



## **Economic and financial information relating to asset-backed securities**

**First Half-year 2013**



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## INDEX

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### AGGREGATE DATA

- A AGGREGATE BALANCE
  - B AGGREGATE INCOME STATEMENT
  - C AGGREGATE CASH FLOW STATEMENT
  - D MAIN AGGREGATES AND RATIOS
  - E AGGREGATE INFORMATION OF SECURITISED ASSETS
- 

### DATA BY FUND

#### 00 ASSET-BACKED SECURITIES

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#### A.1 MAIN AGGREGATES OF PUBLIC ABS BALANCE

##### A.1.1 PUBLIC ABS PENDING AMOUNT COLLECTION RIGHTS

- A.1.1a INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: MBS
- A.1.1b INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: COMPANIES
- A.1.1c INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: SUBORDINATED DEBT AND TREASURY BONDS
- A.1.1d INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: PUBLIC ADMINISTRATION
- A.1.1e INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: CONSUMER AND AUTO
- A.1.1f INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: ACCOUNTS RECEIVABLE
- A.1.1g INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: FUTURE COLLECTION RIGHTS
- A.1.1h INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: SECURITIZATION BONDS
- A.1.1i INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - BONDS: OTHER
- A.1.1j INFORMATION ON COLLECTION RIGHTS PUBLIC ABS - COMMERCIAL PAPER

##### A.1.2 INFORMATION ON DEBENTURE BONDS AND OTHER TRADEABLE SECURITIES (PUBLIC ABS?)

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#### B.1 MAIN HALF-YEARLY AGGREGATED RESULTS - PUBLIC ABS

- B.1.1 PUBLIC ABS INTEREST MARGIN
  - B.1.2 PUBLIC ABS FEES
- 

#### C.1 MAIN HALF-YEARLY CASH FLOWS - PUBLIC ABS

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## Aggregate balance

TABLE A

EUR thousands

2013-15

2012-25

	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	% TOTAL VARIATION FUNDS
<b>ASSETS</b>							
<b>A) NON-CURRENT ASSETS</b>	<b>247,177,151</b>	<b>0</b>	<b>247,177,151</b>	<b>264,321,417</b>	<b>0</b>	<b>264,321,417</b>	<b>-6.49</b>
I. Long-term financial assets	247,177,151	0	247,177,151	264,321,417	0	264,321,417	-6.49
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	246,540,435	0	246,540,435	263,450,538	0	263,450,538	-6.42
2.1 Mortgage participations	31,654,598	0	31,654,598	33,876,776	0	33,876,776	-6.56
2.2 Mortgage assignments certificates	70,020,625	0	70,020,625	76,011,229	0	76,011,229	-7.88
2.3 Mortgage loans	402,303	0	402,303	418,186	0	418,186	-3.80
2.4 Mortgage covered bonds	88,310,069	0	88,310,069	91,608,932	0	91,608,932	-3.60
2.5 Real estate developer loans	0	0	0	0	0	0	-
2.6 Loans to SMEs	12,931,366	0	12,931,366	14,588,826	0	14,588,826	-11.36
2.7 Loans to companies	11,893,371	0	11,893,371	11,753,591	0	11,753,591	1.19
2.8 Corporate loans	1,682,996	0	1,682,996	1,972,836	0	1,972,836	-14.69
2.9 Territorial covered bonds	0	0	0	0	0	0	-
2.10 Treasury bonds	0	0	0	0	0	0	-
2.11 Subordinated debt	124,379	0	124,379	299,379	0	299,379	-58.45
2.12 Government loans	223,680	0	223,680	264,101	0	264,101	-15.31
2.13 Consumer loans	2,343,695	0	2,343,695	2,848,902	0	2,848,902	-17.73
2.14 Auto loans	1,581,983	0	1,581,983	2,407,268	0	2,407,268	-34.28
2.15 Financial leases	1,901,818	0	1,901,818	1,969,636	0	1,969,636	-3.44
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	17,515,278	0	17,515,278	19,413,853	0	19,413,853	-9.78
2.20 Doubtful assets	7,036,408	0	7,036,408	7,144,277	0	7,144,277	-1.51
2.21 Valuation corrections due to assets impairment (-)	-1,082,134	0	-1,082,134	-1,127,254	0	-1,127,254	-4.00
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	359,084	0	359,084	584,392	0	584,392	-38.55
3.1 Hedging derivatives	359,084	0	359,084	584,392	0	584,392	-38.55
3.2 Trading derivatives	0	0	0	0	0	0	-
4. Other financial assets	277,632	0	277,632	286,487	0	286,487	-3.09
4.1 Financial guarantees	6,918	0	6,918	2,041	0	2,041	238.95
4.2 Others	270,714	0	270,714	284,446	0	284,446	-4.83
II. Deferred tax assets	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	-

## Aggregate balance (continuation)

TABLE A

EUR thousands	2013-1S			2012-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
<b>B) CURRENT ASSETS</b>	<b>70,116,724</b>	<b>1,233,168</b>	<b>71,349,892</b>	<b>96,265,938</b>	<b>1,597,679</b>	<b>97,863,617</b>	<b>-27.09</b>
IV. Non-current assets classified as held for sale	1,098,001	661	1,098,662	1,046,485	657	1,047,142	4.92
V. Short-term financial assets	40,110,353	869,278	40,979,631	56,223,402	1,304,585	57,527,987	-28.77
1. Trade debtors and other receivables	878,133	0	878,133	952,082	0	952,082	-7.77
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	39,173,316	869,278	40,042,594	55,175,165	1,304,585	56,479,750	-29.10
3.1 Mortgage participations	2,855,849	0	2,855,849	3,473,121	0	3,473,121	-17.77
3.2 Mortgage assignment certificates	4,197,973	0	4,197,973	4,568,667	0	4,568,667	-8.11
3.3 Mortgage loans	125,795	0	125,795	135,432	0	135,432	-7.12
3.4 Mortgage covered bonds	13,569,905	0	13,569,905	16,776,757	0	16,776,757	-19.11
3.5 Real estate developer loans	0	0	0	0	0	0	-
3.6 Loans to SMEs	4,611,182	0	4,611,182	7,103,136	0	7,103,136	-35.08
3.7 Loans to companies	5,148,641	0	5,148,641	7,497,133	0	7,497,133	-31.33
3.8 Corporate loans	612,281	0	612,281	661,552	0	661,552	-7.45
3.9 Territorial covered bonds	0	0	0	0	0	0	-
3.10 Treasury bonds	0	0	0	0	0	0	-
3.11 Subordinated debt	0	0	0	0	0	0	-
3.12 Government loans	101,742	0	101,742	109,421	0	109,421	-7.02
3.13 Consumer loans	1,872,696	0	1,872,696	2,137,389	0	2,137,389	-12.38
3.14 Auto loans	1,107,731	0	1,107,731	1,569,188	0	1,569,188	-29.41
3.15 Financial leases	633,344	0	633,344	676,216	0	676,216	-6.34
3.16 Accounts receivable	0	855,952	855,952	0	1,288,284	1,288,284	-33.56
3.17 Future receivables	0	0	0	0	0	0	-
3.18 Asset-backed securities	0	0	0	0	0	0	-
3.19 Other	1,446,584	0	1,446,584	6,270,510	0	6,270,510	-76.93
3.20 Doubtful assets	3,404,212	13,326	3,417,538	3,831,705	16,301	3,848,006	-11.19
3.21 Valuation corrections due to assets impairment (-)	-2,018,378	0	-2,018,378	-1,973,658	0	-1,973,658	2.27
3.22 Accrued interests and expenses	1,443,000	0	1,443,000	2,261,129	0	2,261,129	-36.18
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	60759	0	60759	77,467	0	77,467	-21.57
4. Derivatives	13,426	0	13,426	61,091	0	61,091	-78.02
4.1 Hedging derivatives	13,426	0	13,426	61,091	0	61,091	-78.02
4.2 Trading derivatives	0	0	0	0	0	0	-
5. Other financial assets	45,478	0	45,478	35,064	0	35,064	29.70
5.1 Financial guarantees	0	0	0	0	0	0	-
5.2 Others	45,478	0	45,478	35,064	0	35,064	29.70
VI. Accrual accounts	63,347	5,286	68,633	78,353	0	78,353	-12.41
1. Fees	152	0	152	0	0	0	-
2. Other	63,195	5,286	68,481	78,353	0	78,353	-12.60
VII. Cash and other equivalent liquid assets	28,845,023	357,943	29,202,966	38,917,698	292,437	39,210,135	-25.52
1. Cash	28,756,103	357,943	29,114,046	38,908,732	292,437	39,201,169	-25.73
2. Other equivalent liquid assets	88,920	0	88,920	8,966	0	8,966	891.75
<b>TOTAL ASSETS</b>	<b>317,293,875</b>	<b>1,233,168</b>	<b>318,527,043</b>	<b>360,587,355</b>	<b>1,597,679</b>	<b>362,185,034</b>	<b>-12.05</b>

EUR thousands	2013-1S			2012-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
<b>LIABILITIES</b>							
<b>A) NON-CURRENT LIABILITIES</b>	<b>273,391,568</b>	<b>0</b>	<b>273,391,568</b>	<b>302,449,625</b>	<b>0</b>	<b>302,449,625</b>	<b>-9.61</b>
I. Long-term provisions	0	0	0	0	0	0	-
II. Long-term financial liabilities	273,391,568	0	273,391,568	302,449,625	0	302,449,625	-9.61
1. Debentures and other marketable securities	251,476,304	0	251,476,304	266,114,818	0	266,114,818	-5.50
1.1 Non-subordinated series	208,421,991	0	208,421,991	218,663,481	0	218,663,481	-4.68
1.2 Subordinated series	44,757,249	0	44,757,249	48,753,996	0	48,753,996	-8.20
1.3 Valuation corrections due to recognition of losses (-)	-1,699,412	0	-1,699,412	-1,298,826	0	-1,298,826	30.84
1.4 Accrued interests and expenses	-3,524	0	-3,524	-3,833	0	-3,833	-8.06
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2. Bank borrowings	18,586,842	0	18,586,842	32,586,840	0	32,586,840	-42.96
2.1 Subordinated loan	13,929,635	0	13,929,635	22,691,385	0	22,691,385	-38.61
2.2 Liquidity line loan	2,650,882	0	2,650,882	7,911,872	0	7,911,872	-66.49
2.3 Other bank borrowings	3,072,704	0	3,072,704	3,111,021	0	3,111,021	-1.23
2.4 Valuation correction due to recognition of losses (-)	-1,066,379	0	-1,066,379	-1,127,438	0	-1,127,438	-5.42
2.5 Accrued interests and expenses	0	0	0	0	0	0	-
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	-
3. Derivatives	2,658,309	0	2,658,309	3,006,939	0	3,006,939	-11.59
3.1 Hedging derivatives	2,658,309	0	2,658,309	3,006,939	0	3,006,939	-11.59
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	670,113	0	670,113	741,028	0	741,028	-9.57
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	-
4.2 Others	670,113	0	670,113	741,028	0	741,028	-9.57
III. Deferred tax liabilities	0	0	0	0	0	0	-

EUR thousands	2013-1S			2012-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
<b>B) CURRENT LIABILITIES</b>	<b>46,491,010</b>	<b>1,233,168</b>	<b>47,724,178</b>	<b>60,968,785</b>	<b>1,597,679</b>	<b>62,566,464</b>	<b>-23.72</b>
IV. Liabilities due to non-current assets held for sale	0	0	0	6	0	6	-100.00
V. Short-term provisions	0	0	0	0	0	0	-
VI. Short-term financial liabilities	45,028,732	1,215,778	46,244,510	59,528,986	1,563,708	61,092,694	-24.30
1. Trade debtors and other accounts receivable	559,196	1,287	560,483	715,866	0	715,866	-21.71
2. Debentures and other tradeable securities	42,012,366	1,048,374	43,060,740	54,630,524	1,335,101	55,965,625	-23.06
2.1 Non-subordinated series	39,152,140	1,045,000	40,197,140	49,081,271	1,326,017	50,407,288	-20.26
2.2 Subordinated series	930,248	0	930,248	3,005,481	0	3,005,481	-69.05
2.3 Valuation corrections due to recognition of losses (-)	-148,393	0	-148,393	-243,122	0	-243,122	-38.96
2.4 Accrued interests and expenses	1,784,751	3,374	1,788,125	2,500,844	9,084	2,509,928	-28.76
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	293,620	0	293,620	286,050	0	286,050	2.65
3. Bank borrowing	1,713,280	166,117	1,879,397	2,925,854	228,607	3,154,461	-40.42
3.1 Subordinated loan	701,044	0	701,044	1,821,881	0	1,821,881	-61.52
3.2 Liquidity line loan	607,453	165,973	773,426	684,046	228,388	912,434	-15.23
3.3 Other bank borrowings	280,366	0	280,366	198,735	0	198,735	41.08
3.4 Valuation corrections due to recognition of losses (-)	-419,752	0	-419,752	-340,509	0	-340,509	23.27
3.5 Accrued interests and expenses	40,239	144	40,383	58,947	219	59,166	-31.75
3.6 Adjustments due to hedging transactions	0	0	0	63	0	63	-100.00
3.7 Matured and outstanding interests	503,930	0	503,930	502,691	0	502,691	0.25
4. Derivatives	498,187	0	498,187	899,848	0	899,848	-44.64
4.1 Hedging derivatives	498,187	0	498,187	899,848	0	899,848	-44.64
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	245,703	0	245,703	356,894	0	356,894	-31.16
5.1 Gross amount	245,703	0	245,703	356,894	0	356,894	-31.16
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
VII. Accrual accounts	1,462,278	17,390	1,479,668	1,439,793	33,971	1,473,764	0.40
1. Fees	1,380,888	17,390	1,398,278	1,337,707	33,971	1,371,678	1.94
1.1 Management company fee	4,249	9	4,258	5,135	13	5,148	-17.29
1.2 Director's fee	17,623	1	17,624	17,830	1	17,831	-1.16
1.3 Financial agent/payments fee	492	0	492	567	0	567	-13.23
1.4 Variable fee - realised results	1,818,907	33,958	1,852,865	1,831,116	33,957	1,865,073	-0.65
1.5 Variable fee - non-realised results	0	0	0	-1,540	0	-1,540	-100.00
1.6 Other fees of the assigning company	0	0	0	-55	0	-55	-100.00
1.7 Valuation correction due to recognition of losses (-)	-460,732	-16,578	-477,310	-515,777	0	-515,777	-7.46
1.8 Other fees	349	0	349	431	0	431	-19.03
2. Others	81,390	0	81,390	102,086	0	102,086	-20.27
<b>C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT</b>	<b>-2,588,703</b>	<b>0</b>	<b>-2,588,703</b>	<b>-2,831,055</b>	<b>0</b>	<b>-2,831,055</b>	<b>-8.56</b>
VIII. Financial assets available for sale	0	0	0	0	0	0	-
IX. Cash flow hedge	-2,576,234	0	-2,576,234	-2,813,320	0	-2,813,320	-8.43
X. Other recognised income and expense	0	0	0	0	0	0	-
XI. Current formation expenses	-12,469	0	-12,469	-17,735	0	-17,735	-29.69
<b>TOTAL LIABILITIES</b>	<b>317,293,875</b>	<b>1,233,168</b>	<b>318,527,043</b>	<b>360,587,355</b>	<b>1,597,679</b>	<b>362,185,034</b>	<b>-12.05</b>

