYME SABADELL 3, FTA	8.53	30.79	10.09	0.00	0.00	7.54	9.54	19.21	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	12.21
IM FTPYME SABADELL 7, FTA	9.56	42.57	6.22	0.00	0.00	9.13	5.46	13.93	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	13.30
IM FTPYME SABADELL 9, FTA	8.65	44.31	1.42	0.00	0.00	7.92	2.49	7.16	68. REAL ESTATE ACTIVITIES	17.92
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	4.37	33.45	11.73	0.00	0.00	7.83	7.99	15.12	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	12.88
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	5.16	66.47	8.42	0.00	0.00	10.19	4.47	16.44	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	6.50
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	14.60	0.00	3.64	0.00	0.00	4.22	2.61	11.68	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND RFPAIR	4.36
IM GRUPO BANCO POPULAR FTPYME I FTA	3.70	38.73	9.31	0.00	0.00	10.04	7.49	6.74	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	6.89
IM GRUPO BANCO POPULAR FTPYME II, FTA	7.79	39.34	14.83	0.00	0.00	7.76	6.63	19.04	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5.07

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)	BY SECTOR	
									SECTOR	PERCENTAGE
IM GRUPO BANCO POPULAR LEASING 2, FTA	7.13	0.00	2.22	0.00	0.00	5.01	3.41	5.94	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	15.26
IM SABADELL EMPRESAS 1, FTA	10.22	39.05	12.30	0.00	0.00	8.87	6.10	16.98	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	21.23
IM SABADELL EMPRESAS 3, FTA	10.83	40.98	5.21	0.00	0.00	7.65	5.50	42.20	55. ACCOMMODATION SERVICES	16.34
IM SABADELL EMPRESAS 5, FTA	17.10	55.49	15.06	0.00	0.00	7.52	4.01	13.81	41. BUILDING	3.63
IM TERRASSA 1 FTGENCAT FTA	5.41	38.60	9.43	0.00	0.00	9.02	8.76	19.06	70. HEADQUARTERS ACTIVITIES: MANAGEMENT CONSULTANCY	20.88
MADRID ACTIVOS CORPORATIVOS I, FTA	47.10	0.00	4.14	0.00	0.00	6.98	5.04	98.84	68. REAL ESTATE ACTIVITIES	58.50
MADRID ACTIVOS CORPORATIVOS III, FTA	-0.84	0.00	0.00	0.00	0.00	6.77	7.78	88.59	65. INSURANCE, REINSURANCE AND PENSION FUNDS, EXCLUDING COMPULSORY SOCIAL SECURITY	49.02
MADRID ACTIVOS CORPORATIVOS IV, FTA	10.06	0.00	0.00	0.00	0.00	13.05	4.47	52.33	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	73.95
MADRID ACTIVOS CORPORATIVOS V, FTA	0.20	0.00	0.00	0.00	0.00	12.01	1.98	48.17	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	29.32
MADRID FTPYME I, FTA	4.81	57.61	1.60	0.04	0.00	6.97	3.86	9.46	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11.17
MADRID FTPYME II, FTA	5.84	82.22	0.42	0.00	0.00	5.38	2.69	9.20	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	11.36
PYME BANCAJA 5, FTA	11.88	44.23	28.01	1.12	0.00	9.87	6.90	17.07	41. BUILDING	21.79
PYME BANCAJA 7, FTA	7.35	49.86	21.99	0.44	0.00	12.11	5.76	5.67	68. REAL ESTATE ACTIVITIES	28.78
PYME BANCAJA 8, FTA	7.34	50.31	17.44	0.00	0.00	12.08	4.18	11.81	68. REAL ESTATE ACTIVITIES	20.56
PYME VALENCIA 1, FTA	4.85	45.06	21.01	1.17	0.00	8.49	6.97	20.08	41. BUILDING	23.65
PYME VALENCIA 2, FTA	5.95	45.28	15.47	0.04	0.00	9.87	6.50	10.86	68. REAL ESTATE ACTIVITIES	19.11
PYMECAT 2 FTPYME, FTA	4.63	39.95	8.42	10.61	16.00	8.60	5.85	12.72	41. BUILDING	7.36
PYMECAT 3 FTPYME, FTA	3.94	42.00	5.32	0.31	0.00	7.35	3.56	11.90	68. REAL ESTATE ACTIVITIES	6.52
PYMES BANESTO 2, FTA	1.70	31.80	9.22	0.08	0.00	6.00	6.00	3.27	68. REAL ESTATE ACTIVITIES	0.41

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)	BY SECTOR	
									SECTOR	PERCENTAGE
RURALPYME 1 FTPYME FTA	7.96	31.71	7.12	0.22	0.00	6.79	9.31	18.84	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	11.37
RURALPYME 2 FTPYME FTA	8.50	34.37	13.04	0.14	0.00	7.47	7.38	12.31	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	17.82
TDA CORPORATIVOS I, FTA	4.65	54.64	0.00	0.00	0.00	2.04	4.60	94.01	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	29.02
TDA EMPRESAS 1, FTA	6.03	0.00	22.08	0.00	0.00	4.36	4.16	21.06	25. MANUFACTURE OF FABRICATED METAL PRODUCTS, EXCEPT MACHINERY AND EQUIPMENT	14.68
TDA EMPRESAS 2, FTA	9.28	26.90	8.86	0.00	0.00	3.10	2.38	17.20	24. MANUFACTURE OF BASIC METALS	9.36
TDA FTPYME PASTOR 9, FTA	4.92	51.37	4.64	0.00	0.00	10.03	2.93	10.63	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.76
TDA SA NOSTRA EMPRESAS 1, FTA	14.64	31.23	0.40	0.00	0.00	8.94	7.52	40.25	55. ACCOMMODATION SERVICES	43.37
TDA SA NOSTRA EMPRESAS 2, FTA	15.66	42.47	1.01	0.00	0.00	13.86	6.06	14.06	55. ACCOMMODATION SERVICES	11.95
UNICAJA AYT EMPRESAS I, FTA	1.90	52.71	2.00	0.00	0.00	12.62	6.16	5.25	52. STORING AND ACTIVITIES LINKED TO FREIGHT	15.79
Average	4.59	36.75	6.48	1.09	2.37	8.14	4.39	16.93		15.51

Information on headings

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- (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	1.00	7.00	100.00	ANDALUCÍA	57.14
AYT DEUDA SUBORDINADA I, FTA	0.00	0.00	0.00	0.00	0.00	4.40	5.64	100.00	ANDALUCÍA	39.60
Average	0.00	0.00	0.00	0.00	0.00	2.56	6.37	100.00		49.18

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(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		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
		DOUBTFUL (3)	BY DEBTOR (8)					GEOGRAPHICAL		
								AREA	PERCENTAGE	
BCL MUNICIPIOS I FTA	1.10	0.00	4.33	0.00	0.00	6.48	11.22	31.15	CATALUÑA	27.21
FTA SANTANDER PUBLICO 1	0.07	7.19	1.03	0.17	0.00	5.00	9.00	38.45	ANDALUCÍA	26.16
Average	0.33	5.41	1.85	0.13	0.00	5.37	9.55	36.64		26.25

Information on headings

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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)	BY DEBTOR (8)	CONCENTRATION RATE	
									GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT PRESTAMOS CONSUMO III, FTA	7.81	0.00	0.00	0.00	0.00	2.07	6.36	0.94	ANDALUCÍA	67.27
AYT SA NOSTRA FINANCIACION I, FTA	11.85	0.00	5.22	0.00	0.00	2.10	4.18	1.37	BALEARES	98.74
AYT UNICAJA FINANCIACION I, FTA	6.37	0.00	11.57	0.00	0.00	2.35	5.13	0.21	ANDALUCÍA	93.48
BBVA AUTOS 1 FTA	9.20	0.00	53.50	0.03	0.00	1.13	7.58	0.90	ANDALUCÍA	20.43
BBVA AUTOS 2 FTA	7.52	0.00	27.12	0.04	0.00	3.08	6.48	0.28	ANDALUCÍA	24.66
BBVA CONSUMO 1, FTA	8.87	0.00	31.31	0.02	0.00	3.39	5.96	0.25	ANDALUCÍA	24.04
BBVA CONSUMO 2, FTA	9.22	0.00	25.29	0.03	0.00	3.00	5.63	0.17	ANDALUCÍA	23.23
BBVA CONSUMO 3 FTA	7.50	0.00	23.10	0.01	0.00	3.40	4.95	0.18	CATALUÑA	21.80
BBVA CONSUMO 4 FTA	7.54	0.00	9.08	0.01	0.00	3.64	3.88	0.08	CATALUÑA	24.42
BBVA CONSUMO 5, FTA	5.16	0.00	3.98	0.00	0.00	4.45	2.61	0.07	CATALUÑA	21.88
BBVA FINANZIA AUTOS 1 FTA	4.37	0.00	30.03	0.04	0.00	3.27	5.72	0.24	CATALUÑA	32.49
CONSUMO BANCAJA 1, FTA	9.95	0.00	53.62	13.53	0.00	1.82	5.31	0.49	C.VALENCIANA	67.08
DRIVER ESPAÑA ONE, FTA	3.23	0.00	1.05	0.01	0.00	2.50	2.71	0.11	ANDALUCÍA	24.69
FINANCAT 1, FTA	6.08	0.00	5.47	29.47	2.62	3.15	5.41	0.42	CATALUÑA	76.68
FINANCIACION BANCAJA 1, FTA	9.98	0.00	21.70	1.59	0.50	2.79	4.72	1.28	C.VALENCIANA	76.09
FINANCIACION BANESTO 1, FTA	3.39	0.00	45.90	0.14	0.00	0.00	6.00	0.96	ANDALUCÍA	19.73
FONCAIXA CONSUMO 1, FTA	3.48	20.90	0.56	0.04	0.00	13.85	4.36	0.29	CATALUÑA	40.18
FTA SANTANDER CONSUMER SPAIN AUTO 06	2.17	0.00	48.30	0.02	0.00	0.00	7.00	0.00	ANDALUCÍA	23.26
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	3.24	0.00	26.72	0.02	0.00	2.00	5.00	0.00	ANDALUCÍA	24.01
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	1.60	0.00	0.34	0.00	0.00	4.00	2.00	0.00	ANDALUCÍA	24.26
FTA SANTANDER FINANCIACION 1	3.01	0.00	1.78	83.48	0.00	5.00	7.00	0.00	MADRID	25.96
FTA SANTANDER FINANCIACION 5	5.14	0.00	3.46	0.45	0.00	4.00	2.00	0.00	MADRID	20.43
MADRID CONSUMO I, FTA	7.89	0.00	19.47	0.08	0.00	2.40	4.90	0.43	MADRID	65.12
MADRID CONSUMO II, FTA	9.18	0.00	2.77	0.00	0.00	3.35	3.01	2.92	MADRID	58.77
SANTANDER CONSUMER SPAIN 09-1, FTA	3.56	0.00	10.06	0.00	0.00	3.00	3.00	0.00	ANDALUCÍA	35.50

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
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	2.99	0.00	1.74	0.00	0.00	3.00	3.00	0.00	ANDALUCÍA	27.14
TDA PASTOR CONSUMO 1, FTA	5.35	0.00	34.43	0.26	0.00	2.34	5.96	0.93	GALICIA	42.89
Average	4.80	6.46	7.39	2.19	0.05	6.62	3.90	0.28		34.24

Information on headings

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(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	
								GEOGRAPHICAL	
								BY DEBTOR (8)	AREA

Information on headings

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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)	GEOGRAPHICAL	
									AREA	PERCENTAGE

Información sobre los encabezados

(1) Early amortisation rate

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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)
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FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	14.14	0.92	100.00	MADRID	100.00
ICO MEDIACION I AYT, FTA	3.52	0.00	0.00	0.00	0.00	2.35	6.23	61.74	MADRID	100.00
ICO MEDIACION II AYT FTA	3.48	0.00	0.00	0.00	0.00	3.92	3.09	69.57	MURCIA	42.40
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.97	8.37	100.00	MADRID	100.00
Average	1.81	0.00	0.00	0.00	0.00	8.70	2.19	83.93		71.54

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

FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
FTA SANTANDER 2	CUENTAS A COBRAR	0.00	0.08	0.00	0.00	0.00	0.00	7.03
Average		0.00	0.08	0.00	0.00	0.00	0.00	7.03

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(6) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BOND													
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	104,243	80	0	0	0	40,000	44	0	0	0	0.00	34.61	0.00
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	0	0	0	173,720	127	0	0	0	0.00	16.39	0.00
AYT BONOS TESORERIA II, FTA	67,200	55	0	0	0	282,800	294	0	0	0	0.00	0.00	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA	164,569	304	0	0	-7,592	122,500	914	0	0	0	0.00	9.93	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	201,177	292	0	0	0	51,600	132	0	0	0	0.00	2.32	0.00
AYT CAIXANOVA FTPYME I, FTA	13,816	62	0	0	0	56,000	384	0	0	0	0.00	37.58	0.00
AYT CAIXANOVA HIPOTECARIO I, FTA	160,696	318	0	0	0	25,500	167	0	111	0	0.00	3.48	0.00
AYT CAJA INGENIEROS 2, FTA	375,041	378	0	0	0	67,500	99	0	0	0	0.00	8.16	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	122,402	228	0	0	0	10,314	26	0	0	0	0.00	1.36	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	169,713	79	0	0	0	37,000	24	0	0	0	0.00	2.53	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	134,772	279	0	0	0	11,015	30	0	0	0	0.00	1.26	0.00
AYT CEDULAS CAJAS GLOBAL FTA	38,165,000	357,706	0	0	0	1,195,000	1,048	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS IV, FTA	3,800,000	45,808	0	0	0	0	0	0	0	0	0.00	2.82	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	48,205	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	3,100,000	83,054	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	3,300,000	30,740	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	91,343	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	243	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS XI, FTA	3,460,000	2,458	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CELERIS HIPOTECARIO II, FTA	135,300	111	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	339,599	1,106	0	0	0	218,800	1,062	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,395,993	13,053	0	0	0	625,700	2,597	0	0	0	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	214,500	178	0	0	0	83,500	91	0	0	0	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	0	0	0	0	0	15,300	107	0	0	0	0.00	0.00	0.00
AYT FTPYME I, FTA	23,657	43	0	0	0	40,700	224	0	0	0	0.00	111.64	43.70
AYT FTPYME II, FTA	50,255	80	0	0	0	34,000	132	0	0	0	47.68	15.33	13.05