Aggregate income statement

TABLE B

EUR thousands	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	ACCUMULATED			ACCUMULATED			ACCUMULATED		
	2013-1S	2012-1S	%	2013-1S	2012-1S	%	2013-1S	2012-1S	%
1. Interests and similar yields	4,500,355	6,279,809	-28.34	30,598	38,870	-21.28	4,530,953	6,318,679	-28.29
1.1 Debt securities	0	0	-	0	0	-	0	-	-
1.2 Collection rights	4,425,127	6,019,400	-26.49	26,315	33,971	-22.54	4,451,442	6,053,371	-26.46
1.3 Other financial assets	75,228	260,409	-71.11	4,283	4,899	-12.57	79,511	265,308	-70.03
2. Interests and recognised expenses	-2,991,004	-4,646,177	-35.62	-8,294	-16,637	-50.15	-2,999,298	-4,662,814	-35.68
2.1 Debentures and other marketable securities	-2,849,805	-4,291,961	-33.60	-5,273	-14,886	-64.58	-2,855,078	-4,306,847	-33.71
2.2 Bank borrowings	-117,593	-327,085	-64.05	-3,021	-1,751	72.53	-120,614	-328,836	-63.32
2.3 Other financial liabilities	-23,606	-27,131	-12.99	0	0	-	-23,606	-27,131	-12.99
3. Result of cash flow hedge (net)	-717,242	-896,416	-19.99	0	0	-	-717,242	-896,416	-19.99
<b>A) INTEREST MARGIN</b>	<b>792,109</b>	<b>737,216</b>	<b>7.45</b>	<b>22,304</b>	<b>22,233</b>	<b>0.32</b>	<b>814,413</b>	<b>759,449</b>	<b>7.24</b>
4. Financial transaction (net) result	-3	-19	-84.21	0	0	-	-3	-19	-84.21
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	0	-	0	0	-	0	-	-
4.3 Others	-3	-19	-84.21	0	0	-	-3	-19	-84.21
5. (Net) exchange differences	2,286	10,296	-77.80	0	0	-	2,286	10,296	-77.80
6. Other operating income	11,689	1,034	1030.46	0	0	-	11,689	1,034	1030.46
7. Other operating expenses	-611,231	-547,491	11.64	-16,807	-587	2763.20	-628,038	-548,078	14.59
7.1 External services	-38,392	-54,225	-29.20	-207	-263	-21.29	-38,599	-54,488	-29.16
7.1.1 Services from independent professionals	-31,389	-11,801	165.99	-43	-125	-65.60	-31,432	-11,926	163.56
7.1.2 Bank and similar services	-3,828	-38,726	-90.12	0	0	-	-3,828	-38,726	-90.12
7.1.3 Advertising and publicity	-6	-60	-90.00	0	0	-	-6	-60	-90.00
7.1.4 Other services	-3,169	-3,638	-12.89	-164	-138	18.84	-3,333	-3,776	-11.73
7.2 Taxes	-69	0	-	0	0	-	-69	-	-
7.3 Other current management expenses	-572,770	-493,266	16.12	-16,600	-324	5023.46	-589,370	-493,590	19.40
7.3.1 Management company fee	-18,031	-20,304	-11.19	-157	-229	-31.44	-18,188	-20,533	-11.42
7.3.2 Director's fee	-15,050	-17,964	-16.22	-12	-12	0.00	-15,062	-17,976	-16.21
7.3.3 Financial agent/payments fee	-3,281	-3,528	-7.00	0	0	-	-3,281	-3,528	-7.00
7.3.4 Variable fee - realized profit	-510,667	-423,943	20.46	-16,240	0	-	-526,907	-423,943	24.29
7.3.5 Variable fee - non-realized profit	-1,927	-1,045	84.40	0	0	-	-1,927	-1,045	84.40
7.3.6 Other fees of the assigning company	-1	-6	-83.33	0	0	-	-1	-6	-83.33
7.3.7 Other expenses	-23,813	-26,476	-10.06	-191	-83	130.12	-24,004	-26,559	-9.62
8. (Net) impairment of financial assets	-764,078	-702,281	8.80	-27,236	-27,372	-0.50	-791,314	-729,653	8.45
8.1 Net impairment of debt securities	-6	0	-	0	0	-	-6	-	-
8.2 Net impairment of collection rights	-764,072	-702,281	8.80	-27,236	-27,372	-0.50	-791,308	-729,653	8.45
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	-1,741	-1,357	28.30	0	0	-	-1,741	-1,357	28.30
10. Profits (losses) in non-current assets for sale	-245,229	-143,117	71.35	-178	0	-	-245,407	-143,117	71.47
11. Deflection of losses (profits)	816,198	645,719	26.40	21,917	5,726	282.76	838,115	651,445	28.65
<b>B) PROFIT BEFORE TAXES</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>-</b>
12. Income tax	0	0	-	0	0	-	0	-	-
<b>C) PROFIT FOR THE YEAR</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>-</b>



<i>EUR thousands</i>	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	2013-1S	2012-1S	%	2013-1S	2012-1S	%	2013-1S	2012-1S	%
<b>A) CASH FLOWS FROM OPERATING ACTIVITIES</b>	<b>663,174</b>	<b>834,425</b>	<b>-20.52</b>	<b>1,528</b>	<b>2,600</b>	<b>-41.23</b>	<b>664,702</b>	<b>837,025</b>	<b>-20.59</b>
1. Net cash flow from interests on transactions	700,642	779,886	-10.16	1,780	2,922	-39.08	702,422	782,808	-10.27
1.1 Interest collected from securitised assets	5,069,823	6,856,367	-26.06	0	462	-100.00	5,069,823	6,856,829	-26.06
1.2 Interest paid on securitisation issues	-3,467,028	-5,292,035	-34.49	0	0	-	-3,467,028	-5,292,035	-34.49
1.3 Net interest collected/paid on derivatives transactions	-879,876	-741,821	18.61	0	0	-	-879,876	-741,821	18.61
1.4 Interest collected from financial investments	46,481	225,296	-79.37	4,283	4,200	1.98	50,764	229,496	-77.88
1.5 Interest paid on loans and credit with banks	-68,758	-267,844	-74.33	-3,096	-1,740	77.93	-71,854	-269,584	-73.35
1.6 Other net collected/paid interests	0	-77	-100.00	593	0	-	593	-77	-
2. Fees and expenses for financial services paid by the Fund	-281,457	-302,173	-6.86	-173	-458	-62.23	-281,630	-302,631	-6.94
2.1 Fees paid to the management company	-18,632	-22,780	-18.21	-161	-231	-30.30	-18,793	-23,011	-18.33
2.2 Fees paid for securitised assets management	-15,040	-15,444	-2.62	-12	-12	0.00	-15,052	-15,456	-2.61
2.3 Fees paid to the financial agent	-3,355	-3,523	-4.77	0	0	-	-3,355	-3,523	-4.77
2.4 Variable fees paid	-236,917	-221,453	6.98	0	0	-	-236,917	-221,453	6.98
2.5 Other fees	-7,513	-38,973	-80.72	0	-215	-100.00	-7,513	-39,188	-80.83
3. Other cash flows from Fund's operations	243,989	356,712	-31.60	-79	136	-	243,910	356,848	-31.65
3.1 Bad debts and other acquired assets recovery	52,511	131,114	-59.95	0	136	-100.00	52,511	131,250	-59.99
3.2 Payment of provisions	0	0	-	0	0	-	0	-	-
3.3 Proceeds from disposal of non-current assets held for sale	70114	59928	16.99706	71	0	-	70185	59928	17.11554
3.4 Others	121,364	165,670	-26.74	-150	0	-	121,214	165,670	-26.83
<b>B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES</b>	<b>228,038</b>	<b>3,966,188</b>	<b>-94.25</b>	<b>63,978</b>	<b>-323,283</b>	<b>-</b>	<b>292,016</b>	<b>3,642,905</b>	<b>-91.98</b>
4. Net cash flows from securitisation issuance	13,197,307	10,789,358	22.32	567,713	1,217,000	-53.35	13,765,020	12,006,358	14.65
4.1 Proceeds from securities issuances	13,202,224	10,791,310	22.34	567,713	1,217,000	-53.35	13,769,937	12,008,310	14.67
4.2 Payments for securities issuances (placement insurance)	-4,917	-1,952	151.90	0	0	-	-4,917	-1,952	151.90
5. Cash flows from financial assets acquisitions	-13,155,175	-9,984,136	31.76	-2,740,957	-4,739,000	-42.16	-15,896,132	-14,723,136	7.97
5.1 Payments for collection rights acquisitions	-13,154,711	-9,984,136	31.76	-2,740,957	-4,739,000	-42.16	-15,895,668	-14,723,136	7.96
5.2 Payments for other financial investment acquisitions	-464	0	-	0	0	-	-464	-	-
6. Net cash flows from amortisations	-143,978	-361,778	-60.20	2,299,637	3,176,259	-27.60	2,155,659	2,814,481	-23.41
6.1 Proceeds from collection rights amortisation	15,270,149	26,245,442	-41.82	3,164,637	4,301,259	-26.43	18,434,786	30,546,701	-39.65
6.2 Proceeds from other securitised assets amortisation	0	4,589	-100.00	0	0	-	0	4,589	-100.00
6.3 Payments for securitised bonds amortisation	-15,414,127	-26,611,809	-42.08	-865,000	-1,125,000	-23.11	-16,279,127	-27,736,809	-41.31
7. Other cash flows from the Fund's operations	329,884	3,522,744	-90.64	-62,415	22,458	-	267,469	3,545,202	-92.46
7.1 Collections from granting loans or drawdowns	674,061	3,380,345	-80.06	0	22,458	-100.00	674,061	3,402,803	-80.19
7.2 Payments for loans or credits amortisation	-473,467	-784,003	-39.61	-62,415	0	-	-535,882	-784,003	-31.65
7.3 Proceeds on pending collection rights	268,712	406,047	-33.82	0	0	-	268,712	406,047	-33.82
7.4 Public Administrations - liabilities	-2,320	-1,820	27.47	0	0	-	-2,320	-1,820	27.47
7.5 Other assets and liabilities	-137,102	522,331	-	0	0	-	-137,102	522,331	-126.25
7.6 Collection from financial investment amortisation of sale	0	0	-	0	0	-	0	-	-
7.7 Grants collection	0	-156	-100.00	0	0	-	0	-156	-100.00
<b>C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS</b>	<b>891,212</b>	<b>4,800,613</b>	<b>-81.44</b>	<b>65,506</b>	<b>-320,683</b>	<b>-</b>	<b>956,718</b>	<b>4,479,930</b>	<b>-78.64</b>
Cash or cash equivalents at the beginning of the period	27,953,795	39,353,039	-28.97	292,437	598,843	-51.17	28,246,232	39,951,882	-29.30
Cash or cash equivalents at the end of the period	28,845,007	44,153,652	-34.67	357,943	278,160	28.68	29,202,950	44,431,812	-34.27

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)
<b>Public ABS, bonds</b>													
Jun-13	317,293,875	1.98	3.32	0.63	2.02	0.35	-1.20	2.00	5.98	1.48	0.27	-0.19	-0.17
Dec-12	360,587,355	3.24	3.19	0.49	3.02	0.29	-0.98	2.61	8.41	1.59	0.23	-0.12	-0.10
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	455,751,455	2.99	2.10	0.43	1.11	0.23	-0.71	2.82	7.39	1.52	0.19	-0.11	-0.08
Jun-11	465,439,228	2.69	1.92	0.28	1.74	0.23	-0.59	2.37	4.66	1.20	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
<b>Public ABS, non-mortgage covered bonds</b>													
Jun-13	210,172,452	3.02	5.20	0.98	3.16	0.52	-1.80	3.09	9.25	1.78	0.41	-0.29	-0.26
Dec-12	245,815,720	3.86	4.88	0.75	4.61	0.43	-1.43	3.98	12.71	1.93	0.34	-0.18	-0.15
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	322,716,165	3.91	3.05	0.62	1.61	0.33	-1.00	4.07	10.59	1.70	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
<b>Public ABS, commercial paper</b>													
Jun-13	1,233,168	-	0.14	2.24	2.66	0.05	-1.34	-	19.09	48.32	1.71	-1.36	-1.33
Dec-12	1,597,679	-	0.30	2.57	50.00	0.04	-	-	17.51	32.19	1.10	-1.43	-1.42
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	-	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
<b>PUBLIC FUNDS</b>											
MBS	2012 2	226,869,100	2.76	30.84	2.40	0.37	1.35	13.98	6.76	33.58	35.69
	2013 1	211,137,117	1.56	30.34	2.57	0.44	1.23	13.66	7.21	33.39	35.27
Loans to companies	2012 2	46,222,926	5.59	42.70	7.87	1.16	8.74	7.53	4.65	15.52	17.33
	2013 1	39,414,999	4.80	34.65	8.39	1.91	6.68	7.35	4.83	15.31	15.34
Subordinated debt and treasury bonds	2012 2	299,379	0.00	0.00	0.00	0.00	0.00	3.90	6.15	100.00	40.00
	2013 1	124,379	58.72	0.00	0.00	0.00	0.00	3.40	6.64	100.00	52.85
Public administrations	2012 2	373,522	0.95	5.12	2.84	0.00	0.00	5.31	8.91	34.44	80.43
	2013 1	325,422	0.57	8.39	1.47	0.04	0.00	5.07	9.43	40.33	26.04
Consumer and auto loans	2012 2	8,962,747	5.14	5.56	7.61	1.36	2.49	5.71	4.39	0.47	30.36
	2013 1	6,906,105	2.78	6.43	5.94	0.59	4.37	6.08	4.96	0.52	30.08
Accounts receivable	2012 2	0	-	-	-	-	-	-	-	-	-
	2013 1	0	-	-	-	-	-	-	-	-	-
Future collection rights	2012 2	0	-	-	-	-	-	-	-	-	-
	2013 1	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2012 2	0	-	-	-	-	-	-	-	-	-
	2013 1	0	-	-	-	-	-	-	-	-	-
Other	2012 2	25,684,363	2.53	0.00	0.00	0.00	0.00	9.28	2.32	86.53	75.78
	2013 1	18,961,862	0.00	0.00	0.00	0.00	0.00	13.57	1.41	100.00	100.00
Commercial paper	2012 2	1,288,284	0.00	-	0.30	2.57	50.00	0.00	0.00	46.05	-
	2013 1	855,952	0.00	-	0.14	2.24	2.66	0.09	0.40	1.06	-

(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, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJAMAR CAJA RURAL, S.C.C.	154,664
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	-
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	225,078
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.	458,946
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	119,565
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	184,170
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	137,797
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	38,793,586
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,140,862
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,270,942
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,403,319
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,310,858
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,134,067
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	190,093
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,751,835
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	168,467
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,259
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	88,091
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3,691,997
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,212,470
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,379,240
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	489,085
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	600,603
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	153,010
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	116,702
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	149,082
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	329,351
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	97,637
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	116,883

**Asset-backed securities**

TABLE 00

**List of Funds through June 30, 2013**

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	123,738
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	239,675
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	196,885
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	438,284
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	756,222
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	22,659
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	75,583
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	72,544
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	88,598
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	16,835
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	145,167
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	32,081
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	809,500
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	832,837
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	1,157,907
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	140,801
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	323,588
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,528,841
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,286,133
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,520,236
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	155,620

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

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	201,514
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	462,600
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	551,042
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	623,306
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	879,862
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	515,273
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	732,506
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	906,107
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	206,669
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	249,180
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	213,810
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	421,806
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	336,474
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	433,606
BBVA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	23,958
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	101,361
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	138,761
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	169,073
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	167,600
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	559,904
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	201,296

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,244,738
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,001,500
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,087,434
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	835,533
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	897,215
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	90,903
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	186,206
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	299,556
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,572,757
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,709,627
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,584,370
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,074,306
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,118,664
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,783,633
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,402,458
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	49,011
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	64,221
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	160,302
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	183,743
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	46,541

**Asset-backed securities**

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	240,898
BBVA-9 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	490,457
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	120,603
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	11,731
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	44,352
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	36,250
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	61,023
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	172,277
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	114,777
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	244,971
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	328,296
MBS BANCAJA 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	958,688
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	796,716
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	812,325
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	419,622



**Asset-backed securities**

TABLE 00

List of Funds through June 30, 2013

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	124,780
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	521,106
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	183,248
PYME VALENCIA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	257,025
RURAL CEDULA I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,098,471
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	433,785
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	872,850
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	182,473
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	306,479
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	402,963
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	633,928
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,306,689
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,671,138
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	793,209
RURALPYME 1 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	29,128
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	142,677
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	275,120
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	135,490
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	492,057
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	393,492
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,024,337
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,429,785
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	984,183
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	154,763
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	196,069
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	494,751
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	355,490
FONCAIXA PYMES 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,312,019
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	85,961
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	133,424

**Asset-backed securities**

TABLE 00

**List of Funds through June 30, 2013**

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	117,200
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	85,425
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	80,282
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	99,653
GC FTPYME SABADELL 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	202,794
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	229,325
GC FTPYME SABADELL 8, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	556,837
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	381,885
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	226,431
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	257,876
GAT FTGENCAT 2005, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	72,912
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	55,813
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	153,668
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	277,806
GAT FTGENCAT 2009, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	297,799
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	685,143
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	693,974
HIPOCAT 16, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	599,830
HIPOCAT 17, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	783,042
HIPOCAT 18, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	657,663
HIPOCAT 19, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	606,804
HIPOCAT 20, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	800,884
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	54,583
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	146,597
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	230,529
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	475,926
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	570,128
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	448,848
MBSCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	696,406
MBSCAT 2, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	312,094
PYMECAT 3 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	297,438
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,199,071
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,366,264
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	180,830