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT GENOVA HIPOTECARIO II, FTH	235,413	98	0	0	0	15,026	9	0	0	0	0.00	3.41	0.00
AYT GENOVA HIPOTECARIO III, FTH	279,921	0	0	0	0	0	0	0	0	0	0.00	3.48	0.00
AYT GENOVA HIPOTECARIO IV, FTH	295,490	329	0	0	0	18,861	29	0	0	0	0.00	3.44	0.00
AYT GENOVA HIPOTECARIO IX, FTH	0	0	0	0	0	614,574	1,234	0	0	0	0.00	1.71	0.00
AYT GENOVA HIPOTECARIO VI, FTH	312,286	598	0	0	0	20,997	71	0	0	0	0.00	1.94	0.00
AYT GENOVA HIPOTECARIO VII, FTH	682,730	243	0	0	0	43,550	21	0	0	0	0.00	2.32	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	1,037,642	1,101	0	0	0	63,000	127	0	0	0	0.00	1.56	0.00
AYT GENOVA HIPOTECARIO X, FTH	652,828	236	0	0	0	42,000	33	0	0	0	0.00	1.34	0.00
AYT GENOVA HIPOTECARIO XI, FTH	0	0	0	0	0	831,538	992	0	0	0	0.00	4.03	0.00
AYT GENOVA HIPOTECARIO XII, FTH	561,780	240	0	0	0	22,000	12	0	0	0	0.00	4.38	0.00
AYT GOYA HIPOTECARIO III, FTA	3,384,157	1,157	0	0	0	250,000	106	0	0	0	0.00	7.72	0.00
AYT GOYA HIPOTECARIO IV, FTA	996,798	4,435	0	0	0	234,000	1,252	0	0	0	0.00	5.42	0.00
AYT GOYA HIPOTECARIO V, FTA	1,097,717	4,884	0	0	0	280,000	1,498	0	0	0	0.00	6.22	0.00
AYT HIPOTECARIO BBK I, FTA	406,190	965	0	0	0	85,500	260	0	0	0	0.00	4.96	0.00
AYT HIPOTECARIO BBK II, FTA	527,409	1,175	0	0	0	82,000	231	0	0	0	0.00	3.57	0.00
AYT HIPOTECARIO III, FTH	72,277	24	0	0	0	13,200	6	0	0	0	0.00	4.53	0.00
AYT HIPOTECARIO IV, FTH	62,709	29	0	0	0	14,000	9	0	0	0	0.00	4.63	0.00
AYT HIPOTECARIO MIXTO II, FTA	136,408	35	0	0	0	29,400	14	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	94,988	21	0	0	-2,784	27,800	10	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	140,999	254	0	0	0	17,483	49	0	0	0	0.00	3.31	0.00
AYT HIPOTECARIO MIXTO V, FTA	331,688	150	0	0	0	25,600	17	0	0	0	0.00	1.55	0.00
AYT HIPOTECARIO MIXTO, FTA	55,355	22	0	0	0	31,800	19	0	0	0	0.00	18.07	0.00
AYT ICO FTVPO CAIXA GALICIA I, FTA	113,784	210	0	0	0	17,000	45	0	0	0	0.00	9.73	0.00
AYT ICO FTVPO CAJA SOL, FTA	83,801	196	0	0	0	11,500	39	0	0	0	0.00	8.26	0.00
AYT ICO-FTVPO CAJA MURCIA, FTA	97,186	179	0	0	0	18,000	49	0	0	0	0.00	8.48	0.00
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	108,588	279	0	0	0	14,600	49	0	0	0	0.00	6.65	0.00
AYT ICO-FTVPO I, FTA	220,351	0	0	0	0	23,900	0	0	0	0	0.00	4.85	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT ICO-FTVPO III, FTA	173,633	406	0	0	0	23,000	78	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	399,530	672	0	0	0	49,900	113	0	0	0	0.00	3.03	0.00
AYT KUTXA HIPOTECARIO II, FTA	729,085	1,365	0	0	0	82,200	191	0	0	0	0.00	1.71	0.00
AYT KUTXA HIPOTECARIO III, FTA	350,590	2,774	0	0	0	47,500	466	0	0	0	0.00	2.18	0.00
AYT KUTXA HIPOTECARIO IV, FTA	640,477	4,947	0	0	0	1,040,000	8,692	0	0	0	0.00	5.66	0.00
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	0	32,015	136	0	0	0	0.00	28.08	0.00
AYT PROMOCIONES INMOBILIARIAS II, FTA	53,025	27	0	0	0	0	0	0	0	0	0.00	60.85	430.41
AYT PROMOCIONES INMOBILIARIAS III, FTA	58,138	23	0	0	0	17,659	11	0	0	0	0.00	6.78	37.62
AYT PROMOCIONES INMOBILIARIAS IV, FTA	61,432	127	0	0	0	0	0	0	0	0	0.00	99.71	295.42
AYT SA NOSTRA FINANCIACION I, FTA	0	0	0	0	0	20,950	21	0	0	0	0.00	38.47	0.00
AYT UNICAJA FINANCIACION I, FTA	66,042	144	0	0	0	124,700	456	0	0	0	0.00	27.22	0.00
AYT VPO II, FTA	106,095	240	0	0	0	15,350	51	0	0	0	0.00	9.63	0.00
AYT.1, FTH	33,144	12	0	0	0	1,657	1	0	0	0	0.00	0.00	0.00
AYT.11, FTH	78,912	215	0	0	0	12,100	41	0	0	0	0.00	4.96	0.00
AYT.2, FTH	16,140	6	0	0	0	1,614	1	0	0	0	0.00	0.00	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	27,005	12	0	0	0	0	0	0	0	0	0.00	32.70	0.00
BANCAJA - BVA VPO 1, FTA	297,614	592	0	0	0	18,600	70	0	0	0	0.00	7.35	0.00
BANCAJA 10, FTA	976,774	873	0	0	0	659,999	845	0	6,287	0	0.00	0.69	0.00
BANCAJA 11, FTA	842,243	1,360	0	0	0	534,891	1,212	0	4,632	-1,039	0.00	0.00	0.00
BANCAJA 13, FTA	2,145,685	4,265	0	0	0	311,300	981	0	0	0	0.00	7.10	0.00
BANCAJA 3, FTA	156,585	24	0	0	0	16,663	13	0	0	0	0.00	1.51	0.00
BANCAJA 4, FTH	178,401	59	0	0	0	11,186	5	0	0	0	0.00	2.12	0.00
BANCAJA 5, FTA	203,586	427	0	0	0	17,462	58	0	0	0	0.00	2.31	0.00
BANCAJA 6, FTA	411,188	437	0	0	0	80,993	141	0	0	0	0.00	4.24	0.00
BANCAJA 7, FTA	546,325	482	0	0	0	50,755	85	0	0	0	0.00	1.23	0.00
BANCAJA 8, FTA	550,925	862	0	0	0	116,400	423	0	0	0	0.00	4.39	0.00
BANCAJA 9, FTA	829,448	108	0	0	0	122,600	43	0	5,721	0	0.00	1.92	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 LEASING 1, FTA	270,220	94	0	0	0	224,000	103	0	0	0	0.00	25.97	0.00
BANKINTER 10, FTA	725,036	164	0	0	0	76,930	52	0	0	0	0.00	2.60	0.00
BANKINTER 11, FTH	432,656	406	0	0	0	53,200	138	0	0	0	0.00	2.67	0.00
BANKINTER 12, FTH	597,562	208	0	0	0	47,600	48	0	0	0	0.00	1.78	0.00
BANKINTER 13 FTA	880,620	1,656	0	0	0	87,600	438	0	1,986	0	0.00	2.15	0.00
BANKINTER 14, FTH	430,783	127	0	0	0	224,700	100	0	0	0	0.00	2.22	0.00
BANKINTER 2 PYME FTA	176,186	181	0	0	0	69,000	186	0	2,010	-240	0.00	4.03	0.00
BANKINTER 2, FTH	38,334	295	0	0	0	3,200	28	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	167,644	180	0	0	0	124,503	230	0	2,628	0	23.00	4.41	0.00
BANKINTER 3, FTH	233,737	502	0	0	0	25,625	100	0	0	0	0.00	5.30	0.00
BANKINTER 4 FTPYME, FTA	23,866	52	0	0	0	194,600	447	0	0	0	61.15	15.54	0.00
BANKINTER 4, FTH	240,180	292	0	0	0	24,739	53	0	0	0	0.00	2.14	0.00
BANKINTER 5, FTH	171,193	212	0	0	0	13,481	27	0	0	0	0.00	2.35	0.00
BANKINTER 6, FTA	419,196	359	0	0	0	36,948	58	0	0	0	0.00	3.00	0.00
BANKINTER 7, FTH	150,415	18	0	0	0	12,020	2	0	0	0	0.00	3.02	0.00
BANKINTER 8, FTA	334,374	124	0	0	0	27,503	17	0	0	0	0.00	3.01	0.00
BANKINTER 9, FTA	416,712	763	0	0	0	43,135	127	0	0	0	0.00	3.13	0.00
BBVA AUTOS 1 FTA	20,504	6	0	0	0	0	0	0	0	0	0.00	105.24	0.00
BBVA AUTOS 2 FTA	96,238	87	0	0	0	50,500	52	0	0	0	0.00	11.72	0.00
BBVA CONSUMO 1, FTA	146,709	247	0	0	0	52,500	96	0	0	0	0.00	12.47	0.00
BBVA CONSUMO 2, FTA	202,766	50	0	0	0	59,300	16	0	0	0	0.00	9.36	0.00
BBVA CONSUMO 3 FTA	202,086	221	0	0	0	58,500	96	0	0	0	0.00	3.70	0.00
BBVA CONSUMO 4 FTA	430,820	69	0	0	0	162,300	39	0	0	0	0.00	41.86	0.00
BBVA CONSUMO 5, FTA	776,210	872	0	0	0	0	0	0	0	0	0.00	58.60	0.00
BBVA EMPRESAS 1, FTA	39,274	54	0	0	0	207,898	536	0	0	0	0.00	10.66	0.00
BBVA EMPRESAS 2, FTA	652,412	825	0	0	0	433,200	766	0	0	0	0.00	44.05	0.00
BBVA EMPRESAS 3, FTA	522,884	83	0	0	0	390,000	82	0	0	0	0.00	49.34	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 EMPRESAS 4, FTA	859,883	915	0	0	0	0	0	0	0	0	0.00	78.85	0.00
BBVA EMPRESAS 5, FTA	563,190	255	0	0	0	275,000	151	0	0	0	0.00	30.76	0.00
BBVA EMPRESAS 6, FTA	677,353	894	0	0	0	396,000	712	0	0	0	0.00	14.02	0.00
BBVA FINANZIA AUTOS 1 FTA	103,976	161	0	0	0	56,000	113	0	0	-8,822	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	153,255	150	0	0	0	62,258	76	0	0	0	0.00	10.14	0.00
BBVA LEASING 1, FTA	359,059	291	0	0	0	143,800	171	0	633	-65,305	0.00	0.00	0.00
BBVA RMBS 1, FTA	914,677	242	0	0	0	700,000	218	0	0	0	0.00	0.02	0.00
BBVA RMBS 10, FTA	1,336,730	2,657	0	0	0	224,000	531	0	0	0	0.00	12.39	0.00
BBVA RMBS 11, FTA	1,204,000	637	0	0	0	196,000	139	0	0	0	0.00	12.78	0.00
BBVA RMBS 2, FTA	1,547,151	449	0	0	0	1,650,000	527	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	551,751	532	0	0	0	1,701,017	1,864	0	0	-19,833	0.00	0.00	0.00
BBVA RMBS 4, FTA	971,853	1,648	0	0	0	2,160,000	4,254	0	0	0	0.00	11.42	0.00
BBVA RMBS 5 FTA	3,290,007	964	0	0	0	325,000	144	0	0	0	0.00	9.82	0.00
BBVA RMBS 6 FTA	3,544,620	6,923	0	0	0	199,900	630	0	0	0	0.00	4.51	0.00
BBVA RMBS 7, FTA	5,378,229	1,430	0	0	0	289,000	126	0	0	0	0.00	2.64	0.00
BBVA RMBS 8, FTA	905,944	315	0	0	0	73,200	33	0	0	0	0.00	2.52	0.00
BBVA RMBS 9, FTA	1,187,614	348	0	0	0	0	0	0	0	0	0.00	22.42	0.00
BBVA-3 FTPYME FTA	32,203	45	0	0	0	25,708	57	0	0	0	55.61	20.45	0.00
BBVA-4 PYME, FTA	26,766	25	0	0	0	45,193	58	0	0	0	0.00	2.50	0.00
BBVA-5 FTPYME, FTA	115,891	39	0	0	0	96,900	33	0	0	0	6.26	0.00	0.00
BBVA-6 FTPYME FTA	84,477	16	0	0	0	176,426	40	0	470	-6,530	35.96	0.00	0.00
BBVA-7 FTGENCAT, FTA	31,039	50	0	0	0	25,700	67	0	0	0	54.71	1.96	0.00
BBVA-8 FTPYME FTA	197,119	68	0	0	0	110,000	58	0	0	0	64.18	4.04	0.00
BCL MUNICIPIOS I FTA	53,518	81	0	0	0	60,000	135	0	0	0	0.00	27.62	0.00
CAIXA PENEDES 1 TDA, FTA	478,920	698	0	0	0	50,000	97	0	0	0	0.00	1.95	0.22
CAIXA PENEDES 2 TDA, FTA	413,629	715	0	0	0	23,700	85	0	0	0	0.00	3.87	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	114,897	118	0	0	0	134,500	229	0	0	0	24.24	17.68	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				
CAIXA PENEDES PYMES 1 TDA, FTA	174,052	8	0	0	0	64,000	5	0	0	0	0.00	5.81	0.00
CAJA INGENIEROS TDA 1, FTA	209,819	188	0	0	0	10,800	18	0	0	0	0.00	11.00	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	15,111	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	24,969	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 15, FTA	2,015,001	4,678	0	0	0	0	0	0	0	0	0.00	0.00	4.28
CEDULAS TDA 17, FTA	1,950,000	46,658	0	0	0	0	0	0	0	0	0.00	0.00	6.70
CEDULAS TDA 18, FTA	1,470,000	11,559	0	0	0	0	0	0	0	0	0.00	0.00	7.57
CEDULAS TDA 2, FTA	2,000,000	53,159	0	0	0	0	0	0	0	0	0.00	2.86	0.00
CEDULAS TDA 20, FTA	1,500,001	32,215	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	3,250,000	70,195	0	0	0	0	0	0	0	0	0.00	0.00	8.91
CEDULAS TDA 3, FTA	2,000,000	28,125	0	0	0	0	0	0	0	0	0.00	3.12	0.00
CEDULAS TDA 5, FTA	1,500,000	36,178	0	0	0	0	0	0	0	0	0.00	0.00	3.77
CEDULAS TDA 6, FTA	3,000,000	12,103	0	0	0	0	0	0	0	0	0.00	0.00	2.85
CEDULAS TDA 7, FTA	2,000,000	1,918	0	0	0	0	0	0	0	0	0.00	0.00	2.18
CIBELES III FTPYME, FTA	19,864	18	0	0	0	29,966	67	0	0	0	39.86	35.28	40.32
CM BANCAJA 1, FTA	47,218	20	0	1,769	0	49,143	19	0	0	0	0.00	15.38	0.00
CONSUMO BANCAJA 1, FTA	2,844	2	0	0	0	46,800	85	0	2,438	-17,666	0.00	0.00	0.00
DRIVER ESPAÑA ONE, FTA	314,926	128	0	0	0	44,871	35	0	0	0	0.00	2.61	0.00
EDT FTPYME PASTOR 3, FTA	27,370	45	0	0	0	15,400	102	0	0	0	0.00	7.57	0.00
EMPRESAS BANESTO 2, FTA	446,669	964	0	0	0	166,000	535	0	0	0	0.00	19.86	0.00
EMPRESAS BANESTO 5, FTA	540,870	348	0	0	0	256,000	285	0	0	0	0.00	36.21	0.00
EMPRESAS BANESTO 6, FTA	623,843	307	0	0	0	429,000	270	0	0	0	0.00	34.01	0.00
EMPRESAS BANESTO I FTA	103,626	29	0	0	0	140,000	61	0	0	0	0.00	6.70	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	175,642	268	0	0	0	59,300	132	0	0	0	0.00	0.15	0.00
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	541,424	569	0	7,183	0	105,000	158	0	0	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	58,307	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FINANCAT 1, FTA	90,345	267	2,815	0	0	105,000	637	0	4,115	-44,676	0.00	0.00	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FINANCIACION BANCAJA 1, FTA	7,567	2	0	0	0	71,500	22	0	0	0	0.00	87.39	0.00
FINANCIACION BANESTO 1, FTA	21,890	40	0	0	0	40,000	85	0	0	0	0.00	0.00	0.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	253,074	108	0	0	0	90,000	91	0	0	0	73.77	0.00	0.00
FONCAIXA AUTONOMOS 1, FTA	836,853	2,696	0	0	0	169,500	862	0	0	0	0.00	16.66	0.00
FONCAIXA CONSUMO 1, FTA	2,297,103	1,515	0	0	0	462,000	446	0	0	0	0.00	5.67	0.00
FONCAIXA EMPRESAS 1, FTA	2,507,759	971	0	0	0	1,395,000	1,547	0	0	-41,981	0.00	0.00	0.00
FONCAIXA EMPRESAS 2, FTA	970,886	3,601	0	0	0	370,000	1,763	0	0	0	0.00	0.00	0.00
FONCAIXA EMPRESAS 3, FTA	1,120,000	3,497	0	0	0	280,000	1,423	0	0	0	0.00	13.19	0.00
FONCAIXA FTGENCAT 3, FTA	152,782	32	0	0	0	31,500	22	0	0	-277	82.91	3.71	2.05
FONCAIXA FTGENCAT 4, FTA	201,263	289	0	0	0	23,476	105	0	209	-233	89.55	2.26	1.99
FONCAIXA FTGENCAT 5, FTA	521,507	1,050	0	0	0	64,000	414	0	4,089	-6,852	76.75	4.05	0.00
FONCAIXA FTGENCAT 6, FTA	379,106	141	0	0	0	41,300	49	0	2,636	-5,000	69.27	4.00	0.00
FONCAIXA FTGENCAT 7, FTA	487,797	936	0	0	0	130,000	577	0	0	0	78.96	26.35	0.00
FONCAIXA FTPYME 2, FTA	410,337	1,089	0	0	0	186,400	1,321	0	0	-8,017	68.76	0.00	0.00
FONCAIXA HIPOTECARIO 2, FTH	44,293	85	0	0	0	19,500	48	0	0	0	0.00	4.90	0.00
FONCAIXA HIPOTECARIO 3, FTH	280,013	459	0	0	0	67,500	142	0	0	0	0.00	4.41	0.00
FONCAIXA HIPOTECARIO 4, FTH	116,904	42	0	0	0	16,800	8	0	0	0	0.00	3.37	0.00
FONCAIXA HIPOTECARIO 5, FTH	170,390	326	0	0	0	15,000	37	0	0	0	0.00	0.00	3.51
FONCAIXA HIPOTECARIO 6, FTH	187,797	308	0	0	0	18,000	38	0	0	0	0.00	0.00	3.96
FONCAIXA HIPOTECARIO 7, FTH	471,244	902	0	0	0	30,000	73	0	0	0	0.00	0.00	3.11
FONCAIXA HIPOTECARIO 9, FTA	649,870	220	0	0	0	36,800	16	0	0	0	0.00	0.00	1.76
FONCAIXA ICO-FTVPO 1, FTA	375,116	158	0	0	0	41,600	32	0	0	0	90.02	0.00	0.38
FONCAIXA LEASINGS 1, FTA	1,207,500	584	0	0	0	212,500	140	0	0	0	0.00	21.05	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	291,537	507	0	0	0	0.00	6.39	0.00
FTA FTPYME SANTANDER 2	132,094	258	0	258	0	238,160	682	0	0	0	0.00	5.03	0.00
FTA IM UNNIM RMBS 1	789,747	149	0	0	0	0	0	0	0	0	0.00	5.19	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 06	3,035	5	0	0	0	77,700	174	0	0	0	0.00	37.38	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	163,464	40	0	40	0	138,000	87	0	4,847	0	0.00	12.80	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	571,359	1,357	0	0	0	252,500	568	0	0	0	0.00	17.27	0.00
FTA SANTANDER EMPRESAS 10, FTA	2,304,803	4,241	0	0	0	1,880,000	3,639	0	0	-54,777	0.00	38.64	0.00
FTA SANTANDER EMPRESAS 11, FTA	1,753,113	3,226	0	0	0	1,272,000	2,415	0	0	0	0.00	38.11	0.00
FTA SANTANDER EMPRESAS 2	135,564	131	0	0	0	288,600	406	0	2,545	-7,402	0.00	10.62	0.00
FTA SANTANDER EMPRESAS 4	643,488	1,324	0	39	0	369,900	1,438	0	4,138	0	0.00	0.00	0.00
FTA SANTANDER EMPRESAS 8, FTA	2,089,257	5,324	0	0	0	2,725,100	11,427	0	13,425	0	0.00	44.38	0.00
FTA SANTANDER EMPRESAS 9, FTA	1,246,081	501	0	0	0	2,193,500	1,486	0	4,250	-64,607	0.00	49.90	0.00
FTA SANTANDER FINANCIACION 1	57,593	103	0	0	0	175,800	547	0	4,615	-54,370	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 5	463,366	161	0	0	0	505,300	305	0	0	-10,301	0.00	27.67	0.00
FTA SANTANDER HIPOTECARIO 2	824,556	1,525	0	0	0	171,100	496	0	2,394	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,572,039	2,863	0	472	0	249,100	686	0	2,587	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 6	661,168	917	0	0	0	388,500	744	0	3,196	-14,900	0.00	24.11	0.00
FTA SANTANDER HIPOTECARIO 7	1,228,171	582	0	0	0	719,700	426	0	0	0	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 8	579,181	992	0	0	0	320,000	620	0	0	0	0.00	22.19	0.00
FTA SANTANDER PUBLICO 1	333,090	560	0	560	0	14,794	33	0	0	0	0.00	4.20	0.00
FTA UCI 11	228,536	81	0	0	0	28,900	17	0	0	0	0.00	4.90	0.00
FTA UCI 14	559,025	138	0	0	0	72,500	25	0	0	0	0.00	3.00	0.00
FTA UCI 16	936,428	275	0	0	0	142,200	77	0	3,432	0	0.00	0.00	0.00
FTA UCI 18	1,076,824	382	0	0	0	82,500	53	0	0	0	0.00	1.97	0.00
FTA UCI 6	48,779	61	0	0	0	4,570	9	0	0	0	0.00	8.67	0.00
FTA UCI 7	60,531	20	0	0	0	4,237	2	0	0	0	0.00	5.26	0.00
FTA UCI 8	81,257	26	0	0	0	5,363	2	0	0	0	0.00	6.92	0.00
FTA UCI 9	217,829	67	0	0	0	19,716	9	0	0	0	0.00	5.21	0.00
FTA, HIPOTEBANSA 11	233,829	278	0	0	0	14,030	20	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	137,524	43	0	0	0	9,627	4	0	0	0	0.00	1.00	0.00
FTA, SANTANDER EMPRESAS 1	32,477	43	0	0	0	347,200	631	0	0	0	0.00	7.56	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA, SANTANDER EMPRESAS 3	483,904	972	0	0	0	318,000	977	0	3,215	-11,077	0.00	2.80	0.00
FTA, UCI 15	641,350	186	0	0	0	111,000	45	0	908	0	0.00	2.37	0.00
FTA, UCI 17	833,508	248	0	0	0	116,200	57	0	3,172	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	13,114,800	235,552	0	0	0	0	0	0	0	0	1.68	0.00	15.98
FTH UCI 10	167,829	34	0	34	0	10,712	3	0	0	0	0.00	3.40	0.00
FTH UCI 12	316,509	114	0	0	0	32,800	17	0	0	0	0.00	2.89	0.00
FTH UCI 5	21,608	25	0	0	0	2,650	5	0	0	0	0.00	11.05	0.00
FTH, HIPOCAT 3	22,394	49	0	0	0	4,420	15	0	0	0	0.00	12.90	0.00
FTH, HIPOTEBANSA IX	43,999	51	0	0	0	5,192	9	0	0	0	0.00	1.27	0.00
FTPYME BANCAJA 2 FTA	22,996	39	0	0	0	16,542	58	0	0	0	58.16	10.77	53.70
FTPYME BANCAJA 3 FTA	21,420	7	0	0	0	40,541	27	0	0	0	34.57	2.52	27.07
FTPYME BANCAJA 6 FTA	51,846	5	0	0	0	167,355	31	0	4,517	-10,768	32.10	2.70	0.00
FTPYME TDA 6, FTA	15,239	2	0	0	0	8,310	2	0	0	0	64.71	6.33	1.38
FTPYME TDA 7, FTA	57,629	4	0	0	0	41,800	8	0	831	-1,602	18.41	7.05	0.00
FTPYME TDA BANCA MARCH, FTA	1,462	4	0	0	0	17,800	101	0	0	0	6.05	18.19	8.24
FTPYME TDA CAM 2, FTA	58,165	76	0	0	0	35,200	72	0	0	0	62.30	7.56	1.47
FTPYME TDA CAM 4, FTA	157,074	7	0	0	0	260,300	19	0	7,054	0	30.43	2.64	0.00
FTPYME TDA CAM 7, FTA	171,294	168	0	0	0	384,249	485	0	0	0	29.32	8.55	0.00
FTPYME TDA CAM 9, FTA	281,647	290	0	0	0	0	0	0	0	0	100.00	9.81	0.00
GAT FTGENCAT 2005, FTA	26,337	41	0	0	0	48,867	123	0	0	0	35.02	18.81	0.00
GAT FTGENCAT 2006, FTA	46,407	15	0	0	0	40,100	37	0	2,393	-10,297	53.64	1.34	0.00
GAT FTGENCAT 2007, FTA	116,828	43	545	0	0	86,300	89	0	5,521	-35,553	57.62	0.00	0.00
GAT FTGENCAT 2008, FTA	189,321	462	0	0	0	145,800	596	0	0	0	26.74	7.33	0.00
GAT FTGENCAT 2009, FTA	109,750	39	0	0	0	0	0	0	0	0	80.00	11.33	0.00
GAT ICO-FTVPO 1, FTH	238,678	85	0	0	0	37,900	34	0	0	0	86.29	4.40	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	101,060	144	0	0	0	27,058	71	0	0	-650	78.88	3.45	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	48,677	20	0	0	0	110,000	118	0	1,262	-217	30.68	31.91	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
GC FTGENCAT CAIXA TARRAGONA 1, FTA	99,839	235	0	0	0	56,300	264	0	1,755	-3,746	30.17	7.26	0.00
GC FTGENCAT SABADELL 1, FTA	94,042	22	0	0	0	25,500	10	0	0	0	78.67	4.51	0.00
GC FTPYME PASTOR 4, FTA	37,812	78	10,216	0	0	63,000	202	0	0	0	43.26	0.00	0.00
GC FTPYME SABADELL 4, FTA	92,395	17	0	0	0	38,300	12	0	0	0	70.70	3.55	0.00
GC FTPYME SABADELL 5, FTA	202,997	341	0	0	0	66,900	157	0	0	0	30.68	3.48	0.00
GC FTPYME SABADELL 6, FTA	237,661	390	0	0	0	55,500	143	0	0	0	45.74	2.58	0.00
GC FTPYME SABADELL 8, FTA	452,432	1,897	0	0	0	200,000	896	0	0	0	44.82	14.05	0.00
GC FTPYME UNNIM 1, FTA	112,940	50	0	0	0	137,500	169	0	0	0	34.12	11.32	0.00
GC PASTOR HIPOTECARIO 5, FTA	382,384	90	10,000	0	0	42,700	24	0	1,609	-14,004	0.00	0.00	0.00
GC SABADELL 1, FTH	361,872	92	0	0	0	19,090	7	0	0	0	0.00	1.88	0.00
GC SABADELL EMPRESAS 2, FTA	240,448	105	0	0	0	52,500	39	0	0	0	0.00	4.54	0.00
GC SABADELL EMPRESAS 4, FTA	186,327	82	0	0	0	94,200	77	0	0	0	0.00	23.91	0.00
HIPOCAT 10, FTA	596,107	991	1,548	0	0	132,100	490	0	7,766	-26,921	0.00	0.00	0.00
HIPOCAT 11, FTA	600,825	1,230	50,866	0	0	144,800	594	0	9,909	-76,715	0.00	0.00	0.00
HIPOCAT 14, FTA	389,748	219	0	0	0	40,158	47	0	112	-274	0.00	2.06	0.00
HIPOCAT 15, FTA	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
HIPOCAT 16, FTA	603,716	258	0	0	0	43,500	29	0	0	0	0.00	2.63	0.00
HIPOCAT 17, FTA	666,832	195	0	0	0	29,200	16	0	0	0	0.00	3.19	0.00
HIPOCAT 18, FTA	575,339	1,198	0	0	0	62,300	205	0	0	0	0.00	9.05	6.31
HIPOCAT 19, FTA	399,865	83	0	0	0	0	0	0	0	0	0.00	3.36	3.99
HIPOCAT 20, FTA	527,796	110	0	0	0	0	0	0	0	0	0.00	6.96	4.18
HIPOCAT 4, FTA	48,717	20	0	0	0	9,664	6	0	0	0	0.00	5.49	0.00
HIPOCAT 5, FTA	131,514	280	0	0	0	20,727	54	0	0	0	0.00	5.09	0.00
HIPOCAT 6, FTA	188,907	79	0	0	0	27,162	17	0	0	0	0.00	7.37	0.00
HIPOCAT 7, FTA	403,359	789	0	0	0	67,278	177	0	0	0	0.00	5.34	12.06
HIPOCAT 8, FTA	499,819	178	0	0	0	89,301	38	0	0	0	0.00	3.56	0.00
HIPOCAT 9, FTA	389,423	729	0	0	0	79,800	325	0	3,411	0	0.00	2.95	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
ICO MEDIACION I AYT, FTA	648,991	577	0	0	0	0	0	0	0	0	0.00	0.00	10.72
ICO MEDIACION II AYT FTA	6,282,574	9,122	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM BANCO POPULAR FTPYME 1, FTA	128,751	171	0	0	0	79,176	203	0	0	0	76.87	2.14	0.00
IM BANCO POPULAR FTPYME 2, FTA	327,167	741	0	0	0	83,000	227	0	0	0	38.83	15.49	0.00
IM BANCO POPULAR FTPYME 3, FTA	744,803	120	0	0	0	325,000	136	0	0	0	38.46	19.67	0.00
IM BANCO POPULAR MBS 2, FTA	502,697	105	0	0	0	89,000	42	0	0	0	0.00	8.79	0.00
IM BANKOA MBS 1, FTA	371,158	78	0	0	0	37,100	12	0	0	0	0.00	6.51	0.00
IM BCG RMBS 1, FTA	328,692	69	0	0	0	12,000	3	0	0	0	0.00	5.30	0.00
IM BES EMPRESAS 1, FTA	185,258	35	0	0	0	242,500	53	0	0	0	0.00	5.86	0.00
IM CAJA LABORAL 1, FTA	433,832	704	0	0	0	54,500	175	0	0	0	0.00	2.31	0.00
IM CAJA LABORAL 2, FTA	418,148	794	0	0	0	75,600	210	0	0	0	0.00	4.44	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	227,314	43	0	0	0	0	0	0	0	0	0.00	9.10	0.00
IM CAJAMAR 1, FTA	111,180	189	0	0	0	16,700	55	0	0	0	0.00	1.75	0.00
IM CAJAMAR 3, FTA	548,624	95	0	0	0	47,964	15	0	0	0	0.00	2.88	0.00
IM CAJAMAR 4, FTA	539,048	93	0	0	0	50,500	23	0	0	0	0.00	2.05	0.00
IM CAJAMAR 5, FTA	639,910	120	0	0	0	53,000	26	0	2,513	0	0.00	2.11	0.00
IM CAJAMAR 6, FTA	1,300,634	273	0	0	0	163,800	81	0	9,459	0	0.00	1.54	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	98,807	278	0	0	0	69,600	214	0	0	0	40.73	19.02	0.00
IM CAJAMAR EMPRESAS 3, FTA	182,669	42	0	0	0	178,300	61	0	0	0	0.00	27.94	0.00
IM CAJAMAR EMPRESAS 4, FTA	786,101	149	0	0	0	299,553	85	0	0	0	0.00	9.64	0.00
IM CAJASTUR MBS 1, FTA	436,891	83	0	0	0	123,000	34	0	0	0	0.00	14.86	0.00
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	32,583	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 10, FTA	1,300,000	20,963	0	0	0	0	0	0	0	0	0.00	0.00	3.31
IM CEDULAS 14, FTA	1,200,000	9,750	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 15, FTA	1,200,000	24,255	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 2, FTA	1,475,000	3,503	0	0	0	0	0	0	0	0	0.00	0.00	5.55
IM CEDULAS 3, FTA	1,060,000	26,029	0	0	0	0	0	0	0	0	0.00	0.00	4.77

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM CEDULAS 4, FTA	2,075,000	23,776	0	0	0	0	0	0	0	0	0.00	0.00	2.87
IM CEDULAS 5, FTA	1,250,000	1,823	0	0	0	0	0	0	0	0	0.00	0.00	3.16
IM CEDULAS 7, FTA	1,250,000	12,639	0	0	0	0	0	0	0	0	0.00	0.00	3.81
IM CEDULAS 9, FTA	1,275,000	3,161	0	0	0	0	0	0	0	0	0.00	0.00	3.83
IM FTGENCAT SABADELL 2, FTA	176,580	252	0	0	0	25,500	56	0	0	0	54.34	0.64	0.00
IM FTGENCAT SABADELL 3, FTA	72,771	21	0	0	0	23,700	19	0	0	0	44.94	4.97	0.00
IM FTGENCAT SABADELL 4, FTA	126,196	315	0	0	0	70,900	315	0	0	0	38.82	13.11	0.00
IM FTPYME SABADELL 3, FTA	51,503	70	0	0	0	21,493	50	0	0	0	20.68	5.86	0.00
IM FTPYME SABADELL 7, FTA	281,765	71	0	0	0	100,000	45	0	0	0	40.25	11.28	0.00
IM FTPYME SABADELL 9, FTA	805,957	1,777	0	0	0	555,000	2,000	0	0	0	43.33	11.94	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	200,419	39	0	0	0	143,100	64	0	7,375	0	0.00	13.26	0.00
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	1,642,500	2,903	0	0	0	607,500	1,699	0	0	0	0.00	21.83	0.00
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	841,083	207	0	0	0	625,000	300	0	0	0	0.00	30.31	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	323,849	61	0	0	0	148,000	65	0	4,546	0	10.03	9.17	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	192,425	259	0	0	0	154,000	587	0	11,779	0	10.87	8.48	0.00
IM GRUPO BANCO POPULAR LEASING 2, FTA	1,275,000	391	0	0	0	225,000	122	0	0	0	0.00	32.22	0.00
IM PASTOR 2, FTH	244,068	45	0	0	0	38,000	14	0	0	0	0.00	1.95	0.00
IM PASTOR 3, FTH	323,073	56	0	0	0	39,000	10	0	0	0	0.00	0.00	0.00
IM PASTOR 4, FTA	406,829	71	0	0	0	34,000	9	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	234,616	389	0	0	0	5,318	17	0	0	-2,594	0.00	2.98	0.00
IM SABADELL EMPRESAS 1, FTA	168,638	342	0	0	0	61,000	310	0	0	0	0.00	3.08	0.00
IM SABADELL EMPRESAS 3, FTA	419,814	939	0	0	0	330,600	1,298	0	0	0	0.00	35.10	0.00
IM SABADELL EMPRESAS 5, FTA	57,856	149	0	0	0	216,000	1,002	0	0	0	0.00	32.46	0.00
IM SABADELL RMBS 2, FTA	865,050	1,913	0	0	0	35,000	145	0	0	0	0.00	1.90	0.00
IM SABADELL RMBS 3, FTA	955,272	306	0	0	0	28,800	15	0	0	0	0.00	4.02	0.00
IM TERRASSA 1 FTGENCAT FTA	21,173	30	0	0	0	35,289	86	0	0	0	84.04	21.35	0.00
IM TERRASSA MBS 1, FTA	202,535	340	0	0	0	31,600	66	0	0	0	0.00	2.11	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				
INTERMONEY MASTER CEDULAS, FTA	1,655,000	33,629	0	0	0	0	0	0	0	0	0.00	0.00	2.80
MADRID ACTIVOS CORPORATIVOS I, FTA	0	0	0	0	0	316,953	252	0	0	0	0.00	36.71	0.00
MADRID ACTIVOS CORPORATIVOS III, FTA	344,751	189	0	0	0	0	0	0	0	0	0.00	0.00	0.00
MADRID ACTIVOS CORPORATIVOS IV, FTA	346,781	387	0	0	0	0	0	0	0	0	0.00	25.29	0.00
MADRID ACTIVOS CORPORATIVOS V, FTA	735,073	773	0	0	0	0	0	0	0	0	0.00	3.64	0.00
MADRID CONSUMO I, FTA	151,747	178	0	0	0	0	0	0	0	0	0.00	14.00	0.00
MADRID CONSUMO II, FTA	177,875	614	0	0	0	0	0	0	0	0	0.00	31.84	0.00
MADRID FTPYME I, FTA	494,328	1,384	0	0	0	0	0	0	0	0	100.00	21.82	0.00
MADRID FTPYME II, FTA	76,084	213	0	0	0	400,000	1,163	0	0	0	84.02	3.76	0.00
MADRID ICO-FTVPO I, FTA	168,639	207	0	0	0	0	0	0	0	0	100.00	7.67	0.00
MADRID RESIDENCIAL I, FTA	414,114	486	0	0	0	0	0	0	0	0	0.00	12.54	0.00
MADRID RESIDENCIAL II, FTA	404,640	475	0	0	0	0	0	0	0	0	0.00	10.66	0.00
MADRID RMBS I, FTA	823,723	753	0	0	0	200,000	252	0	0	0	0.00	0.89	0.00
MADRID RMBS II, FTA	457,773	414	0	0	0	450,000	486	0	0	0	0.00	0.72	0.00
MADRID RMBS III FTA	929,044	890	0	0	0	767,000	910	0	10,834	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	312,754	333	0	0	0	1,048,800	1,279	0	0	0	0.00	7.81	0.00
MBS BANCAJA 1 FTA	98,870	106	0	0	0	25,109	37	0	0	0	0.00	5.66	0.00
MBS BANCAJA 2, FTA	215,549	185	0	0	0	54,800	112	0	113	0	0.00	3.38	0.00
MBS BANCAJA 3, FTA	320,448	35	0	0	0	42,000	11	0	0	0	0.00	2.81	0.00
MBS BANCAJA 4, FTA	647,416	1,100	0	0	0	391,000	873	0	0	0	0.00	2.28	0.00
MBS BANCAJA 6, FTA	696,620	721	0	0	0	96,000	193	0	0	0	0.00	9.12	0.00
MBS BANCAJA 7, FTA	412,842	439	0	0	0	402,500	603	0	0	0	0.00	5.40	0.00
MBS BANCAJA 8, FTA	247,026	26	0	0	0	175,500	27	0	0	0	0.00	5.34	0.00
MBSCAT 1, FTA	510,767	1,063	0	0	0	86,600	280	0	0	0	0.00	4.98	0.00
MBSCAT 2, FTA	164,947	34	0	0	0	0	0	0	0	0	0.00	3.08	0.00
MBSCAT 3, FTA	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	105,831	0	0	0	0	0	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				
PYME BANCAJA 5, FTA	46,860	51	0	0	0	115,599	301	0	4,866	-10,467	0.00	6.30	0.00
PYME BANCAJA 7, FTA	130,651	21	0	0	0	262,400	69	0	0	0	0.00	49.97	0.00
PYME BANCAJA 8, FTA	122,814	43	0	0	0	126,300	57	0	0	0	0.00	39.03	0.00
PYME VALENCIA 1, FTA	99,800	16	0	0	0	110,500	38	0	2,840	-7,266	0.00	0.00	0.00
PYME VALENCIA 2, FTA	113,578	18	0	0	0	92,500	23	0	0	0	0.00	41.77	0.00
PYMECAT 2 FTPYME, FTA	100,024	32	0	0	0	72,500	35	0	0	0	25.74	8.71	0.00
PYMECAT 3 FTPYME, FTA	169,710	98	0	0	0	0	0	0	0	0	0.00	8.05	0.00
PYMES BANESTO 2, FTA	205,746	75	0	0	0	58,300	28	0	0	0	0.00	0.00	0.00
RURAL CEDULA I, FTA	1,000,000	12,055	0	0	0	0	0	0	0	0	0.00	0.00	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	405,515	768	0	0	0	69,900	299	0	0	0	0.00	2.81	0.00
RURAL HIPOTECARIO II FTH	13,890	17	0	0	0	13,000	21	0	0	0	0.00	9.12	0.00
RURAL HIPOTECARIO III FTH	45,186	20	0	0	0	12,700	7	0	0	0	0.00	6.08	0.00
RURAL HIPOTECARIO IV FTH	90,744	113	0	0	0	21,300	35	0	0	0	0.00	5.68	0.00
RURAL HIPOTECARIO IX, FTA	630,713	654	0	0	0	293,300	434	0	2,309	0	0.00	1.25	0.00
RURAL HIPOTECARIO V FTA	181,642	73	0	0	0	16,010	11	0	0	0	0.00	4.61	0.00
RURAL HIPOTECARIO VI, FTA	303,347	590	0	0	0	28,806	79	0	0	0	0.00	2.38	0.00
RURAL HIPOTECARIO VII, FTA	401,966	141	0	0	0	35,246	17	0	0	0	0.00	2.21	0.00
RURAL HIPOTECARIO VIII, FTA	620,938	1,107	0	0	0	61,800	249	0	154	0	0.00	1.76	0.00
RURAL HIPOTECARIO X, FTA	1,245,508	1,254	0	0	0	91,200	122	0	0	0	0.00	3.11	0.00
RURAL HIPOTECARIO XI, FTA	1,598,011	254	0	0	0	86,900	19	0	0	0	0.00	4.24	0.00
RURAL HIPOTECARIO XII, FTA	720,205	173	0	0	0	47,800	15	0	0	0	0.00	5.44	0.00
RURALPYME 1 FTPYME FTA	5,905	1	0	0	0	20,230	10	0	0	0	22.59	34.99	0.00
RURALPYME 2 FTPYME FTA	42,093	69	0	0	0	130,050	399	0	3,284	0	31.20	15.68	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	141,778	295	0	0	0	172,900	719	0	0	-4,615	0.00	18.02	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	228,093	360	0	0	0	195,000	380	0	0	-378	0.00	28.13	0.00
SANTANDER HIPOTECARIO I, FTA	475,818	941	0	0	0	156,600	446	0	0	0	0.00	3.03	0.00
SOL-LION, FTA	3,218,375	3,506	0	0	0	180,000	325	0	0	0	0.00	2.44	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 11, FTH	36,055	66	0	0	0	26,400	58	0	0	0	0.00	11.03	0.00
TDA 12, FTH	37,118	67	0	0	0	20,600	46	0	0	0	0.00	9.50	0.00
TDA 13 - MIXTO, FTA	39,737	72	0	0	0	17,400	39	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	82,784	150	0	0	0	26,800	66	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	89,450	18	0	0	0	21,200	6	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	89,278	18	0	0	0	24,200	7	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	75,144	15	0	0	0	16,200	5	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	92,075	18	0	0	0	23,700	7	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	162,357	31	0	0	0	22,591	10	0	0	0	0.00	6.27	0.00
TDA 20 - MIXTO, FTA	124,844	203	0	0	0	18,300	41	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	29,944	2	0	0	0	143,300	9	0	0	0	0.00	0.00	0.00
TDA 23, FTA	281,288	47	0	0	0	22,800	5	0	0	0	0.00	2.91	0.00
TDA 24, FTA	122,629	21	0	0	0	95,658	21	0	442	0	0.00	0.00	0.00
TDA 25, FTA	139,327	25	0	0	0	14,700	6	0	829	-1,845	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	361,189	567	17	323	0	27,246	51	0	0	0	0.00	0.00	0.00
TDA 27, FTA	293,827	13	0	0	0	233,100	12	0	1,332	0	0.00	0.00	0.97
TDA 28, FTA	302,031	471	0	0	-4,172	37,350	124	0	2,378	-19,267	0.00	0.00	0.41
TDA 29, FTA	7,453	6	0	0	0	466,600	401	0	354	0	0.00	0.37	0.00
TDA 30, FTA	252,219	13	0	0	0	24,000	4	0	0	0	0.00	3.03	0.00
TDA 31, FTA	166,649	149	0	0	0	19,500	30	0	0	0	0.00	1.31	0.00
TDA CAJAMAR 2, FTA	162,199	14	0	0	0	231,573	25	0	0	0	0.00	1.88	0.52
TDA CAM 1, FTA	215,609	43	0	0	0	26,500	7	0	0	0	0.00	4.36	0.00
TDA CAM 10, FTA	482,661	41	0	3,918	0	313,635	30	0	0	0	0.00	0.34	0.00
TDA CAM 11, FTA	427,789	25	0	0	0	863,300	76	0	3,624	0	0.00	5.60	0.00
TDA CAM 12, FTA	595,304	35	0	0	0	931,000	83	0	3,721	0	0.00	4.51	0.00
TDA CAM 2, FTA	249,970	430	0	0	0	27,200	70	0	0	0	0.00	3.15	0.00
TDA CAM 3, FTA	283,319	490	0	0	0	28,800	74	0	0	0	0.00	2.94	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA CAM 4, FTA	674,800	56	0	0	0	48,000	5	0	0	0	0.00	2.75	0.00
TDA CAM 5, FTA	911,539	1,394	0	0	0	56,000	109	0	0	0	0.00	1.97	0.00
TDA CAM 6, FTA	597,699	863	0	0	0	50,000	84	0	0	0	0.00	2.17	0.00
TDA CAM 7, FTA	871,216	656	0	0	0	92,700	83	0	0	0	0.00	1.69	0.00
TDA CAM 8, FTA	923,684	723	0	2,192	0	64,600	60	0	0	0	0.00	0.90	0.00
TDA CAM 9, FTA	645,375	1,070	0	2,634	0	260,694	449	0	0	0	0.00	0.86	0.00
TDA CORPORATIVOS I, FTA	267,440	754	0	0	0	167,450	786	0	0	0	0.00	93.69	0.00
TDA EMPRESAS 1, FTA	4,680	0	0	0	0	60,500	7	0	0	0	0.00	10.41	0.00
TDA EMPRESAS 2, FTA	53,789	98	0	0	0	43,700	173	0	0	0	0.00	61.88	0.00
TDA FTPYME PASTOR 9, FTA	191,360	483	0	0	0	127,500	479	0	0	0	60.01	23.36	0.00
TDA IBERCAJA 1, FTA	169,891	297	0	0	0	14,075	50	0	0	0	0.00	2.35	0.00
TDA IBERCAJA 2, FTA	397,053	600	0	0	0	32,653	96	0	0	0	0.00	1.08	0.00
TDA IBERCAJA 3, FTA	475,587	20	0	0	0	47,000	4	0	0	0	0.00	1.36	0.00
TDA IBERCAJA 4, FTA	721,057	571	0	0	0	60,200	64	0	0	0	0.00	1.38	0.00
TDA IBERCAJA 5, FTA	698,961	520	0	0	0	55,000	80	0	0	0	0.00	0.95	0.00
TDA IBERCAJA 6, FTA	1,022,735	1,002	0	0	0	81,000	194	0	482	0	0.00	3.26	0.00
TDA IBERCAJA 7, FTA	1,635,457	1,465	0	0	0	170,000	303	0	0	0	0.00	4.07	0.00
TDA IBERCAJA ICO-FTVPO, FTH	328,766	310	0	0	0	37,700	144	0	216	0	89.71	11.59	0.00
TDA PASTOR 1, FTA	41,295	2	0	0	0	61,100	3	0	0	0	0.00	2.35	0.00
TDA PASTOR CONSUMO 1, FTA	32,072	46	0	0	0	17,900	35	0	0	-6,934	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	32,349	32	0	0	0	35,760	68	0	0	0	0.00	25.11	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	59,907	3	0	0	0	85,734	9	0	0	0	0.00	27.22	0.00
TDA TARRAGONA 1, FTA	243,851	21	0	0	0	37,700	8	0	2,217	0	0.00	1.57	0.00
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	159,879	276	0	0	0	0	0	0	0	0	100.00	9.91	0.00
UNICAJA AYT EMPRESAS I, FTA	97,614	238	0	0	0	36,300	158	0	0	0	0.00	18.74	0.00
UNICAJA TDA VPO, FTA	157,492	286	0	0	0	0	0	0	0	0	0.00	6.19	0.00
VAL BANCAJA 1, FTA	48,557	46	0	0	0	211,700	207	0	0	0	0.00	11.20	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 1, FTA	130,221	119	0	0	0	10,558	15	0	0	0	0.00	3.40	0.00
VALENCIA HIPOTECARIO 2, FTH	391,159	646	0	0	0	40,500	144	0	35	0	0.00	2.37	0.00
VALENCIA HIPOTECARIO 3, FTA	467,780	94	0	0	0	40,300	19	0	576	0	0.00	1.96	0.00
VALENCIA HIPOTECARIO 4, FTA	611,746	1,396	0	0	0	95,100	481	0	5,259	-21,602	0.00	0.00	0.00
VALENCIA HIPOTECARIO 5, FTA	365,040	389	0	0	0	32,000	53	0	0	0	0.00	5.53	0.00
Subtotal BONDS 2012 1	306,763,680	1,807,880	76,007	19,422	-14,548	61,630,695	114,652	0	218,366	-699,620	2.62	5.44	1.12
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
% change	-11.70	-40.15	-2.20	16.07	1,663.39	-4.90	-40.98	-	-22.77	-23.57	-5.76	-25.38	0.00
COMMERCIAL PAPER													
FTA SANTANDER 2	0	0	0	0	0	0	0	0	0	0	0.00	6.98	27.54
Subtotal COMMERCIAL PAPER 2012 1	0	0	0	0	0	0	0	0	0	0	0.00	6.98	27.54
Subtotal COMMERCIAL PAPER 2011 2	19,000	19	0	0	0	0	0	0	0	0	0.03	5.09	27.45
% change	-100.00	-100.00	-	-	-	-	-	-	-	-	-100.00	37.13	0.33
Total 2012 1	306,763,680	1,807,880	76,007	19,422	-14,548	61,630,695	114,652	0	218,366	-699,620	2.61	5.44	1.23
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
% change	-11.70	-40.15	-2.20	16.07	1,663.39	-4.90	-40.98	-	-22.77	-23.57	-5.78	-25.27	0.82