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	611,718
IM BCG RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	346,265
IM BES EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO ESPIRITO SANTO, S.A., S.E.	330,250
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	443,440
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	498,154
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	333,646
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	120,673
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	570,548
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	551,364
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	644,097
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,356,952
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	168,858
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	875,508
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	603,933
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,204,961
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,322,618
IM CEDULAS 15, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	883,955
IM CEDULAS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,479,621
IM CEDULAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,086,242
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,103,110
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,259,793
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,270,863
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,279,641
IM CFS RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	381,470
IM CITI TARJETAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CITIBANK ESPAÑA, S.A.	1,333,157
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	157,401
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	77,109
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	336,615
IM FTPYME SABADELL 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,158,974
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	320,323
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	432,360
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	276,732
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	888,864
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	423,915

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	150,220
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	167,854
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	798,599
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	273,456
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	845,423
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	936,426
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	54,394
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	207,407
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,692,933
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	845,843
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	809,648
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,260,654
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	245,824
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	339,490
FTA PYMES SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,387,646
FTA PYMES SANTANDER 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,443,899
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	613,795
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	578,103
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,320,409
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	346,002
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,698,144
FTA SANTANDER EMPRESAS 9, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,129,517
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	135,407
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	651,665
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	899,915
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,501,998
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,876,917
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	842,228
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	273,220
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	260,732
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	662,581
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,076,851
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,121,118

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	52,144
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	61,901
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	86,420
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	235,886
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	231,561
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	133,178
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	332,517
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	618,302
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	770,722
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	927,356
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	210,651
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	186,831
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	297,158
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	615,250
AUTO ABS 2012-3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANQUE PSA FINANCE S.E.	846,993
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	495,756
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	414,815
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	249,699
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	204,908
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	236,244
CEDULAS TDA 17, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,060,471
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	867,571
CEDULAS TDA 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,112,800
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,949,100
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,099,188
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,605,800
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,053,437
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,006,751
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	75,400
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	77,851
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	212,642
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	213,986

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	567,322
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	21,113,051
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	18,288
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	70,474
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	79,382
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	357,195
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	517,189
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	437,979
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	149,038
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	776,459
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	610,550
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	203,355
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	658,751
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	581,670
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	1,007,009
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	901,551
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	1,692,343
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	1,433,439
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,804,474
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,290,338
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	52,696
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	103,588
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	106,325
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	114,182

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	90,940
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	114,607
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	179,421
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	136,444
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	175,090
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	292,894
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	206,994
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	144,524
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	358,371
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	502,655
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	305,294
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	445,961
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	264,133
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	176,966
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	378,948
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	221,359
TDA CAM 10, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	706,809
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,224,103
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,427,647
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	255,787
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	282,623
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	668,494
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	930,107
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	620,499
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	920,878
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	931,477

**Asset-backed securities**

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	859,013
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	645,423
TDA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	48,844
TDA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	89,208
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	169,157
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	391,643
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	484,643
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	716,170
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	695,864
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	1,051,930
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	1,704,411
TDA LICO LEASING III, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	LICO LEASING, S.A., E.F.C.	120,373
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	96,544
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	22,651
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	68,105
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	159,730
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	271,674
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	161,381



**Asset-backed securities**

TABLE 00

List of Funds through June 30, 2013

FUND	TYPE		SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
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	158,063
<b>Subtotal FTA/BONOS constituidos en periodos anteriores</b>						<b>299,171,692</b>
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,271,393
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	773,622
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,859,638
FTA PYMES BANESTO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	550,369
FTA PYMES SANTANDER 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,001,730
FTA SANTANDER HIPOTECARIO 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	765,033
<b>Subtotal FTA/BONOS constituidos en el periodo</b>						<b>8,221,785</b>
<b>Total FTA/BONOS</b>						<b>307,393,477</b>
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,233,168
<b>Subtotal FTA/PAGARÉS constituidos en periodos anteriores</b>						<b>1,233,168</b>
<b>Subtotal FTA/PAGARÉS constituidos en el periodo</b>						<b>0</b>
<b>Total FTA/PAGARÉS</b>						<b>1,233,168</b>
<b>Total FTA - PÚBLICOS</b>						<b>308,626,645</b>
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	229,016
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	258,397
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	289,051
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	579,595
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	305,899
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	679,560
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,010,974
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	654,806
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	808,440
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	569,228
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	77,785
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	68,636
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	32,344
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	84,981
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	16,394
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE BANCAJA	179,066

**Asset-backed securities**

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	446,960
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	33,949
BANKINTER 3, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	236,474
BANKINTER 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	239,109
BANKINTER 5, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	167,825
BANKINTER 7, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	151,017
RURAL HIPOTECARIO III FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	51,880
RURAL HIPOTECARIO IV FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	102,840
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	411,678
GC SABADELL 1, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	337,351
GAT ICO-FTVPO 1, FTH	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	251,934
IM PASTOR 2, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	255,051
IM PASTOR 3, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	351,314
FTH UCI 10	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	173,959
FTH UCI 12	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	356,362
FTH UCI 5	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	23,778
TDA 11, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	56,999
TDA 12, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	52,588
TDA IBERCAJA ICO-FTVPO, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CASA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	355,158
<b>Subtotal FTH constituidos en periodos anteriores</b>						<b>9,900,398</b>
<b>Subtotal FTH constituidos en el periodo</b>						<b>0</b>
<b>Total FTH - PÚBLICOS</b>						<b>9,900,398</b>
<b>Total FONDOS PUBLICOS</b>						<b>318,527,043</b>
<b>Subtotal ABS/COMMERCIAL PAPER constituted in previous periods</b>						<b>1,803,870</b>
<b>Subtotal ABS/COMMERCIAL PAPER constituted during the period</b>						<b>0</b>
<b>Total ABS/COMMERCIAL PAPER</b>						<b>1,803,870</b>
<b>Total PUBLIC ABS</b>						<b>399,849,469</b>
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

Asset-backed securities

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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, CASTELLÓN 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
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

**Asset-backed securities**

TABLE 00

List of Funds through June 30, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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.	CASA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	368,396
<b>Subtotal MBS constituted in previous periods</b>						<b>13,850,769</b>
<b>Subtotal MBS constituted during the period</b>						<b>0</b>
<b>Total MBS - PUBLIC</b>						<b>13,850,769</b>
<b>Total PUBLIC FUNDS</b>						<b>413,700,238</b>

Amounts in thousands euros.

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AUTO ABS 2012-3, FTA	FTA	BONOS	776,737	0	800,144	36,280	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	131,982	0	134,052	20,412	-2,739
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	0	0	0	0	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	221,155	0	222,715	1,505	-19,396
AYT CAJA INGENIEROS 2, FTA	FTA	BONOS	419,780	0	421,261	36,411	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	114,473	0	117,367	1,754	-6,377
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	178,312	0	181,043	2,366	-10,815
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	125,174	0	129,142	1,579	-2,026
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	37,073,579	0	37,066,995	1,717,609	0
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	5,049,291	0	5,048,205	91,309	0
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	3,183,803	0	3,182,884	87,262	0
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	3,331,506	0	3,330,740	71,528	0
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	4,203,871	0	4,202,791	107,149	0
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	3,900,664	0	3,976,594	155,771	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	136,891	0	145,230	42,368	-4,605
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	4,418,188	0	4,474,232	219,390	-76,135
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	123,035	45,285	168,298	107	0
AYT FONDO EOLICO, FTA	FTA	BONOS	15,356	0	15,340	0	0
AYT FTPYME II, FTA	FTA	BONOS	63,457	0	68,225	11,052	-900
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	3,396,437	381	3,406,157	283,560	-135,151
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	1,118,061	0	1,145,609	64,531	-45,845
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	1,260,472	0	1,290,657	85,661	-55,496
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	451,564	0	458,056	24,108	-8,391
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	559,100	0	567,076	21,594	-4,769
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	145,943	0	146,654	5,863	-14,878
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	106,490	2,683	109,534	79	-5,682
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	136,655	0	139,384	5,530	-6,257
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	320,680	0	322,079	5,783	-11,329
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	77,988	498	78,456	18,275	-221
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	104,481	0	106,252	10,003	-10,002
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	112,215	0	113,753	8,614	-1,030
AYT ICO-FTVPO I, FTA	FTA	BONOS	212,251	0	219,045	10,643	5,244

## 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 ICO-FTVPO III, FTA	FTA	BONOS	175,385	0	178,884	14,634	-7,866
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	410,918	0	417,186	13,521	-8,975
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	729,055	0	740,820	11,359	-51,838
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	11,704	0	14,428	7,176	-102
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	46,340	0	46,566	28,170	-375
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	67,017	0	67,318	5,095	-1,779
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	41,556	0	43,734	43,732	-394
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	8,273	0	8,875	7,909	-68
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	84,385	0	99,140	45,116	-803
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	22,813	0	23,257	8,336	0
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	283,770	0	289,237	23,121	-24,625
BANCAJA 10, FTA	FTA	BONOS	1,499,569	0	1,518,413	4,258	-27,826
BANCAJA 11, FTA	FTA	BONOS	1,259,163	0	1,284,629	0	-23,722
BANCAJA 13, FTA	FTA	BONOS	2,264,621	0	2,286,234	184,248	-27,164
BANCAJA 3, FTA	FTA	BONOS	138,104	0	138,912	2,606	1,145
BANCAJA 5, FTA	FTA	BONOS	190,395	0	194,471	5,012	-3,885
BANCAJA 6, FTA	FTA	BONOS	433,177	0	437,581	20,829	-6,352
BANCAJA 7, FTA	FTA	BONOS	536,036	0	538,409	7,408	-5,959
BANCAJA 8, FTA	FTA	BONOS	581,302	0	613,653	0	-8,693
BANCAJA 9, FTA	FTA	BONOS	860,886	0	867,895	3,278	-16,158
BANCAJA LEASING 1, FTA	FTA	BONOS	395,825	0	409,928	95,344	0
BANKINTER 10, FTA	FTA	BONOS	710,185	540	728,969	0	-9,324
BANKINTER 13 FTA	FTA	BONOS	862,545	2,764	898,403	545	-13,143
BANKINTER 2 PYME FTA	FTA	BONOS	185,019	595	200,508	0	-2,554
BANKINTER 3 FTPYME FTA	FTA	BONOS	232,181	1,512	247,949	361	-3,012
BANKINTER 4 FTPYME, FTA	FTA	BONOS	177,194	305	176,295	37,216	-2,552
BANKINTER 6, FTA	FTA	BONOS	401,425	123	406,432	13,516	-6,663
BANKINTER 8, FTA	FTA	BONOS	322,857	167	324,224	10,712	-4,160
BANKINTER 9, FTA	FTA	BONOS	410,632	219	417,690	13,160	-6,115
BBVA AUTOS 1 FTA	FTA	BONOS	3,209	36	3,659	20,014	35
BBVA AUTOS 2 FTA	FTA	BONOS	76,139	36	83,902	15,759	-11,219
BBVA CONSUMO 1, FTA	FTA	BONOS	100,025	98	113,707	21,886	-19,285

## 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 CONSUMO 2, FTA	FTA	BONOS	139,260	188	144,701	23,423	-18,834
BBVA CONSUMO 3 FTA	FTA	BONOS	135,827	38	151,463	14,608	-16,932
BBVA CONSUMO 4 FTA	FTA	BONOS	324,334	0	350,187	207,182	-28,362
BBVA EMPRESAS 1, FTA	FTA	BONOS	157,424	2,322	172,636	28,070	-1,545
BBVA EMPRESAS 2, FTA	FTA	BONOS	726,708	5,169	767,531	475,748	-954
BBVA EMPRESAS 3, FTA	FTA	BONOS	588,246	12,400	554,182	446,095	-22,161
BBVA EMPRESAS 4, FTA	FTA	BONOS	486,707	7,425	498,084	587,881	-17,086
BBVA EMPRESAS 5, FTA	FTA	BONOS	576,835	2,005	588,032	245,648	-19,730
BBVA EMPRESAS 6, FTA	FTA	BONOS	702,801	0	755,408	138,484	-34,322
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	80,192	0	89,752	0	-12,565
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	145,915	6,716	145,294	22,562	-1,894
BBVA LEASING 1, FTA	FTA	BONOS	283,711	238	297,796	0	-8,498
BBVA RMBS 1, FTA	FTA	BONOS	1,527,102	31,141	1,525,260	39,962	780
BBVA RMBS 10, FTA	FTA	BONOS	1,498,163	465	1,509,688	192,316	-29,795
BBVA RMBS 11, FTA	FTA	BONOS	1,341,426	1,560	1,356,421	221,003	0
BBVA RMBS 2, FTA	FTA	BONOS	2,985,795	69,718	3,002,171	49,417	-30,928
BBVA RMBS 3, FTA	FTA	BONOS	2,012,285	84,152	2,114,728	0	-18,601
BBVA RMBS 5 FTA	FTA	BONOS	3,368,857	79,949	3,338,725	443,007	-48,089
BBVA RMBS 9, FTA	FTA	BONOS	1,128,121	4,608	1,130,220	267,060	-42,741
BBVA-3 FTPYME FTA	FTA	BONOS	32,515	186	35,215	11,130	-679
BBVA-4 PYME, FTA	FTA	BONOS	52,360	2,379	48,391	14,226	-890
BBVA-5 FTPYME, FTA	FTA	BONOS	142,650	10,151	139,390	16,162	-3,348
BBVA-6 FTPYME FTA	FTA	BONOS	172,510	6,353	164,830	0	-6,641
BBVA-7 FTGENCAT, FTA	FTA	BONOS	43,595	560	41,229	5,171	-863
BBVA-8 FTPYME FTA	FTA	BONOS	220,799	8,926	208,408	32,164	-4,088
BBVA-9 PYME FTA	FTA	BONOS	393,028	0	403,098	86,261	0
BCL MUNICIPIOS I FTA	FTA	BONOS	85,471	0	89,685	30,388	472
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	471,115	0	478,495	12,020	-17,947
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	385,399	0	394,466	16,534	-8,318
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	205,917	0	205,027	43,225	-2,322
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	191,326	0	188,246	13,512	-1,678
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	203,728	0	205,740	29,647	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	2,015,132	0	2,015,111	170,194	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	2,366,178	0	2,366,156	0	0
CEDULAS TDA 17, FTA	FTA	BONOS	993,234	0	993,235	66,754	0
CEDULAS TDA 18, FTA	FTA	BONOS	806,141	0	806,291	61,142	0
CEDULAS TDA 2, FTA	FTA	BONOS	2,053,367	0	2,053,260	59,047	0
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	2,707,087	0	2,707,087	241,917	0
CEDULAS TDA 3, FTA	FTA	BONOS	2,028,430	0	2,028,365	63,346	0
CEDULAS TDA 5, FTA	FTA	BONOS	1,536,108	0	1,536,108	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	35,270	0	34,484	38,397	-238
CM BANCAJA 1, FTA	FTA	BONOS	65,133	0	77,834	9	-118
CONSUMO BANCAJA 1, FTA	FTA	BONOS	9,952	0	11,601	0	-112
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	186,035	0	173,059	10,313	-2,357
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	33,882	5,939	30,178	14,069	-2,197
EMPRESAS BANESTO 5, FTA	FTA	BONOS	558,794	6,358	578,274	257,853	9,703
EMPRESAS BANESTO 6, FTA	FTA	BONOS	533,553	0	809,013	0	-3,316
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	185,314	0	194,466	16,777	-1,939
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	555,215	0	556,485	9,566	-3,958
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	1,258,256	0	1,256,242	0	0
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	816,557	0	854,819	152,240	12,852
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	2,199,671	0	2,232,918	147,616	39,947
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	810,302	0	860,177	114,222	6,270
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	144,252	0	151,655	2,878	-5,432
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	179,980	0	191,782	3,529	-8,043
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	459,765	0	492,892	0	-22,797
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	339,731	0	354,984	0	-12,866
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	1,060,001	0	1,085,427	184,708	0
FONCAIXA PYMES 3, FTA	FTA	BONOS	1,848,180	0	2,059,732	241,779	0
FTA FTPYME SANTANDER 1	FTA	BONOS	215,650	1,569	221,873	18,160	149
FTA FTPYME SANTANDER 2	FTA	BONOS	290,933	3,167	300,140	18,079	365
FTA PYMES BANESTO 3	FTA	BONOS	409,357	0	550,271	0	0



## Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTA PYMES SANTANDER 3	FTA BONOS	964,544	0	1,387,474	0	0	
FTA PYMES SANTANDER 4	FTA BONOS	1,652,755	0	2,443,830	0	0	
FTA PYMES SANTANDER 5	FTA BONOS	1,512,048	0	2,001,532	0	0	
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA BONOS	464,258	0	611,386	0	-27,011	
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA BONOS	419,453	0	426,488	140,653	0	
FTA SANTANDER EMPRESAS 10, FTA	FTA BONOS	1,306,444	4,592	2,316,536	0	-24,862	
FTA SANTANDER EMPRESAS 2	FTA BONOS	274,531	9,081	323,247	0	3,946	
FTA SANTANDER EMPRESAS 8, FTA	FTA BONOS	1,416,367	20,469	2,697,428	0	-86	
FTA SANTANDER EMPRESAS 9, FTA	FTA BONOS	1,168,864	14,867	2,129,005	0	66	
FTA SANTANDER FINANCIACION 1	FTA BONOS	114,664	190	125,749	0	2,343	
FTA SANTANDER FINANCIACION 5	FTA BONOS	443,350	1,155	651,148	0	-22,121	
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	856,668	10,252	880,339	0	-6,082	
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1,434,454	38,356	1,490,051	0	-6,357	
FTA SANTANDER HIPOTECARIO 7	FTA BONOS	1,447,404	1,770	1,802,245	0	74,880	
FTA SANTANDER HIPOTECARIO 8	FTA BONOS	657,946	296	824,809	0	15,515	
FTA SANTANDER HIPOTECARIO 9	FTA BONOS	647,220	0	764,471	0	0	
FTA SANTANDER PUBLICO 1	FTA BONOS	244,558	0	258,756	14,035	-1,345	
FTA UCI 11	FTA BONOS	246,391	1,472	243,962	12,755	0	
FTA UCI 14	FTA BONOS	620,503	20,592	597,332	21,759	0	
FTA UCI 16	FTA BONOS	1,031,831	45,020	1,017,231	785	0	
FTA UCI 18	FTA BONOS	1,085,347	12,178	1,075,086	0	-17,073	
FTA UCI 6	FTA BONOS	46,972	0	47,520	4,573	0	
FTA UCI 7	FTA BONOS	58,422	25	58,361	3,417	0	
FTA UCI 8	FTA BONOS	80,203	105	80,221	6,005	0	
FTA UCI 9	FTA BONOS	222,682	692	220,654	12,508	0	
FTA, HIPOTEBANSA 11	FTA BONOS	213,433	611	217,300	5,383	-2,487	
FTA, HIPOTEBANSA X	FTA BONOS	124,332	102	124,702	3,334	-1,437	
FTA, SANTANDER EMPRESAS 1	FTA BONOS	282,830	1,967	299,185	21,173	-78	
FTA, SANTANDER EMPRESAS 3	FTA BONOS	541,175	12,034	582,691	0	4,346	
FTA, UCI 15	FTA BONOS	725,166	23,842	718,458	0	0	
FTA, UCI 17	FTA BONOS	897,130	30,054	901,013	1,639	-27,321	
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	18,778,577	0	21,079,272	0	0	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTPYME BANCAJA 2 FTA	FTA	BONOS	29,952	0	28,928	5,334	-53
FTPYME BANCAJA 3 FTA	FTA	BONOS	53,066	0	44,617	7,285	-981
FTPYME BANCAJA 6 FTA	FTA	BONOS	171,307	0	172,235	0	-1,181
FTPYME TDA 6, FTA	FTA	BONOS	16,529	0	16,417	1,500	-28
FTPYME TDA 7, FTA	FTA	BONOS	64,896	0	70,131	0	3
FTPYME TDA CAM 2, FTA	FTA	BONOS	72,658	0	64,944	9,415	-246
FTPYME TDA CAM 4, FTA	FTA	BONOS	351,715	0	355,398	1,091	-3,605
FTPYME TDA CAM 7, FTA	FTA	BONOS	467,224	0	448,876	67,569	-603
FTPYME TDA CAM 9, FTA	FTA	BONOS	376,159	0	148,993	283,022	0
GAT FTGENCAT 2005, FTA	FTA	BONOS	53,791	45	56,750	15,868	-187
GAT FTGENCAT 2006, FTA	FTA	BONOS	54,093	1,101	55,762	0	-142
GAT FTGENCAT 2007, FTA	FTA	BONOS	148,362	2,488	143,366	1,810	-882
GAT FTGENCAT 2008, FTA	FTA	BONOS	245,110	1,562	261,670	11,126	47
GAT FTGENCAT 2009, FTA	FTA	BONOS	244,189	8,816	42,563	249,159	0
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	76,940	0	82,266	0	-1,857
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	95,134	0	128,921	0	4,382
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	102,741	0	114,102	-1	2,544
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	75,710	0	78,360	6,961	-547
GC FTPYME PASTOR 4, FTA	FTA	BONOS	69,523	4,337	67,651	1	-2,343
GC FTPYME SABADELL 4, FTA	FTA	BONOS	93,690	0	97,655	1,940	-1,625
GC FTPYME SABADELL 5, FTA	FTA	BONOS	175,912	0	195,928	5,968	-2,915
GC FTPYME SABADELL 6, FTA	FTA	BONOS	206,944	0	225,914	2,266	-3,751
GC FTPYME SABADELL 8, FTA	FTA	BONOS	421,762	0	475,312	77,821	742
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	372,046	6,619	381,015	-1	-49,713
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	213,231	0	219,916	6,212	-1,019
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	194,148	0	200,954	55,298	1,193
HIPOCAT 10, FTA	FTA	BONOS	643,208	11,058	663,428	20,060	-21,873
HIPOCAT 11, FTA	FTA	BONOS	647,720	15,617	675,244	16,810	-22,266
HIPOCAT 16, FTA	FTA	BONOS	581,369	0	582,024	17,167	-4,304
HIPOCAT 17, FTA	FTA	BONOS	754,344	2,808	642,762	139,542	-6,300
HIPOCAT 18, FTA	FTA	BONOS	590,179	167	598,411	57,465	0
HIPOCAT 19, FTA	FTA	BONOS	581,362	3,284	358,535	246,329	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
HIPOCAT 20, FTA	FTA	BONOS	731,676	737	472,514	327,965	0
HIPOCAT 4, FTA	FTA	BONOS	51,706	0	51,563	0	-672
HIPOCAT 5, FTA	FTA	BONOS	135,760	25	137,752	6,847	-3,742
HIPOCAT 6, FTA	FTA	BONOS	212,642	445	200,104	16,991	-7,583
HIPOCAT 7, FTA	FTA	BONOS	435,976	2,340	434,541	29,665	-19,810
HIPOCAT 8, FTA	FTA	BONOS	541,964	3,663	530,604	29,492	-23,463
HIPOCAT 9, FTA	FTA	BONOS	416,141	4,282	432,277	15,520	-12,105
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	160,026	0	156,502	12,641	-8,953
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	557,365	0	550,270	57,933	-24,240
IM BCG RMBS 1, FTA	FTA	BONOS	319,792	0	320,891	24,769	-2,130
IM BES EMPRESAS 1, FTA	FTA	BONOS	294,368	0	308,660	21,580	0
IM CAJA LABORAL 1, FTA	FTA	BONOS	421,281	0	439,771	0	-8,815
IM CAJA LABORAL 2, FTA	FTA	BONOS	468,323	0	467,329	29,377	-13,311
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	297,159	0	161,340	164,398	0
IM CAJAMAR 1, FTA	FTA	BONOS	114,178	0	115,743	2,222	-5,371
IM CAJAMAR 3, FTA	FTA	BONOS	548,247	0	539,082	5,586	-25,891
IM CAJAMAR 4, FTA	FTA	BONOS	536,111	0	537,805	0	-26,343
IM CAJAMAR 5, FTA	FTA	BONOS	627,243	0	626,133	2,281	-31,197
IM CAJAMAR 6, FTA	FTA	BONOS	1,323,613	0	1,336,900	9,697	-72,965
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	130,154	0	129,587	38,808	-3,823
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	760,204	0	846,719	514	0
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS	643,664	0	654,614	117,575	0
IM CAJASTUR MBS 1, FTA	FTA	BONOS	519,016	0	518,363	83,891	-11,109
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	2,032,649	0	2,032,583	170,711	0
IM CEDULAS 10, FTA	FTA	BONOS	1,321,009	0	1,320,963	0	0
IM CEDULAS 15, FTA	FTA	BONOS	816,212	0	816,170	66,925	0
IM CEDULAS 2, FTA	FTA	BONOS	1,478,511	0	1,478,503	0	0
IM CEDULAS 3, FTA	FTA	BONOS	1,086,094	0	1,086,029	0	0
IM CEDULAS 4, FTA	FTA	BONOS	2,098,839	0	2,098,776	0	0
IM CEDULAS 5, FTA	FTA	BONOS	1,251,828	0	1,251,823	0	0
IM CEDULAS 7, FTA	FTA	BONOS	1,262,670	0	1,262,639	0	0
IM CEDULAS 9, FTA	FTA	BONOS	1,278,168	0	1,278,161	0	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM CFS RMBS 1, FTA	FTA	BONOS	367,486	0	271,102	107,630	0
IM CITI TARJETAS 1, FTA	FTA	BONOS	1,027,232	0	1,000,519	145,884	0
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	142,070	0	152,332	4,355	-5,150
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	69,397	0	70,274	6,695	-1,693
IM FTPYME SABADELL 7, FTA	FTA	BONOS	284,845	0	288,356	47,863	-1,878
IM FTPYME SABADELL 9, FTA	FTA	BONOS	905,554	0	1,008,272	120,288	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	265,759	0	281,213	6,973	-370
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS	2,295,504	0	2,567,086	262,603	0
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	380,996	0	380,765	6,358	-496
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	229,822	0	275,573	0	-3,564
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	564,302	0	596,311	290,871	0
IM PASTOR 4, FTA	FTA	BONOS	400,358	19,993	407,074	7,020	-29,674
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	147,189	0	147,035	0	-2,051
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	148,326	0	158,708	8,537	-1,264
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	511,967	0	538,077	258,691	-11,977
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	173,116	0	196,480	76,369	-4,408
IM SABADELL RMBS 2, FTA	FTA	BONOS	789,030	0	806,455	25,212	-37,065
IM SABADELL RMBS 3, FTA	FTA	BONOS	887,656	0	884,175	41,159	-63,560
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	40,035	0	41,312	9,062	-420
IM TERRASSA MBS 1, FTA	FTA	BONOS	201,742	0	206,330	0	-9,179
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	1,688,725	0	1,688,629	0	0
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	534,618	0	240,128	510,131	5,004
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	616,345	0	271,246	521,183	-19,657
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	951,650	0	484,299	561,269	-102,558
MADRID CONSUMO I, FTA	FTA	BONOS	94,501	0	44,393	91,452	-1,780
MADRID FTPYME I, FTA	FTA	BONOS	531,562	397	272,008	448,685	27,423
MADRID FTPYME II, FTA	FTA	BONOS	519,395	0	183,691	417,241	276
MADRID ICO-FTVPO I, FTA	FTA	BONOS	180,574	829	148,314	51,805	-1,799
MADRID RESIDENCIAL I, FTA	FTA	BONOS	566,075	5,241	364,833	282,181	-4,752
MADRID RESIDENCIAL II, FTA	FTA	BONOS	506,675	1,731	362,929	205,561	-1,182
MADRID RMBS I, FTA	FTA	BONOS	961,600	34,426	933,730	71,372	-16,311
MADRID RMBS II, FTA	FTA	BONOS	855,878	35,345	828,347	66,153	-14,976

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
MADRID RMBS III FTA	FTA BONOS	1,608,044	68,363	1,589,928	101,321	-9,671	
MADRID RMBS IV, FTA	FTA BONOS	1,248,003	61,282	1,224,585	193,116	-12,132	
MBS BANCAJA 1 FTA	FTA BONOS	99,338	0	100,914	7,137	-1,860	
MBS BANCAJA 2, FTA	FTA BONOS	231,095	0	240,117	0	-2,794	
MBS BANCAJA 3, FTA	FTA BONOS	318,232	0	322,206	0	-5,535	
MBS BANCAJA 4, FTA	FTA BONOS	909,468	0	935,980	1,399	-15,021	
MBS BANCAJA 6, FTA	FTA BONOS	701,863	0	706,568	72,859	0	
MBS BANCAJA 7, FTA	FTA BONOS	747,040	0	749,108	44,749	0	
MBS BANCAJA 8, FTA	FTA BONOS	388,525	0	385,483	23,290	0	
MBSCAT 1, FTA	FTA BONOS	648,121	1,994	546,915	147,759	-26,597	
MBSCAT 2, FTA	FTA BONOS	292,479	1,235	88,411	223,617	0	
PROGRAMA CEDULAS TDA, FTA	FTA BONOS	10,263,865	0	10,263,865	300,512	0	
PYME BANCAJA 5, FTA	FTA BONOS	110,724	3,918	124,465	0	-1,162	
PYME BANCAJA 7, FTA	FTA BONOS	348,485	0	301,007	219,877	-3,757	
PYME VALENCIA 1, FTA	FTA BONOS	162,252	9,900	173,115	0	-4,824	
PYME VALENCIA 2, FTA	FTA BONOS	163,632	2,571	160,159	93,004	0	
PYMECAT 3 FTPYME, FTA	FTA BONOS	257,561	73	24,989	272,380	0	
PYMES BANESTO 2, FTA	FTA BONOS	199,523	10,338	198,374	12,271	-2,757	
RURAL CEDULA I, FTA	FTA BONOS	1,012,082	0	1,011,763	86,236	0	
RURAL HIPOTECARIO GLOBAL I, FTA	FTA BONOS	406,397	1,793	425,886	0	-19,615	
RURAL HIPOTECARIO IX, FTA	FTA BONOS	827,730	9,097	838,335	1,211	-31,085	
RURAL HIPOTECARIO V FTA	FTA BONOS	172,795	200	172,686	7,996	0	
RURAL HIPOTECARIO VI, FTA	FTA BONOS	289,268	103	293,992	7,369	-11,167	
RURAL HIPOTECARIO VII, FTA	FTA BONOS	388,964	955	388,939	9,650	-17,652	
RURAL HIPOTECARIO VIII, FTA	FTA BONOS	596,029	2,133	616,526	0	-22,831	
RURAL HIPOTECARIO X, FTA	FTA BONOS	1,216,389	4,295	1,218,226	49,464	-46,099	
RURAL HIPOTECARIO XI, FTA	FTA BONOS	1,543,239	4,059	1,531,143	96,218	-49,897	
RURAL HIPOTECARIO XII, FTA	FTA BONOS	710,923	815	707,212	54,750	-19,735	
RURALPYME 1 FTPYME FTA	FTA BONOS	19,844	115	19,716	9,370	-648	
RURALPYME 2 FTPYME FTA	FTA BONOS	111,360	429	137,842	2,790	-2,308	
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA BONOS	102,925	0	185,731	0	-4,667	
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA BONOS	191,621	0	296,071	0	-10,118	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
SANTANDER HIPOTECARIO I, FTA	FTA BONOS	561,319	2,051		572,179	18,790	-1,779
SOL-LION, FTA	FTA BONOS	3,083,662	0		3,114,671	82,166	80,650
TDA 13 - MIXTO, FTA	FTA BONOS	46,716	0		48,114	3,936	0
TDA 14 - MIXTO, FTA	FTA BONOS	92,032	0		95,097	7,018	0
TDA 15 - MIXTO, FTA	FTA BONOS	97,910	0		97,529	5,386	0
TDA 16 - MIXTO, FTA	FTA BONOS	103,568	407		101,315	8,990	0
TDA 17 - MIXTO, FTA	FTA BONOS	79,358	0		79,321	9,643	0
TDA 18 - MIXTO, FTA	FTA BONOS	104,974	0		104,423	7,656	0
TDA 19 - MIXTO, FTA	FTA BONOS	166,101	0		164,570	11,695	-4,919
TDA 20 - MIXTO, FTA	FTA BONOS	123,724	0		127,161	8,055	-3,471
TDA 22 - MIXTO, FTA	FTA BONOS	167,416	1,812		158,011	6,459	-6,571
TDA 23, FTA	FTA BONOS	285,859	0		270,544	11,603	-5,998
TDA 24, FTA	FTA BONOS	201,973	3,021		199,895	1,675	-14,276
TDA 25, FTA	FTA BONOS	133,584	9,604		143,185	698	-9,634
TDA 26 - MIXTO, FTA	FTA BONOS	341,512	0		349,696	54	-5,755
TDA 27, FTA	FTA BONOS	483,903	7,359		484,035	15,801	-22,673
TDA 28, FTA	FTA BONOS	285,041	9,267		299,583	5,068	-13,384
TDA 29, FTA	FTA BONOS	436,514	0		433,309	374	269
TDA 30, FTA	FTA BONOS	251,400	0		257,118	0	1,871
TDA 31, FTA	FTA BONOS	169,914	0		164,785	6,240	2,945
TDA CAJAMAR 2, FTA	FTA BONOS	359,191	0		352,634	3,400	-23,022
TDA CAM 1, FTA	FTA BONOS	207,600	0		206,866	10,600	-5,174
TDA CAM 10, FTA	FTA BONOS	690,138	0		684,001	5,102	-9,501
TDA CAM 11, FTA	FTA BONOS	1,138,353	0		1,177,612	34,173	0
TDA CAM 12, FTA	FTA BONOS	1,335,327	0		1,392,268	18,025	0
TDA CAM 2, FTA	FTA BONOS	236,993	0		240,188	8,658	-6,142
TDA CAM 3, FTA	FTA BONOS	261,124	0		266,314	9,047	-6,017
TDA CAM 4, FTA	FTA BONOS	646,151	0		630,873	20,271	-22,968
TDA CAM 5, FTA	FTA BONOS	890,461	0		867,212	21,596	-31,094
TDA CAM 6, FTA	FTA BONOS	600,551	0		573,838	16,938	-21,168
TDA CAM 7, FTA	FTA BONOS	903,300	0		853,890	29,183	-27,981
TDA CAM 8, FTA	FTA BONOS	900,813	0		883,363	6,774	-27,313