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	398	-421	-44	-0.02	-0.02	-1,671	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	429	-325	-50	-0.02	-0.02	-2,273	0
AYT BONOS TESORERIA II, FTA	-62	0	-408	-0.12	0.00	0	0
AYT CAIXA GALICIA EMPRESAS I, FTA	620	-86	-287	-0.09	-0.06	-946	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	539	-239	-98	-0.04	-0.02	-2,579	0
AYT CAIXANOVA FTPYME I, FTA	-340	-373	-37	-0.04	-0.02	-584	0
AYT CAIXANOVA HIPOTECARIO I, FTA	-257	-16	-120	-0.06	-0.02	8	0
AYT CAJA INGENIEROS 2, FTA	2,072	-142	-2,088	-0.43	-0.33	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	535	-18	-521	-0.38	-0.37	-1	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	1,346	-98	-1,057	-0.50	-0.43	-195	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	522	-19	-577	-0.37	-0.36	66	0
AYT CEDULAS CAJAS GLOBAL FTA	1,866	-6,677	-1,946	0.00	0.00	0	0
AYT CEDULAS CAJAS IV, FTA	135	-1,012	-8	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	72	-356	-82	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	109	-958	-1	0.00	0.00	0	0
AYT CEDULAS CAJAS VI, FTA	90	-681	-16	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	133	-1,170	0	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	124	-502	-144	0.00	0.00	0	0
AYT CEDULAS CAJAS XI, FTA	184	-474	-244	-0.01	0.00	0	0
AYT CELERIS HIPOTECARIO II, FTA	590	-49	-526	-0.30	-0.19	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	1,163	-2,788	-188	-0.03	-0.01	560	-18
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	17,090	-3,307	-13,425	-0.25	-0.24	10,094	-7
AYT DEUDA SUBORDINADA I, FTA	877	0	-877	-0.25	-0.20	0	0
AYT FONDO EOLICO, FTA	37	0	-40	-0.20	-0.20	0	0
AYT FTPYME I, FTA	-48	-1,112	-111	-0.08	-0.02	-4,018	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	354	-145	-67	-0.06	-0.02	-305	0
AYT GENOVA HIPOTECARIO II, FTH	96	-84	-61	-0.02	-0.02	-266	-14
AYT GENOVA HIPOTECARIO III, FTH	116	-92	-68	-0.02	-0.02	1	0
AYT GENOVA HIPOTECARIO IV, FTH	269	-93	-302	-0.09	-0.09	-74	113
AYT GENOVA HIPOTECARIO IX, FTH	409	-202	-125	-0.02	-0.02	-82	-43
AYT GENOVA HIPOTECARIO VI, FTH	284	-91	-103	-0.03	-0.02	-213	-18
AYT GENOVA HIPOTECARIO VII, FTH	770	-142	-144	-0.02	-0.02	38	-59
AYT GENOVA HIPOTECARIO VIII, FTH	1,066	-268	-596	-0.05	-0.05	-899	-61
AYT GENOVA HIPOTECARIO X, FTH	588	-225	-382	-0.05	-0.02	-3,048	168
AYT GENOVA HIPOTECARIO XI, FTH	656	-768	-305	-0.04	-0.02	440	-298
AYT GENOVA HIPOTECARIO XII, FTH	208	-265	-229	-0.04	-0.02	-1,527	-6
AYT GOYA HIPOTECARIO III, FTA	-1,539	-3,190	-462	-0.01	-0.01	-251	0
AYT GOYA HIPOTECARIO IV, FTA	465	-678	-220	-0.02	-0.02	-695	0
AYT GOYA HIPOTECARIO V, FTA	494	-820	-707	-0.05	-0.05	0	0
AYT HIPOTECARIO BBK I, FTA	1,329	-423	-988	-0.19	-0.19	-670	0
AYT HIPOTECARIO BBK II, FTA	3,689	-383	-3,187	-0.49	-0.49	239	0
AYT HIPOTECARIO III, FTH	712	-34	-767	-0.86	-0.85	89	0
AYT HIPOTECARIO IV, FTH	825	-31	-725	-0.90	-0.89	-69	0
AYT HIPOTECARIO MIXTO II, FTA	732	-60	-455	-0.26	-0.26	-218	0
AYT HIPOTECARIO MIXTO III, FTA	914	-5	-197	-0.16	-0.02	-3,123	-1,080
AYT HIPOTECARIO MIXTO IV, FTA	433	-49	-278	-0.17	-0.15	-107	0
AYT HIPOTECARIO MIXTO V, FTA	1,219	-43	-1,252	-0.34	-0.33	-91	0
AYT HIPOTECARIO MIXTO, FTA	1,032	-166	-118	-0.11	-0.09	-360	52
AYT ICO FTVPO CAIXA GALICIA I, FTA	67	-216	-71	-0.05	-0.02	0	0
AYT ICO FTVPO CAJA SOL, FTA	16	-137	-57	-0.05	-0.02	-30	0
AYT ICO-FTVPO CAJA MURCIA, FTA	352	-156	-201	-0.16	-0.13	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	40	-91	-64	-0.05	-0.02	-76	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT ICO-FTVPO I, FTA	-17	-207	-120	-0.05	-0.02	-446	0
AYT ICO-FTVPO III, FTA	338	-157	-244	-0.11	-0.09	0	0
AYT KUTXA HIPOTECARIO I, FTA	647	-114	-266	-0.05	-0.05	-276	0
AYT KUTXA HIPOTECARIO II, FTA	2,237	-292	-193	-0.02	-0.02	-5,377	0
AYT KUTXA HIPOTECARIO III, FTA	4,278	-485	-162	-0.04	-0.01	-7,735	0
AYT KUTXA HIPOTECARIO IV, FTA	2,489	-1,597	-239	-0.01	-0.01	-1,424	0
AYT PRESTAMOS CONSUMO III, FTA	218	-112	-34	-0.08	-0.05	-199	0
AYT PROMOCIONES INMOBILIARIAS II, FTA	198	-286	-61	-0.07	-0.03	-1,480	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	277	-46	-31	-0.04	-0.03	-57	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-63	-566	-33	-0.03	-0.02	-2,208	0
AYT SA NOSTRA FINANCIACION I, FTA	760	-124	-370	-1.28	-1.25	-141	0
AYT UNICAJA FINANCIACION I, FTA	1,527	-828	-126	-0.05	-0.02	-1,790	0
AYT VPO II, FTA	277	-123	-35	-0.03	-0.02	-190	0
AYT.1, FTH	181	-45	-996	-2.49	-2.48	0	0
AYT.11, FTH	635	-48	-600	-0.62	-0.61	41	0
AYT.2, FTH	88	-23	-93	-0.46	-0.43	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	187	-62	-29	-0.08	-0.06	-176	0
BANCAJA - BVA VPO 1, FTA	748	-304	-339	-0.10	-0.09	-244	0
BANCAJA 10, FTA	4,361	-57	-197	-0.01	-0.01	-4,094	0
BANCAJA 11, FTA	2,988	-79	-318	-0.02	-0.01	-4,464	0
BANCAJA 13, FTA	5,627	-2,345	-302	-0.01	-0.01	-4,259	0
BANCAJA 3, FTA	490	-27	-509	-0.28	-0.27	0	0
BANCAJA 4, FTH	455	-42	-416	-0.21	-0.21	-43	0
BANCAJA 5, FTA	582	-52	-580	-0.25	-0.25	0	0
BANCAJA 6, FTA	1,328	-218	-1,250	-0.24	-0.24	-26	0
BANCAJA 7, FTA	1,582	-153	-1,327	-0.22	-0.21	-204	0
BANCAJA 8, FTA	1,676	0	-103	-0.02	-0.01	-689	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANCAJA 9, FTA	2,149	-43	-135	-0.01	-0.01	-2,294	0
BANCAJA LEASING 1, FTA	4,379	-1,634	-85	-0.01	-0.01	-12,611	0
BANKINTER 10, FTA	668	0	-747	-0.09	-0.09	-19	-97
BANKINTER 11, FTH	275	0	-456	-0.09	-0.09	-1	63
BANKINTER 12, FTH	873	-4	-787	-0.12	-0.12	-83	-119
BANKINTER 13 FTA	880	-8	-642	-0.07	-0.06	-112	-302
BANKINTER 14, FTH	335	-1	-354	-0.05	-0.04	-52	-67
BANKINTER 2 PYME FTA	240	-5	258	0.10	0.11	-1,704	-21
BANKINTER 2, FTH	172	0	-190	-0.45	-0.44	0	0
BANKINTER 3 FTPYME FTA	83	-5	-55	-0.02	-0.01	-95	-42
BANKINTER 3, FTH	397	-139	-351	-0.13	-0.12	0	-14
BANKINTER 4 FTPYME, FTA	232	-598	-69	-0.03	-0.01	-286	-40
BANKINTER 4, FTH	338	-60	-344	-0.13	-0.12	0	0
BANKINTER 5, FTH	330	-44	-327	-0.17	-0.17	0	-4
BANKINTER 6, FTA	738	-143	-700	-0.15	-0.15	-32	0
BANKINTER 7, FTH	294	-102	-239	-0.14	-0.14	0	0
BANKINTER 8, FTA	755	-224	-633	-0.17	-0.17	0	0
BANKINTER 9, FTA	870	-305	-687	-0.14	-0.14	3	0
BBVA AUTOS 1 FTA	346	-13	-47	-0.12	-0.11	583	0
BBVA AUTOS 2 FTA	2,203	-324	-67	-0.04	-0.03	419	-2
BBVA CONSUMO 1, FTA	3,133	-449	-76	-0.03	-0.03	899	-4
BBVA CONSUMO 2, FTA	4,554	-487	-89	-0.03	-0.02	174	-25
BBVA CONSUMO 3 FTA	3,544	-467	-125	-0.05	-0.02	-2,499	-3
BBVA CONSUMO 4 FTA	4,993	-1,385	-135	-0.02	-0.01	-8,366	0
BBVA CONSUMO 5, FTA	5,628	-2,517	517	0.04	0.04	-10,653	0
BBVA EMPRESAS 1, FTA	528	-735	-71	-0.03	-0.02	-723	0
BBVA EMPRESAS 2, FTA	3,016	-9,579	-214	-0.01	-0.01	-5,501	-374

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	498	-2,970	-239	-0.02	-0.01	-9,991	-420
BBVA EMPRESAS 4, FTA	1,811	-3,655	-166	-0.01	-0.01	-20,447	-344
BBVA EMPRESAS 5, FTA	2,343	-1,497	-148	-0.01	-0.01	-4,844	0
BBVA EMPRESAS 6, FTA	3,423	-811	-1,017	-0.08	-0.08	-2,601	0
BBVA FINANZIA AUTOS 1 FTA	1,593	-285	-63	-0.04	-0.03	-1,329	0
BBVA HIPOTECARIO 3, FTA	1,054	-63	-670	-0.26	-0.24	23	-109
BBVA LEASING 1, FTA	756	-862	-118	-0.03	-0.02	-8,368	0
BBVA RMBS 1, FTA	5,387	-788	-596	-0.04	-0.01	-1,988	-6,354
BBVA RMBS 10, FTA	3,224	-1,136	-3,006	-0.17	-0.17	-5	-44
BBVA RMBS 11, FTA	1,738	-95	-1,716	-0.11	-0.11	0	0
BBVA RMBS 2, FTA	10,702	-847	-1,089	-0.03	-0.01	-3,114	-12,418
BBVA RMBS 3, FTA	6,066	-812	-1,439	-0.06	-0.01	-5,607	-13,995
BBVA RMBS 4, FTA	7,800	-9,466	-1,220	-0.03	-0.01	-3,271	-10,816
BBVA RMBS 5 FTA	6,971	-10,461	-1,332	-0.03	-0.01	-7,026	-12,015
BBVA RMBS 6 FTA	7,512	-2,999	-743	-0.02	-0.01	-1,726	-6,230
BBVA RMBS 7, FTA	11,860	-2,324	-8,834	-0.15	-0.14	-587	-1,364
BBVA RMBS 8, FTA	1,964	-381	-1,780	-0.18	-0.17	0	-9
BBVA RMBS 9, FTA	2,420	-1,600	-997	-0.07	-0.07	-240	-898
BBVA-3 FTPYME FTA	129	-47	-109	-0.15	-0.13	-100	17
BBVA-4 PYME, FTA	262	-263	-66	-0.08	-0.05	-2,789	-20
BBVA-5 FTPYME, FTA	977	-618	-283	-0.12	-0.02	-751	-2,041
BBVA-6 FTPYME FTA	608	-452	-96	-0.04	-0.02	-550	-120
BBVA-7 FTGENCAT, FTA	68	-183	-76	-0.12	-0.05	-998	-27
BBVA-8 FTPYME FTA	1,226	-1,065	-258	-0.08	-0.02	-136	-1,020
BCL MUNICIPIOS I FTA	57	-14	-67	-0.05	-0.04	0	0
CAIXA PENEDES 1 TDA, FTA	2,166	-107	-2,124	-0.39	-0.39	38	0
CAIXA PENEDES 2 TDA, FTA	1,513	-174	-1,406	-0.31	-0.31	36	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
CAIXA PENEDES FT GENCAT 1 TDA, FTA	197	-460	-242	-0.08	-0.08	176	0
CAIXA PENEDES PYMES 1 TDA, FTA	813	-143	-1,072	-0.42	-0.42	259	0
CAJA INGENIEROS TDA 1, FTA	1,161	-255	-1,124	-0.45	-0.44	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	-510	-239	-0.01	0.00	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	71	0	-133	-0.01	0.00	0	0
CEDULAS TDA 15, FTA	0	-1,070	-6	0.00	0.00	0	0
CEDULAS TDA 17, FTA	0	-574	-5	0.00	0.00	0	0
CEDULAS TDA 18, FTA	65	-632	-84	-0.01	0.00	0	0
CEDULAS TDA 2, FTA	90	-650	0	0.00	0.00	0	0
CEDULAS TDA 20, FTA	0	0	-1	0.00	0.00	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	-1,656	-0.05	0.00	0	0
CEDULAS TDA 3, FTA	100	-499	-100	0.00	0.00	0	0
CEDULAS TDA 5, FTA	0	0	-5	0.00	0.00	0	0
CEDULAS TDA 6, FTA	0	0	-17	0.00	0.00	0	0
CEDULAS TDA 7, FTA	0	0	-13	0.00	0.00	0	0
CIBELES III FTPYME, FTA	-142	-154	-189	-0.21	-0.01	32	0
CM BANCAJA 1, FTA	-403	-2	-39	-0.04	-0.03	0	0
CONSUMO BANCAJA 1, FTA	316	-23	-26	-0.08	-0.05	-46	0
DRIVER ESPAÑA ONE, FTA	3,328	-658	-2,507	-0.58	-0.58	-20	0
EDT FTPYME PASTOR 3, FTA	224	-218	-154	-0.27	-0.04	60	0
EMPRESAS BANESTO 2, FTA	-511	-1,644	-466	-0.06	-0.01	-1,973	-2,066
EMPRESAS BANESTO 5, FTA	2,966	-2,880	-745	-0.07	-0.06	-4,010	-310
EMPRESAS BANESTO 6, FTA	254	-7	-7,883	-0.75	-0.75	-2,515	0
EMPRESAS BANESTO I FTA	-252	-432	-167	-0.06	-0.02	-460	70
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	210	-160	-220	-0.09	-0.08	99	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-196	-79	-447	-0.07	-0.07	544	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	171	0	-171	-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	
FINANCAT 1, FTA	1,295	-2	-144	-0.09	-0.03	-1,576	0
FINANCIACION BANCAJA 1, FTA	1,891	-872	-89	-0.06	-0.01	-961	0
FINANCIACION BANESTO 1, FTA	832	-161	-871	-1.45	-1.41	170	-17
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA AUTONOMOS 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA CONSUMO 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA EMPRESAS 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA EMPRESAS 2, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA EMPRESAS 3, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 3, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 4, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 5, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 6, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTGENCAT 7, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA FTPYME 2, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 2, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 3, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 4, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 5, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 6, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 7, FTH	0	0	0	0.00	0.00	0	0
FONCAIXA HIPOTECARIO 9, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA ICO-FTVPO 1, FTA	0	0	0	0.00	0.00	0	0
FONCAIXA LEASINGS 1, FTA	0	0	0	0.00	0.00	0	0
FTA FTPYME SANTANDER 1	1,361	-165	-1,108	-0.35	-0.35	-172	-318
FTA FTPYME SANTANDER 2	1,902	-166	-1,671	-0.42	-0.41	-231	-468
FTA IM UNNIM RMBS 1	10,052	-1,228	-5,681	-0.55	-0.55	-3,483	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 06	801	-1	-3,151	-3.45	-3.44	2,158	3
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	3,083	-12	-5,395	-1.90	-1.89	2,001	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	8,623	-24	-8,547	-1.03	-1.03	-712	0
FTA SANTANDER EMPRESAS 10, FTA	27,312	-7	-27,745	-0.67	-0.67	-27,836	-79
FTA SANTANDER EMPRESAS 11, FTA	9,042	-3	-12,474	-0.42	-0.39	-53,593	0
FTA SANTANDER EMPRESAS 2	1,292	-3	-205	-0.05	-0.03	-2,885	-2,544
FTA SANTANDER EMPRESAS 4	2,529	-5	-264	-0.03	-0.01	-15,026	-3,526
FTA SANTANDER EMPRESAS 8, FTA	8,949	-5	-1,478	-0.03	-0.01	-129,481	-3,946
FTA SANTANDER EMPRESAS 9, FTA	3,167	-4	-452	-0.01	-0.01	-61,385	-917
FTA SANTANDER FINANCIACION 1	2,107	-5	-2,729	-1.24	-1.23	580	-66
FTA SANTANDER FINANCIACION 5	11,972	-4	-4,865	-0.51	-0.50	-10,614	0
FTA SANTANDER HIPOTECARIO 2	4,280	0	-5,288	-0.51	-0.10	-1,334	-227
FTA SANTANDER HIPOTECARIO 3	4,092	-13	-1,153	-0.07	-0.01	-7,760	-15,663
FTA SANTANDER HIPOTECARIO 6	2,088	-3	-764	-0.07	-0.06	-5,021	-1,807
FTA SANTANDER HIPOTECARIO 7	3,077	-4	-3,539	-0.17	-0.17	-3,073	-291
FTA SANTANDER HIPOTECARIO 8	2,673	-5	-3,153	-0.34	-0.34	-925	0
FTA SANTANDER PUBLICO 1	74	-128	-741	-0.20	-0.20	-878	0
FTA UCI 11	3,102	-108	-3,183	-1.16	-1.10	36	73
FTA UCI 14	8,292	-193	-4,727	-0.68	-0.57	-256	-3,552
FTA UCI 16	14,178	-13	-7,215	-0.63	-0.49	-950	-8,471
FTA UCI 18	7,355	-2	-4,584	-0.38	-0.38	-265	-2,790
FTA UCI 6	504	-51	-501	-0.86	-0.85	3	-1
FTA UCI 7	656	-38	-678	-0.99	-0.98	0	0
FTA UCI 8	862	-65	-871	-0.94	-0.92	-4	-15
FTA UCI 9	2,259	-150	-2,170	-0.86	-0.84	27	-49
FTA, HIPOTEBANSA 11	1,091	-47	-1,304	-0.50	-0.45	-2	-2
FTA, HIPOTEBANSA X	852	-37	-841	-0.54	-0.53	-27	-37

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	1,561	-252	-1,229	-0.30	-0.28	-1,578	-728
FTA, SANTANDER EMPRESAS 3	4,049	-10	-2,352	-0.28	-0.25	-2,851	-2,958
FTA, UCI 15	10,106	0	-6,823	-0.84	-0.73	-117	-3,618
FTA, UCI 17	8,496	-24	-2,128	-0.22	-0.12	-1,418	-7,691
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	13,429	0	-13,768	-0.10	-0.08	0	0
FTH UCI 10	1,633	-51	-1,590	-0.85	-0.82	-3	-33
FTH UCI 12	4,356	-85	-3,486	-0.93	-0.87	-146	-712
FTH UCI 5	238	-28	-253	-0.93	-0.91	-3	-1
FTH, HIPOCAT 3	84	-23	-68	-0.22	-0.16	-30	0
FTH, HIPOTEBANSA IX	197	-24	-211	-0.41	-0.40	-3	0
FTPYME BANCAJA 2 FTA	85	-54	-60	-0.13	-0.11	-3	0
FTPYME BANCAJA 3 FTA	234	-119	-220	-0.25	-0.24	76	0
FTPYME BANCAJA 6 FTA	-335	-66	-72	-0.03	-0.02	-1,109	0
FTPYME TDA 6, FTA	49	-16	-53	-0.20	-0.18	0	0
FTPYME TDA 7, FTA	-228	-4	-46	-0.05	-0.02	25	0
FTPYME TDA BANCA MARCH, FTA	16	-45	-22	-0.10	-0.07	0	0
FTPYME TDA CAM 2, FTA	93	-90	-131	-0.11	-0.10	44	0
FTPYME TDA CAM 4, FTA	459	-65	-75	-0.02	-0.01	303	0
FTPYME TDA CAM 7, FTA	573	-723	-66	-0.01	-0.01	288	0
FTPYME TDA CAM 9, FTA	6,187	-2,278	-860	-0.15	-0.15	57	0
GAT FTGENCAT 2005, FTA	282	-164	-73	-0.08	-0.03	695	0
GAT FTGENCAT 2006, FTA	58	-3	-97	-0.12	-0.03	-343	-20
GAT FTGENCAT 2007, FTA	227	-2	-126	-0.07	-0.02	-2,504	0
GAT FTGENCAT 2008, FTA	711	-240	-167	-0.05	-0.01	-3,976	-99
GAT FTGENCAT 2009, FTA	4,815	-1,255	-117	-0.03	-0.01	-7,098	0
GAT ICO-FTVPO 1, FTH	202	-6	-194	-0.07	-0.03	-93	0
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	0	0.00	0.00	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
GC FTGENCAT CAIXA SABADELL 2, FTA	-385	-2	-352	-0.22	-0.20	-339	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	0	0.00	0.00	0	0
GC FTGENCAT SABADELL 1, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME PASTOR 4, FTA	40	-167	-263	-0.23	-0.02	-1,784	315
GC FTPYME SABADELL 4, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME SABADELL 5, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME SABADELL 6, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME SABADELL 8, FTA	0	0	0	0.00	0.00	0	0
GC FTPYME UNNIM 1, FTA	0	0	0	0.00	0.00	0	0
GC PASTOR HIPOTECARIO 5, FTA	0	0	0	0.00	0.00	0	0
GC SABADELL 1, FTH	0	0	0	0.00	0.00	0	0
GC SABADELL EMPRESAS 2, FTA	412	-490	-893	-0.29	-0.27	-2,375	0
GC SABADELL EMPRESAS 4, FTA	0	0	0	0.00	0.00	0	0
HIPOCAT 10, FTA	2,100	-71	-330	-0.05	-0.02	1,397	-261
HIPOCAT 11, FTA	3,402	-2	-439	-0.06	-0.02	3,491	-235
HIPOCAT 14, FTA	1,118	-1	-1,022	-0.24	-0.22	-484	-11
HIPOCAT 15, FTA	456	-18	-897	-316.96	-132.51	77	0
HIPOCAT 16, FTA	2,054	-93	-2,126	-0.32	-0.31	1	0
HIPOCAT 17, FTA	2,816	-1,111	-1,422	-0.17	-0.16	-554	0
HIPOCAT 18, FTA	4,339	-304	-4,413	-0.63	-0.59	-16	0
HIPOCAT 19, FTA	7,630	-1,189	-4,604	-0.71	-0.68	-1,825	0
HIPOCAT 20, FTA	10,277	-1,510	-8,658	-1.01	-0.98	-500	0
HIPOCAT 4, FTA	207	0	-275	-0.44	-0.41	-1	47
HIPOCAT 5, FTA	529	-38	-538	-0.33	-0.31	-16	0
HIPOCAT 6, FTA	829	-92	-800	-0.32	-0.31	-14	-42
HIPOCAT 7, FTA	1,705	-106	-1,030	-0.20	-0.19	-635	-56
HIPOCAT 8, FTA	2,231	-89	-1,330	-0.22	-0.20	-577	-198

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
HIPOCAT 9, FTA	1,377	0	-211	-0.04	-0.02	272	-115
ICO MEDIACION I AYT, FTA	714	-2,224	-597	-0.06	-0.01	0	0
ICO MEDIACION II AYT FTA	81,263	-100,824	-33,124	-0.17	-0.01	0	0
IM BANCO POPULAR FTPYME 1, FTA	712	-89	-664	-0.28	-0.27	-28	0
IM BANCO POPULAR FTPYME 2, FTA	1,130	-1,601	-1,877	-0.37	-0.36	1,549	0
IM BANCO POPULAR FTPYME 3, FTA	16,496	-1,135	-11,040	-0.87	-0.84	-6,558	0
IM BANCO POPULAR MBS 2, FTA	1,971	-727	-707	-0.11	-0.11	-990	0
IM BANKOA MBS 1, FTA	900	-483	-586	-0.13	-0.12	-27	0
IM BCG RMBS 1, FTA	510	-148	-460	-0.13	-0.11	-23	0
IM BES EMPRESAS 1, FTA	5,675	-141	-4,054	-0.90	-0.90	-5,069	0
IM CAJA LABORAL 1, FTA	656	0	-697	-0.14	-0.14	-87	0
IM CAJA LABORAL 2, FTA	313	-192	-415	-0.08	-0.08	-132	0
IM CAJA LABORAL EMPRESAS 1, FTA	3,590	-851	-663	-0.17	-0.16	-2,942	0
IM CAJAMAR 1, FTA	472	-16	-517	-0.39	-0.39	46	0
IM CAJAMAR 3, FTA	1,653	-32	-1,672	-0.27	-0.26	-38	0
IM CAJAMAR 4, FTA	1,273	0	-1,341	-0.22	-0.22	0	0
IM CAJAMAR 5, FTA	1,223	-20	-1,264	-0.18	-0.17	-36	0
IM CAJAMAR 6, FTA	1,071	-90	-1,487	-0.10	-0.10	78	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	362	-341	-79	-0.04	-0.02	-312	0
IM CAJAMAR EMPRESAS 3, FTA	1,060	-1,075	-127	-0.03	-0.02	-1,608	0
IM CAJAMAR EMPRESAS 4, FTA	12,030	-2	-11,590	-1.06	-1.00	-622	0
IM CAJASTUR MBS 1, FTA	1,585	-532	-706	-0.11	-0.10	-693	0
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	85	-511	-295	-0.01	0.00	0	0
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0
IM CEDULAS 14, FTA	60	-556	-98	-0.01	0.00	0	0
IM CEDULAS 15, FTA	78	-1,512	-227	-0.02	-0.01	0	0
IM CEDULAS 2, FTA	73	0	-236	-0.02	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 3, FTA	53	0	-212	-0.02	0.00	0	0
IM CEDULAS 4, FTA	105	0	-369	-0.02	0.00	0	0
IM CEDULAS 5, FTA	63	0	-175	-0.01	0.00	0	0
IM CEDULAS 7, FTA	63	0	-167	-0.01	0.00	0	0
IM CEDULAS 9, FTA	64	0	-211	-0.02	0.00	0	0
IM FTGENCAT SABADELL 2, FTA	628	-126	-2,044	-0.98	-0.98	13	0
IM FTGENCAT SABADELL 3, FTA	300	-141	-802	-0.78	-0.73	368	0
IM FTGENCAT SABADELL 4, FTA	465	-469	-1,108	-0.50	-0.49	-612	0
IM FTPYME SABADELL 3, FTA	161	-78	-225	-0.26	-0.24	80	0
IM FTPYME SABADELL 7, FTA	704	-762	-1,408	-0.33	-0.30	367	0
IM FTPYME SABADELL 9, FTA	15,812	-1,556	-8,101	-0.53	-0.49	-8,050	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	1,738	-15	-1,605	-0.41	-0.41	-475	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	3,351	-2,187	-15,980	-0.63	-0.63	-280	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	17,192	-3,289	-2,528	-0.13	-0.13	-20,499	0
IM GRUPO BANCO POPULAR FTPYME I FTA	2,537	-11	-2,974	-0.57	-0.57	114	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-179	-13	-491	-0.14	-0.09	-968	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	4,500	-3,261	-1,433	-0.08	-0.08	-8,620	0
IM PASTOR 2, FTH	475	-39	-474	-0.16	-0.15	-48	27
IM PASTOR 3, FTH	382	-169	-194	-0.05	-0.01	-762	-58
IM PASTOR 4, FTA	1,765	-105	-380	-0.08	-0.05	-599	101
IM PRESTAMOS FONDOS CEDULAS, FTA	-57	0	-274	-0.11	-0.08	0	0
IM SABADELL EMPRESAS 1, FTA	602	-319	-1,518	-0.64	-0.61	149	0
IM SABADELL EMPRESAS 3, FTA	-13	-2,792	-1,534	-0.15	-0.15	-716	0
IM SABADELL EMPRESAS 5, FTA	207	-1,079	-50	-0.01	-0.01	-3,746	0
IM SABADELL RMBS 2, FTA	1,998	-263	-2,145	-0.23	-0.23	97	0
IM SABADELL RMBS 3, FTA	1,425	-529	-1,367	-0.13	-0.13	126	0
IM TERRASSA 1 FTGENCAT FTA	137	-92	-51	-0.07	-0.07	-121	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM TERRASSA MBS 1, FTA	581	-147	-55	-0.02	-0.02	-3,092	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	-227	-1,529	-258	-0.06	-0.01	-21	0
MADRID ACTIVOS CORPORATIVOS III, FTA	-11,047	-4,657	-1,884	-0.21	-0.20	0	0
MADRID ACTIVOS CORPORATIVOS IV, FTA	5,448	-4,563	-2,004	-0.23	-0.21	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	18,543	-4,512	-10,195	-0.77	-0.73	0	0
MADRID CONSUMO I, FTA	5,360	-1,024	-3,760	-1.44	-1.43	96	0
MADRID CONSUMO II, FTA	7,650	-2,182	-5,216	-1.21	-1.21	18	0
MADRID FTPYME I, FTA	8,542	-3,934	-3,995	-0.41	-0.40	-246	0
MADRID FTPYME II, FTA	8,826	-2,793	-6,457	-0.72	-0.47	11	0
MADRID ICO-FTVPO I, FTA	691	-433	-84	-0.04	-0.03	6	0
MADRID RESIDENCIAL I, FTA	2,769	-2,331	-128	-0.02	-0.02	-822	-40
MADRID RESIDENCIAL II, FTA	2,446	-1,686	-623	-0.10	-0.10	-508	0
MADRID RMBS I, FTA	2,638	-1,035	-155	-0.01	-0.01	-2,284	-234
MADRID RMBS II, FTA	2,660	-1,074	-148	-0.01	-0.01	-3,021	-179
MADRID RMBS III FTA	4,850	-2,077	-166	-0.01	-0.01	-10,117	-493
MADRID RMBS IV, FTA	2,471	-4,382	-217	-0.01	-0.01	-9,947	-705
MBS BANCAJA 1 FTA	312	-138	-234	-0.18	-0.17	0	0
MBS BANCAJA 2, FTA	576	0	-653	-0.24	-0.24	1	0
MBS BANCAJA 3, FTA	928	0	-801	-0.22	-0.21	-134	0
MBS BANCAJA 4, FTA	2,720	-33	-2,111	-0.20	-0.19	-411	0
MBS BANCAJA 6, FTA	5,191	-968	-3,751	-0.43	-0.42	-916	0
MBS BANCAJA 7, FTA	5,046	-269	-2,748	-0.32	-0.32	-2,254	0
MBS BANCAJA 8, FTA	2,751	-142	-1,654	-0.37	-0.37	-1,111	0
MBSCAT 1, FTA	2,870	-1,203	-156	-0.02	-0.01	-693	-8
MBSCAT 2, FTA	5,431	-1,112	-1,120	-0.29	-0.26	-2,942	0
MBSCAT 3, FTA	2,192	-512	-1,976	-997.98	-724.75	194	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
PROGRAMA CEDULAS TDA, FTA	0	-895	-24	0.00	0.00	0	0
PYME BANCAJA 5, FTA	-579	-59	-53	-0.03	-0.02	559	0
PYME BANCAJA 7, FTA	-473	-3,008	-108	-0.02	-0.01	-225	0
PYME BANCAJA 8, FTA	1,325	-1,295	-49	-0.01	-0.01	-474	0
PYME VALENCIA 1, FTA	-524	-10	-127	-0.06	-0.01	-85	-447
PYME VALENCIA 2, FTA	1,475	-1,190	-91	-0.03	-0.01	-2,329	-18
PYMECAT 2 FTPYME, FTA	367	-181	-218	-0.12	-0.02	-5,445	0
PYMECAT 3 FTPYME, FTA	6,460	-1,350	-1,341	-0.30	-0.25	-5,953	0
PYMES BANESTO 2, FTA	678	-405	-944	-0.34	-0.24	-13	-454
RURAL CEDULA I, FTA	34	-222	-34	0.00	0.00	0	0
RURAL HIPOTECARIO GLOBAL I, FTA	895	0	-925	-0.19	-0.18	141	-224
RURAL HIPOTECARIO II FTH	256	-25	-241	-0.82	-0.81	0	-6
RURAL HIPOTECARIO III FTH	575	-39	-564	-0.91	-0.90	0	0
RURAL HIPOTECARIO IV FTH	1,070	-68	-1,091	-0.91	-0.91	0	40
RURAL HIPOTECARIO IX, FTA	2,488	-12	-1,304	-0.14	-0.11	-706	-591
RURAL HIPOTECARIO V FTA	1,581	-100	-1,554	-0.75	-0.74	0	0
RURAL HIPOTECARIO VI, FTA	918	-81	-849	-0.25	-0.24	-19	-44
RURAL HIPOTECARIO VII, FTA	1,192	-101	-1,135	-0.25	-0.25	-44	-15
RURAL HIPOTECARIO VIII, FTA	1,778	0	-1,743	-0.25	-0.24	-119	-15
RURAL HIPOTECARIO X, FTA	2,669	-451	-2,352	-0.17	-0.15	-91	-117
RURAL HIPOTECARIO XI, FTA	3,191	-779	-2,841	-0.16	-0.15	-323	-265
RURAL HIPOTECARIO XII, FTA	1,597	-450	-1,439	-0.18	-0.17	54	-36
RURALPYME 1 FTPYME FTA	56	-96	-19	-0.05	-0.04	-165	0
RURALPYME 2 FTPYME FTA	98	-27	-71	-0.04	-0.01	214	0
SANTANDER CONSUMER SPAIN 09-1, FTA	1,467	0	-2,182	-0.70	-0.69	-656	0
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	3,218	-3	-7,004	-1.65	-1.64	-1,124	0
SANTANDER HIPOTECARIO I, FTA	3,128	-178	-2,929	-0.42	-0.42	-90	-124

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
SOL-LION, FTA	7,305	-513	-7,613	-0.21	-0.21	57	0
TDA 11, FTH	575	-94	-530	-0.75	-0.75	13	0
TDA 12, FTH	653	-55	-632	-0.99	-0.99	3	0
TDA 13 - MIXTO, FTA	589	-41	-574	-0.93	-0.93	2	0
TDA 14 - MIXTO, FTA	1,260	-82	-1,229	-1.03	-1.03	2	0
TDA 15 - MIXTO, FTA	965	-60	-953	-0.80	-0.80	8	0
TDA 16 - MIXTO, FTA	1,114	-93	-1,062	-0.84	-0.83	-30	0
TDA 17 - MIXTO, FTA	1,066	-102	-1,041	-1.01	-1.01	4	0
TDA 18 - MIXTO, FTA	899	-81	-914	-0.73	-0.73	25	0
TDA 19 - MIXTO, FTA	913	-123	-812	-0.41	-0.40	18	0
TDA 20 - MIXTO, FTA	578	-89	-545	-0.36	-0.36	6	0
TDA 22 - MIXTO, FTA	492	-56	-121	-0.06	-0.04	-371	0
TDA 23, FTA	851	-110	-863	-0.27	-0.24	43	0
TDA 24, FTA	427	-2	-216	-0.10	-0.03	-1,467	0
TDA 25, FTA	2	-3	-443	-0.29	-0.02	-2,128	-81
TDA 26 - MIXTO, FTA	868	0	-987	-0.25	-0.25	23	0
TDA 27, FTA	784	-102	-299	-0.05	-0.01	-5,333	0
TDA 28, FTA	37	-16	-477	-0.15	-0.03	-2,054	0
TDA 29, FTA	1,109	-3	-1,275	-0.26	-0.26	95	0
TDA 30, FTA	377	-2	-584	-0.20	-0.20	128	0
TDA 31, FTA	547	-56	-527	-0.26	-0.25	-27	0
TDA CAJAMAR 2, FTA	1,298	0	-1,371	-0.33	-0.33	35	0
TDA CAM 1, FTA	779	-111	-830	-0.31	-0.30	48	0
TDA CAM 10, FTA	723	-44	-1,703	-0.21	-0.21	876	0
TDA CAM 11, FTA	807	-219	-1,828	-0.14	-0.14	426	0
TDA CAM 12, FTA	1,853	-41	-3,085	-0.19	-0.19	411	0
TDA CAM 2, FTA	542	-89	-667	-0.21	-0.21	112	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA CAM 3, FTA	812	-94	-907	-0.28	-0.27	74	0
TDA CAM 4, FTA	1,739	-212	-2,032	-0.26	-0.26	247	0
TDA CAM 5, FTA	1,796	-219	-2,507	-0.23	-0.23	676	0
TDA CAM 6, FTA	946	-170	-1,548	-0.21	-0.21	596	0
TDA CAM 7, FTA	1,931	-269	-2,634	-0.26	-0.26	734	0
TDA CAM 8, FTA	1,593	-58	-2,364	-0.23	-0.23	633	0
TDA CAM 9, FTA	1,098	-58	-1,864	-0.20	-0.20	639	0
TDA CORPORATIVOS I, FTA	930	-4,851	-105	-0.01	-0.01	0	0
TDA EMPRESAS 1, FTA	607	-174	-66	-0.08	-0.08	10	0
TDA EMPRESAS 2, FTA	1,058	-522	-144	-0.10	-0.08	31	0
TDA FTPYME PASTOR 9, FTA	2,908	-908	-2,738	-0.70	-0.69	35	0
TDA IBERCAJA 1, FTA	381	-44	-394	-0.21	-0.20	5	0
TDA IBERCAJA 2, FTA	841	0	-892	-0.21	-0.20	-26	0
TDA IBERCAJA 3, FTA	771	0	-901	-0.17	-0.17	26	0
TDA IBERCAJA 4, FTA	1,008	0	-1,001	-0.13	-0.13	-157	0
TDA IBERCAJA 5, FTA	989	-3	-833	-0.11	-0.11	-270	0
TDA IBERCAJA 6, FTA	-92	-271	-135	-0.01	-0.01	-368	0
TDA IBERCAJA 7, FTA	293	0	-765	-0.04	-0.04	-59	0
TDA IBERCAJA ICO-FTVPO, FTH	-482	-15	-41	-0.01	-0.01	18	0
TDA PASTOR 1, FTA	505	-21	-532	-0.48	-0.47	3	0
TDA PASTOR CONSUMO 1, FTA	156	-101	-38	-0.09	-0.08	49	0
TDA SA NOSTRA EMPRESAS 1, FTA	-134	-225	-28	-0.03	-0.03	4	0
TDA SA NOSTRA EMPRESAS 2, FTA	-20	-444	-38	-0.02	-0.02	42	0
TDA TARRAGONA 1, FTA	280	-12	-231	-0.08	-0.01	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	338	-166	-297	-0.16	-0.15	23	0
UNICAJA AYT EMPRESAS I, FTA	877	-285	-86	-0.05	-0.02	-652	0
UNICAJA TDA VPO, FTA	401	-101	-372	-0.22	-0.16	6	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
VAL BANCAJA 1, FTA	1,530	-402	-1,324	-0.45	-0.45	24	0
VALENCIA HIPOTECARIO 1, FTA	385	-94	-362	-0.23	-0.23	12	0
VALENCIA HIPOTECARIO 2, FTH	1,382	0	-850	-0.18	-0.18	-395	-341
VALENCIA HIPOTECARIO 3, FTA	1,399	-8	-858	-0.16	-0.15	-250	-414
VALENCIA HIPOTECARIO 4, FTA	1,055	-6	-290	-0.04	-0.01	-3,797	-4,172
VALENCIA HIPOTECARIO 5, FTA	958	-423	-284	-0.06	-0.01	-842	-1,309
Subtotal BONDS 2012 1	833,267	-323,303	-542,882	-0.13	-0.11	-651,403	-144,203
Subtotal BONDS 2011 1	837,030	-270,976	-692,178	-0.15	-0.13	-603,152	-56,665
% change	-0.45	19.31	-21.57	-13.33	-15.38	8.00	154.48
COMMERCIAL PAPER							
FTA SANTANDER 2	19,085	-1,751	-587	-0.03	-0.01	-27,372	0
Subtotal COMMERCIAL PAPER 2012 1	19,085	-1,751	-587	-0.03	-0.01	-27,372	0
Subtotal COMMERCIAL PAPER 2011 1	5,711	-1,992	-9,098	-0.39	-0.37	-7,787	0
% change	234	-12.10	-93.55	-92.31	-97.30	251.51	-
Total 2012 1	852,352	-325,054	-543,469	-0.13	-0.11	-678,775	-144,203
Total 2011 1	842,741	-272,968	-701,276	-0.15	-0.13	-610,939	-56,665
% change	1.14	19.08	-22.50	-13.33	-15.38	11.10	154.48

Amounts in thousands euros.

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

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

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

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

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

TABLE B.1.1

FUND	% 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 ANDALUCIA FTEMPRESA CAJA SOL, FTA	14.04	3,079	-1,254	-1,427	8.13	1.97	1.99
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-18.44	3,436	-1,653	-1,354	5.46	2.15	1.72
AYT BONOS TESORERIA II, FTA	226.32	3,059	-3,121	0	0.00	1.57	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA	-985.71	6,097	-4,011	-1,466	7.50	2.64	0.85
AYT CAIXA SABADELL HIPOTECARIO I, FTA	58.06	4,838	-2,636	-1,663	6.98	2.29	1.29
AYT CAIXANOVA FTPYME I, FTA	-114.50	1,018	-940	-418	9.55	3.08	1.28
AYT CAIXANOVA HIPOTECARIO I, FTA	-138.65	3,163	-1,565	-1,855	7.68	2.28	1.65
AYT CAJA INGENIEROS 2, FTA	0.00	4,432	-2,360	0	0.86	0.43	0.64
AYT CAJA MURCIA HIPOTECARIO I, FTA	1.52	2,042	-845	-662	5.87	1.68	1.43
AYT CAJAGRANADA HIPOTECARIO I, FTA	255.15	4,038	-1,417	-1,275	7.09	1.66	1.89
AYT CAJAMURCIA HIPOTECARIO II, FTA	-4.40	2,140	-940	-678	5.66	1.68	4.17
AYT CEDULAS CAJAS GLOBAL FTA	-4.70	614,282	-612,416	0	3.01	3.31	0.00
AYT CEDULAS CAJAS IV, FTA	0.00	75,847	-75,712	0	9.23	4.00	4.78
AYT CEDULAS CAJAS IX, FTA	0.00	95,309	-95,237	0	3.83	3.88	0.00
AYT CEDULAS CAJAS V, FTA	2.83	72,088	-71,979	0	4.68	4.63	0.00
AYT CEDULAS CAJAS VI, FTA	1.12	65,815	-65,725	0	8.01	8.00	0.00
AYT CEDULAS CAJAS VIII, FTA	-100.16	83,052	-82,919	0	8.16	4.13	0.00
AYT CEDULAS CAJAS X, FTA	0.81	48,386	-48,262	0	5.23	2.58	0.00
AYT CEDULAS CAJAS XI, FTA	1.10	20,908	-20,724	0	2.86	1.49	0.02
AYT CELERIS HIPOTECARIO II, FTA	0.00	701	-111	0	0.00	1.26	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	-80.99	10,356	-6,464	-2,729	7.24	2.73	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	112.75	76,385	-48,029	-11,266	5.51	2.13	0.00
AYT DEUDA SUBORDINADA I, FTA	-8,870.00	2,883	-2,006	0	3.56	1.68	0.08
AYT FONDO EOLICO, FTA	-19.57	420	-383	0	2.13	5.97	0.00
AYT FTPYME I, FTA	-107.75	914	-758	-204	7.12	2.71	2.03
AYT FTPYME II, FTA	-27.01	1,534	-694	-486	6.65	2.03	0.95
AYT GENOVA HIPOTECARIO II, FTH	-16.52	3,144	-1,834	-1,214	4.68	1.71	0.78
AYT GENOVA HIPOTECARIO III, FTH	-43.14	3,284	-1,943	-1,225	4.45	1.80	0.61
AYT GENOVA HIPOTECARIO IV, FTH	-23.80	3,910	-2,070	-1,571	4.70	1.64	3.22

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

TABLE B.1.1

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 (%)
AYT GENOVA HIPOTECARIO IX, FTH	424.36	7,329	-3,982	-2,938	4.42	1.70	0.73
AYT GENOVA HIPOTECARIO VI, FTH	-82.50	4,080	-2,167	-1,629	4.65	1.71	0.85
AYT GENOVA HIPOTECARIO VII, FTH	-15.20	8,806	-4,710	-3,326	4.51	1.55	0.83
AYT GENOVA HIPOTECARIO VIII, FTH	-22.02	13,382	-7,139	-5,177	4.51	1.62	0.82
AYT GENOVA HIPOTECARIO X, FTH	-22.53	8,654	-4,665	-3,401	4.55	1.59	0.84
AYT GENOVA HIPOTECARIO XI, FTH	-10.63	9,842	-5,605	-3,581	4.33	1.67	0.69
AYT GENOVA HIPOTECARIO XII, FTH	-73.97	7,230	-4,214	-2,808	4.43	1.70	0.68
AYT GOYA HIPOTECARIO III, FTA	-302.77	45,297	-36,966	-9,870	4.53	2.13	0.36
AYT GOYA HIPOTECARIO IV, FTA	-70.06	15,405	-11,113	-3,827	4.00	1.88	0.09
AYT GOYA HIPOTECARIO V, FTA	0.00	16,655	-11,279	-4,882	1.28	0.38	0.69
AYT HIPOTECARIO BBK I, FTA	144.75	7,128	-4,321	-1,478	5.27	2.01	0.88
AYT HIPOTECARIO BBK II, FTA	99.41	8,545	-5,352	496	5.12	1.99	0.83
AYT HIPOTECARIO III, FTH	35.62	1,357	-645	0	3.01	1.74	1.27
AYT HIPOTECARIO IV, FTH	38.89	1,582	-583	-174	7.19	1.76	1.86
AYT HIPOTECARIO MIXTO II, FTA	53.46	2,924	-1,217	-975	6.74	1.76	0.00
AYT HIPOTECARIO MIXTO III, FTA	8.17	2,801	-853	-1,034	6.90	1.64	2.25
AYT HIPOTECARIO MIXTO IV, FTA	-9.98	2,242	-1,046	-763	5.23	1.72	1.09
AYT HIPOTECARIO MIXTO V, FTA	-32.05	5,921	-2,382	-2,320	5.90	1.60	1.44
AYT HIPOTECARIO MIXTO, FTA	31.63	1,772	-676	-64	6.90	1.80	5.20
AYT ICO FTVPO CAIXA GALICIA I, FTA	63.41	1,678	-999	-612	5.29	1.92	0.81
AYT ICO FTVPO CAJA SOL, FTA	-67.35	1,171	-724	-431	5.10	1.92	0.72
AYT ICO-FTVPO CAJA MURCIA, FTA	-60.80	1,464	-887	-225	5.30	1.93	0.80
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-81.90	1,590	-1,014	-536	5.11	2.05	0.73
AYT ICO-FTVPO I, FTA	-104.64	3,334	-1,841	-1,510	5.51	1.91	0.94
AYT ICO-FTVPO III, FTA	-33.46	2,575	-1,492	-745	4.24	1.90	0.00
AYT KUTXA HIPOTECARIO I, FTA	-56.49	5,942	-2,864	-2,431	5.13	1.65	1.09
AYT KUTXA HIPOTECARIO II, FTA	48.44	15,477	-5,059	-8,181	6.43	1.65	1.63
AYT KUTXA HIPOTECARIO III, FTA	375.86	9,737	-3,782	-1,677	6.82	1.96	1.08
AYT KUTXA HIPOTECARIO IV, FTA	-39.14	26,090	-16,183	-7,418	5.61	2.01	0.84
AYT PRESTAMOS CONSUMO III, FTA	-38.59	1,359	-431	-710	17.76	2.97	3.88
AYT PROMOCIONES INMOBILIARIAS II, FTA	-47.34	994	-379	-417	0.00	1.69	-1.55

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

TABLE B.1.1

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 (%)
AYT PROMOCIONES INMOBILIARIAS III, FTA	149.55	1,150	-560	-313	5.53	1.73	1.14
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-118.21	1,318	-410	-971	0.00	1.74	-1.54
AYT SA NOSTRA FINANCIACION I, FTA	-35.81	1,358	-300	-298	21.11	2.80	4.73
AYT UNICAJA FINANCIACION I, FTA	-44.07	7,957	-2,102	-4,328	16.59	2.52	4.20
AYT VPO II, FTA	-19.24	1,615	-925	-413	5.51	1.92	0.85
AYT.1, FTH	-17.73	566	-385	0	0.00	2.32	0.00
AYT.11, FTH	-2.61	1,534	-843	-56	3.18	2.14	1.21
AYT.2, FTH	-25.42	284	-196	0	0.00	2.33	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	26.35	464	-277	0	6.04	2.18	1.06
BANCAJA - BVA VPO 1, FTA	-8.67	3,947	-2,331	-868	2.48	1.72	0.77
BANCAJA 10, FTA	-26.07	23,244	-11,285	-7,598	2.69	1.57	1.11
BANCAJA 11, FTA	-29.97	19,025	-9,680	-6,357	2.63	1.65	0.98
BANCAJA 13, FTA	-18.86	33,684	-18,099	-9,958	2.63	1.72	0.91
BANCAJA 3, FTA	-18.47	2,773	-1,572	-711	2.92	1.89	1.02
BANCAJA 4, FTH	-10.78	2,895	-1,378	-1,062	2.91	1.61	1.30
BANCAJA 5, FTA	-11.68	3,239	-1,579	-1,078	2.85	1.67	1.17
BANCAJA 6, FTA	-8.10	7,304	-3,656	-2,320	2.85	1.66	1.18
BANCAJA 7, FTA	-8.82	8,716	-4,152	-2,982	2.80	1.57	1.23
BANCAJA 8, FTA	-27.23	9,331	-4,671	-2,984	2.82	1.64	1.18
BANCAJA 9, FTA	-30.30	13,634	-6,856	-4,629	2.75	1.63	1.12
BANCAJA LEASING 1, FTA	17.65	8,463	-4,084	0	3.27	1.77	1.50
BANKINTER 10, FTA	-7.73	10,087	-5,900	-3,519	2.45	1.65	0.80
BANKINTER 11, FTH	-24.03	5,721	-3,444	-2,002	2.34	1.61	0.73
BANKINTER 12, FTH	8.18	7,970	-4,411	-2,686	2.40	1.55	0.85
BANKINTER 13 FTA	-18.22	11,651	-6,697	-4,074	2.35	1.63	0.72
BANKINTER 14, FTH	-21.91	7,929	-4,701	-2,893	2.37	1.62	0.75
BANKINTER 2 PYME FTA	5.73	3,199	-2,003	-956	2.62	1.77	0.86
BANKINTER 2, FTH	52.21	553	-381	0	2.70	1.94	0.76
BANKINTER 3 FTPYME FTA	-72.15	3,601	-2,373	-1,145	2.46	1.76	0.70
BANKINTER 3, FTH	-13.13	3,460	-1,904	-1,159	2.60	1.70	0.90
BANKINTER 4 FTPYME, FTA	-27.95	2,768	-1,634	-902	2.43	1.72	0.72

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

TABLE B.1.1

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 (%)
BANKINTER 4, FTH	-15.92	3,405	-1,876	-1,191	2.46	1.60	0.86
BANKINTER 5, FTH	-9.34	2,450	-1,297	-823	2.52	1.60	0.93
BANKINTER 6, FTA	-5.26	6,074	-3,314	-2,022	2.54	1.62	0.92
BANKINTER 7, FTH	-7.26	2,158	-1,147	-717	2.51	1.59	0.92
BANKINTER 8, FTA	-12.51	4,803	-2,467	-1,581	2.52	1.53	0.99
BANKINTER 9, FTA	-11.22	5,901	-2,904	-2,127	2.50	1.51	0.99
BBVA AUTOS 1 FTA	-63.88	1,044	-222	-476	7.47	1.66	5.81
BBVA AUTOS 2 FTA	-38.05	5,779	-1,053	-2,523	6.72	1.48	5.24
BBVA CONSUMO 1, FTA	-40.74	8,386	-1,337	-3,916	7.50	1.50	6.00
BBVA CONSUMO 2, FTA	-44.50	11,884	-2,031	-5,299	7.47	1.52	5.96
BBVA CONSUMO 3 FTA	-37.25	10,398	-2,260	-4,594	6.97	1.73	5.23
BBVA CONSUMO 4 FTA	-39.05	26,922	-5,445	-16,484	8.35	1.79	6.56
BBVA CONSUMO 5, FTA	-26.50	33,237	-6,002	-21,607	8.45	1.63	6.81
BBVA EMPRESAS 1, FTA	-19.14	3,383	-2,122	-733	2.60	1.82	0.78
BBVA EMPRESAS 2, FTA	-19.98	14,462	-9,000	-2,446	2.58	1.76	0.82
BBVA EMPRESAS 3, FTA	-122.53	15,546	-8,606	-6,442	3.43	1.77	1.65
BBVA EMPRESAS 4, FTA	-57.30	13,439	-7,054	-4,574	3.20	1.65	1.55
BBVA EMPRESAS 5, FTA	-14.64	13,172	-6,800	-4,029	3.23	1.71	1.52
BBVA EMPRESAS 6, FTA	0.00	20,686	-8,422	-8,841	3.83	1.48	2.35
BBVA FINANZIA AUTOS 1 FTA	-38.80	5,568	-1,143	-2,832	6.31	1.57	4.74
BBVA HIPOTECARIO 3, FTA	-0.38	3,483	-1,572	-857	2.84	1.56	1.28
BBVA LEASING 1, FTA	-41.40	6,173	-3,950	-1,467	2.72	1.63	1.09
BBVA RMBS 1, FTA	-8.93	22,931	-10,695	-6,849	2.74	1.52	1.22
BBVA RMBS 10, FTA	145.17	21,878	-11,102	-7,552	2.79	1.69	1.11
BBVA RMBS 11, FTA	0.00	2,514	-776	0	3.65	1.01	2.64
BBVA RMBS 2, FTA	-9.84	45,009	-21,049	-13,258	2.74	1.51	1.23
BBVA RMBS 3, FTA	-12.53	31,479	-15,241	-10,172	2.89	1.56	1.33
BBVA RMBS 4, FTA	-11.33	46,192	-21,641	-16,751	2.90	1.63	1.28
BBVA RMBS 5 FTA	-14.12	55,482	-27,019	-21,492	2.99	1.68	1.32
BBVA RMBS 6 FTA	-13.89	56,415	-26,926	-21,977	2.99	1.68	1.31
BBVA RMBS 7, FTA	-12.48	88,876	-42,328	-34,688	3.06	1.67	1.39