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
TDA CAM 9, FTA	FTA	BONOS	825,421	0	815,617	6,883	-20,977
TDA CORPORATIVOS I, FTA	FTA	BONOS	187,380	0	297,955	347,048	345
TDA EMPRESAS 1, FTA	FTA	BONOS	35,486	0	39,333	9,471	0
TDA EMPRESAS 2, FTA	FTA	BONOS	30,248	0	42,187	47,012	0
TDA IBERCAJA 1, FTA	FTA	BONOS	155,045	0	159,851	4,209	-5,616
TDA IBERCAJA 2, FTA	FTA	BONOS	375,569	0	389,351	0	-9,421
TDA IBERCAJA 3, FTA	FTA	BONOS	465,423	0	473,713	0	-13,538
TDA IBERCAJA 4, FTA	FTA	BONOS	692,966	0	711,672	0	-18,259
TDA IBERCAJA 5, FTA	FTA	BONOS	678,111	0	690,749	0	-18,430
TDA IBERCAJA 6, FTA	FTA	BONOS	982,721	0	1,010,862	19,265	-29,230
TDA IBERCAJA 7, FTA	FTA	BONOS	1,615,137	0	1,698,395	0	-25,327
TDA LICO LEASING III, FTA	FTA	BONOS	96,941	0	53,730	64,923	0
TDA PASTOR 1, FTA	FTA	BONOS	90,986	0	87,700	1,978	-1,518
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	18,678	0	21,507	850	-237
TDA SA NOSTRA EMPRESAS 1, FTA	FTA	BONOS	52,156	0	52,766	15,300	-710
TDA SA NOSTRA EMPRESAS 2, FTA	FTA	BONOS	119,003	0	120,415	39,309	-2,259
TDA TARRAGONA 1, FTA	FTA	BONOS	259,762	0	260,769	950	-12,389
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA	BONOS	141,782	0	143,276	15,885	-1,651
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	107,053	0	112,520	23,481	4,646
UNICAJA TDA VPO, FTA	FTA	BONOS	144,342	0	146,235	9,649	-17,842
VAL BANCAJA 1, FTA	FTA	BONOS	240,772	0	238,852	29,815	0
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	119,674	29	120,996	4,733	-3,120
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	451,430	5,715	454,978	568	-6,035
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	361,676	9,925	354,496	33,945	-4,019
<b>Subtotal FTA/BONOS 2013 1</b>			<b>276,377,262</b>	<b>1,058,860</b>	<b>283,964,736</b>	<b>20,027,595</b>	<b>-2,550,759</b>
<b>Subtotal FTA/BONOS 2012 2</b>			<b>308,177,392</b>	<b>1,007,008</b>	<b>310,034,741</b>	<b>35,245,506</b>	<b>-2,980,616</b>
<b>%Variación</b>			<b>-10.32</b>	<b>5.15</b>	<b>-8.41</b>	<b>-43.18</b>	<b>-14.42</b>
FTA SANTANDER 2	FTA	PAGARÉS	869,278	661	1,048,374	166,117	0
<b>Subtotal FTA/PAGARÉS 2013 1</b>			<b>869,278</b>	<b>661</b>	<b>1,048,374</b>	<b>166,117</b>	<b>0</b>
<b>Subtotal FTA/PAGARÉS 2012 2</b>			<b>1,304,585</b>	<b>657</b>	<b>1,335,101</b>	<b>228,607</b>	<b>0</b>
<b>%Variación</b>			<b>-33.37</b>	<b>0.61</b>	<b>-21.48</b>	<b>-27.34</b>	<b>-</b>

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	219,844	180	220,512	8,097	-2,548
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	242,469	336	248,925	8,894	-3,120
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	274,446	82	278,707	9,441	-1,859
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	557,079	796	566,736	11,162	-7,547
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	289,898	196	299,332	5,547	-3,704
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	657,455	1,415	660,114	16,806	-1,406
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	978,671	887	990,620	17,364	-45,144
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	641,820	1,110	644,034	9,825	-7,248
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	764,119	1,385	772,177	34,774	-30,373
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	540,937	222	542,763	26,065	-23,026
AYT HIPOTECARIO III, FTH	FTH	BONOS	73,298	0	73,680	3,853	0
AYT HIPOTECARIO IV, FTH	FTH	BONOS	64,163	0	64,838	3,501	-344
AYT.1, FTH	FTH	BONOS	26,970	0	27,185	4,754	0
AYT.11, FTH	FTH	BONOS	78,023	160	80,489	3,902	-249
AYT.2, FTH	FTH	BONOS	13,761	0	13,802	2,330	0
BANCAJA 4, FTH	FTH	BONOS	164,180	0	165,261	4,002	-5,165
BANKINTER 11, FTH	FTH	BONOS	427,848	229	445,105	0	-5,904
BANKINTER 2, FTH	FTH	BONOS	30,542	0	33,760	0	0
BANKINTER 3, FTH	FTH	BONOS	211,791	73	220,264	13,268	-2,937
BANKINTER 4, FTH	FTH	BONOS	226,064	0	231,078	5,133	-3,189
BANKINTER 5, FTH	FTH	BONOS	160,251	52	162,949	4,267	-2,338
BANKINTER 7, FTH	FTH	BONOS	145,653	0	145,628	4,902	-2,141
FTH UCI 10	FTH	BONOS	167,387	488	166,115	6,116	0
FTH UCI 12	FTH	BONOS	341,830	4,207	333,490	10,353	0
FTH UCI 5	FTH	BONOS	20,776	14	21,051	2,655	0
GAT ICO-FTVPO 1, FTH	FTH	BONOS	233,468	55	244,560	7,026	-9,463
GC SABADELL 1, FTH	FTH	BONOS	327,526	0	330,949	6,176	-7,439
IM PASTOR 2, FTH	FTH	BONOS	245,628	909	246,434	5,007	-6,585
IM PASTOR 3, FTH	FTH	BONOS	313,678	20,395	334,724	15,988	-22,121
RURAL HIPOTECARIO III FTH	FTH	BONOS	47,308	0	48,055	3,252	0
RURAL HIPOTECARIO IV FTH	FTH	BONOS	94,049	25	96,473	5,359	0
TDA 11, FTH	FTH	BONOS	47,129	0	49,273	6,644	0



## Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE		ASSETS		LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
			COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
TDA 12, FTH	FTH	BONOS	44,385	0	46,613	5,171	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH	BONOS	295,293	0	337,352	893	-34,081
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	368,750	5,925	380,886	0	-5,296
<b>Subtotal FTA/BONOS 2013 1</b>			<b>276,377,262</b>	<b>1,058,860</b>	<b>283,964,736</b>	<b>20,027,595</b>	<b>-2,550,759</b>
<b>Subtotal FTA/BONOS 2012 2</b>			<b>308,177,392</b>	<b>1,007,008</b>	<b>310,034,741</b>	<b>35,245,506</b>	<b>-2,980,616</b>
<b>%Variación</b>			<b>-10.32</b>	<b>5.15</b>	<b>-8.41</b>	<b>-43.18</b>	<b>-14.42</b>
<b>FTA SANTANDER 2</b>	<b>FTA</b>	<b>PAGARÉS</b>	<b>869,278.00</b>	<b>661.00</b>	<b>1,048,374.00</b>	<b>166,117.00</b>	<b>0.00</b>
<b>Subtotal FTA/PAGARÉS 2013 1</b>			<b>869,278</b>	<b>661</b>	<b>1,048,374</b>	<b>166,117</b>	<b>0</b>
<b>Subtotal FTA/PAGARÉS 2012 2</b>			<b>1,304,585</b>	<b>657</b>	<b>1,335,101</b>	<b>228,607</b>	<b>0</b>
<b>%Variación</b>			<b>-33.37</b>	<b>0.61</b>	<b>-21.48</b>	<b>-27.34</b>	<b>-</b>
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	219,844	180	220,512	8,097	-2,548
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	242,469	336	248,925	8,894	-3,120
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	274,446	82	278,707	9,441	-1,859
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	557,079.00	796.00	566,736.00	11,162.00	-7,547.00
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	289,898	196	299,332	5,547	-3,704
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	657,455	1,415	660,114	16,806	-1,406
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	978,671	887	990,620	17,364	-45,144
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	641,820	1,110	644,034	9,825	-7,248
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	764,119	1,385	772,177	34,774	-30,373
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	540,937	222	542,763	26,065	-23,026
AYT HIPOTECARIO III, FTH	FTH	BONOS	73,298	0	73,680	3,853	0
AYT HIPOTECARIO IV, FTH	FTH	BONOS	64,163	0	64,838	3,501	-344
AYT.1, FTH	FTH	BONOS	26,970	0	27,185	4,754	0
AYT.11, FTH	FTH	BONOS	78,023	160	80,489	3,902	-249
AYT.2, FTH	FTH	BONOS	13,761	0	13,802	2,330	0
BANCAJA 4, FTH	FTH	BONOS	164,180	0	165,261	4,002	-5,165
BANKINTER 11, FTH	FTH	BONOS	427,848	229	445,105	0	-5,904
BANKINTER 2, FTH	FTH	BONOS	30,542	0	33,760	0	0
BANKINTER 3, FTH	FTH	BONOS	211,791	73	220,264	13,268	-2,937
BANKINTER 4, FTH	FTH	BONOS	226,064	0	231,078	5,133	-3,189
BANKINTER 5, FTH	FTH	BONOS	160,251	52	162,949	4,267	-2,338
BANKINTER 7, FTH	FTH	BONOS	145,653	0	145,628	4,902	-2,141

## 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	
FTH UCI 10	FTH BONOS	167,387	488	166,115	6,116	0
FTH UCI 12	FTH BONOS	341,830	4,207	333,490	10,353	0
FTH UCI 5	FTH BONOS	20,776	14	21,051	2,655	0
GAT ICO-FTVPO 1, FTH	FTH BONOS	233,468	55	244,560	7,026	-9,463
GC SABADELL 1, FTH	FTH BONOS	327,526	0	330,949	6,176	-7,439
IM PASTOR 2, FTH	FTH BONOS	245,628	909	246,434	5,007	-6,585
IM PASTOR 3, FTH	FTH BONOS	313,678	20,395	334,724	15,988	-22,121
RURAL HIPOTECARIO III FTH	FTH BONOS	47,308	0	48,055	3,252	0
RURAL HIPOTECARIO IV FTH	FTH BONOS	94,049	25	96,473	5,359	0
TDA 11, FTH	FTH BONOS	47,129	0	49,273	6,644	0
TDA 12, FTH	FTH BONOS	44,385	0	46,613	5,171	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH BONOS	295,293	0	337,352	893	-34,081
VALENCIA HIPOTECARIO 2, FTH	FTH BONOS	368,750	5,925	380,886	0	-5,296
<b>Subtotal MBS 2013 1</b>		<b>9,336,489</b>	<b>39,141</b>	<b>9,523,934</b>	<b>272,527</b>	<b>-233,227</b>
<b>Subtotal MBS 2012 2</b>		<b>10,448,311</b>	<b>39,477</b>	<b>10,710,601</b>	<b>267,188</b>	<b>-280,688</b>
<b>% change</b>		<b>-10.64</b>	<b>-0.85</b>	<b>-11.08</b>	<b>2.00</b>	<b>-16.91</b>
<b>Total 2013 1</b>		<b>286,583,029</b>	<b>1,098,662</b>	<b>294,537,044</b>	<b>20,466,239</b>	<b>-2,783,986</b>
<b>Total 2012 2</b>		<b>319,930,288</b>	<b>1,047,142</b>	<b>322,080,443</b>	<b>35,741,301</b>	<b>-3,261,304</b>
<b>% change</b>		<b>-10.42</b>	<b>4.92</b>	<b>-8.55</b>	<b>-42.74</b>	<b>-14.64</b>

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)	
<b>BONDS</b>												
AUTO ABS 2012-3, FTA	0	0	0	0	771,079	0	0	0	0	936	4,722	
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	125,854	0	0	0	0	0	0	0	5,603	525	
AYT CAIXA GALICIA EMPRESAS I, FTA	0	0	0	0	0	0	0	0	0	0	0	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	197,541	0	0	0	0	0	0	0	0	23,079	535	
AYT CAJA INGENIEROS 2, FTA	418,640	0	0	0	0	0	0	0	0	768	372	
AYT CAJA MURCIA HIPOTECARIO I, FTA	113,958	0	0	0	0	0	0	0	0	336	179	
AYT CAJAGRANADA HIPOTECARIO I, FTA	167,073	0	0	0	0	0	0	0	0	11,065	174	
AYT CAJAMURCIA HIPOTECARIO II, FTA	124,800	0	0	0	0	0	0	0	0	196	178	
AYT CEDULAS CAJAS GLOBAL FTA	36,709,974	0	0	0	0	0	0	0	0	0	363,605	
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	49,291	
AYT CEDULAS CAJAS V, FTA	3,100,000	0	0	0	0	0	0	0	0	0	83,803	
AYT CEDULAS CAJAS VI, FTA	3,300,000	0	0	0	0	0	0	0	0	0	31,506	
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	103,871	
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	664	
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	131,442	0	0	0	0	0	0	0	5,083	366	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,311,488	0	0	0	0	0	0	0	0	98,877	7,823	
AYT DEUDA SUBORDINADA I, FTA	0	0	122,876	0	0	0	0	0	0	0	159	
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	56	
AYT FTPYME II, FTA	0	60,943	0	0	0	0	0	0	0	2,383	131	
AYT GENOVA HIPOTECARIO II, FTH	218,554	0	0	0	0	0	0	0	0	1,094	196	
AYT GENOVA HIPOTECARIO III, FTH	241,350	0	0	0	0	0	0	0	0	993	126	
AYT GENOVA HIPOTECARIO IV, FTH	272,978	0	0	0	0	0	0	0	0	1,283	185	
AYT GENOVA HIPOTECARIO IX, FTH	550,255	0	0	0	0	0	0	0	0	6,342	482	
AYT GENOVA HIPOTECARIO VI, FTH	288,603	0	0	0	0	0	0	0	0	1,085	210	
AYT GENOVA HIPOTECARIO VII, FTH	653,866	0	0	0	0	0	0	0	0	3,130	459	
AYT GENOVA HIPOTECARIO VIII, FTH	971,469	0	0	0	0	0	0	0	0	6,598	604	
AYT GENOVA HIPOTECARIO X, FTH	635,485	0	0	0	0	0	0	0	0	5,878	457	