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

TABLE B.1.1

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 (%)
BBVA RMBS 8, FTA	-8.27	12,558	-7,206	-3,388	2.54	1.65	0.89
BBVA RMBS 9, FTA	-13.20	18,338	-8,506	-7,412	3.08	1.63	1.45
BBVA-3 FTPYME FTA	-41.89	888	-402	-357	3.05	1.52	1.53
BBVA-4 PYME, FTA	-9.34	980	-566	-152	2.43	1.62	0.80
BBVA-5 FTPYME, FTA	2.52	3,405	-1,465	-963	3.02	1.43	1.59
BBVA-6 FTPYME FTA	-37.77	3,535	-1,946	-981	2.83	1.55	1.28
BBVA-7 FTGENCAT, FTA	-58.54	853	-430	-355	2.71	1.68	1.03
BBVA-8 FTPYME FTA	34.28	4,923	-2,723	-974	3.00	1.78	1.21
BCL MUNICIPIOS I FTA	-31.33	996	-829	-110	1.91	1.65	0.26
CAIXA PENEDES 1 TDA, FTA	-19.51	8,355	-3,417	-2,772	3.06	1.43	1.63
CAIXA PENEDES 2 TDA, FTA	-37.76	6,910	-3,266	-2,131	3.07	1.63	1.44
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-86.05	3,887	-2,463	-1,227	3.10	1.95	1.15
CAIXA PENEDES PYMES 1 TDA, FTA	-55.28	3,885	-1,847	-1,225	3.11	1.53	1.58
CAJA INGENIEROS TDA 1, FTA	142.38	2,800	-1,639	0	2.37	1.58	0.79
CEAMI GUARANTEED BONDS I, FTA	0.00	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	222.73	52,946	-52,875	0	4.51	4.50	0.01
CEDULAS TDA 13, FTA	0.00	0	0	0	0.00	0.00	0.00
CEDULAS TDA 15, FTA	0.00	32,514	-32,514	0	3.25	3.25	0.00
CEDULAS TDA 17, FTA	0.00	30,220	-30,220	0	3.13	3.13	0.00
CEDULAS TDA 18, FTA	-3,350.00	28,427	-28,362	0	3.50	3.50	0.00
CEDULAS TDA 2, FTA	1.12	45,090	-45,000	0	4.51	4.50	0.01
CEDULAS TDA 20, FTA	0.00	31,335	-31,335	0	4.21	4.21	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	68,685	-68,685	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	-60.47	43,680	-43,580	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	30,768	-30,768	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	0.00	57,840	-57,840	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	0.00	34,814	-34,814	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	-1,192.31	714	-692	-164	2.87	2.49	0.39
CM BANCAJA 1, FTA	109.90	1,118	-1,158	-363	2.63	2.48	0.15
CONSUMO BANCAJA 1, FTA	-66.95	1,383	-645	-422	5.82	2.22	3.59

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

TABLE B.1.1

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 (%)
DRIVER ESPAÑA ONE, FTA	28.40	10,477	-4,425	-2,724	4.49	1.89	2.60
EDT FTPYME PASTOR 3, FTA	-83.30	699	-454	-21	3.00	2.20	0.80
EMPRESAS BANESTO 2, FTA	-28.73	8,511	-4,879	-4,143	3.00	1.00	2.00
EMPRESAS BANESTO 5, FTA	-22.48	13,655	-9,527	-1,162	2.00	1.00	1.00
EMPRESAS BANESTO 6, FTA	0.00	14,952	-11,536	-3,162	3.00	1.00	2.00
EMPRESAS BANESTO I FTA	-65.38	3,272	-2,305	-1,219	3.00	1.00	2.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-68.56	3,586	-1,720	-1,656	2.91	1.55	1.35
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-112.35	8,927	-5,643	-3,480	2.91	1.79	1.12
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.59	30,884	-30,713	0	0.00	0.00	0.01
FINANCAT 1, FTA	-53.62	5,984	-2,651	-2,038	7.11	2.16	4.94
FINANCIACION BANCAJA 1, FTA	-47.00	2,973	-1,082	0	6.12	2.28	3.84
FINANCIACION BANESTO 1, FTA	-51.80	2,453	-484	-1,137	8.00	1.00	7.00
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0.00	0	0	0	3.36	1.31	2.05
FONCAIXA AUTONOMOS 1, FTA	0.00	0	0	0	3.47	1.90	1.57
FONCAIXA CONSUMO 1, FTA	0.00	0	0	0	4.41	2.33	2.08
FONCAIXA EMPRESAS 1, FTA	0.00	0	0	0	2.78	1.94	0.84
FONCAIXA EMPRESAS 2, FTA	0.00	0	0	0	2.84	1.89	0.95
FONCAIXA EMPRESAS 3, FTA	0.00	0	0	0	3.29	1.89	1.40
FONCAIXA FTGENCAT 3, FTA	0.00	0	0	0	3.08	0.96	2.12
FONCAIXA FTGENCAT 4, FTA	0.00	0	0	0	3.14	0.94	2.20
FONCAIXA FTGENCAT 5, FTA	0.00	0	0	0	3.12	1.10	2.03
FONCAIXA FTGENCAT 6, FTA	0.00	0	0	0	3.15	1.25	1.90
FONCAIXA FTGENCAT 7, FTA	0.00	0	0	0	3.35	1.32	2.03
FONCAIXA FTPYME 2, FTA	0.00	0	0	0	2.89	1.91	0.98
FONCAIXA HIPOTECARIO 2, FTH	0.00	0	0	0	3.47	0.98	2.47
FONCAIXA HIPOTECARIO 3, FTH	0.00	0	0	0	3.42	0.93	2.48
FONCAIXA HIPOTECARIO 4, FTH	0.00	0	0	0	3.35	0.84	2.49
FONCAIXA HIPOTECARIO 5, FTH	0.00	0	0	0	3.20	0.93	2.26
FONCAIXA HIPOTECARIO 6, FTH	0.00	0	0	0	3.19	0.90	2.28
FONCAIXA HIPOTECARIO 7, FTH	0.00	0	0	0	3.09	0.92	2.15

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

TABLE B.1.1

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 (%)
FONCAIXA HIPOTECARIO 9, FTA	0.00	0	0	0	3.26	0.78	2.48
FONCAIXA ICO-FTVPO 1, FTA	0.00	0	0	0	2.86	1.26	1.60
FONCAIXA LEASINGS 1, FTA	0.00	0	0	0	3.03	1.67	1.36
FTA FTPYME SANTANDER 1	5.59	4,679	-2,705	-613	3.00	0.00	2.00
FTA FTPYME SANTANDER 2	44.31	5,447	-3,008	-537	2.00	0.00	1.00
FTA IM UNNIM RMBS 1	0.00	13,674	-3,622	0	2.65	0.68	1.97
FTA SANTANDER CONSUMER SPAIN AUTO 06	-70.97	2,623	-700	-1,122	7.00	1.00	6.00
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-46.28	11,010	-3,304	-4,623	7.00	0.00	6.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0.00	28,538	-10,707	-9,208	8.00	1.00	7.00
FTA SANTANDER EMPRESAS 10, FTA	0.00	88,271	-46,842	-14,117	5.00	1.00	4.00
FTA SANTANDER EMPRESAS 11, FTA	0.00	27,296	-13,878	-4,376	4.00	1.00	3.00
FTA SANTANDER EMPRESAS 2	-11,845.45	5,295	-3,420	-583	2.00	1.00	1.00
FTA SANTANDER EMPRESAS 4	-32.22	12,762	-8,849	-1,384	2.00	0.00	0.00
FTA SANTANDER EMPRESAS 8, FTA	-76.97	61,722	-50,985	-1,788	3.00	1.00	2.00
FTA SANTANDER EMPRESAS 9, FTA	-87.80	50,195	-38,142	-8,886	4.00	1.00	3.00
FTA SANTANDER FINANCIACION 1	-32.05	3,818	-2,146	435	3.00	1.00	3.00
FTA SANTANDER FINANCIACION 5	770.69	34,932	-9,433	-13,527	8.00	1.00	7.00
FTA SANTANDER HIPOTECARIO 2	0.09	13,244	-6,739	-2,225	2.00	1.00	1.00
FTA SANTANDER HIPOTECARIO 3	-30.35	22,418	-12,063	-6,263	2.00	0.00	1.00
FTA SANTANDER HIPOTECARIO 6	-8.42	11,187	-9,411	312	2.00	1.00	1.00
FTA SANTANDER HIPOTECARIO 7	0.00	20,788	-18,957	1,246	2.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 8	0.00	10,218	-8,137	592	3.00	1.00	6.00
FTA SANTANDER PUBLICO 1	-139.36	3,556	-2,069	-1,413	1.00	0.00	1.00
FTA UCI 11	37.44	4,798	-1,696	0	3.00	1.00	2.00
FTA UCI 14	1.52	12,453	-4,161	0	3.00	1.00	2.00
FTA UCI 16	5.01	21,567	-7,389	0	4.00	1.00	3.00
FTA UCI 18	-15.59	20,987	-9,068	-4,564	4.00	1.00	3.00
FTA UCI 6	41.97	893	-389	0	3.00	1.00	2.00
FTA UCI 7	43.23	1,119	-463	0	3.00	1.00	2.00
FTA UCI 8	27.33	1,461	-599	0	3.00	1.00	2.00
FTA UCI 9	43.61	3,978	-1,719	0	3.00	1.00	2.00

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

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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 (%)
FTA, HIPOTEBANSA 11	47.04	3,183	-1,719	-373	2.00	1.00	1.00
FTA, HIPOTEBANSA X	68.38	2,306	-1,041	-413	2.00	1.00	1.00
FTA, SANTANDER EMPRESAS 1	-10.39	5,158	-3,000	-597	2.00	1.00	1.00
FTA, SANTANDER EMPRESAS 3	35.60	11,285	-6,203	-1,033	2.00	1.00	1.00
FTA, UCI 15	17.77	15,054	-4,948	0	3.00	1.00	2.00
FTA, UCI 17	-9.56	18,918	-6,441	-3,981	4.00	1.00	3.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	26.13	331,009	-317,580	0	5.52	5.15	0.37
FTH UCI 10	42.74	2,808	-1,175	0	3.00	0.00	1.00
FTH UCI 12	30.03	6,627	-2,271	0	3.00	1.00	2.00
FTH UCI 5	36.00	407	-169	0	3.00	1.00	2.00
FTH, HIPOCAT 3	-23.64	550	-203	-263	4.16	1.11	3.05
FTH, HIPOTEBANSA IX	-23.05	729	-367	-165	3.00	1.00	2.00
FTPYME BANCAJA 2 FTA	-25.44	542	-310	-147	2.73	1.74	0.99
FTPYME BANCAJA 3 FTA	-10.00	958	-517	-207	2.74	1.72	1.02
FTPYME BANCAJA 6 FTA	-127.92	2,808	-2,244	-899	2.53	2.13	0.40
FTPYME TDA 6, FTA	-47.31	375	-166	-160	3.11	1.45	1.66
FTPYME TDA 7, FTA	-301.77	1,353	-1,057	-524	3.04	2.07	0.97
FTPYME TDA BANCA MARCH, FTA	-83.51	334	-245	-73	3.59	2.42	1.17
FTPYME TDA CAM 2, FTA	-80.58	1,316	-615	-608	2.93	1.43	1.51
FTPYME TDA CAM 4, FTA	16.20	5,762	-3,453	-1,850	2.88	1.69	1.19
FTPYME TDA CAM 7, FTA	-70.34	7,598	-4,636	-2,389	2.78	1.73	1.05
FTPYME TDA CAM 9, FTA	-21.47	8,610	-2,423	0	3.26	1.59	1.67
GAT FTGENCAT 2005, FTA	-15.32	1,423	-570	-571	2.95	1.09	1.87
GAT FTGENCAT 2006, FTA	-40.82	1,380	-812	-510	3.05	1.33	1.72
GAT FTGENCAT 2007, FTA	-7.72	3,205	-2,026	-952	3.01	1.46	1.55
GAT FTGENCAT 2008, FTA	-44.06	5,076	-3,173	-1,192	2.93	1.50	1.42
GAT FTGENCAT 2009, FTA	9.56	5,726	-911	0	3.10	0.90	2.20
GAT ICO-FTVPO 1, FTH	-24.34	3,382	-2,667	-513	2.71	1.41	1.30
GC FTGENCAT CAIXA SABADELL 1, FTA	0.00	0	0	0	3.53	0.92	2.62
GC FTGENCAT CAIXA SABADELL 2, FTA	0.00	2,222	-2,328	-279	3.57	2.42	1.15

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

TABLE B.1.1

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 (%)
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0.00	0	0	0	3.00	1.54	1.47
GC FTGENCAT SABADELL 1, FTA	0.00	0	0	0	3.07	0.80	2.27
GC FTPYME PASTOR 4, FTA	0.00	1,689	-883	-766	3.54	1.19	2.35
GC FTPYME SABADELL 4, FTA	0.00	0	0	0	3.22	0.81	2.41
GC FTPYME SABADELL 5, FTA	0.00	0	0	0	3.04	0.91	2.13
GC FTPYME SABADELL 6, FTA	0.00	0	0	0	3.13	0.91	2.22
GC FTPYME SABADELL 8, FTA	0.00	0	0	0	3.47	2.14	1.33
GC FTPYME UNNIM 1, FTA	0.00	0	0	0	4.29	2.43	1.86
GC PASTOR HIPOTECARIO 5, FTA	0.00	0	0	0	3.30	0.94	2.36
GC SABADELL 1, FTH	0.00	0	0	0	3.24	0.85	2.39
GC SABADELL EMPRESAS 2, FTA	0.00	4,703	-2,941	-1,350	2.93	1.36	1.57
GC SABADELL EMPRESAS 4, FTA	0.00	0	0	0	2.87	1.57	1.30
HIPOCAT 10, FTA	13.76	11,959	-6,050	-3,809	3.18	1.07	2.11
HIPOCAT 11, FTA	8.55	12,932	-5,676	-3,854	3.24	1.08	2.16
HIPOCAT 14, FTA	-19.57	7,350	-4,104	-2,128	3.41	1.38	2.02
HIPOCAT 15, FTA	-80.58	2,564	-1,620	-488	0.00	0.00	0.00
HIPOCAT 16, FTA	-12.82	9,331	-4,814	-2,463	2.76	1.00	1.76
HIPOCAT 17, FTA	-15.61	11,338	-5,140	-3,382	2.71	1.03	1.68
HIPOCAT 18, FTA	89.64	8,974	-4,635	0	2.73	1.10	1.63
HIPOCAT 19, FTA	42.94	9,478	-1,848	0	3.01	0.72	2.29
HIPOCAT 20, FTA	39.01	12,718	-2,441	0	3.19	0.71	2.48
HIPOCAT 4, FTA	-13.39	1,153	-437	-509	4.00	1.00	3.00
HIPOCAT 5, FTA	-7.36	2,941	-1,057	-1,355	3.98	1.04	2.94
HIPOCAT 6, FTA	-1.07	4,260	-1,594	-1,837	3.79	1.00	2.79
HIPOCAT 7, FTA	-5.28	7,917	-3,102	-3,110	3.40	0.97	2.43
HIPOCAT 8, FTA	-9.82	9,871	-3,812	-3,828	3.33	0.83	2.50
HIPOCAT 9, FTA	-6.83	7,082	-3,305	-2,400	3.08	1.06	2.02
ICO MEDIACION I AYT, FTA	-67.14	10,064	-5,588	-3,762	5.68	2.19	0.74
ICO MEDIACION II AYT FTA	2.85	172,823	-79,410	-12,150	4.96	2.76	0.42
IM BANCO POPULAR FTPYME 1, FTA	-15.44	4,361	-1,472	-2,177	4.05	0.98	2.98
IM BANCO POPULAR FTPYME 2, FTA	8.45	8,880	-3,494	-4,256	4.07	1.29	2.75

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

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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 (%)
IM BANCO POPULAR FTPYME 3, FTA	0.00	24,160	-7,664	0	4.40	1.08	3.26
IM BANCO POPULAR MBS 2, FTA	-6.81	9,939	-4,823	-3,145	3.39	1.14	2.24
IM BANKOA MBS 1, FTA	-6.93	5,395	-3,058	-1,437	2.43	1.00	1.43
IM BCG RMBS 1, FTA	-5.03	4,238	-2,460	-1,268	2.30	0.96	1.34
IM BES EMPRESAS 1, FTA	0.00	7,929	-2,254	0	3.55	0.74	2.81
IM CAJA LABORAL 1, FTA	-51.87	6,518	-3,312	-2,550	2.52	0.98	1.54
IM CAJA LABORAL 2, FTA	-67.12	6,588	-3,630	-2,645	2.44	1.11	1.33
IM CAJA LABORAL EMPRESAS 1, FTA	480.91	4,714	-1,124	0	2.22	0.68	1.54
IM CAJAMAR 1, FTA	8.76	2,024	-911	-641	3.14	1.04	2.08
IM CAJAMAR 3, FTA	-24.52	9,450	-3,986	-3,811	3.10	0.84	2.25
IM CAJAMAR 4, FTA	-32.54	9,072	-4,079	-3,720	3.12	0.89	2.21
IM CAJAMAR 5, FTA	-39.00	10,721	-5,051	-4,447	3.17	0.96	2.20
IM CAJAMAR 6, FTA	-56.59	22,843	-11,688	-10,084	3.23	1.10	2.11
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-27.16	2,892	-1,738	-792	3.41	1.59	1.77
IM CAJAMAR EMPRESAS 3, FTA	-17.45	6,811	-3,417	-2,334	3.56	1.30	2.21
IM CAJAMAR EMPRESAS 4, FTA	0.00	15,531	-3,501	0	4.16	0.78	3.39
IM CAJASTUR MBS 1, FTA	56.62	7,532	-2,780	-3,167	2.57	0.75	1.82
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	42,585	-42,500	0	4.26	4.25	0.01
IM CEDULAS 10, FTA	0.00	29,315	-29,250	0	4.51	4.50	0.01
IM CEDULAS 14, FTA	0.00	19,560	-19,500	0	3.26	3.25	0.01
IM CEDULAS 15, FTA	-3.70	29,988	-29,910	0	3.86	3.85	0.01
IM CEDULAS 2, FTA	0.00	33,261	-33,188	0	4.51	4.50	0.01
IM CEDULAS 3, FTA	0.00	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	0.96	39,011	-38,906	0	3.76	3.75	0.01
IM CEDULAS 5, FTA	0.00	21,938	-21,875	0	3.51	3.50	0.01
IM CEDULAS 7, FTA	0.00	25,063	-25,000	0	4.01	4.00	0.01
IM CEDULAS 9, FTA	0.00	27,158	-27,094	0	4.26	4.25	0.01
IM FTGENCAT SABADELL 2, FTA	-19.69	3,292	-1,279	-1,385	3.13	0.83	2.26
IM FTGENCAT SABADELL 3, FTA	-16.43	1,763	-906	-557	3.41	1.25	2.08
IM FTGENCAT SABADELL 4, FTA	5.44	3,488	-2,011	-1,012	3.40	1.60	1.75
IM FTPYME SABADELL 3, FTA	-48.40	1,172	-479	-532	3.21	0.88	2.33

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

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IM FTPYME SABADELL 7, FTA	6.51	6,583	-3,893	-1,986	3.20	1.40	1.79
IM FTPYME SABADELL 9, FTA	0.00	27,757	-11,945	0	3.84	1.35	2.49
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-45.07	6,497	-3,082	-1,677	3.98	1.23	2.65
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	27.08	15,912	-31,302	18,741	3.93	2.02	1.85
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	28.67	34,530	-17,338	0	4.07	1.56	2.49
IM GRUPO BANCO POPULAR FTPYME I FTA	-47.39	8,618	-3,824	-2,257	3.83	1.07	2.67
IM GRUPO BANCO POPULAR FTPYME II, FTA	-181.00	5,605	-3,070	-2,714	3.68	1.33	2.19
IM GRUPO BANCO POPULAR LEASING 2, FTA	-625.09	21,599	-17,099	0	3.93	1.54	2.39
IM PASTOR 2, FTH	-12.68	4,239	-2,072	-1,692	2.89	0.95	1.94
IM PASTOR 3, FTH	-21.88	5,478	-2,375	-2,721	3.38	0.82	2.46
IM PASTOR 4, FTA	-7.11	6,667	-2,922	-1,980	3.24	0.83	2.32
IM PRESTAMOS FONDOS CEDULAS, FTA	-51.69	2,478	-1,528	-1,007	1.79	0.92	-2.49
IM SABADELL EMPRESAS 1, FTA	-14.12	3,872	-2,317	-953	3.10	1.52	1.56
IM SABADELL EMPRESAS 3, FTA	-96.72	11,989	-7,059	-4,943	2.99	1.47	1.48
IM SABADELL EMPRESAS 5, FTA	-68.92	4,974	-3,612	-1,155	3.65	2.05	1.32
IM SABADELL RMBS 2, FTA	-5.89	14,108	-7,310	-4,800	3.10	1.23	1.87
IM SABADELL RMBS 3, FTA	-4.43	16,746	-7,865	-7,456	3.34	1.08	2.25
IM TERRASSA 1 FTGENCAT FTA	-22.16	883	-443	-303	3.24	1.13	2.14
IM TERRASSA MBS 1, FTA	-8.93	3,601	-1,552	-1,468	3.11	0.95	2.17
INTERMONEY MASTER CEDULAS, FTA	0.00	29,045	-28,962	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS I, FTA	-232.75	3,900	-4,695	568	5.83	2.61	0.09
MADRID ACTIVOS CORPORATIVOS III, FTA	-137.30	10,248	-3,145	-18,150	4.08	1.94	0.00
MADRID ACTIVOS CORPORATIVOS IV, FTA	-45.69	11,097	-6,382	733	6.66	70.06	0.27
MADRID ACTIVOS CORPORATIVOS V, FTA	0.00	20,860	-7,059	4,742	4.77	1.86	1.26
MADRID CONSUMO I, FTA	-46.93	8,261	-1,395	-1,506	7.12	1.64	5.48
MADRID CONSUMO II, FTA	-20.23	12,562	-4,081	-831	7.43	3.74	3.69
MADRID FTPYME I, FTA	405.74	11,341	-8,523	5,724	2.87	3.14	-0.28
MADRID FTPYME II, FTA	0.00	18,540	-8,537	-1,177	4.08	2.97	1.11
MADRID ICO-FTVPO I, FTA	-14.80	2,790	-1,356	-743	2.76	1.69	1.07
MADRID RESIDENCIAL I, FTA	-14.83	8,162	-3,226	-2,167	2.74	1.64	1.10
MADRID RESIDENCIAL II, FTA	-13.02	7,311	-3,125	-1,740	2.73	1.64	1.09

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

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MADRID RMBS I, FTA	-35.20	14,835	-6,976	-5,221	2.98	1.46	1.51
MADRID RMBS II, FTA	-20.14	13,129	-6,210	-4,259	2.97	1.47	1.50
MADRID RMBS III FTA	-18.12	23,938	-12,119	-6,969	2.91	1.54	1.37
MADRID RMBS IV, FTA	-9.55	18,170	-10,557	-5,142	2.80	1.65	1.15
MBS BANCAJA 1 FTA	-16.80	1,912	-858	-742	2.91	1.54	1.37
MBS BANCAJA 2, FTA	-31.35	3,869	-2,078	-1,215	2.81	1.70	1.11
MBS BANCAJA 3, FTA	-18.88	5,279	-2,572	-1,779	2.83	1.61	1.22
MBS BANCAJA 4, FTA	-27.72	14,577	-7,076	-4,781	2.73	1.60	1.13
MBS BANCAJA 6, FTA	64.69	11,294	-6,103	0	2.73	1.73	1.00
MBS BANCAJA 7, FTA	84.97	11,645	-6,599	0	2.81	1.82	0.99
MBS BANCAJA 8, FTA	29.52	6,140	-3,389	0	2.83	1.81	1.02
MBSCAT 1, FTA	6.18	11,586	-4,426	-4,290	3.18	1.16	2.02
MBSCAT 2, FTA	19.26	6,257	-826	0	3.22	0.74	2.48
MBSCAT 3, FTA	-82.96	3,467	-1,275	0	0.00	0.00	0.00
PROGRAMA CEDULAS TDA, FTA	0.00	187,924	-187,924	0	3.66	3.66	0.00
PYME BANCAJA 5, FTA	38.52	1,822	-1,702	-699	2.52	2.17	0.35
PYME BANCAJA 7, FTA	-669.88	5,239	-3,800	-1,912	2.46	2.03	0.43
PYME BANCAJA 8, FTA	-3.50	3,449	-2,124	0	2.78	1.79	1.00
PYME VALENCIA 1, FTA	-206.50	2,027	-2,198	-353	2.35	2.15	0.19
PYME VALENCIA 2, FTA	18.76	3,298	-1,823	0	2.96	1.87	1.09
PYMECAT 2 FTPYME, FTA	-29.42	2,630	-1,656	-607	2.74	1.28	1.46
PYMECAT 3 FTPYME, FTA	-10.77	8,684	-2,224	0	3.76	1.22	2.53
PYMES BANESTO 2, FTA	-49.89	3,904	-1,919	-1,307	3.00	1.00	2.00
RURAL CEDULA I, FTA	0.00	12,110	-12,076	0	4.03	3.88	0.15
RURAL HIPOTECARIO GLOBAL I, FTA	-11.21	7,402	-3,438	-3,069	3.06	1.69	1.38
RURAL HIPOTECARIO II FTH	4.49	462	-206	0	3.34	1.68	1.66
RURAL HIPOTECARIO III FTH	15.00	998	-423	0	3.23	1.60	1.63
RURAL HIPOTECARIO IV FTH	33.42	1,873	-803	0	3.18	1.61	1.57
RURAL HIPOTECARIO IX, FTA	-9.10	14,268	-6,276	-5,504	3.01	1.56	1.46
RURAL HIPOTECARIO V FTA	33.76	3,015	-1,434	0	2.92	1.61	1.31
RURAL HIPOTECARIO VI, FTA	-14.37	5,293	-2,189	-2,186	3.11	1.56	1.54

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

TABLE B.1.1

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 (%)
RURAL HIPOTECARIO VII, FTA	-16.59	7,132	-2,842	-3,098	3.11	1.47	1.64
RURAL HIPOTECARIO VIII, FTA	-7.97	10,602	-4,547	-4,277	3.08	1.58	1.50
RURAL HIPOTECARIO X, FTA	-29.73	21,365	-9,786	-8,910	3.09	1.65	1.45
RURAL HIPOTECARIO XI, FTA	-24.42	26,519	-12,330	-10,998	3.06	1.66	1.40
RURAL HIPOTECARIO XII, FTA	-15.77	11,707	-5,619	-4,491	2.99	1.66	1.33
RURALPYME 1 FTPYME FTA	-37.78	515	-280	-179	3.68	2.15	1.53
RURALPYME 2 FTPYME FTA	-72.08	2,576	-1,614	-864	3.19	2.04	1.15
SANTANDER CONSUMER SPAIN 09-1, FTA	-40.44	9,659	-3,296	-4,896	8.00	1.00	7.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-33.84	14,499	-4,489	-6,792	8.00	1.00	7.00
SANTANDER HIPOTECARIO I, FTA	27.41	8,775	-4,407	-1,240	2.00	1.00	1.00
SOL-LION, FTA	-14.26	40,501	-25,936	-7,260	2.43	1.63	0.80
TDA 11, FTH	20.29	1,055	-480	0	3.24	1.65	1.59
TDA 12, FTH	-5.22	1,088	-435	0	3.71	1.63	2.08
TDA 13 - MIXTO, FTA	25.85	1,012	-423	0	3.40	1.62	0.00
TDA 14 - MIXTO, FTA	1.12	2,082	-822	0	3.75	1.64	0.00
TDA 15 - MIXTO, FTA	24.84	1,787	-822	0	3.06	1.57	0.00
TDA 16 - MIXTO, FTA	13.21	1,975	-861	0	3.40	1.60	0.00
TDA 17 - MIXTO, FTA	-6.82	1,745	-679	0	3.76	1.57	0.00
TDA 18 - MIXTO, FTA	21.32	1,768	-869	0	2.98	1.60	0.00
TDA 19 - MIXTO, FTA	22.72	3,030	-1,407	-710	3.18	1.61	1.56
TDA 20 - MIXTO, FTA	9.26	2,162	-957	-627	2.95	1.49	0.00
TDA 22 - MIXTO, FTA	1.03	2,908	-1,388	-1,028	3.29	1.69	0.00
TDA 23, FTA	-14.90	5,096	-1,929	-2,316	3.29	1.37	1.92
TDA 24, FTA	-21.51	3,479	-1,489	-1,563	3.53	1.47	2.06
TDA 25, FTA	-99.29	1,926	-1,030	-894	3.80	1.47	2.33
TDA 26 - MIXTO, FTA	25.07	5,830	-2,607	-2,355	3.05	1.49	0.00
TDA 27, FTA	-49.42	7,723	-3,636	-3,303	3.20	1.48	1.72
TDA 28, FTA	-90.03	4,197	-2,427	-1,733	3.49	1.58	1.91
TDA 29, FTA	-22.56	6,878	-3,334	-2,435	2.90	1.49	1.41
TDA 30, FTA	-36.96	4,124	-2,184	-1,563	3.01	1.68	1.33
TDA 31, FTA	-11.20	2,790	-1,439	-804	3.04	1.61	1.43