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
AYT GENOVA HIPOTECARIO XI, FTH	754,855	0	0	0	0	0	0	0	0	8,716	548
AYT GENOVA HIPOTECARIO XII, FTH	532,933	0	0	0	0	0	0	0	0	7,700	304
AYT GOYA HIPOTECARIO III, FTA	3,357,741	0	0	0	0	0	0	0	0	36,511	2,185
AYT GOYA HIPOTECARIO IV, FTA	1,105,836	0	0	0	0	0	0	0	0	11,562	663
AYT GOYA HIPOTECARIO V, FTA	1,252,372	0	0	0	0	0	0	0	0	7,262	838
AYT HIPOTECARIO BBK I, FTA	447,042	0	0	0	0	0	0	0	0	4,088	434
AYT HIPOTECARIO BBK II, FTA	554,551	0	0	0	0	0	0	0	0	4,093	456
AYT HIPOTECARIO III, FTH	72,434	0	0	0	0	0	0	0	0	660	204
AYT HIPOTECARIO IV, FTH	63,092	0	0	0	0	0	0	0	0	947	124
AYT HIPOTECARIO MIXTO II, FTA	144,281	0	0	0	0	0	0	0	0	1,498	164
AYT HIPOTECARIO MIXTO III, FTA	98,887	0	0	0	0	0	0	0	0	7,184	419
AYT HIPOTECARIO MIXTO IV, FTA	135,474	0	0	0	0	0	0	0	0	1,038	143
AYT HIPOTECARIO MIXTO V, FTA	312,660	0	0	0	0	0	0	0	0	7,677	343
AYT HIPOTECARIO MIXTO, FTA	75,302	0	0	0	0	0	0	0	0	2,412	274
AYT ICO-FTVPO CAJA MURCIA, FTA	104,113	0	0	0	0	0	0	0	0	122	246
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	111,464	0	0	0	0	0	0	0	0	624	127
AYT ICO-FTVPO I, FTA	209,427	0	0	0	0	0	0	0	0	2,370	454
AYT ICO-FTVPO III, FTA	172,987	0	0	0	0	0	0	0	0	2,182	216
AYT KUTXA HIPOTECARIO I, FTA	409,025	0	0	0	0	0	0	0	0	1,539	354
AYT KUTXA HIPOTECARIO II, FTA	708,717	0	0	0	0	0	0	0	0	19,047	1,291
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	11,398	0	0	0	0	251	55
AYT PROMOCIONES INMOBILIARIAS II, FTA	42,043	0	0	0	0	0	0	0	0	4,205	92
AYT PROMOCIONES INMOBILIARIAS III, FTA	65,850	0	0	0	0	0	0	0	0	1,089	78
AYT PROMOCIONES INMOBILIARIAS IV, FTA	40,255	0	0	0	0	0	0	0	0	1,223	78
AYT SA NOSTRA FINANCIACION I, FTA	0	0	0	0	8,105	0	0	0	0	115	53
AYT UNICAJA FINANCIACION I, FTA	0	0	0	0	81,447	0	0	0	0	1,670	1,268
AYT.1, FTH	26,713	0	0	0	0	0	0	0	0	89	168
AYT.11, FTH	76,809	0	0	0	0	0	0	0	0	1,039	175
AYT.2, FTH	13,576	0	0	0	0	0	0	0	0	100	85

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	20,470	0	0	0	0	0	0	0	0	2,322	21
BANCAJA - BVA VPO 1, FTA	279,508	0	0	0	0	0	0	0	0	3,912	350
BANCAJA 10, FTA	1,376,596	0	0	0	0	0	0	0	0	121,438	1,535
BANCAJA 11, FTA	1,144,024	0	0	0	0	0	0	0	0	113,859	1,280
BANCAJA 13, FTA	2,105,986	0	0	0	0	0	0	0	0	156,250	2,385
BANCAJA 3, FTA	134,811	0	0	0	0	0	0	0	0	3,151	142
BANCAJA 4, FTH	159,498	0	0	0	0	0	0	0	0	4,535	147
BANCAJA 5, FTA	186,141	0	0	0	0	0	0	0	0	4,080	174
BANCAJA 6, FTA	423,679	0	0	0	0	0	0	0	0	9,101	397
BANCAJA 7, FTA	519,686	0	0	0	0	0	0	0	0	15,871	479
BANCAJA 8, FTA	548,684	0	0	0	0	0	0	0	0	32,071	547
BANCAJA 9, FTA	792,606	0	0	0	0	0	0	0	0	67,430	850
BANCAJA LEASING 1, FTA	0	386,511	0	0	0	0	0	0	0	8,836	478
BANKINTER 10, FTA	702,603	0	0	0	0	0	0	0	0	7,192	390
BANKINTER 11, FTH	422,817	0	0	0	0	0	0	0	0	4,812	219
BANKINTER 13 FTA	846,250	0	0	0	0	0	0	0	0	15,836	459
BANKINTER 2 PYME FTA	0	169,740	0	0	0	0	0	0	0	15,152	127
BANKINTER 2, FTH	30,047	0	0	0	0	0	0	0	0	476	19
BANKINTER 3 FTPYME FTA	0	207,963	0	0	0	0	0	0	0	24,081	137
BANKINTER 3, FTH	210,374	0	0	0	0	0	0	0	0	1,291	126
BANKINTER 4 FTPYME, FTA	0	156,067	0	0	0	0	0	0	0	21,030	97
BANKINTER 4, FTH	224,663	0	0	0	0	0	0	0	0	1,283	118
BANKINTER 5, FTH	158,932	0	0	0	0	0	0	0	0	1,227	92
BANKINTER 6, FTA	397,511	0	0	0	0	0	0	0	0	3,685	229
BANKINTER 7, FTH	143,537	0	0	0	0	0	0	0	0	2,034	82
BANKINTER 8, FTA	318,284	0	0	0	0	0	0	0	0	4,393	180
BANKINTER 9, FTA	404,965	0	0	0	0	0	0	0	0	5,433	234
BBVA AUTOS 1 FTA	0	0	0	0	0	3,082	0	0	0	115	12
BBVA AUTOS 2 FTA	0	0	0	0	0	74,727	0	0	0	1,117	295

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
BBVA CONSUMO 1, FTA	0	0	0	0	98,544	0	0	0	0	1,078	403
BBVA CONSUMO 2, FTA	0	0	0	0	136,940	0	0	0	0	1,753	567
BBVA CONSUMO 3 FTA	0	0	0	0	133,034	0	0	0	0	2,394	399
BBVA CONSUMO 4 FTA	0	0	0	0	316,562	0	0	0	0	6,533	1,239
BBVA EMPRESAS 1, FTA	0	150,685	0	0	0	0	0	0	0	6,605	134
BBVA EMPRESAS 2, FTA	0	697,054	0	0	0	0	0	0	0	29,206	448
BBVA EMPRESAS 3, FTA	0	502,976	0	0	0	0	0	0	0	84,788	482
BBVA EMPRESAS 4, FTA	0	440,055	0	0	0	0	0	0	0	46,049	603
BBVA EMPRESAS 5, FTA	0	548,186	0	0	0	0	0	0	0	27,488	1,161
BBVA EMPRESAS 6, FTA	0	616,088	0	0	0	0	0	0	0	85,044	1,669
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	77,972	0	0	0	0	1,905	315
BBVA HIPOTECARIO 3, FTA	131,062	0	0	0	0	0	0	0	0	14,795	58
BBVA LEASING 1, FTA	0	276,585	0	0	0	0	0	0	0	6,904	222
BBVA RMBS 1, FTA	1,495,954	0	0	0	0	0	0	0	0	30,810	338
BBVA RMBS 10, FTA	1,494,752	0	0	0	0	0	0	0	0	3,057	354
BBVA RMBS 11, FTA	1,332,886	0	0	0	0	0	0	0	0	8,116	424
BBVA RMBS 2, FTA	2,907,376	0	0	0	0	0	0	0	0	77,705	714
BBVA RMBS 3, FTA	1,928,343	0	0	0	0	0	0	0	0	82,975	967
BBVA RMBS 5 FTA	3,262,680	0	0	0	0	0	0	0	0	104,808	1,369
BBVA RMBS 9, FTA	1,119,120	0	0	0	0	0	0	0	0	8,628	373
BBVA-3 FTPYME FTA	0	29,264	0	0	0	0	0	0	0	3,239	12
BBVA-4 PYME, FTA	0	44,167	0	0	0	0	0	0	0	8,167	26
BBVA-5 FTPYME, FTA	0	121,306	0	0	0	0	0	0	0	21,274	70
BBVA-6 FTPYME FTA	0	151,303	0	0	0	0	0	0	0	21,092	115
BBVA-7 FTGENCAT, FTA	0	38,363	0	0	0	0	0	0	0	5,192	40
BBVA-8 FTPYME FTA	0	193,016	0	0	0	0	0	0	0	27,602	181
BBVA-9 PYME FTA	0	387,948	0	0	0	0	0	0	0	4,231	849
BCL MUNICIPIOS I FTA	0	0	0	85,142	0	0	0	0	0	279	50
CAIXA PENEDES 1 TDA, FTA	462,610	0	0	0	0	0	0	0	0	7,867	638

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)
CAIXA PENEDES 2 TDA, FTA	380,964	0	0	0	0	0	0	0	0	3,912	523
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	194,564	0	0	0	0	0	0	0	10,925	428
CAIXA PENEDES PYMES 1 TDA, FTA	0	176,647	0	0	0	0	0	0	0	14,264	415
CAJA INGENIEROS TDA 1, FTA	202,373	0	0	0	0	0	0	0	0	1,176	179
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 17, FTA	970,000	0	0	0	0	0	0	0	0	0	23,234
CEDULAS TDA 18, FTA	800,000	0	0	0	0	0	0	0	0	0	6,141
CEDULAS TDA 2, FTA	2,000,000	0	0	0	0	0	0	0	0	0	53,367
CEDULAS TDA 21, FONDO DE TITULIZACION	2,650,000	0	0	0	0	0	0	0	0	0	57,087
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	28,430
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	36,108
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	12,103
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	2,112
CIBELES III FTPYME, FTA	0	32,436	0	0	0	0	0	0	0	2,789	45
CM BANCAJA 1, FTA	59,332	0	0	0	0	0	0	0	0	5,664	137
CONSUMO BANCAJA 1, FTA	0	0	0	0	9,550	0	0	0	0	364	38
DRIVER ESPAÑA ONE, FTA	0	0	0	0	182,550	0	0	0	0	3,090	395
EDT FTPYME PASTOR 3, FTA	0	24,762	0	0	0	0	0	0	0	9,096	24
EMPRESAS BANESTO 5, FTA	0	526,106	0	0	0	0	0	0	0	31,102	1,586
EMPRESAS BANESTO 6, FTA	0	528,134	0	0	0	0	0	0	0	3,388	2,031
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	141,261	0	0	0	0	0	0	0	43,354	699
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	454,514	0	0	0	0	0	0	0	98,843	1,858
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	58,256
FONCAIXA AUTONOMOS 1, FTA	0	798,177	0	0	0	0	0	0	0	16,071	2,309
FONCAIXA CONSUMO 1, FTA	0	0	0	0	2,175,461	0	0	0	0	17,562	6,648
FONCAIXA EMPRESAS 3, FTA	0	782,128	0	0	0	0	0	0	0	25,864	2,310
FONCAIXA FTGENCAT 3, FTA	0	140,491	0	0	0	0	0	0	0	3,467	294

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
FONCAIXA FTGENCAT 4, FTA	0	176,725	0	0	0	0	0	0	0	2,891	364
FONCAIXA FTGENCAT 5, FTA	0	449,793	0	0	0	0	0	0	0	9,008	964
FONCAIXA FTGENCAT 6, FTA	0	331,469	0	0	0	0	0	0	0	7,526	736
FONCAIXA LEASINGS 2, FTA	0	1,057,653	0	0	0	0	0	0	0	2,309	39
FONCAIXA PYMES 3, FTA	0	1,815,196	0	0	0	0	0	0	0	26,775	6,209
FTA FTPYME SANTANDER 1	0	210,585	0	0	0	0	0	0	0	4,830	235
FTA FTPYME SANTANDER 2	0	283,357	0	0	0	0	0	0	0	7,279	297
FTA PYMES BANESTO 3	0	416,488	0	0	0	0	0	0	0	-8,644	1,513
FTA PYMES SANTANDER 3	0	936,877	0	0	0	0	0	0	0	24,373	3,294
FTA PYMES SANTANDER 4	0	1,646,323	0	0	0	0	0	0	0	-216	6,648
FTA PYMES SANTANDER 5	0	1,568,558	0	0	0	0	0	0	0	-59,617	3,107
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	459,097	0	0	0	0	3,995	1,166
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	0	0	416,571	0	0	0	0	1,682	1,200
FTA SANTANDER EMPRESAS 10, FTA	0	1,251,100	0	0	0	0	0	0	0	51,694	3,650
FTA SANTANDER EMPRESAS 2	0	264,323	0	0	0	0	0	0	0	9,738	470
FTA SANTANDER EMPRESAS 8, FTA	0	1,319,587	0	0	0	0	0	0	0	91,364	5,416
FTA SANTANDER EMPRESAS 9, FTA	0	1,117,038	0	0	0	0	0	0	0	46,344	5,482
FTA SANTANDER FINANCIACION 1	0	0	0	0	114,068	0	0	0	0	443	153
FTA SANTANDER FINANCIACION 5	0	0	0	0	430,274	0	0	0	0	10,644	2,432
FTA SANTANDER HIPOTECARIO 2	838,229	0	0	0	0	0	0	0	0	17,634	805
FTA SANTANDER HIPOTECARIO 3	1,378,648	0	0	0	0	0	0	0	0	54,448	1,358
FTA SANTANDER HIPOTECARIO 7	1,384,893	0	0	0	0	0	0	0	0	61,525	986
FTA SANTANDER HIPOTECARIO 8	622,468	0	0	0	0	0	0	0	0	34,708	770
FTA SANTANDER HIPOTECARIO 9	649,747	0	0	0	0	0	0	0	0	-2,616	89
FTA SANTANDER PUBLICO 1	0	0	0	240,280	0	0	0	0	0	3,547	731
FTA UCI 11	234,615	0	0	0	0	0	0	0	0	11,208	568
FTA UCI 14	515,356	0	0	0	0	0	0	0	0	103,439	1,708
FTA UCI 16	841,653	0	0	0	0	0	0	0	0	187,416	2,762



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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTA UCI 18	916,207	0	0	0	0	0	0	0	0	166,138	3,002
FTA UCI 6	40,380	0	0	0	6,034	0	0	0	0	472	86
FTA UCI 7	57,974	0	0	0	0	0	0	0	0	340	108
FTA UCI 8	72,426	0	0	0	6,409	0	0	0	0	1,222	146
FTA UCI 9	217,841	0	0	0	0	0	0	0	0	4,429	412
FTA, HIPOTEBANSA 11	211,790	0	0	0	0	0	0	0	0	1,446	197
FTA, HIPOTEBANSA X	123,291	0	0	0	0	0	0	0	0	868	173
FTA, SANTANDER EMPRESAS 1	0	268,736	0	0	0	0	0	0	0	13,625	469
FTA, SANTANDER EMPRESAS 3	0	539,967	0	0	0	0	0	0	0	-172	1,380
FTA, UCI 15	626,862	0	0	0	0	0	0	0	0	96,280	2,024
FTA, UCI 17	743,502	0	0	0	0	0	0	0	0	151,407	2,221
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	18,778,577	0	0
FTH UCI 10	163,497	0	0	0	0	0	0	0	0	3,585	305
FTH UCI 12	317,367	0	0	0	0	0	0	0	0	23,512	951
FTH UCI 5	20,416	0	0	0	0	0	0	0	0	323	37
FTPYME BANCAJA 2 FTA	0	24,448	0	0	0	0	0	0	0	5,483	21
FTPYME BANCAJA 3 FTA	0	38,471	0	0	0	0	0	0	0	14,554	41
FTPYME BANCAJA 6 FTA	0	126,814	0	0	0	0	0	0	0	44,357	136
FTPYME TDA 6, FTA	0	16,052	0	0	0	0	0	0	0	447	30
FTPYME TDA 7, FTA	0	60,426	0	0	0	0	0	0	0	4,286	184
FTPYME TDA CAM 2, FTA	0	56,460	0	0	0	0	0	0	0	16,006	192
FTPYME TDA CAM 4, FTA	0	282,980	0	0	0	0	0	0	0	67,824	911
FTPYME TDA CAM 7, FTA	0	399,808	0	0	0	0	0	0	0	66,498	918
FTPYME TDA CAM 9, FTA	0	336,920	0	0	0	0	0	0	0	38,312	927
GAT FTGENCAT 2005, FTA	0	52,302	0	0	0	0	0	0	0	1,370	119
GAT FTGENCAT 2006, FTA	0	49,246	0	0	0	0	0	0	0	4,750	97
GAT FTGENCAT 2007, FTA	0	136,615	0	0	0	0	0	0	0	11,514	233
GAT FTGENCAT 2008, FTA	0	221,922	0	0	0	0	0	0	0	22,887	301

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
GAT FTGENCAT 2009, FTA	0	224,198	0	0	0	0	0	0	0	19,614	377
GAT ICO-FTVPO 1, FTH	231,737	0	0	0	0	0	0	0	0	1,388	343
GC FTGENCAT CAIXA SABADELL 1, FTA	0	67,622	0	0	0	0	0	0	0	9,021	297
GC FTGENCAT CAIXA SABADELL 2, FTA	0	87,498	0	0	0	0	0	0	0	7,366	270
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	97,188	0	0	0	0	0	0	0	5,275	278
GC FTGENCAT SABADELL 1, FTA	0	74,023	0	0	0	0	0	0	0	1,673	14
GC FTPYME PASTOR 4, FTA	0	63,372	0	0	0	0	0	0	0	6,097	54
GC FTPYME SABADELL 4, FTA	0	89,190	0	0	0	0	0	0	0	4,395	105
GC FTPYME SABADELL 5, FTA	0	171,085	0	0	0	0	0	0	0	4,564	263
GC FTPYME SABADELL 6, FTA	0	198,203	0	0	0	0	0	0	0	8,423	318
GC FTPYME SABADELL 8, FTA	0	405,220	0	0	0	0	0	0	0	16,088	454
GC PASTOR HIPOTECARIO 5, FTA	359,480	0	0	0	0	0	0	0	0	12,350	216
GC SABADELL 1, FTH	324,473	0	0	0	0	0	0	0	0	2,786	267
GC SABADELL EMPRESAS 2, FTA	0	207,509	0	0	0	0	0	0	0	5,695	27
GC SABADELL EMPRESAS 4, FTA	0	187,725	0	0	0	0	0	0	0	6,408	15
HIPOCAT 10, FTA	564,940	0	0	0	0	0	0	0	0	76,529	1,739
HIPOCAT 11, FTA	556,918	0	0	0	0	0	0	0	0	89,009	1,793
HIPOCAT 16, FTA	576,423	0	0	0	0	0	0	0	0	3,969	977
HIPOCAT 17, FTA	703,434	0	0	0	0	0	0	0	0	49,847	1,063
HIPOCAT 18, FTA	579,809	0	0	0	0	0	0	0	0	9,354	1,016
HIPOCAT 19, FTA	533,661	0	0	0	0	0	0	0	0	46,331	1,370
HIPOCAT 20, FTA	686,838	0	0	0	0	0	0	0	0	42,955	1,883
HIPOCAT 4, FTA	51,247	0	0	0	0	0	0	0	0	277	182
HIPOCAT 5, FTA	133,640	0	0	0	0	0	0	0	0	1,635	485
HIPOCAT 6, FTA	205,145	0	0	0	0	0	0	0	0	6,754	743
HIPOCAT 7, FTA	411,677	0	0	0	0	0	0	0	0	22,985	1,314
HIPOCAT 8, FTA	503,129	0	0	0	0	0	0	0	0	37,348	1,487
HIPOCAT 9, FTA	377,064	0	0	0	0	0	0	0	0	38,077	1,000
IM BANCO POPULAR FTPYME 1, FTA	0	141,517	0	0	0	0	0	0	315	17,679	515

Pending amount collection rights - Public ABS

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
IM BANCO POPULAR MBS 2, FTA	539,118	0	0	0	0	0	0	0	145	16,874	1,228
IM BCG RMBS 1, FTA	318,401	0	0	0	0	0	0	0	67	1,173	151
IM BES EMPRESAS 1, FTA	0	282,560	0	0	0	0	0	0	578	10,620	610
IM CAJA LABORAL 1, FTA	417,100	0	0	0	0	0	0	0	208	3,699	274
IM CAJA LABORAL 2, FTA	454,574	0	0	0	0	0	0	0	126	13,257	366
IM CAJA LABORAL EMPRESAS 1, FTA	0	282,985	0	0	0	0	0	0	1,164	12,777	233
IM CAJAMAR 1, FTA	111,360	0	0	0	0	0	0	0	119	2,600	99
IM CAJAMAR 3, FTA	526,243	0	0	0	0	0	0	0	385	21,136	483
IM CAJAMAR 4, FTA	515,086	0	0	0	0	0	0	0	317	20,272	436
IM CAJAMAR 5, FTA	595,688	0	0	0	0	0	0	0	424	30,468	663
IM CAJAMAR 6, FTA	1,239,124	0	0	0	0	0	0	0	1,519	81,933	1,037
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	116,221	0	0	0	0	0	0	607	13,053	273
IM CAJAMAR EMPRESAS 4, FTA	0	739,091	0	0	0	0	0	0	2,674	15,042	3,397
IM CAJAMAR EMPRESAS 5, FTA	0	633,596	0	0	0	0	0	0	1,843	5,367	2,858
IM CAJASTUR MBS 1, FTA	508,841	0	0	0	0	0	0	0	282	9,501	392
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 15, FTA	800,000	0	0	0	0	0	0	0	0	0	16,212
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 CFS RMBS 1, FTA	358,348	0	0	0	0	0	0	0	130	8,414	594
IM CITI TARJETAS 1, FTA	0	0	0	0	993,466	0	0	0	81	11,575	22,110
IM FTGENCAT SABADELL 2, FTA	0	141,801	0	0	0	0	0	0	133	49	87
IM FTGENCAT SABADELL 3, FTA	0	64,559	0	0	0	0	0	0	164	4,579	95
IM FTPYME SABADELL 7, FTA	0	272,291	0	0	0	0	0	0	542	11,810	202

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM FTPYME SABADELL 9, FTA	0	880,898	0	0	0	0	0	0	3,410	20,234	1,012
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	232,190	0	0	0	0	0	0	601	32,279	689
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	2,256,949	0	0	0	0	0	0	13,011	18,721	6,823
IM GRUPO BANCO POPULAR FTPYME I FTA	0	334,719	0	0	0	0	0	0	679	45,035	563
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	204,223	0	0	0	0	0	0	836	24,040	723
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	546,997	0	0	0	0	0	0	2,771	14,145	389
IM PASTOR 2, FTH	241,912	0	0	0	0	0	0	0	184	3,496	36
IM PASTOR 3, FTH	281,321	0	0	0	0	0	0	0	351	32,025	-19
IM PASTOR 4, FTA	365,161	0	0	0	0	0	0	0	383	34,793	21
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	145,774	0	1,415
IM SABADELL EMPRESAS 1, FTA	0	141,688	0	0	0	0	0	0	371	6,164	103
IM SABADELL EMPRESAS 3, FTA	0	490,276	0	0	0	0	0	0	1,090	19,461	1,140
IM SABADELL EMPRESAS 5, FTA	0	165,395	0	0	0	0	0	0	481	6,896	344
IM SABADELL RMBS 2, FTA	774,251	0	0	0	0	0	0	0	526	13,896	357
IM SABADELL RMBS 3, FTA	863,147	0	0	0	0	0	0	0	565	23,494	450
IM TERRASSA 1 FTGENCAT FTA	0	35,223	0	0	0	0	0	0	142	4,645	25
IM TERRASSA MBS 1, FTA	194,359	0	0	0	0	0	0	0	287	6,946	150
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	33,725
MADRID ACTIVOS CORPORATIVOS III, FTA	0	533,646	0	0	0	0	0	0	0	0	972
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	615,227	0	0	0	0	0	0	0	0	1,118
MADRID ACTIVOS CORPORATIVOS V, FTA	0	949,890	0	0	0	0	0	0	0	0	1,760
MADRID CONSUMO I, FTA	0	0	0	0	91,476	0	0	0	0	1,749	1,276
MADRID FTPYME I, FTA	0	515,400	0	0	0	0	0	0	0	15,445	717
MADRID FTPYME II, FTA	0	507,199	0	0	0	0	0	0	0	11,284	912
MADRID ICO-FTVPO I, FTA	179,130	0	0	0	0	0	0	0	0	1,318	126
MADRID RESIDENCIAL I, FTA	548,233	0	0	0	0	0	0	0	0	17,347	495
MADRID RESIDENCIAL II, FTA	492,183	0	0	0	0	0	0	0	0	14,057	435
MADRID RMBS I, FTA	921,392	0	0	0	0	0	0	0	0	39,133	1,075

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
MADRID RMBS II, FTA	813,312	0	0	0	0	0	0	0	0	41,574	992
MADRID RMBS III, FTA	1,520,231	0	0	0	0	0	0	0	0	85,715	2,098
MADRID RMBS IV, FTA	1,184,534	0	0	0	0	0	0	0	0	62,108	1,361
MBS BANCAJA 1 FTA	94,790	0	0	0	0	0	0	0	0	4,441	107
MBS BANCAJA 2, FTA	217,760	0	0	0	0	0	0	0	0	13,116	219
MBS BANCAJA 3, FTA	295,325	0	0	0	0	0	0	0	0	22,586	321
MBS BANCAJA 4, FTA	832,988	0	0	0	0	0	0	0	0	75,543	937
MBS BANCAJA 6, FTA	647,694	0	0	0	0	0	0	0	0	53,442	727
MBS BANCAJA 7, FTA	680,574	0	0	0	0	0	0	0	0	65,639	827
MBS BANCAJA 8, FTA	354,317	0	0	0	0	0	0	0	0	33,747	461
MBSCAT 1, FTA	614,152	0	0	0	0	0	0	0	0	32,491	1,478
MBSCAT 2, FTA	269,100	0	0	0	0	0	0	0	0	22,720	659
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	103,865
PYME BANCAJA 5, FTA	0	81,022	0	0	0	0	0	0	0	29,634	68
PYME BANCAJA 7, FTA	0	253,554	0	0	0	0	0	0	0	94,664	267
PYME VALENCIA 1, FTA	0	123,780	0	0	0	0	0	0	0	38,126	346
PYME VALENCIA 2, FTA	0	140,845	0	0	0	0	0	0	0	22,568	219
PYMECAT 3 FTPYME, FTA	0	237,841	0	0	0	0	0	0	0	19,218	502
PYMES BANESTO 2, FTA	0	186,377	0	0	0	0	0	0	0	12,812	334
RURAL CEDULA I, FTA	1,000,000	0	0	0	0	0	0	0	0	0	12,082
RURAL HIPOTECARIO GLOBAL I, FTA	383,970	0	0	0	0	0	0	0	0	21,951	476
RURAL HIPOTECARIO III FTH	46,435	0	0	0	0	0	0	0	0	810	63
RURAL HIPOTECARIO IV FTH	91,609	0	0	0	0	0	0	0	0	2,328	112
RURAL HIPOTECARIO IX, FTA	767,422	0	0	0	0	0	0	0	0	59,251	1,057
RURAL HIPOTECARIO V FTA	169,227	0	0	0	0	0	0	0	0	3,425	143
RURAL HIPOTECARIO VI, FTA	279,599	0	0	0	0	0	0	0	0	9,318	351
RURAL HIPOTECARIO VII, FTA	375,634	0	0	0	0	0	0	0	0	12,844	486
RURAL HIPOTECARIO VIII, FTA	569,201	0	0	0	0	0	0	0	0	26,022	806
RURAL HIPOTECARIO X, FTA	1,152,797	0	0	0	0	0	0	0	0	61,998	1,594

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)
RURAL HIPOTECARIO XI, FTA	1,460,801	0	0	0	0	0	0	0	0	80,596	1,842
RURAL HIPOTECARIO XII, FTA	673,245	0	0	0	0	0	0	0	0	37,087	591
RURALPYME 1 FTPYME FTA	0	18,998	0	0	0	0	0	0	0	812	34
RURALPYME 2 FTPYME FTA	0	94,543	0	0	0	0	0	0	0	16,504	313
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	101,350	0	0	0	0	1,147	428
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	189,221	0	0	0	0	1,752	648
SANTANDER HIPOTECARIO I, FTA	555,551	0	0	0	0	0	0	0	0	5,212	556
SOL-LION, FTA	3,060,897	0	0	0	0	0	0	0	0	20,287	2,478
TDA 11, FTH	46,462	0	0	0	0	0	0	0	0	582	85
TDA 12, FTH	43,848	0	0	0	0	0	0	0	0	455	82
TDA 13 - MIXTO, FTA	46,026	0	0	0	0	0	0	0	0	622	68
TDA 14 - MIXTO, FTA	90,845	0	0	0	0	0	0	0	0	1,022	165
TDA 15 - MIXTO, FTA	95,510	0	0	0	0	0	0	0	0	2,259	141
TDA 16 - MIXTO, FTA	100,109	0	0	0	0	0	0	0	0	3,246	213
TDA 17 - MIXTO, FTA	76,498	0	0	0	0	0	0	0	0	2,659	201
TDA 18 - MIXTO, FTA	102,700	0	0	0	0	0	0	0	0	2,116	158
TDA 19 - MIXTO, FTA	162,008	0	0	0	0	0	0	0	0	3,984	109
TDA 20 - MIXTO, FTA	122,845	0	0	0	0	0	0	0	0	760	119
TDA 22 - MIXTO, FTA	154,013	0	0	0	0	0	0	0	0	13,032	371
TDA 23, FTA	260,704	0	0	0	0	0	0	0	0	24,343	812
TDA 24, FTA	174,436	0	0	0	0	0	0	0	0	26,865	672
TDA 25, FTA	92,343	0	0	0	0	0	0	0	0	40,507	734
TDA 26 - MIXTO, FTA	327,289	0	0	0	0	0	0	0	0	13,533	690
TDA 27, FTA	429,101	0	0	0	0	0	0	0	0	53,659	1,143
TDA 28, FTA	222,350	0	0	0	0	0	0	0	0	61,435	1,256
TDA 29, FTA	411,337	0	0	0	0	0	0	0	0	24,327	850
TDA 30, FTA	244,974	0	0	0	0	0	0	0	0	5,861	565
TDA 31, FTA	156,494	0	0	0	0	0	0	0	0	13,065	355

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
TDA CAJAMAR 2, FTA	346,983	0	0	0	0	0	0	0	0	11,734	474
TDA CAM 1, FTA	201,259	0	0	0	0	0	0	0	0	6,183	158
TDA CAM 10, FTA	601,494	0	0	0	0	0	0	0	0	87,577	1,067
TDA CAM 11, FTA	1,040,526	0	0	0	0	0	0	0	0	96,752	1,075
TDA CAM 12, FTA	1,249,510	0	0	0	0	0	0	0	0	84,352	1,465
TDA CAM 2, FTA	226,815	0	0	0	0	0	0	0	0	9,884	294
TDA CAM 3, FTA	250,279	0	0	0	0	0	0	0	0	10,509	336
TDA CAM 4, FTA	612,362	0	0	0	0	0	0	0	0	33,205	584
TDA CAM 5, FTA	815,369	0	0	0	0	0	0	0	0	74,089	1,003
TDA CAM 6, FTA	524,009	0	0	0	0	0	0	0	0	75,572	970
TDA CAM 7, FTA	801,347	0	0	0	0	0	0	0	0	100,724	1,229
TDA CAM 8, FTA	809,027	0	0	0	0	0	0	0	0	90,558	1,228
TDA CAM 9, FTA	710,883	0	0	0	0	0	0	0	0	113,243	1,295
TDA CORPORATIVOS I, FTA	0	181,214	0	0	0	0	0	0	0	5,913	253
TDA EMPRESAS 1, FTA	0	37,103	0	0	0	0	0	0	0	-1,805	188
TDA EMPRESAS 2, FTA	0	29,701	0	0	0	0	0	0	0	423	124
TDA IBERCAJA 1, FTA	154,638	0	0	0	0	0	0	0	0	373	34
TDA IBERCAJA 2, FTA	373,867	0	0	0	0	0	0	0	0	1,624	78
TDA IBERCAJA 3, FTA	462,093	0	0	0	0	0	0	0	0	3,227	103
TDA IBERCAJA 4, FTA	684,325	0	0	0	0	0	0	0	0	8,425	216
TDA IBERCAJA 5, FTA	669,053	0	0	0	0	0	0	0	0	8,866	192
TDA IBERCAJA 6, FTA	964,596	0	0	0	0	0	0	0	0	17,772	353
TDA IBERCAJA 7, FTA	1,602,462	0	0	0	0	0	0	0	0	12,416	259
TDA IBERCAJA ICO-FTVPO, FTH	160,779	0	0	0	0	0	0	0	0	134,174	340
TDA LICO LEASING III, FTA	0	95,996	0	0	0	0	0	0	0	747	198
TDA PASTOR 1, FTA	88,792	0	1,503	0	0	0	0	0	0	637	54
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	17,688	0	0	0	0	726	264
TDA SA NOSTRA EMPRESAS 1, FTA	0	50,686	0	0	0	0	0	0	0	1,415	55
TDA SA NOSTRA EMPRESAS 2, FTA	0	115,993	0	0	0	0	0	0	0	2,930	80