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

TABLE B.1.1

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 (%)
TDA CAJAMAR 2, FTA	-1.74	6,255	-2,726	-2,231	3.13	1.48	1.66
TDA CAM 1, FTA	-12.27	4,021	-1,771	-1,471	3.16	1.54	1.62
TDA CAM 10, FTA	-78.75	11,426	-6,279	-4,424	2.99	1.65	1.33
TDA CAM 11, FTA	-71.05	17,475	-12,314	-4,354	2.83	1.99	0.84
TDA CAM 12, FTA	-41.69	20,788	-14,457	-4,478	2.77	1.98	0.79
TDA CAM 2, FTA	-46.97	4,471	-1,936	-1,993	3.08	1.54	1.54
TDA CAM 3, FTA	-38.20	5,043	-2,190	-2,041	3.10	1.54	1.56
TDA CAM 4, FTA	-45.14	11,295	-4,569	-4,987	2.99	1.35	1.64
TDA CAM 5, FTA	-56.26	14,254	-5,991	-6,467	2.92	1.40	1.51
TDA CAM 6, FTA	-63.98	9,379	-4,068	-4,365	2.94	1.41	1.53
TDA CAM 7, FTA	-54.51	14,131	-6,309	-5,891	2.91	1.40	1.51
TDA CAM 8, FTA	-58.29	14,270	-6,617	-6,060	2.89	1.43	1.46
TDA CAM 9, FTA	-64.98	12,642	-6,277	-5,267	2.89	1.54	1.35
TDA CORPORATIVOS I, FTA	-284.16	5,017	-5,302	1,215	2.44	2.20	0.23
TDA EMPRESAS 1, FTA	-64.67	1,771	-1,164	0	3.36	2.66	0.70
TDA EMPRESAS 2, FTA	-52.96	2,133	-1,075	0	4.15	2.11	2.05
TDA FTPYME PASTOR 9, FTA	-19.45	6,160	-3,252	0	3.90	2.14	1.76
TDA IBERCAJA 1, FTA	-38.84	2,889	-1,325	-1,183	3.02	1.59	1.43
TDA IBERCAJA 2, FTA	-38.84	6,023	-2,748	-2,434	2.77	1.44	1.33
TDA IBERCAJA 3, FTA	-46.83	7,114	-3,475	-2,868	2.70	1.42	1.28
TDA IBERCAJA 4, FTA	-48.57	10,404	-5,312	-4,084	2.67	1.45	1.22
TDA IBERCAJA 5, FTA	-50.57	9,976	-5,041	-3,946	2.65	1.43	1.22
TDA IBERCAJA 6, FTA	-107.31	14,405	-8,567	-5,930	2.66	1.64	1.02
TDA IBERCAJA 7, FTA	-87.09	22,060	-13,846	-7,921	2.54	1.63	0.91
TDA IBERCAJA ICO-FTVPO, FTH	-725.97	3,882	-3,351	-1,013	2.57	1.91	0.66
TDA PASTOR 1, FTA	17.99	1,806	-776	-525	2.84	1.57	1.27
TDA PASTOR CONSUMO 1, FTA	-61.19	1,522	-376	-990	7.28	1.51	5.77
TDA SA NOSTRA EMPRESAS 1, FTA	1,388.89	997	-715	-416	2.90	2.03	0.87
TDA SA NOSTRA EMPRESAS 2, FTA	-107.55	2,258	-1,435	-843	3.01	1.94	1.07
TDA TARRAGONA 1, FTA	-56.11	4,416	-2,518	-1,618	3.32	1.87	1.44
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-22.83	1,905	-1,147	-420	2.79	1.57	1.23

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

TABLE B.1.1

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 (%)
UNICAJA AYT EMPRESAS I, FTA	-11.23	2,226	-1,113	-236	6.85	2.05	1.36
UNICAJA TDA VPO, FTA	239.83	1,401	-1,153	153	2.60	1.62	0.99
VAL BANCAJA 1, FTA	83.45	3,492	-1,962	0	2.54	1.70	0.85
VALENCIA HIPOTECARIO 1, FTA	-13.29	2,184	-972	-827	2.92	1.55	1.38
VALENCIA HIPOTECARIO 2, FTH	3.13	6,088	-2,898	-1,808	2.74	1.58	1.16
VALENCIA HIPOTECARIO 3, FTA	-14.33	7,102	-3,496	-2,207	2.65	1.56	1.09
VALENCIA HIPOTECARIO 4, FTA	90.43	8,899	-5,958	-1,886	2.55	1.93	0.62
VALENCIA HIPOTECARIO 5, FTA	-19.02	5,496	-2,923	-1,615	2.59	1.66	0.93
Subtotal BONDS 2012 1	-0.45	5,925,227	-4,213,289	-878,671	3.75	2.42	1.01
Subtotal BONDS 2011 1	0.00	5,946,740	-4,522,054	-587,656	3.06	2	0.83
% change	-	-0.36	-6.83	49.52	22.55	15.24	21.69
COMMERCIAL PAPER							
FTA SANTANDER 2	214.78	33,971	-14,886	0	6.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2012 1	234.18	33,971	-14,886	0	6.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2011 1	0.00	22,450	-16,739	0	0.00	0.00	0.00
% change	-	51.32	-11.07	-	-	-	-
Total 2012 1	1.14	5,959,198	-4,228,175	-878,671	3.76	2.41	1.00
Total 2011 1	0.00	5,969,190	-4,538,793	-587,656	3.05	2.09	0.82
% change	-	-0.17	-6.84	49.52	23.28	15.31	21.95

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	-21	0	0	0	-1
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-22	0	63	0	-64
AYT BONOS TESORERIA II, FTA	0	0	0	0	0
AYT CAIXA GALICIA EMPRESAS I, FTA	-30	0	0	0	-48
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-34	0	116	0	-3,622
AYT CAIXANOVA FTPYME I, FTA	-13	0	0	0	-2
AYT CAIXANOVA HIPOTECARIO I, FTA	-22	0	0	0	-4
AYT CAJA INGENIEROS 2, FTA	-15	-1,510	657	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	-18	-477	447	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-24	-886	912	0	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	-18	-531	729	0	0
AYT CEDULAS CAJAS GLOBAL FTA	0	-978	531	0	-4
AYT CEDULAS CAJAS IV, FTA	0	-7	353	0	-30
AYT CEDULAS CAJAS IX, FTA	0	-14	301	0	-4
AYT CEDULAS CAJAS V, FTA	0	-1	295	0	-127
AYT CEDULAS CAJAS VI, FTA	0	-16	302	0	-4
AYT CEDULAS CAJAS VIII, FTA	0	0	246	0	-164
AYT CEDULAS CAJAS X, FTA	0	-103	1,145	0	0
AYT CEDULAS CAJAS XI, FTA	0	-76	80	0	0
AYT CELERIS HIPOTECARIO II, FTA	-3	-324	324	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-65	0	138	0	-150
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-401	-11,906	16,037	0	-2,498
AYT DEUDA SUBORDINADA I, FTA	-67	-654	975	0	0
AYT FONDO EOLICO, FTA	0	-40	21	0	0
AYT FTPYME I, FTA	-19	0	0	0	-1
AYT FTPYME II, FTA	-18	0	1,302	0	-1,304
AYT GENOVA HIPOTECARIO II, FTH	-26	0	0	0	-1

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT GENOVA HIPOTECARIO III, FTH	-29	0	585	0	-591
AYT GENOVA HIPOTECARIO IV, FTH	-32	-227	480	0	-55
AYT GENOVA HIPOTECARIO IX, FTH	-62	0	1,602	0	-1,579
AYT GENOVA HIPOTECARIO VI, FTH	-34	0	1,059	0	-465
AYT GENOVA HIPOTECARIO VII, FTH	-68	0	2,847	0	-812
AYT GENOVA HIPOTECARIO VIII, FTH	-113	-391	2,194	0	-689
AYT GENOVA HIPOTECARIO X, FTH	-72	0	2,101	0	-2,104
AYT GENOVA HIPOTECARIO XI, FTH	-85	0	447	0	-458
AYT GENOVA HIPOTECARIO XII, FTH	-60	0	0	0	-3
AYT GOYA HIPOTECARIO III, FTA	-225	0	6,438	0	-1,960
AYT GOYA HIPOTECARIO IV, FTA	-124	0	0	0	-36
AYT GOYA HIPOTECARIO V, FTA	-138	-472	0	0	-41
AYT HIPOTECARIO BBK I, FTA	-63	-862	0	0	-10
AYT HIPOTECARIO BBK II, FTA	-78	-3,035	1,828	0	0
AYT HIPOTECARIO III, FTH	-19	-735	296	0	0
AYT HIPOTECARIO IV, FTH	-19	-694	274	0	0
AYT HIPOTECARIO MIXTO II, FTA	-22	-410	217	0	0
AYT HIPOTECARIO MIXTO III, FTA	-17	0	2,391	0	-2,391
AYT HIPOTECARIO MIXTO IV, FTA	-20	-229	101	0	0
AYT HIPOTECARIO MIXTO V, FTA	-46	-1,150	839	0	-163
AYT HIPOTECARIO MIXTO, FTA	-18	-72	0	0	0
AYT ICO FTVPO CAIXA GALICIA I, FTA	-19	0	0	0	-2
AYT ICO FTVPO CAJA SOL, FTA	-16	0	0	0	-2
AYT ICO-FTVPO CAJA MURCIA, FTA	-17	-142	174	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-18	0	0	0	-2
AYT ICO-FTVPO I, FTA	-33	0	0	0	-5
AYT ICO-FTVPO III, FTA	-33	-144	0	0	-4
AYT KUTXA HIPOTECARIO I, FTA	-57	-171	1,073	0	0
AYT KUTXA HIPOTECARIO II, FTA	-84	0	1,807	0	-1,824

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE				
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT			RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT		
AYT KUTXA HIPOTECARIO III, FTA	-37	0	0	0	-19	
AYT KUTXA HIPOTECARIO IV, FTA	-106	0	0	0	-73	
AYT PRESTAMOS CONSUMO III, FTA	-18	0	0	0	-1	
AYT PROMOCIONES INMOBILIARIAS II, FTA	-18	0	0	0	0	
AYT PROMOCIONES INMOBILIARIAS III, FTA	-18	0	0	0	0	
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-18	0	0	0	-1	
AYT SA NOSTRA FINANCIACION I, FTA	-6	-350	0	0	0	
AYT UNICAJA FINANCIACION I, FTA	-26	0	0	0	-4	
AYT VPO II, FTA	-21	0	0	0	-2	
AYT.1, FTH	-24	-964	1,275	0	-860	
AYT.11, FTH	-20	-559	272	0	0	
AYT.2, FTH	-25	-61	252	0	-28	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20	0	399	0	-399	
BANCAJA - BVA VPO 1, FTA	-25	-274	328	0	0	
BANCAJA 10, FTA	-98	0	25,028	0	-20,818	
BANCAJA 11, FTA	-75	0	11,510	0	-12,088	
BANCAJA 13, FTA	-101	0	7,288	0	-3,511	
BANCAJA 3, FTA	-25	-464	464	0	0	
BANCAJA 4, FTH	-24	-371	371	0	0	
BANCAJA 5, FTA	-27	-526	926	0	0	
BANCAJA 6, FTA	-59	-1,150	3,128	0	0	
BANCAJA 7, FTA	-58	-1,219	3,992	0	0	
BANCAJA 8, FTA	-61	0	12,141	0	-865	
BANCAJA 9, FTA	-75	0	18,207	0	-10,774	
BANCAJA LEASING 1, FTA	-39	0	0	0	-3	
BANKINTER 10, FTA	-75	-609	2,377	0	0	
BANKINTER 11, FTH	-47	-353	803	0	0	
BANKINTER 12, FTH	-59	-672	5,230	0	0	
BANKINTER 13 FTA	-75	-467	5,267	0	0	

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANKINTER 14, FTH	-53	-204	924	0	0
BANKINTER 2 PYME FTA	-23	317	433	0	-522
BANKINTER 2, FTH	-11	-172	240	0	0
BANKINTER 3 FTPYME FTA	-25	0	813	0	-80
BANKINTER 3, FTH	-31	-288	329	0	0
BANKINTER 4 FTPYME, FTA	-19	0	180	0	-293
BANKINTER 4, FTH	-33	-286	287	0	0
BANKINTER 5, FTH	-23	-284	316	0	0
BANKINTER 6, FTA	-55	-607	1,157	0	0
BANKINTER 7, FTH	-18	-203	319	0	0
BANKINTER 8, FTA	-41	-563	807	0	0
BANKINTER 9, FTA	-46	-606	1,392	0	0
BBVA AUTOS 1 FTA	-19	0	3,238	0	-3,237
BBVA AUTOS 2 FTA	-17	0	14,158	0	-13,548
BBVA CONSUMO 1, FTA	-20	0	18,618	0	-18,617
BBVA CONSUMO 2, FTA	-28	0	19,865	0	-19,865
BBVA CONSUMO 3 FTA	-23	0	6,086	0	-6,085
BBVA CONSUMO 4 FTA	-53	0	0	0	0
BBVA CONSUMO 5, FTA	-64	667	0	0	0
BBVA EMPRESAS 1, FTA	-21	0	19	0	-19
BBVA EMPRESAS 2, FTA	-80	0	416	0	-417
BBVA EMPRESAS 3, FTA	-77	0	0	0	0
BBVA EMPRESAS 4, FTA	-68	0	0	0	0
BBVA EMPRESAS 5, FTA	-65	0	0	0	0
BBVA EMPRESAS 6, FTA	-70	-843	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-16	0	8,401	0	-8,552
BBVA HIPOTECARIO 3, FTA	-23	-560	13,019	0	0
BBVA LEASING 1, FTA	-42	0	0	0	0
BBVA RMBS 1, FTA	-90	0	15,149	0	-15,149

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA RMBS 10, FTA	-72	-2,816	1,373	0	0
BBVA RMBS 11, FTA	-8	-1,699	1,699	0	0
BBVA RMBS 2, FTA	-135	0	39,797	0	-14,648
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,314
BBVA RMBS 4, FTA	-135	0	21,927	0	-21,927
BBVA RMBS 5 FTA	-139	0	7,025	0	-7,024
BBVA RMBS 6 FTA	-137	0	13,729	0	-5,123
BBVA RMBS 7, FTA	-169	-8,154	31,024	0	0
BBVA RMBS 8, FTA	-69	-1,604	1,124	0	0
BBVA RMBS 9, FTA	-70	-810	2,468	0	0
BBVA-3 FTPYME FTA	-18	-50	1,481	0	-85
BBVA-4 PYME, FTA	-17	0	798	0	-798
BBVA-5 FTPYME, FTA	-22	0	2,221	0	-2,221
BBVA-6 FTPYME FTA	-23	0	0	0	0
BBVA-7 FTGENCAT, FTA	-6	0	47	0	-46
BBVA-8 FTPYME FTA	-25	0	397	0	-398
BCL MUNICIPIOS I FTA	-28	-28	154	0	0
CAIXA PENEDES 1 TDA, FTA	-40	-2,052	1,747	0	0
CAIXA PENEDES 2 TDA, FTA	-29	-1,362	1,549	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-19	-207	1,448	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-20	-1,035	1,819	0	0
CAJA INGENIEROS TDA 1, FTA	-26	-1,070	1,047	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	-71	0	0	0	0
CEDULAS TDA 15, FTA	0	0	18	0	0
CEDULAS TDA 17, FTA	0	0	396	0	0
CEDULAS TDA 18, FTA	0	-54	38	0	0
CEDULAS TDA 2, FTA	0	0	166	0	0
CEDULAS TDA 20, FTA	0	0	31	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-5	13	0	0
CEDULAS TDA 3, FTA	0	-79	711	0	0
CEDULAS TDA 5, FTA	0	0	114	0	0
CEDULAS TDA 6, FTA	0	-17	410	0	0
CEDULAS TDA 7, FTA	0	-13	475	0	0
CIBELES III FTPYME, FTA	-10	0	2,141	0	0
CM BANCAJA 1, FTA	-28	0	226	0	0
CONSUMO BANCAJA 1, FTA	-10	0	4,923	0	-4,995
DRIVER ESPAÑA ONE, FTA	-42	0	1,418	0	0
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-204
EMPRESAS BANESTO 2, FTA	-64	0	27,050	0	-27,327
EMPRESAS BANESTO 5, FTA	-90	-550	13,828	0	-13,932
EMPRESAS BANESTO 6, FTA	-117	-7,717	1,947	0	-1,950
EMPRESAS BANESTO I FTA	-28	0	6,717	0	-6,895
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-23	-183	4,972	0	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-49	-375	2,087	0	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FINANCAT 1, FTA	-27	0	3,679	0	-3,679
FINANCIACION BANCAJA 1, FTA	-11	0	649	0	-667
FINANCIACION BANESTO 1, FTA	-38	-771	21,969	0	-22,265
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	96	0	-110
FONCAIXA AUTONOMOS 1, FTA	0	0	0	0	-18
FONCAIXA CONSUMO 1, FTA	0	0	41	0	0
FONCAIXA EMPRESAS 1, FTA	0	0	644	0	-752
FONCAIXA EMPRESAS 2, FTA	0	0	3,375	0	-3,644
FONCAIXA EMPRESAS 3, FTA	0	0	6,422	0	-6,620
FONCAIXA FTGENCAT 3, FTA	0	0	239	0	-239
FONCAIXA FTGENCAT 4, FTA	0	0	820	0	-824

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE				
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT			
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)	
FONCAIXA FTGENCAT 5, FTA	0	0	0	0	-12	
FONCAIXA FTGENCAT 6, FTA	0	0	131	0	-132	
FONCAIXA FTGENCAT 7, FTA	0	0	0	0	-109	
FONCAIXA FTPYME 2, FTA	0	0	130	0	-140	
FONCAIXA HIPOTECARIO 2, FTH	0	0	108	0	0	
FONCAIXA HIPOTECARIO 3, FTH	0	0	940	0	0	
FONCAIXA HIPOTECARIO 4, FTH	0	0	116	0	0	
FONCAIXA HIPOTECARIO 5, FTH	0	0	272	0	0	
FONCAIXA HIPOTECARIO 6, FTH	0	0	503	0	0	
FONCAIXA HIPOTECARIO 7, FTH	0	0	893	0	0	
FONCAIXA HIPOTECARIO 9, FTA	0	0	0	0	-3	
FONCAIXA ICO-FTVPO 1, FTA	0	0	7,011	0	-176	
FONCAIXA LEASINGS 1, FTA	0	0	0	0	-3	
FTA FTPYME SANTANDER 1	-39	-1,034	3,862	0	-235	
FTA FTPYME SANTANDER 2	-48	-1,592	9,716	0	-962	
FTA IM UNNIM RMBS 1	-58	-5,564	0	0	0	
FTA SANTANDER CONSUMER SPAIN AUTO 06	-21	-3,126	47,736	0	-37,369	
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-36	-5,335	32,482	0	-32,482	
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-85	-8,459	3,676	0	0	
FTA SANTANDER EMPRESAS 10, FTA	-514	-27,181	0	0	-3	
FTA SANTANDER EMPRESAS 11, FTA	-195	-11,564	0	0	-3	
FTA SANTANDER EMPRESAS 2	-45	-88	22,780	0	-22,854	
FTA SANTANDER EMPRESAS 4	-100	0	18,824	0	-18,913	
FTA SANTANDER EMPRESAS 8, FTA	-517	-24	24	0	-41	
FTA SANTANDER EMPRESAS 9, FTA	-378	0	6,718	0	-6,725	
FTA SANTANDER FINANCIACION 1	-33	-2,664	17,491	0	-17,591	
FTA SANTANDER FINANCIACION 5	-107	-4,711	1,085	0	-1,085	
FTA SANTANDER HIPOTECARIO 2	-127	-913	9,616	0	-9,723	
FTA SANTANDER HIPOTECARIO 3	-188	0	4,542	0	-4,649	

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA SANTANDER HIPOTECARIO 6	-110	-566	566	0	-641
FTA SANTANDER HIPOTECARIO 7	-202	-3,320	3,524	0	-3,524
FTA SANTANDER HIPOTECARIO 8	-95	-3,040	0	0	-3
FTA SANTANDER PUBLICO 1	-45	-663	4,744	0	-4,728
FTA UCI 11	-34	-2,994	4,979	0	0
FTA UCI 14	-61	-3,928	45,754	0	-1,111
FTA UCI 16	-74	-5,518	75,924	0	-13,852
FTA UCI 18	-74	-4,470	40,100	0	0
FTA UCI 6	-20	-465	143	0	-16
FTA UCI 7	-28	-631	219	0	-38
FTA UCI 8	-28	-813	291	0	-55
FTA UCI 9	-29	-2,091	3,282	0	0
FTA, HIPOTEBANSA 11	-38	-1,142	1,372	0	-321
FTA, HIPOTEBANSA X	-38	-773	523	0	-14
FTA, SANTANDER EMPRESAS 1	-50	-1,112	9,411	0	-7,511
FTA, SANTANDER EMPRESAS 3	-79	-2,082	19,919	0	-20,008
FTA, UCI 15	-75	-5,845	57,623	0	-3,760
FTA, UCI 17	-75	-1,045	28,868	0	-1,020
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-56	-9,898	19,523	0	0
FTH UCI 10	-34	-1,486	2,101	0	0
FTH UCI 12	-40	-3,189	13,190	0	0
FTH UCI 5	-7	-226	135	0	-30
FTH, HIPOCAT 3	-40	0	54	0	-18
FTH, HIPOTEBANSA IX	-40	-157	143	0	-38
FTPYME BANCAJA 2 FTA	-14	-33	699	0	0
FTPYME BANCAJA 3 FTA	-17	-180	1,739	0	0
FTPYME BANCAJA 6 FTA	-21	0	0	0	-146
FTPYME TDA 6, FTA	-13	-24	740	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
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	-88	5,112	0	0
FTPYME TDA CAM 4, FTA	-34	0	0	0	0
FTPYME TDA CAM 7, FTA	-39	-1	0	0	0
FTPYME TDA CAM 9, FTA	-50	-766	766	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	-22	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-35	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-18	0	0	0	0
GAT ICO-FTVPO 1, FTH	-29	-41	397	0	-138
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	28	0	-30
GC FTGENCAT CAIXA SABADELL 2, FTA	-31	-281	268	0	-268
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	217	0	-219
GC FTGENCAT SABADELL 1, FTA	0	0	1,982	0	-1,982
GC FTPYME PASTOR 4, FTA	-12	0	711	0	-713
GC FTPYME SABADELL 4, FTA	0	0	2,764	0	-2,764
GC FTPYME SABADELL 5, FTA	0	0	2,145	0	-2,150
GC FTPYME SABADELL 6, FTA	0	0	7,710	0	-7,715
GC FTPYME SABADELL 8, FTA	0	0	0	0	-120
GC FTPYME UNNIM 1, FTA	0	0	0	0	-1
GC PASTOR HIPOTECARIO 5, FTA	0	0	2,521	0	-2,523
GC SABADELL 1, FTH	0	0	105	0	-74
GC SABADELL EMPRESAS 2, FTA	-25	-789	2,214	0	-2,215
GC SABADELL EMPRESAS 4, FTA	0	0	82	0	-83
HIPOCAT 10, FTA	-130	0	6,631	0	-6,631
HIPOCAT 11, FTA	-122	0	8,613	0	-8,613
HIPOCAT 14, FTA	-57	-900	983	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
HIPOCAT 15, FTA	-24	-347	460	0	-362
HIPOCAT 16, FTA	-85	-1,988	1,134	0	0
HIPOCAT 17, FTA	-90	-1,262	2,228	0	-246
HIPOCAT 18, FTA	-82	-4,064	3,544	0	0
HIPOCAT 19, FTA	-52	-4,341	1,729	0	0
HIPOCAT 20, FTA	-68	-8,364	2,707	0	0
HIPOCAT 4, FTA	-27	-216	3,811	0	0
HIPOCAT 5, FTA	-50	-445	1,479	0	0
HIPOCAT 6, FTA	-73	-679	13,258	0	0
HIPOCAT 7, FTA	-157	-778	9,903	0	-10
HIPOCAT 8, FTA	-122	-1,101	11,855	0	0
HIPOCAT 9, FTA	-96	0	3,144	0	-1,948
ICO MEDIACION I AYT, FTA	0	0	282	0	-268
ICO MEDIACION II AYT FTA	-8	-1,194	0	0	0
IM BANCO POPULAR FTPYME 1, FTA	-12	-619	9,608	0	0
IM BANCO POPULAR FTPYME 2, FTA	-23	-1,436	0	0	0
IM BANCO POPULAR FTPYME 3, FTA	-54	-9,712	10,528	0	0
IM BANCO POPULAR MBS 2, FTA	-39	-495	1,633	0	0
IM BANKOA MBS 1, FTA	-35	-496	1,191	0	0
IM BCG RMBS 1, FTA	-33	-328	91	0	0
IM BES EMPRESAS 1, FTA	-45	-3,951	0	0	0
IM CAJA LABORAL 1, FTA	-43	-604	2,532	0	0
IM CAJA LABORAL 2, FTA	-36	-347	437	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-43	-585	391	0	0
IM CAJAMAR 1, FTA	-17	-492	2,902	0	0
IM CAJAMAR 3, FTA	-58	-1,578	23,866	0	0
IM CAJAMAR 4, FTA	-57	-1,261	11,940	0	0
IM CAJAMAR 5, FTA	-42	-1,148	14,432	0	0
IM CAJAMAR 6, FTA	-68	-1,363	11,475	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-29	-1	0	0	0
IM CAJAMAR EMPRESAS 3, FTA	-36	-48	0	0	0
IM CAJAMAR EMPRESAS 4, FTA	-36	-10,860	10,860	0	0
IM CAJASTUR MBS 1, FTA	-47	-599	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	-78	0	0	0	0
IM CEDULAS 2, FTA	-74	0	0	0	0
IM CEDULAS 3, FTA	-53	0	0	0	0
IM CEDULAS 4, FTA	-104	0	0	0	0
IM CEDULAS 5, FTA	-62	0	0	0	0
IM CEDULAS 7, FTA	-63	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM FTGENCAT SABADELL 2, FTA	-15	-2,018	0	0	-101
IM FTGENCAT SABADELL 3, FTA	-15	-722	0	0	-73
IM FTGENCAT SABADELL 4, FTA	-17	-1,058	0	0	-83
IM FTPYME SABADELL 3, FTA	-15	-181	4,270	0	0
IM FTPYME SABADELL 7, FTA	-21	-1,235	0	0	-161
IM FTPYME SABADELL 9, FTA	-51	-7,314	8,697	0	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-19	-1,320	29,698	0	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	-53	-15,052	22,808	0	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	-69	-1,078	7,269	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-26	-2,564	40,651	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-19	-55	0	0	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	-55	-415	2,852	0	0
IM PASTOR 2, FTH	-30	-411	3,341	0	0
IM PASTOR 3, FTH	-34	-1	0	0	0
IM PASTOR 4, FTA	-43	-153	9,747	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM PRESTAMOS FONDOS CEDULAS, FTA	-19	-169	0	0	0
IM SABADELL EMPRESAS 1, FTA	-19	-1,403	0	0	-164
IM SABADELL EMPRESAS 3, FTA	-44	-1,432	0	0	-415
IM SABADELL EMPRESAS 5, FTA	-33	0	0	0	-154
IM SABADELL RMBS 2, FTA	-47	-2,042	7,916	0	0
IM SABADELL RMBS 3, FTA	-50	-1,229	6,877	0	0
IM TERRASSA 1 FTGENCAT FTA	-17	-33	3,972	0	0
IM TERRASSA MBS 1, FTA	-49	0	0	0	-28
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS I, FTA	-29	0	0	0	-2
MADRID ACTIVOS CORPORATIVOS III, FTA	-47	-1,722	0	0	-3
MADRID ACTIVOS CORPORATIVOS IV, FTA	-44	-1,727	0	0	-3
MADRID ACTIVOS CORPORATIVOS V, FTA	-62	-9,448	9,448	0	0
MADRID CONSUMO I, FTA	-52	-3,662	1,666	0	0
MADRID CONSUMO II, FTA	-56	-5,131	1,741	0	0
MADRID FTPYME I, FTA	-51	-3,831	0	0	0
MADRID FTPYME II, FTA	-53	-4,134	0	0	0
MADRID ICO-FTVPO I, FTA	-43	0	0	0	0
MADRID RESIDENCIAL I, FTA	-64	0	0	0	0
MADRID RESIDENCIAL II, FTA	-42	-532	1,203	0	0
MADRID RMBS I, FTA	-100	0	710	0	0
MADRID RMBS II, FTA	-91	0	0	0	0
MADRID RMBS III FTA	-106	0	0	0	0
MADRID RMBS IV, FTA	-85	0	0	0	0
MBS BANCAJA 1 FTA	-23	-194	947	0	0
MBS BANCAJA 2, FTA	-27	-608	4,454	0	0
MBS BANCAJA 3, FTA	-33	-738	6,043	0	0
MBS BANCAJA 4, FTA	-69	-1,909	16,860	0	0
MBS BANCAJA 6, FTA	-57	-3,572	5,286	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
MBS BANCAJA 7, FTA	-56	-2,636	1,449	0	0
MBS BANCAJA 8, FTA	-32	-1,585	267	0	0
MBSCAT 1, FTA	-77	0	1,260	0	-1,234
MBSCAT 2, FTA	-54	-938	412	0	-412
MBSCAT 3, FTA	-18	-1,416	5	0	0
PROGRAMA CEDULAS TDA, FTA	0	-24	1,146	0	0
PYME BANCAJA 5, FTA	-23	0	1,083	0	-1,247
PYME BANCAJA 7, FTA	-34	0	0	0	-243
PYME BANCAJA 8, FTA	-22	0	0	0	-38
PYME VALENCIA 1, FTA	-17	0	2,929	0	-2,930
PYME VALENCIA 2, FTA	-18	0	0	0	-46
PYMECAT 2 FTPYME, FTA	-24	0	898	0	-898
PYMECAT 3 FTPYME, FTA	-21	-1,113	0	0	0
PYMES BANESTO 2, FTA	-29	-627	6,751	0	-6,933
RURAL CEDULA I, FTA	-7	-13	13	0	0
RURAL HIPOTECARIO GLOBAL I, FTA	-48	-792	5,526	0	0
RURAL HIPOTECARIO II FTH	-12	-226	228	0	0
RURAL HIPOTECARIO III FTH	-14	-543	543	0	0
RURAL HIPOTECARIO IV FTH	-16	-1,063	1,063	0	0
RURAL HIPOTECARIO IX, FTA	-75	-927	15,517	0	-25
RURAL HIPOTECARIO V FTA	-28	-1,501	1,585	0	0
RURAL HIPOTECARIO VI, FTA	-43	-762	2,075	0	0
RURAL HIPOTECARIO VII, FTA	-48	-1,038	3,005	0	0
RURAL HIPOTECARIO VIII, FTA	-67	-1,600	8,319	0	0
RURAL HIPOTECARIO X, FTA	-75	-1,977	6,589	0	0
RURAL HIPOTECARIO XI, FTA	-88	-2,509	4,976	0	-507
RURAL HIPOTECARIO XII, FTA	-62	-1,311	1,882	0	0
RURALPYME 1 FTPYME FTA	-12	0	452	0	-465
RURALPYME 2 FTPYME FTA	-16	0	1,390	0	-1,212

Fees during the first half of the year - Public ABS

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FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
SANTANDER CONSUMER SPAIN 09-1, FTA	-32	-2,137	2,893	0	-2,893
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-44	-6,936	4,881	0	-4,881
SANTANDER HIPOTECARIO I, FTA	-80	-2,800	6,057	0	-9
SOL-LION, FTA	-53	-7,549	13,308	0	0
TDA 11, FTH	-17	-513	1,165	0	0
TDA 12, FTH	-20	-612	789	0	0
TDA 13 - MIXTO, FTA	-19	-554	729	0	0
TDA 14 - MIXTO, FTA	-31	-1,197	1,331	0	0
TDA 15 - MIXTO, FTA	-38	-914	3,092	0	0
TDA 16 - MIXTO, FTA	-34	-1,016	3,706	0	0
TDA 17 - MIXTO, FTA	-47	-993	1,889	0	0
TDA 18 - MIXTO, FTA	-53	-860	2,162	0	0
TDA 19 - MIXTO, FTA	-61	-744	3,279	0	0
TDA 20 - MIXTO, FTA	-65	-480	1,066	0	0
TDA 22 - MIXTO, FTA	-74	0	10,201	0	0
TDA 23, FTA	-84	-693	9,139	0	0
TDA 24, FTA	-58	0	6,399	0	0
TDA 25, FTA	-30	0	0	0	0
TDA 26 - MIXTO, FTA	-29	-933	5,189	0	0
TDA 27, FTA	-54	0	3,007	0	0
TDA 28, FTA	-35	0	0	0	0
TDA 29, FTA	-34	-1,220	7,494	0	0
TDA 30, FTA	-50	-509	4,245	0	0
TDA 31, FTA	-16	-478	1,626	0	0
TDA CAJAMAR 2, FTA	-52	-1,288	15,385	0	0
TDA CAM 1, FTA	-27	-775	2,530	0	0
TDA CAM 10, FTA	-59	-1,602	12,855	0	0
TDA CAM 11, FTA	-118	-1,672	3,912	0	0
TDA CAM 12, FTA	-136	-2,897	12,529	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA CAM 2, FTA	-31	-624	5,088	0	0
TDA CAM 3, FTA	-34	-850	5,130	0	0
TDA CAM 4, FTA	-72	-1,926	12,686	0	0
TDA CAM 5, FTA	-74	-2,395	30,935	0	0
TDA CAM 6, FTA	-62	-1,445	24,762	0	0
TDA CAM 7, FTA	-77	-2,524	31,092	0	0
TDA CAM 8, FTA	-72	-2,245	21,999	0	0
TDA CAM 9, FTA	-65	-1,764	19,899	0	0
TDA CORPORATIVOS I, FTA	-46	0	0	0	0
TDA EMPRESAS 1, FTA	-16	0	0	0	0
TDA EMPRESAS 2, FTA	-15	-90	0	0	0
TDA FTPYME PASTOR 9, FTA	-20	-2,683	2,683	0	0
TDA IBERCAJA 1, FTA	-29	-341	950	0	0
TDA IBERCAJA 2, FTA	-41	-814	1,468	0	0
TDA IBERCAJA 3, FTA	-51	-806	1,982	0	0
TDA IBERCAJA 4, FTA	-60	-912	4,394	0	0
TDA IBERCAJA 5, FTA	-57	-743	3,361	0	0
TDA IBERCAJA 6, FTA	-84	0	0	0	0
TDA IBERCAJA 7, FTA	-133	-551	3,727	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-21	0	0	0	0
TDA PASTOR 1, FTA	-15	-500	5,415	0	0
TDA PASTOR CONSUMO 1, FTA	-20	-2	0	0	-37
TDA SA NOSTRA EMPRESAS 1, FTA	-19	0	0	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	-19	0	0	0	0
TDA TARRAGONA 1, FTA	-20	0	0	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-17	-257	937	0	0
UNICAJA AYT EMPRESAS I, FTA	-18	0	301	0	-30
UNICAJA TDA VPO, FTA	-17	-238	1,005	0	0
VAL BANCAJA 1, FTA	-21	-1,275	1,701	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
VALENCIA HIPOTECARIO 1, FTA	-16	-327	344	0	0
VALENCIA HIPOTECARIO 2, FTH	-41	-743	9,981	0	0
VALENCIA HIPOTECARIO 3, FTA	-47	-741	9,241	0	0
VALENCIA HIPOTECARIO 4, FTA	-54	0	3,802	0	-4,090
VALENCIA HIPOTECARIO 5, FTA	-33	0	100	0	-193
Subtotal BONDS 2012 1	-19,760	-423,955	1,856,789	0	-608,506
Subtotal BONDS 2011 1	-21,452	-547,095	1,765,840	48,742	-525,288
% change	-7.89	-22.51	5.15	-100.00	15.84
COMMERCIAL PAPER					
FTA SANTANDER 2	-229	0	27,727	0	-10,032
Subtotal COMMERCIAL PAPER 2012 1	-229	0	27,727	0	-10,032
Subtotal COMMERCIAL PAPER 2011 1	-325	-8,198	0	2,549	-5,339
% change	-29.54	-100.00	-	-100.00	87.90
Total 2012 1	-19,989	-423,955	1,884,516	0	-618,538
Total 2011 1	-21,777	-555,293	1,765,840	51,291	-530,627
% change	-8.21	-23.65	6.72	-100.00	16.57

Amounts in thousands euros.

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

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AYT ANDALUCIA FTEMPRESA CAJA SOL, FTA	0	0	2,854	-1,364	-1,375	10,477	-12,666	-24	-0.01
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	3,111	-1,753	-1,256	19,510	-21,788	-22	-0.01
AYT BONOS TESORERIA II, FTA	0	0	3,735	-3,775	0	200,000	-200,000	-395	-0.11
AYT CAIXA GALICIA EMPRESAS I, FTA	0	0	5,665	-3,351	-850	36,295	-38,514	-34	-0.01
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	4,499	-2,856	-1,466	4,338	-5,561	-36	-0.01
AYT CAIXANOVA FTPYME I, FTA	0	0	1,358	-1,143	-429	14,084	-13,678	-15	-0.02
AYT CAIXANOVA HIPOTECARIO I, FTA	0	0	3,343	-1,718	-1,232	11,525	-12,265	-24	-0.01
AYT CAJA INGENIEROS 2, FTA	-450,000	450,000	3,768	-1,883	0	9,613	-7,459	-1,321	-0.27
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	2,069	-1,111	-473	9,039	-8,987	-476	-0.35
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	3,830	-1,547	-1,717	7,246	-7,434	-365	-0.17
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	2,179	-1,271	-462	9,722	-10,209	-461	-0.29
AYT CEDULAS CAJAS GLOBAL FTA	0	0	737,871	-722,336	0	0	0	-1,760	0.00
AYT CEDULAS CAJAS IV, FTA	0	0	152,271	-152,000	0	0	0	0	0.00
AYT CEDULAS CAJAS IX, FTA	0	0	191,395	-191,250	0	0	0	-141	0.00
AYT CEDULAS CAJAS V, FTA	0	0	0	-184	0	0	0	0	0.00
AYT CEDULAS CAJAS VI, FTA	0	0	132,179	-132,000	0	0	0	0	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS X, FTA	0	0	86,320	-8,126	0	0	0	-11	0.00
AYT CEDULAS CAJAS XI, FTA	0	0	23,599	-23,416	0	0	0	-58	0.00
AYT CELERIS HIPOTECARIO II, FTA	-165,000	135,300	12	0	0	574	0	0	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	9,763	-7,571	-2,952	71,427	-72,423	-70	-0.01
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	75,730	-54,729	-13,137	169,583	-182,757	-3,174	-0.06
AYT DEUDA SUBORDINADA I, FTA	0	0	3,166	-2,289	0	0	0	-153	-0.04
AYT FONDO EOLICO, FTA	0	0	446	-440	0	0	0	-37	-0.18
AYT FTPYME I, FTA	0	0	973	-900	20	8,931	-8,696	-28	-0.02
AYT FTPYME II, FTA	0	0	1,710	-876	-331	8,589	-10,691	-19	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT GENOVA HIPOTECARIO II, FTH	0	0	3,249	-1,909	-1,187	15,251	-18,341	-29	-0.01
AYT GENOVA HIPOTECARIO III, FTH	0	0	3,352	-2,502	-633	16,018	-19,328	-32	-0.01
AYT GENOVA HIPOTECARIO IV, FTH	0	0	4,068	-2,421	-1,339	17,479	-19,812	-311	-0.10
AYT GENOVA HIPOTECARIO IX, FTH	0	0	7,519	-5,142	-1,629	25,776	-28,031	-70	-0.01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	4,254	-2,813	-1,084	16,715	-19,246	-65	-0.02
AYT GENOVA HIPOTECARIO VII, FTH	0	0	9,031	-5,019	-3,097	32,684	-39,038	-365	-0.05
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	13,696	-8,404	-4,166	55,508	-61,495	-126	-0.01
AYT GENOVA HIPOTECARIO X, FTH	0	0	8,611	-4,956	-3,202	26,308	-30,963	-79	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	9,947	-6,536	-2,669	29,015	-32,409	-74	-0.01
AYT GENOVA HIPOTECARIO XII, FTH	0	0	7,375	-4,458	-2,598	19,008	-21,733	-96	-0.02
AYT GOYA HIPOTECARIO III, FTA	0	0	48,874	-37,987	-6,037	115,125	-124,873	-3,356	-0.09
AYT GOYA HIPOTECARIO IV, FTA	0	0	15,761	-13,345	-1,772	46,346	-38,713	-202	-0.02
AYT GOYA HIPOTECARIO V, FTA	0	0	16,466	-5,229	-1,527	46,170	-22,283	-574	-0.04
AYT HIPOTECARIO BBK I, FTA	0	0	7,045	-5,150	-550	15,431	-18,420	-1,224	-0.24
AYT HIPOTECARIO BBK II, FTA	0	0	8,538	-6,336	-626	18,355	-21,366	-1,373	-0.21
AYT HIPOTECARIO III, FTH	0	0	1,187	-673	0	6,296	-6,621	-871	-0.97
AYT HIPOTECARIO IV, FTH	0	0	1,590	-625	-173	7,410	-6,820	-563	-0.70
AYT HIPOTECARIO MIXTO II, FTA	0	0	3,252	-1,268	-958	9,756	-10,080	-556	-0.32
AYT HIPOTECARIO MIXTO III, FTA	0	0	2,375	-891	-851	4,319	-4,861	-20	-0.02
AYT HIPOTECARIO MIXTO IV, FTA	0	0	2,172	-1,357	-492	9,400	-10,416	-166	-0.10
AYT HIPOTECARIO MIXTO V, FTA	0	0	3,889	-1,023	-1,401	15,950	-11,099	-490	-0.13
AYT HIPOTECARIO MIXTO, FTA	0	0	1,672	-720	-51	3,932	-4,389	-97	-0.09
AYT ICO FTVPO CAIXA GALICIA I, FTA	0	0	1,665	-1,236	-392	5,120	-5,747	-33	-0.02
AYT ICO FTVPO CAJA SOL, FTA	0	0	1,179	-920	-240	4,023	-3,996	-26	-0.02
AYT ICO-FTVPO CAJA MURCIA, FTA	0	0	1,481	-1,095	-102	4,499	-4,485	-34	-0.03
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	0	0	1,623	-1,253	-255	4,161	-5,558	-30	-0.02
AYT ICO-FTVPO I, FTA	0	0	3,312	-2,314	-938	11,073	-13,142	-59	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT ICO-FTVPO III, FTA	0	0	2,574	-1,867	-244	8,515	-8,958	-206	-0.09
AYT KUTXA HIPOTECARIO I, FTA	0	0	5,949	-3,653	-1,736	14,192	-18,034	-394	-0.08
AYT KUTXA HIPOTECARIO II, FTA	0	0	13,036	-6,555	-4,895	27,034	-27,446	-66	-0.01
AYT KUTXA HIPOTECARIO III, FTA	0	0	6,763	-4,561	-1,125	8,366	-12,931	-43	-0.01
AYT KUTXA HIPOTECARIO IV, FTA	0	0	25,144	-19,393	-3,337	41,722	-50,718	-126	-0.01
AYT PRESTAMOS CONSUMO III, FTA	0	0	1,391	-554	-755	11,913	-13,832	-18	-0.04
AYT PROMOCIONES INMOBILIARIAS II, FTA	0	0	994	-407	-365	3,317	-3,208	-19	-0.02
AYT PROMOCIONES INMOBILIARIAS III, FTA	0	0	1,107	-603	-432	3,653	-4,248	-19	-0.02
AYT PROMOCIONES INMOBILIARIAS IV, FTA	0	0	1,589	-529	-919	3,732	-3,636	-20	-0.02
AYT SA NOSTRA FINANCIACION I, FTA	0	0	1,233	-322	-291	9,032	-9,641	-360	-1.25
AYT UNICAJA FINANCIACION I, FTA	0	0	8,052	-2,651	-3,919	55,661	-62,852	-30	-0.01
AYT VPO II, FTA	0	0	1,616	-1,163	-304	6,207	-6,278	-22	-0.02
AYT.1, FTH	0	0	674	-398	0	5,262	-5,494	-260	-0.65
AYT.11, FTH	0	0	1,525	-1,004	-44	5,575	-5,714	-315	-0.33
AYT.2, FTH	0	0	308	-205	0	2,465	-2,518	-126	-0.62
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	0	0	535	-291	0	1,526	-1,687	-30	-0.08
BANCAJA - BVA VPO 1, FTA	0	0	3,952	-2,869	195	11,935	-12,411	-201	-0.06
BANCAJA 10, FTA	0	0	23,282	-11,983	-6,206	55,351	-57,071	-105	-0.01
BANCAJA 11, FTA	0	0	18,937	-11,449	-4,183	42,465	-53,663	-82	-0.01
BANCAJA 13, FTA	0	0	33,443	-22,267	-5,495	52,643	-49,584	-104	0.00
BANCAJA 3, FTA	0	0	2,806	-1,629	-686	19,000	-19,509	-115	-0.06
BANCAJA 4, FTH	0	0	2,914	-1,437	-1,051	12,374	-13,316	-105	-0.05
BANCAJA 5, FTA	0	0	3,268	-2,019	-704	13,231	-13,694	-431	-0.19
BANCAJA 6, FTA	0	0	7,360	-4,148	-1,980	27,501	-29,261	-450	-0.09
BANCAJA 7, FTA	0	0	8,793	-4,691	-2,616	31,033	-31,337	-1,536	-0.25
BANCAJA 8, FTA	0	0	9,400	-5,847	-2,091	23,109	-24,998	-2,154	-0.32
BANCAJA 9, FTA	0	0	13,706	-6,358	-4,613	35,925	-37,413	-78	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BANCAJA LEASING 1, FTA	0	0	8,378	-4,305	0	38,766	-46,868	-69	-0.01
BANKINTER 10, FTA	0	0	10,162	-6,130	-3,470	37,133	-40,972	-330	-0.04
BANKINTER 11, FTH	0	0	5,777	-3,911	-1,641	18,523	-20,942	-779	-0.16
BANKINTER 12, FTH	0	0	8,012	-4,931	-2,605	28,007	-30,173	-63	-0.01
BANKINTER 13 FTA	0	0	11,728	-7,992	-2,188	36,114	-40,638	-78	-0.01
BANKINTER 14, FTH	0	0	8,003	-4,895	-2,854	21,991	-24,911	-154	-0.02
BANKINTER 2 PYME FTA	0	0	3,256	-1,914	-741	23,508	-25,528	-26	-0.01
BANKINTER 2, FTH	0	0	563	-488	0	3,977	-4,147	-101	-0.24
BANKINTER 3 FTPYME FTA	0	0	3,597	-2,254	-902	24,921	-30,105	-28	-0.01
BANKINTER 3, FTH	0	0	3,515	-2,437	-713	20,303	-22,347	-278	-0.10
BANKINTER 4 FTPYME, FTA	0	0	2,786	-2,094	-526	23,593	-19,986	-23	-0.01
BANKINTER 4, FTH	0	0	3,449	-2,195	-966	18,095	-20,226	-253	-0.09
BANKINTER 5, FTH	0	0	2,460	-1,516	-655	10,777	-12,122	-301	-0.16
BANKINTER 6, FTA	0	0	6,108	-3,705	-1,771	25,316	-28,852	-548	-0.12
BANKINTER 7, FTH	0	0	2,179	-1,166	-718	8,590	-9,308	-233	-0.14
BANKINTER 8, FTA	0	0	4,849	-2,624	-1,574	19,492	-21,793	-587	-0.16
BANKINTER 9, FTA	0	0	5,966	-3,780	-1,352	20,778	-23,490	-445	-0.09
BBVA AUTOS 1 FTA	0	0	1,107	-236	-561	15,434	-15,556	-1,489	-3.67
BBVA AUTOS 2 FTA	0	0	5,942	-1,255	-2,708	38,935	-40,809	-1,494	-0.88
BBVA CONSUMO 1, FTA	0	0	8,636	-1,887	-4,355	55,075	-60,653	-62	-0.03
BBVA CONSUMO 2, FTA	0	0	12,162	-2,144	-5,827	75,943	-79,689	-73	-0.03
BBVA CONSUMO 3 FTA	0	0	10,570	-2,627	-5,089	65,455	-71,542	-66	-0.02
BBVA CONSUMO 4 FTA	0	0	27,322	-5,623	-17,578	141,384	-155,027	-113	-0.01
BBVA CONSUMO 5, FTA	0	0	33,614	-6,845	-21,064	123,127	-123,789	-131	-0.01
BBVA EMPRESAS 1, FTA	0	0	3,496	-2,714	-565	46,918	-59,342	-61	-0.02
BBVA EMPRESAS 2, FTA	0	0	14,995	-10,482	-2,457	175,712	-184,820	-167	-0.01
BBVA EMPRESAS 3, FTA	0	0	17,676	-8,710	-7,579	248,854	-300,436	-155	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA EMPRESAS 4, FTA		0	14,294	-8,165	-5,989	218,731	-222,799	-143	-0.01
BBVA EMPRESAS 5, FTA		0	13,646	-7,205	-5,859	113,107	-128,490	-136	-0.01
BBVA EMPRESAS 6, FTA		0	21,193	-7,337	-2,700	145,801	-126,647	-1,757	-0.14
BBVA FINANZIA AUTOS 1 FTA		0	5,700	-1,542	-3,149	37,828	-43,464	-40	-0.03
BBVA HIPOTECARIO 3, FTA		0	3,067	-1,834	-787	37,846	-39,034	-60	-0.02
BBVA LEASING 1, FTA		0	6,744	-3,860	-2,069	91,984	-104,827	-99	-0.02
BBVA RMBS 1, FTA		0	22,809	-11,202	-6,625	38,155	-49,335	-197	-0.01
BBVA RMBS 10, FTA		0	21,896	-13,958	-5,240	22,765	-24,626	-3,020	-0.17
BBVA RMBS 11, FTA	-1,400,126	1,400,000	1,972	0	0	3,804	0	0	0.00
BBVA RMBS 2, FTA		0	44,486	-21,981	-12,843	86,567	-105,484	-322	-0.01
BBVA RMBS 3, FTA		0	31,201	-17,307	-8,343	33,267	-42,292	-230	-0.01
BBVA RMBS 4, FTA		0	46,043	-27,201	-12,073	118,357	-125,966	-321	-0.01
BBVA RMBS 5 FTA		0	55,361	-28,118	-21,111	120,868	-149,079	-351	-0.01
BBVA RMBS 6 FTA		0	56,329	-33,676	-16,325	132,414	-149,306	-354	-0.01
BBVA RMBS 7, FTA		0	88,586	-43,961	-34,439	286,211	-303,501	-3,070	-0.05
BBVA RMBS 8, FTA		0	12,536	-7,626	-3,720	39,859	-44,078	-1,350	-0.13
BBVA RMBS 9, FTA		0	18,327	-8,840	-7,395	24,430	-26,919	-154	-0.01
BBVA-3 FTPYME FTA		0	938	-551	-300	16,532	-14,749	-46	-0.06
BBVA-4 PYME, FTA		0	948	-658	-151	14,265	-16,014	-46	-0.05
BBVA-5 FTPYME, FTA		0	3,207	-1,580	-952	45,815	-46,985	-191	-0.08
BBVA-6 FTPYME FTA		0	3,383	-1,740	-1,053	49,620	-53,019	-64	-0.02
BBVA-7 FTGENCAT, FTA		0	910	-568	-306	12,076	-10,974	-34	-0.06
BBVA-8 FTPYME FTA		0	4,255	-2,903	-1,426	61,019	-61,308	-69	-0.02
BCL MUNICIPIOS I FTA		0	1,095	-1,060	-47	13,275	-14,729	-29	-0.02
CAIXA PENEDES 1 TDA, FTA		0	8,369	-4,379	-1,839	32,446	-34,546	-2,499	-0.46
CAIXA PENEDES 2 TDA, FTA		0	6,954	-4,081	-1,183	26,206	-30,068	-1,896	-0.41
CAIXA PENEDES FT GENCAT 1 TDA, FTA		0	4,165	-2,741	-992	35,887	-43,982	-571	-0.19

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
CAIXA PENEDES PYMES 1 TDA, FTA	0	0	4,170	-1,877	-1,249	40,097	-36,136	-2,221	-0.88
CAJA INGENIEROS TDA 1, FTA	0	0	2,781	-1,814	0	6,761	-8,115	-804	-0.32
CEDULAS GRUPO BANCO POPULAR 3, FTA	0	0	85,120	-84,997	0	0	0	-120	-0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	0	0	105,891	-105,750	0	0	0	-141	-0.01
CEDULAS TDA 15, FTA	0	0	65,488	-65,488	0	0	0	0	0.00
CEDULAS TDA 17, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 18, FTA	0	0	61,950	-61,950	0	300,000	-300,000	-16	0.00
CEDULAS TDA 2, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 20, FTA	0	0	63,187	-37,187	0	0	0	0	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	0	-15,746	0	0	0	0	0.00
CEDULAS TDA 3, FTA	0	0	87,700	-87,489	0	0	0	0	0.00
CEDULAS TDA 5, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 6, FTA	0	0	116,250	-116,226	0	0	0	0	0.00
CEDULAS TDA 7, FTA	0	0	70,000	-69,954	0	0	0	0	0.00
CIBELES III FTPYME, FTA	0	0	766	-735	-226	8,856	-9,042	-14	-0.02
CM BANCAJA 1, FTA	0	0	1,065	-836	-354	5,946	-6,172	-30	-0.03
CONSUMO BANCAJA 1, FTA	0	0	1,454	-369	-419	17,617	-19,485	-14	-0.04
DRIVER ESPAÑA ONE, FTA	0	0	10,446	-4,610	-2,669	128,233	-126,723	-2,505	-0.58
EDT FTPYME PASTOR 3, FTA	0	0	721	-558	70	7,509	-8,583	-87	-0.15
EMPRESAS BANESTO 2, FTA	0	0	8,039	-6,306	-3,379	94,992	-91,102	-68	-0.01
EMPRESAS BANESTO 5, FTA	0	0	13,992	-10,044	-2,470	163,780	-163,066	-92	-0.01
EMPRESAS BANESTO 6, FTA	0	0	14,621	-12,427	-1,935	161,570	-198,322	-1,855	-0.18
EMPRESAS BANESTO I FTA	0	0	3,184	-2,411	-1,760	42,439	-65,206	-29	-0.01
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	0	3,823	-2,185	-685	32,704	-29,928	-36	-0.01
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	0	9,342	-5,390	-2,574	47,431	-57,352	-71	-0.01
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	0	0	0	0	0	0	0.00
FINANCAT 1, FTA	0	0	6,143	-2,375	-1,992	47,825	-56,336	-43	-0.03

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FINANCIACION BANCAJA 1, FTA	0	0	3,084	-1,124	0	30,230	-32,057	-14	-0.01
FINANCIACION BANESTO 1, FTA	0	0	2,568	-697	-1,613	23,977	-29,698	-30	-0.05
FONCAIXA ANDALUCIA FTEMPRESA 1, FTA	0	0	6,232	-3,340	-1,660	28,231	-36,300	-45	-0.01
FONCAIXA AUTONOMOS 1, FTA	0	0	18,934	-13,890	-692	81,835	-94,100	-2,420	-0.21
FONCAIXA CONSUMO 1, FTA	0	0	66,415	-48,609	7,575	314,589	-320,897	-23,924	-0.82
FONCAIXA EMPRESAS 1, FTA	0	0	49,423	-33,494	-5,392	247,841	-312,571	-257	-0.01
FONCAIXA EMPRESAS 2, FTA	0	0	21,753	-20,819	1,378	139,871	-509,114	-134	-0.01
FONCAIXA EMPRESAS 3, FTA	0	0	20,546	-18,039	-254	124,953	0	-424	-0.03
FONCAIXA FTGENCAT 3, FTA	0	0	2,887	-1,432	-1,065	15,389	-17,660	-40	-0.02
FONCAIXA FTGENCAT 4, FTA	0	0	3,525	-1,771	-1,071	16,146	-16,225	-40	-0.02
FONCAIXA FTGENCAT 5, FTA	0	0	9,043	-4,788	-2,573	37,405	-45,004	-46	-0.01
FONCAIXA FTGENCAT 6, FTA	0	0	6,678	-3,374	-2,075	28,578	-31,998	-38	-0.01
FONCAIXA FTGENCAT 7, FTA	0	0	10,881	-6,592	-2,167	57,974	-63,857	-62	-0.01
FONCAIXA FTPYME 2, FTA	0	0	8,317	-6,066	-1,132	50,495	-56,918	-50	-0.01
FONCAIXA HIPOTECARIO 2, FTH	0	0	1,121	-578	-319	7,667	-8,588	-249	-0.37
FONCAIXA HIPOTECARIO 3, FTH	0	0	5,835	-2,934	-1,736	22,669	-25,572	-1,079	-0.30
FONCAIXA HIPOTECARIO 4, FTH	0	0	2,230	-953	-841	9,034	-9,358	-412	-0.30
FONCAIXA HIPOTECARIO 5, FTH	0	0	2,933	-1,547	-723	9,805	-11,590	-613	-0.33
FONCAIXA HIPOTECARIO 6, FTH	0	0	3,258	-1,681	-902	9,171	-10,283	-644	-0.31
FONCAIXA HIPOTECARIO 7, FTH	0	0	7,773	-4,134	-1,944	21,286	-25,226	-1,389	-0.28
FONCAIXA HIPOTECARIO 9, FTA	0	0	11,313	-4,591	-5,083	33,854	-36,072	-1,488	-0.22
FONCAIXA ICO-FTVPO 1, FTA	0	0	5,109	-3,774	-82	14,404	-16,789	-930	-0.21
FONCAIXA LEASINGS 1, FTA	0	0	19,852	-15,495	-1,609	188,403	0	-180	-0.01
FTA FTPYME SANTANDER 1	0	0	4,467	-3,101	-417	41,610	-45,455	-993	-0.32
FTA FTPYME SANTANDER 2	0	0	5,225	-3,810	-284	39,790	-42,742	-326	-0.08
FTA IM UNNIM RMBS 1	0	0	13,757	-3,828	0	18,439	-19,798	-9,219	-0.90
FTA SANTANDER CONSUMER SPAIN AUTO 06	0	0	2,945	-1,452	-1,122	40,510	-48,428	-1,430	-1.57

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	12,839	-2,425	-4,849	126,713	-117,439	-37	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	29,129	-15,780	-7,511	105,831	-88,441	-77	-0.01
FTA SANTANDER EMPRESAS 10, FTA	0	0	88,165	-65,260	-12,901	1,706,685	-1,455,197	-523	-0.01
FTA SANTANDER EMPRESAS 11, FTA	-2,650,000	3,392,000	19,522	-8,653	2,347	652,012	-366,887	-1,689	-0.06
FTA SANTANDER EMPRESAS 2	0	0	5,218	-3,418	-506	52,956	-54,022	-46	-0.01
FTA SANTANDER EMPRESAS 4	0	0	11,741	-10,030	-534	107,676	-151,833	-107	-0.01
FTA SANTANDER EMPRESAS 8, FTA	0	0	61,094	-50,807	-1,432	962,906	-1,162,901	-565	-0.01
FTA SANTANDER EMPRESAS 9, FTA	0	0	49,234	-35,089	-8,754	494,742	-570,779	-4,350	-0.13
FTA SANTANDER FINANCIACION 1	0	0	3,483	-1,929	527	36,725	-46,961	-35	-0.02
FTA SANTANDER FINANCIACION 5	0	0	33,205	-12,150	-13,656	151,633	-155,763	-8,984	-0.94
FTA SANTANDER HIPOTECARIO 2	0	0	12,974	-8,517	-1,461	66,137	-79,637	-132	-0.01
FTA SANTANDER HIPOTECARIO 3	0	0	22,089	-15,683	-1,883	138,449	-191,046	-197	-0.01
FTA SANTANDER HIPOTECARIO 6	0	0	11,068	-8,658	575	82,586	-120,217	-113	-0.01
FTA SANTANDER HIPOTECARIO 7	0	0	20,518	-23,440	1,643	105,974	-113,346	-218	-0.01
FTA SANTANDER HIPOTECARIO 8	0	0	9,650	-8,812	1,057	73,607	-60,819	-79	-0.01
FTA SANTANDER PUBLICO 1	0	0	3,580	-2,828	-1,240	45,185	-46,842	-401	-0.11
FTA UCI 11	0	0	4,535	-1,801	0	6,448	-6,852	-2,863	-1.04
FTA UCI 14	0	0	12,118	-4,359	0	12,254	-19,937	-62	-0.01
FTA UCI 16	0	0	19,996	-7,468	0	16,352	-34,491	-75	-0.01
FTA UCI 18	0	0	20,822	-9,640	-4,539	83,186	-102,562	-446	-0.04
FTA UCI 6	0	0	892	-448	0	2,832	-3,028	-430	-0.74
FTA UCI 7	0	0	1,084	-483	0	3,083	-3,229	-578	-0.85
FTA UCI 8	0	0	1,442	-624	0	3,368	-3,507	-731	-0.79
FTA UCI 9	0	0	3,900	-1,796	0	8,558	-9,381	-1,836	-0.72
FTA, HIPOTEBANSA 11	0	0	3,184	-2,018	-216	17,289	-18,566	-1,013	-0.39
FTA, HIPOTEBANSA X	0	0	2,293	-1,089	-399	11,964	-12,687	-848	-0.54
FTA, SANTANDER EMPRESAS 1	0	0	5,315	-3,692	-322	52,703	-56,870	-53	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA, SANTANDER EMPRESAS 3		0	10,288	-7,558	-726	88,911	-111,212	-84	-0.01
FTA, UCI 15		0	14,286	-4,984	0	11,871	-18,685	-75	-0.01
FTA, UCI 17		0	17,818	-6,207	-3,902	15,196	-26,640	-75	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-3,269,510	3,269,510	276,184	-382,923	0	231,661	0	-1,791	-0.01
FTH UCI 10		0	2,799	-1,228	0	6,021	-6,215	-1,502	-0.80
FTH UCI 12		0	6,484	-2,424	0	7,244	-8,891	-3,143	-0.84
FTH UCI 5		0	403	-199	0	1,697	-1,731	-187	-0.69
FTH, HIPOCAT 3		0	544	-262	-202	3,325	-3,366	-152	-0.50
FTH, HIPOTEBANSA IX		0	744	-425	-120	5,266	-5,485	-191	-0.37
FTPYME BANCAJA 2 FTA		0	541	-398	-111	5,824	-6,097	-17	-0.04
FTPYME BANCAJA 3 FTA		0	960	-551	-226	8,782	-9,347	-23	-0.03
FTPYME BANCAJA 6 FTA		0	2,813	-1,580	-914	28,458	-24,461	-23	-0.01
FTPYME TDA 6, FTA		0	378	-196	-145	2,825	-2,970	-22	-0.08
FTPYME TDA 7, FTA		0	1,385	-845	-428	15,780	-17,586	-23	-0.02
FTPYME TDA BANCA MARCH, FTA		0	348	-295	-55	3,262	-3,923	-17	-0.07
FTPYME TDA CAM 2, FTA		0	1,389	-809	-390	13,566	-15,294	-30	-0.02
FTPYME TDA CAM 4, FTA		0	6,050	-2,809	-1,787	35,528	-41,836	-53	-0.01
FTPYME TDA CAM 7, FTA		0	7,902	-5,143	-1,655	34,306	-37,288	-61	-0.01
FTPYME TDA CAM 9, FTA		0	8,716	-2,793	0	70,318	-80,818	-74	-0.01
GAT FTGENCAT 2005, FTA		0	1,321	-746	-410	11,309	-14,004	-32	-0.04
GAT FTGENCAT 2006, FTA		0	1,310	-580	-449	9,077	-10,930	-25	-0.03
GAT FTGENCAT 2007, FTA		0	3,010	-988	-873	17,607	-21,237	-35	-0.02
GAT FTGENCAT 2008, FTA		0	4,993	-3,908	-529	33,720	-38,507	-50	-0.01
GAT FTGENCAT 2009, FTA		0	5,724	-967	0	34,883	-39,597	-30	-0.01
GAT ICO-FTVPO 1, FTH		0	3,393	-2,776	-479	14,277	-14,720	-128	-0.05
GC FTGENCAT CAIXA SABADELL 1, FTA		0	2,022	-1,537	-743	11,064	-11,039	-235	-0.18
GC FTGENCAT CAIXA SABADELL 2, FTA		0	2,046	-2,069	-272	8,547	-8,089	-35	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	2,214	-1,496	-141	9,939	-15,557	-21	-0.01
GC FTGENCAT SABADELL 1, FTA	0	0	2,280	-889	-853	22,359	-23,490	-27	-0.02
GC FTPYME PASTOR 4, FTA	0	0	1,866	-1,131	-755	12,332	-16,709	-23	-0.02
GC FTPYME SABADELL 4, FTA	0	0	2,197	-946	-872	19,067	-19,960	-27	-0.02
GC FTPYME SABADELL 5, FTA	0	0	4,149	-2,162	-1,281	38,971	-38,495	-34	-0.01
GC FTPYME SABADELL 6, FTA	0	0	4,543	-2,322	-1,386	31,325	-42,623	-35	-0.01
GC FTPYME SABADELL 8, FTA	0	0	11,122	-12,624	1,312	104,872	-252,118	-246	-0.03
GC FTPYME UNNIM 1, FTA	0	0	5,433	-3,599	-52	30,157	-24,560	-314	-0.11
GC PASTOR HIPOTECARIO 5, FTA	0	0	6,590	-2,933	-3,014	15,654	-16,327	-44	-0.01
GC SABADELL 1, FTH	0	0	6,376	-2,723	-2,667	24,963	-26,782	-1,139	-0.29
GC SABADELL EMPRESAS 2, FTA	0	0	4,941	-3,053	-1,290	44,569	-49,016	-31	-0.01
GC SABADELL EMPRESAS 4, FTA	0	0	4,570	-3,277	-970	42,645	-46,476	-23	-0.01
HIPOCAT 10, FTA	0	0	9,683	-6,631	-2,554	20,469	-202,372	-155	-0.02
HIPOCAT 11, FTA	0	0	9,653	-5,241	-2,298	17,898	-26,072	-137	-0.02
HIPOCAT 14, FTA	0	0	7,301	-4,192	-1,819	28,377	-30,131	-891	-0.21
HIPOCAT 15, FTA	0	0	4,558	-5,191	-747	878,382	-891,538	-2,509	-886.57
HIPOCAT 16, FTA	0	0	9,141	-5,095	-2,012	32,449	-35,152	-2,064	-0.31
HIPOCAT 17, FTA	0	0	11,181	-5,349	-3,058	21,972	-24,444	-346	-0.04
HIPOCAT 18, FTA	0	0	8,560	-5,816	0	20,074	-20,628	-2,540	-0.36
HIPOCAT 19, FTA	0	0	8,629	-1,966	0	16,807	-19,405	-3,752	-0.58
HIPOCAT 20, FTA	0	0	11,737	-2,596	0	26,507	-25,477	-7,989	-0.93
HIPOCAT 4, FTA	0	0	1,116	-463	-467	3,329	-3,464	-318	-0.51
HIPOCAT 5, FTA	0	0	2,821	-1,349	-981	7,750	-7,797	-488	-0.30
HIPOCAT 6, FTA	0	0	4,012	-1,685	-1,682	8,471	-8,547	-825	-0.33
HIPOCAT 7, FTA	0	0	7,323	-3,986	-2,008	16,117	-19,763	-847	-0.17
HIPOCAT 8, FTA	0	0	9,107	-4,056	-3,455	21,529	-23,658	-1,152	-0.19
HIPOCAT 9, FTA	0	0	6,210	-3,698	-1,338	15,297	-17,937	-111	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
ICO MEDIACION I AYT, FTA		0	10,821	-6,962	-3,847	362,709	-377,264	-655	-0.07
ICO MEDIACION II AYT FTA		0	163,873	-90,727	-2,481	2,735,941	-2,735,490	-33,149	-0.17
IM BANCO POPULAR FTPYME 1, FTA		0	4,406	-1,903	-2,132	24,507	-32,449	-47	-0.02
IM BANCO POPULAR FTPYME 2, FTA		0	8,875	-4,297	-3,621	28,773	-35,562	-379	-0.08
IM BANCO POPULAR FTPYME 3, FTA		0	24,061	-7,976	0	161,379	-197,846	-997	-0.08
IM BANCO POPULAR MBS 2, FTA		0	9,947	-4,930	-3,083	11,876	-18,451	-217	-0.03
IM BANKOA MBS 1, FTA		0	5,396	-3,166	-1,393	16,329	-21,358	-141	-0.03
IM BCG RMBS 1, FTA		0	4,250	-2,521	-1,270	8,207	-9,574	-475	-0.13
IM BES EMPRESAS 1, FTA		0	7,286	-3,009	0	47,977	-57,242	-4,332	-0.96
IM CAJA LABORAL 1, FTA		0	6,597	-4,216	-1,629	23,431	-28,835	-861	-0.17
IM CAJA LABORAL 2, FTA		0	6,688	-4,499	-1,713	9,727	-13,616	-81	-0.02
IM CAJA LABORAL EMPRESAS 1, FTA		0	4,947	-1,196	0	31,912	-35,448	-98	-0.02
IM CAJAMAR 1, FTA		0	2,022	-1,140	-426	5,268	-6,758	-153	-0.11
IM CAJAMAR 3, FTA		0	9,469	-4,107	-3,470	19,867	-26,526	-83	-0.01
IM CAJAMAR 4, FTA		0	9,115	-4,092	-3,377	18,220	-22,775	-586	-0.10
IM CAJAMAR 5, FTA		0	10,826	-4,787	-4,059	21,629	-26,841	-56	-0.01
IM CAJAMAR 6, FTA		0	22,969	-10,761	-9,295	36,999	-47,502	-93	-0.01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA		0	2,975	-2,112	-462	17,308	-22,521	-57	-0.03
IM CAJAMAR EMPRESAS 3, FTA		0	6,775	-3,494	-1,689	32,822	-40,874	-85	-0.02
IM CAJAMAR EMPRESAS 4, FTA	-1,050,000	1,144,500	11,306	-3,267	0	69,298	-58,847	-691	-0.06
IM CAJASTUR MBS 1, FTA		0	7,541	-3,051	-3,054	13,744	-17,189	-113	-0.02
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA		0	85,170	-84,989	0	0	0	-170	-0.01
IM CEDULAS 10, FTA		0	58,630	-58,500	0	0	0	-130	-0.01
IM CEDULAS 14, FTA		0	39,120	-39,000	0	0	0	-120	-0.01
IM CEDULAS 15, FTA		0	7,214	-10,121	0	400,000	-400,000	-19	0.00
IM CEDULAS 2, FTA		0	66,523	-66,375	0	0	0	-148	-0.01
IM CEDULAS 3, FTA		0	0	0	0	0	0	0	0.00

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM CEDULAS 4, FTA	0	0	78,020	-77,804	0	0	0	-207	-0.01
IM CEDULAS 5, FTA	0	0	43,875	-43,580	0	0	0	-125	-0.01
IM CEDULAS 7, FTA	0	0	50,125	-49,628	0	0	0	-125	-0.01
IM CEDULAS 9, FTA	0	0	54,315	-53,737	0	0	0	-128	-0.01
IM FTGENCAT SABADELL 2, FTA	0	0	3,318	-1,699	-1,174	27,557	-31,045	-21	-0.01
IM FTGENCAT SABADELL 3, FTA	0	0	1,775	-934	-568	13,007	-16,826	-42	-0.04
IM FTGENCAT SABADELL 4, FTA	0	0	3,527	-2,492	-855	28,967	-33,514	-39	-0.02
IM FTPYME SABADELL 3, FTA	0	0	1,181	-640	-451	9,547	-11,284	-46	-0.05
IM FTPYME SABADELL 7, FTA	0	0	6,699	-3,981	-2,050	47,023	-55,234	-46	-0.01
IM FTPYME SABADELL 9, FTA	0	0	27,697	-13,293	0	169,408	-139,043	-123	-0.01
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	0	6,433	-6,587	-1,591	27,503	-35,767	-293	-0.08
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	0	16,372	-66,747	34,065	71,505	0	-1,929	-0.08
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	0	35,788	-17,761	0	351,007	-421,819	-1,466	-0.08
IM GRUPO BANCO POPULAR FTPYME I FTA	0	0	8,643	-4,088	-2,130	32,840	-43,438	-416	-0.08
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	0	5,788	-2,774	-2,345	39,050	-60,305	-312	-0.09
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	0	21,190	-17,343	0	223,316	0	-1,050	-0.06
IM PASTOR 2, FTH	0	0	4,242	-2,129	-1,488	17,367	-20,301	-461	-0.16
IM PASTOR 3, FTH	0	0	5,472	-2,441	-2,512	10,372	-13,081	-788	-0.21
IM PASTOR 4, FTA	0	0	6,704	-3,011	-1,694	13,257	-17,229	-816	-0.18
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	3,074	-1,499	-1,903	55,924	0	0	0.00
IM SABADELL EMPRESAS 1, FTA	0	0	3,856	-2,845	-772	35,884	-45,734	-48	-0.02
IM SABADELL EMPRESAS 3, FTA	0	0	11,603	-8,729	-4,685	94,114	-93,017	-66	-0.01
IM SABADELL EMPRESAS 5, FTA	0	0	5,058	-4,534	-1,534	59,325	-107,628	-39	-0.01
IM SABADELL RMBS 2, FTA	0	0	14,129	-8,932	-3,423	44,746	-52,799	-1,691	-0.18
IM SABADELL RMBS 3, FTA	0	0	16,730	-8,119	-7,268	45,510	-49,879	-86	-0.01
IM TERRASSA 1 FTGENCAT FTA	0	0	901	-558	-235	6,148	-7,280	-17	-0.02
IM TERRASSA MBS 1, FTA	0	0	3,636	-1,964	-1,131	8,611	-10,532	-50	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
INTERMONEY MASTER CEDULAS, FTA	0	0	0	0	0	0	0	0	0.00
MADRID ACTIVOS CORPORATIVOS I, FTA	0	0	6,092	-5,107	-1,034	325,091	-283,541	-37	-0.01
MADRID ACTIVOS CORPORATIVOS III, FTA	0	0	8,471	-3,344	1,086	52,907	-57,680	-1,820	-0.20
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	0	11,379	-6,741	972	163,940	-129,535	-1,825	-0.21
MADRID ACTIVOS CORPORATIVOS V, FTA	0	0	22,611	-9,123	-972	71,076	-24,311	-71	-0.01
MADRID CONSUMO I, FTA	0	0	8,579	-1,641	-1,565	77,374	-57,891	-2,073	-0.80
MADRID CONSUMO II, FTA	0	0	12,820	-4,594	-781	79,043	-84,268	-3,477	-0.81
MADRID FTPYME I, FTA	0	0	11,524	-9,408	5,972	118,374	-127,992	-3,948	-0.40
MADRID FTPYME II, FTA	0	0	17,725	-7,324	-1,248	184,590	-137,916	-4,502	-0.50
MADRID ICO-FTVPO I, FTA	0	0	2,821	-1,521	-697	10,578	-10,741	-60	-0.03
MADRID RESIDENCIAL I, FTA	0	0	8,299	-3,632	-2,043	24,620	-27,248	-112	-0.02
MADRID RESIDENCIAL II, FTA	0	0	7,400	-3,507	-1,591	19,720	-19,605	-84	-0.01
MADRID RMBS I, FTA	0	0	15,318	-7,946	-4,816	48,113	-59,302	-128	-0.01
MADRID RMBS II, FTA	0	0	13,563	-7,063	-4,108	43,595	-48,935	-116	-0.01
MADRID RMBS III, FTA	0	0	24,717	-11,395	-6,552	66,138	-73,318	-156	-0.01
MADRID RMBS IV, FTA	0	0	18,845	-11,839	-5,222	62,130	-67,783	-203	-0.01
MBS BANCAJA 1 FTA	0	0	1,932	-1,003	-634	11,975	-12,977	-403	-0.30
MBS BANCAJA 2, FTA	0	0	3,895	-2,340	-1,014	14,298	-15,161	-325	-0.12
MBS BANCAJA 3, FTA	0	0	5,315	-2,614	-1,784	17,435	-17,241	-556	-0.15
MBS BANCAJA 4, FTA	0	0	14,616	-11,557	-3,065	48,999	-49,291	-73	-0.01
MBS BANCAJA 6, FTA	0	0	11,253	-6,812	0	29,449	-27,552	-1,966	-0.23
MBS BANCAJA 7, FTA	0	0	11,527	-7,317	0	17,547	-19,479	-1,287	-0.15
MBS BANCAJA 8, FTA	0	0	6,101	-3,438	0	9,216	-9,858	-1,470	-0.33
MBSCAT 1, FTA	0	0	10,915	-5,555	-2,676	21,994	-24,760	-91	-0.01
MBSCAT 2, FTA	0	0	6,117	-887	0	29,866	-35,591	-592	-0.15
MBSCAT 3, FTA	0	0	8,692	-1,552	0	1,866,351	-1,404,722	-6,401	-3,232.83
PROGRAMA CEDULAS TDA, FTA	0	0	324,670	-324,484	0	0	0	0	0.00

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
PYME BANCAJA 5, FTA		0	1,829	-1,145	-574	19,697	-19,868	-27	-0.02
PYME BANCAJA 7, FTA		0	5,210	-3,836	-1,905	38,586	-37,729	-36	-0.01
PYME BANCAJA 8, FTA		0	3,458	-2,193	0	29,057	-32,869	-27	-0.01
PYME VALENCIA 1, FTA		0	2,754	-1,871	-201	19,963	-22,048	-32	-0.01
PYME VALENCIA 2, FTA		0	3,137	-1,843	0	21,461	-22,249	-21	-0.01
PYMECAT 2 FTPYME, FTA		0	2,544	-1,723	-559	20,233	-27,460	-38	-0.02
PYMECAT 3 FTPYME, FTA		0	8,830	-2,342	0	75,946	-75,433	-1,898	-0.42
PYMES BANESTO 2, FTA		0	3,866	-2,052	-1,835	36,951	-40,273	-30	-0.01
RURAL CEDULA I, FTA	-999,500	1,000,000	0	0	0	0	0	0	0.00
RURAL HIPOTECARIO GLOBAL I, FTA		0	7,342	-4,389	-2,294	23,747	-24,426	-508	-0.10
RURAL HIPOTECARIO II FTH		0	465	-242	0	3,384	-3,478	-238	-0.81
RURAL HIPOTECARIO III FTH		0	1,003	-453	0	5,088	-5,404	-268	-0.43
RURAL HIPOTECARIO IV FTH		0	1,921	-940	0	8,508	-9,024	-640	-0.54
RURAL HIPOTECARIO IX, FTA		0	14,115	-6,839	-4,538	32,857	-37,441	-82	-0.01
RURAL HIPOTECARIO V FTA		0	3,034	-1,522	0	12,559	-13,843	-1,433	-0.69
RURAL HIPOTECARIO VI, FTA		0	5,325	-2,843	-1,668	17,644	-18,881	-798	-0.23
RURAL HIPOTECARIO VII, FTA		0	7,130	-3,029	-2,951	24,801	-26,529	-1,413	-0.31
RURAL HIPOTECARIO VIII, FTA		0	10,668	-5,689	-3,252	31,015	-31,412	-977	-0.14
RURAL HIPOTECARIO X, FTA		0	21,472	-10,979	-7,791	56,334	-58,562	-2,882	-0.21
RURAL HIPOTECARIO XI, FTA		0	26,595	-12,476	-10,622	61,809	-65,132	-1,718	-0.10
RURAL HIPOTECARIO XII, FTA		0	11,729	-5,782	-4,357	24,160	-26,080	-499	-0.06
RURALPYME 1 FTPYME FTA		0	466	-290	-178	3,155	-3,359	-12	-0.03
RURALPYME 2 FTPYME FTA		0	2,616	-1,311	-687	21,443	-20,891	-19	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA		0	10,719	-4,304	-5,024	68,039	-78,664	-389	-0.12
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA		0	15,974	-5,027	-6,605	76,647	-71,109	-3,463	-0.81
SANTANDER HIPOTECARIO I, FTA		0	8,663	-5,635	-633	34,550	-37,700	-2,519	-0.36
SOL-LION, FTA		0	41,908	-29,059	-5,895	138,102	-160,078	-6,309	-0.17

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA 11, FTH	0	0	1,072	-607	0	7,301	-7,536	-481	-0.68
TDA 12, FTH	0	0	1,093	-549	0	6,048	-6,174	-602	-0.94
TDA 13 - MIXTO, FTA	0	0	1,016	-532	0	4,221	-4,991	-410	-0.66
TDA 14 - MIXTO, FTA	0	0	2,083	-1,028	0	7,282	-8,624	-1,109	-0.93
TDA 15 - MIXTO, FTA	0	0	1,790	-864	0	6,294	-7,169	-683	-0.57
TDA 16 - MIXTO, FTA	0	0	2,015	-911	0	5,843	-7,034	-231	-0.18
TDA 17 - MIXTO, FTA	0	0	1,769	-712	0	6,274	-6,318	-960	-0.93
TDA 18 - MIXTO, FTA	0	0	1,800	-897	0	5,552	-5,555	-1,222	-0.97
TDA 19 - MIXTO, FTA	0	0	3,054	-1,462	-695	9,652	-10,366	-499	-0.25
TDA 20 - MIXTO, FTA	0	0	2,169	-1,219	-469	9,012	-9,942	-452	-0.29
TDA 22 - MIXTO, FTA	0	0	2,950	-1,414	-1,028	6,679	-9,174	-74	-0.04
TDA 23, FTA	0	0	5,124	-2,044	-2,304	15,416	-17,593	-85	-0.03
TDA 24, FTA	0	0	3,526	-1,390	-1,545	8,530	-9,883	-68	-0.03
TDA 25, FTA	0	0	2,088	-921	-878	2,850	-3,194	-38	-0.02
TDA 26 - MIXTO, FTA	0	0	5,880	-3,137	-1,746	18,089	-21,546	-99	-0.02
TDA 27, FTA	0	0	7,993	-3,329	-3,298	19,871	-22,253	-69	-0.01
TDA 28, FTA	0	0	4,563	-2,520	-1,408	12,099	-12,123	-99	-0.03
TDA 29, FTA	0	0	6,992	-3,594	-2,129	21,763	-21,518	-49	-0.01
TDA 30, FTA	0	0	4,302	-2,636	-1,547	9,788	-8,703	-693	-0.24
TDA 31, FTA	0	0	2,779	-1,594	-692	7,707	-11,291	-25	-0.01
TDA CAJAMAR 2, FTA	0	0	6,308	-2,762	-2,199	18,241	-18,987	-848	-0.21
TDA CAM 1, FTA	0	0	4,141	-1,836	-1,307	17,824	-18,265	-559	-0.21
TDA CAM 10, FTA	0	0	12,341	-6,027	-4,008	43,045	-46,537	-86	-0.01
TDA CAM 11, FTA	0	0	18,119	-11,138	-3,901	43,785	-51,598	-152	-0.01
TDA CAM 12, FTA	0	0	21,310	-13,127	-3,777	52,872	-62,131	-180	-0.01
TDA CAM 2, FTA	0	0	4,581	-2,445	-1,251	18,615	-20,052	-485	-0.15
TDA CAM 3, FTA	0	0	5,118	-2,773	-1,219	23,241	-24,744	-47	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA CAM 4, FTA	0	0	11,728	-4,783	-4,477	42,089	-43,512	-1,468	-0.19
TDA CAM 5, FTA	0	0	15,161	-7,678	-3,693	44,400	-45,706	-102	-0.01
TDA CAM 6, FTA	0	0	10,109	-5,195	-2,627	29,109	-27,729	-87	-0.01
TDA CAM 7, FTA	0	0	14,990	-7,077	-4,462	41,977	-44,573	-104	-0.01
TDA CAM 8, FTA	0	0	15,109	-7,096	-4,560	44,603	-46,525	-100	-0.01
TDA CAM 9, FTA	0	0	13,413	-7,487	-2,772	37,649	-36,729	-95	-0.01
TDA CORPORATIVOS I, FTA	0	0	5,157	-6,400	1,050	132,328	-102,523	-56	-0.01
TDA EMPRESAS 1, FTA	0	0	1,907	-1,243	0	51,857	-60,708	-66	-0.08
TDA EMPRESAS 2, FTA	0	0	2,245	-1,380	0	36,306	-43,415	-114	-0.08
TDA FTPYME PASTOR 9, FTA	0	0	6,367	-3,923	0	39,956	-38,899	-874	-0.22
TDA IBERCAJA 1, FTA	0	0	2,889	-1,664	-725	12,018	-12,776	-408	-0.21
TDA IBERCAJA 2, FTA	0	0	6,049	-3,505	-1,545	20,394	-23,358	-1,417	-0.33
TDA IBERCAJA 3, FTA	0	0	7,138	-3,483	-2,666	24,888	-26,449	-1,076	-0.20
TDA IBERCAJA 4, FTA	0	0	10,444	-5,936	-3,307	32,392	-36,790	-1,438	-0.18
TDA IBERCAJA 5, FTA	0	0	10,082	-5,639	-3,197	28,292	-31,915	-1,194	-0.16
TDA IBERCAJA 6, FTA	0	0	14,492	-9,930	-5,027	44,202	-48,641	-118	-0.01
TDA IBERCAJA 7, FTA	0	0	22,078	-15,255	-6,329	50,586	-55,626	-1,578	-0.09
TDA IBERCAJA ICO-FTVPO, FTH	0	0	3,896	-3,727	-617	13,100	-14,796	-39	-0.01
TDA PASTOR 1, FTA	0	0	1,688	-803	-434	7,459	-8,337	-523	-0.48
TDA PASTOR CONSUMO 1, FTA	0	0	1,551	-502	-1,097	13,066	-15,022	-31	-0.07
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	1,030	-793	-377	11,158	-10,648	-26	-0.03
TDA SA NOSTRA EMPRESAS 2, FTA	0	0	2,356	-1,452	-844	20,615	-17,949	-28	-0.02
TDA TARRAGONA 1, FTA	0	0	4,331	-2,471	-1,604	8,679	-11,943	-25	-0.01
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	0	0	1,996	-1,442	-339	9,202	-10,204	-136	-0.07
UNICAJA AYT EMPRESAS I, FTA	0	0	2,223	-1,413	67	11,434	-12,501	-19	-0.01
UNICAJA TDA VPO, FTA	0	0	1,405	-1,430	147	5,466	-5,759	-288	-0.17
VAL BANCAJA 1, FTA	0	0	3,479	-2,149	0	7,511	-7,884	-24	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
VALENCIA HIPOTECARIO 1, FTA		0	2,199	-1,107	-712	9,773	-10,715	-305	-0.20
VALENCIA HIPOTECARIO 2, FTH		0	5,992	-3,657	-1,025	20,821	-23,833	-140	-0.03
VALENCIA HIPOTECARIO 3, FTA		0	7,103	-3,396	-2,103	21,939	-23,870	-50	-0.01
VALENCIA HIPOTECARIO 4, FTA		0	8,826	-6,198	-693	23,092	-23,832	-58	-0.01
VALENCIA HIPOTECARIO 5, FTA		0	5,442	-3,287	-1,263	10,069	-14,267	-36	-0.01
Subtotal BONDS 2012 1	-9,984,136	10,791,310	6,856,367	-5,292,035	-741,821	26,245,442	-26,611,809	-302,173	-0.07
Subtotal BONDS 2011 1	-37,323,477	36,652,828	6,786,983	-5,397,424	-533,254	24,813,889	-28,562,080	-345,701	-0.07
% change	-73.25	-70.56	1.02	-1.95	39.11	5.77	-6.83	-12.59	0.00
COMMERCIAL PAPER									
FTA SANTANDER 2	-4,739,000	1,217,000	462	0	0	4,301,259	-1,125,000	-458	-0.03
Subtotal COMMERCIAL PAPER 2012 1	-4,739,000	1,217,000	462	0	0	4,301,259	-1,125,000	-458	-0.03
Subtotal COMMERCIAL PAPER 2011 1	-6,265,710	1,441,034	586	-270	0	6,596,343	-1,993,730	-8,945	-0.38
% change	-24.37	-15.55	-21.16	-100.00	-	-34.79	-43.57	-94.88	-92.11
Total 2012 1	-14,723,136	12,008,310	6,856,829	-5,292,035	-741,821	30,546,701	-27,736,809	-302,631	-0.07
Total 2011 1	-43,589,187	38,093,862	6,787,569	-5,397,694	-533,254	31,410,232	-30,555,810	-354,646	-0.08
% change	-66.22	-68.48	1.02	-1.96	39.11	-2.75	-9.23	-14.67	-12.50

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