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 RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA TARRAGONA 1, FTA	225,056	0	0	0	0	0	0	0	0	33,852	854
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	96,247	0	0	0	0	0	0	0	0	45,034	501
UNICAJA AYT EMPRESAS I, FTA	0	103,697	0	0	0	0	0	0	0	3,126	230
UNICAJA TDA VPO, FTA	53,529	0	0	0	0	0	0	0	0	90,263	550
VAL BANCAJA 1, FTA	229,201	0	0	0	0	0	0	0	0	11,317	254
VALENCIA HIPOTECARIO 1, FTA	117,492	0	0	0	0	0	0	0	0	2,074	108
VALENCIA HIPOTECARIO 2, FTH	350,490	0	0	0	0	0	0	0	0	17,921	339
VALENCIA HIPOTECARIO 3, FTA	428,459	0	0	0	0	0	0	0	0	22,486	485
VALENCIA HIPOTECARIO 5, FTA	329,772	0	0	0	0	0	0	0	0	31,516	388
<b>Subtotal BONDS 2013 1</b>	<b>211,137,117</b>	<b>39,414,999</b>	<b>124,379</b>	<b>325,422</b>	<b>6,906,105</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>18,961,862</b>	<b>7,340,108</b>	<b>1,503,759</b>
which are covered bonds	101,879,974			0							
<b>Subtotal BONDS 2012 2</b>	<b>226,869,100</b>	<b>46,222,926</b>	<b>299,379</b>	<b>373,522</b>	<b>8,962,747</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>25,684,363</b>	<b>7,875,070</b>	<b>2,338,596</b>
<b>% change</b>	<b>-6.93</b>	<b>-14.73</b>	<b>-58.45</b>	<b>-12.88</b>	<b>-22.95</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-26.17</b>	<b>-6.79</b>	<b>-35.70</b>
<b>COMMERCIAL PAPER</b>											
FTA SANTANDER 2	0	0	0	0	0	855,952	0	0	0	13,326	0
<b>Subtotal COMMERCIAL PAPER 2013 1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>855,952</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>13,326</b>	<b>0</b>
which are covered bonds	0			0							
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,288,284</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>16,301</b>	<b>0</b>
<b>% change</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-33.56</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-18.25</b>	<b>-</b>
<b>Total 2013 1</b>	<b>211,137,117</b>	<b>39,414,999</b>	<b>124,379</b>	<b>325,422</b>	<b>6,906,105</b>	<b>855,952</b>	<b>0</b>	<b>0</b>	<b>18,961,862</b>	<b>7,353,434</b>	<b>1,503,759</b>
which are covered bonds	101,879,974			0							
<b>Total 2012 2</b>	<b>226,869,100</b>	<b>46,222,926</b>	<b>299,379</b>	<b>373,522</b>	<b>8,962,747</b>	<b>1,288,284</b>	<b>0</b>	<b>0</b>	<b>25,684,363</b>	<b>7,891,371</b>	<b>2,338,596</b>
<b>% change</b>	<b>-6.93</b>	<b>-14.73</b>	<b>-58.45</b>	<b>-12.88</b>	<b>-22.95</b>	<b>-33.56</b>	<b>-</b>	<b>-</b>	<b>-26.17</b>	<b>-6.82</b>	<b>-35.70</b>

Amounts in thousands euros.

**Information on headings**

(1) Matured and outstanding interests included



FUND									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
AYT CAIXA SABADELL HIPOTECARIO I, FTA	3.35	85.32	18.55	0.00	0.00	26.25	7.49	1.83	CATALUÑA	99.95
AYT CAJA INGENIEROS 2, FTA	0.66	55.38	0.17	0.00	0.00	25.52	5.38	1.51	CATALUÑA	70.32
AYT CAJA MURCIA HIPOTECARIO I, FTA	1.97	48.23	0.34	0.00	0.00	12.08	10.17	1.94	MURCIA	75.84
AYT CAJAGRANADA HIPOTECARIO I, FTA	5.56	62.99	7.99	0.00	0.00	21.48	7.45	1.97	ANDALUCÍA	79.95
AYT CAJAMURCIA HIPOTECARIO II, FTA	2.13	45.71	0.15	0.00	0.00	13.23	9.27	2.16	MURCIA	58.86
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	4.38	6.09	41.18	PAÍS VASCO	18.57
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	3.30	8.25	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	3.79	9.58	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VI, FTA	0.00	0.00	0.00	0.00	0.00	0.80	9.23	76.36	ANDALUCÍA	20.61
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	3.24	8.12	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	7.13	8.01	89.55	GALICIA	20.51
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	1.92	0.00	3.15	0.00	0.00	23.07	8.23	0.17	PAÍS VASCO	25.49
AYT GENOVA HIPOTECARIO II, FTH	1.41	36.95	0.80	0.07	0.00	13.98	11.00	1.55	MADRID	42.00
AYT GENOVA HIPOTECARIO III, FTH	1.66	37.74	0.69	0.15	0.00	14.52	10.52	1.70	MADRID	41.59
AYT GENOVA HIPOTECARIO IV, FTH	1.57	37.06	0.57	0.03	0.00	15.01	10.06	1.28	MADRID	39.73
AYT GENOVA HIPOTECARIO IX, FTH	1.23	46.82	1.51	0.29	0.00	19.73	7.64	1.52	MADRID	24.99
AYT GENOVA HIPOTECARIO VI, FTH	2.64	40.50	0.67	0.10	0.00	18.67	9.16	2.00	MADRID	30.49
AYT GENOVA HIPOTECARIO VII, FTH	1.41	42.78	0.89	0.26	0.00	17.35	8.71	0.88	MADRID	22.35
AYT GENOVA HIPOTECARIO VIII, FTH	1.45	41.02	0.98	0.08	0.00	16.96	9.10	0.69	MADRID	31.30
AYT GENOVA HIPOTECARIO X, FTH	0.99	46.71	1.76	0.26	0.00	19.75	7.31	1.08	CATALUÑA	21.70
AYT GENOVA HIPOTECARIO XI, FTH	1.11	46.32	2.09	0.41	0.00	20.15	6.96	1.10	MADRID	27.14
AYT GENOVA HIPOTECARIO XII, FTH	0.93	47.17	2.17	0.10	0.00	20.60	6.57	1.46	MADRID	23.53
AYT GOYA HIPOTECARIO III, FTA	1.08	52.86	1.27	0.02	0.00	22.85	4.47	0.41	MADRID	23.97
AYT GOYA HIPOTECARIO IV, FTA	1.31	50.30	1.23	0.00	0.00	22.50	3.95	1.34	MADRID	25.32
AYT GOYA HIPOTECARIO V, FTA	1.19	50.88	0.57	0.00	0.00	21.36	5.57	0.81	MADRID	31.42
AYT HIPOTECARIO BBK I, FTA	1.08	70.91	1.57	0.00	0.00	18.69	10.16	0.69	PAÍS VASCO	64.21
AYT HIPOTECARIO BBK II, FTA	1.08	69.17	1.40	0.00	0.00	19.42	9.36	0.71	PAÍS VASCO	57.11
AYT HIPOTECARIO III, FTH	2.13	37.39	1.52	0.00	0.00	11.56	11.53	1.48	NAVARRA	33.51
AYT HIPOTECARIO IV, FTH	2.14	36.11	1.74	0.00	0.00	10.97	12.73	3.00	ANDALUCÍA	49.72
AYT HIPOTECARIO MIXTO II, FTA	2.25	45.02	1.37	0.00	0.00	13.85	11.06	1.75	ANDALUCÍA	46.52
AYT HIPOTECARIO MIXTO III, FTA	1.75	58.06	15.99	2.30	0.00	18.20	9.73	1.65	ANDALUCÍA	64.43
AYT HIPOTECARIO MIXTO IV, FTA	2.03	43.73	1.49	0.00	0.00	15.01	9.90	2.21	NAVARRA	54.23
AYT HIPOTECARIO MIXTO V, FTA	2.34	61.30	3.26	0.00	0.00	18.27	9.01	1.09	NAVARRA	39.47

FUND									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
AYT HIPOTECARIO MIXTO, FTA	1.89	46.34	7.27	0.53	0.00	15.65	11.31	1.83	ANDALUCÍA	39.00
AYT ICO-FTVPO CAJA MURCIA, FTA	1.71	54.61	0.11	0.00	0.00	13.46	7.14	0.77	MURCIA	57.84
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	1.24	62.99	0.71	0.00	0.00	22.84	7.58	2.26	PAÍS VASCO	92.41
AYT ICO-FTVPO I, FTA	1.74	55.55	2.34	0.00	0.00	13.92	8.52	1.46	NAVARRA	31.52
AYT ICO-FTVPO III, FTA	1.68	53.15	1.24	0.00	0.00	13.67	8.30	1.55	ARAGÓN	53.08
AYT KUTXA HIPOTECARIO I, FTA	1.19	62.07	0.86	0.00	0.00	20.24	9.36	0.80	PAÍS VASCO	51.42
AYT KUTXA HIPOTECARIO II, FTA	1.18	66.13	6.22	0.00	0.00	22.55	8.58	0.46	PAÍS VASCO	42.65
AYT PROMOCIONES INMOBILIARIAS II, FTA	1.64	46.83	13.29	0.00	0.00	14.15	10.49	14.10	ANDALUCÍA	88.77
AYT PROMOCIONES INMOBILIARIAS III, FTA	2.05	48.92	2.72	0.00	0.00	22.22	6.73	6.97	PAÍS VASCO	92.16
AYT PROMOCIONES INMOBILIARIAS IV, FTA	18.84	50.69	19.61	0.00	0.00	16.01	8.94	18.52	ANDALUCÍA	100.00
AYT.1, FTH	2.95	37.01	0.93	0.00	0.00	8.34	12.24	3.14	GALICIA	52.07
AYT.11, FTH	1.50	42.66	2.04	0.21	0.00	12.59	12.55	1.51	ANDALUCÍA	40.62
AYT.2, FTH	1.44	29.20	0.94	0.00	0.00	4.40	12.94	5.85	CANARIAS	56.88
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	1.57	41.13	13.46	0.00	0.00	12.29	7.08	16.23	ANDALUCÍA	37.53
BANCAJA - BVA VPO 1, FTA	2.51	54.12	1.37	0.16	0.00	14.51	8.39	1.47	C.VALENCIANA	76.78
BANCAJA 10, FTA	4.03	64.10	8.04	2.42	0.08	23.43	7.55	0.20	C.VALENCIANA	32.73
BANCAJA 11, FTA	4.36	65.54	9.05	2.54	0.07	26.18	7.03	0.37	C.VALENCIANA	33.74
BANCAJA 13, FTA	4.89	72.11	7.14	0.66	0.00	30.19	5.93	0.32	C.VALENCIANA	36.34
BANCAJA 3, FTA	4.80	27.17	2.27	0.01	0.00	8.41	11.32	1.34	C.VALENCIANA	69.21
BANCAJA 4, FTH	3.81	38.20	2.72	0.12	0.00	12.71	11.97	1.14	C.VALENCIANA	55.02
BANCAJA 5, FTA	3.73	43.86	2.13	0.02	0.00	13.45	11.65	0.96	C.VALENCIANA	53.46
BANCAJA 6, FTA	3.67	52.04	2.09	0.10	0.00	14.18	11.51	0.50	C.VALENCIANA	57.93
BANCAJA 7, FTA	3.28	46.98	2.94	0.25	0.19	15.84	10.07	0.57	C.VALENCIANA	44.45
BANCAJA 8, FTA	4.34	56.65	5.37	1.15	0.12	18.42	9.14	0.72	C.VALENCIANA	36.71
BANCAJA 9, FTA	4.77	58.81	7.34	2.34	0.17	20.08	8.41	0.67	C.VALENCIANA	36.07
BANKINTER 10, FTA	2.94	44.31	1.01	0.02	0.00	19.02	9.07	0.87	MADRID	34.96
BANKINTER 11, FTH	3.02	44.75	1.12	0.03	0.00	20.04	8.97	1.29	MADRID	33.71
BANKINTER 13 FTA	2.26	50.37	2.02	0.11	0.00	21.97	7.67	0.80	MADRID	30.98
BANKINTER 2, FTH	4.67	28.76	1.55	0.00	0.00	9.42	14.95	4.17	MADRID	29.07
BANKINTER 3, FTH	3.90	33.12	0.61	0.00	0.00	11.41	13.69	0.83	MADRID	24.74
BANKINTER 4, FTH	3.49	36.14	0.57	0.00	0.00	13.24	12.71	0.89	MADRID	31.32
BANKINTER 5, FTH	3.27	39.61	0.76	0.00	0.00	13.90	12.45	1.21	MADRID	27.82
BANKINTER 6, FTA	3.41	44.12	0.92	0.01	0.00	15.04	11.36	0.56	MADRID	26.97

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
BANKINTER 7, FTH	3.43	47.77	1.40	0.02	0.00	16.06	11.99	1.54	MADRID	23.38	
BANKINTER 8, FTA	3.10	46.44	1.35	0.00	0.00	16.18	11.88	0.74	MADRID	25.86	
BANKINTER 9, FTA	2.84	49.12	1.32	0.01	0.00	18.14	10.03	1.15	MADRID	30.44	
BBVA HIPOTECARIO 3, FTA	8.58	25.33	9.96	0.39	0.00	5.58	9.90	9.08	ANDALUCÍA	23.45	
BBVA RMBS 1, FTA	1.17	76.42	2.06	1.36	0.05	22.34	8.25	0.28	CATALUÑA	24.47	
BBVA RMBS 10, FTA	0.98	83.95	0.21	0.00	0.00	32.91	3.03	0.42	MADRID	19.80	
BBVA RMBS 11, FTA	0.99	85.18	0.63	0.01	0.00	32.48	3.69	0.82	MADRID	22.20	
BBVA RMBS 2, FTA	1.48	62.82	2.58	0.75	0.04	21.00	8.29	0.15	CATALUÑA	20.45	
BBVA RMBS 3, FTA	0.84	77.83	4.23	3.03	0.10	27.24	7.10	0.26	CATALUÑA	22.77	
BBVA RMBS 5 FTA	2.08	75.64	3.20	1.39	0.04	29.10	6.29	0.23	CATALUÑA	20.18	
BBVA RMBS 9, FTA	1.43	82.07	0.78	0.07	0.45	31.63	4.45	0.48	ANDALUCÍA	22.56	
CAIXA PENEDES 1 TDA, FTA	3.46	54.20	1.70	0.00	0.00	17.83	9.36	0.66	CATALUÑA	98.26	
CAIXA PENEDES 2 TDA, FTA	4.57	47.35	1.02	0.00	0.00	18.01	8.80	1.18	CATALUÑA	97.44	
CAJA INGENIEROS TDA 1, FTA	2.80	53.66	0.58	0.00	0.00	23.13	7.61	2.91	CATALUÑA	80.13	
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	3.83	6.17	100.00	MADRID	100.00	
CEDULAS GRUPO BANCO POPULAR 5, FTA	0.00	0.00	0.00	0.00	0.00	0.92	2.17	100.00	MADRID	100.00	
CEDULAS TDA 17, FTA	15.65	0.00	0.00	0.00	0.00	0.23	3.78	100.00	CATALUÑA	51.55	
CEDULAS TDA 18, FTA	0.00	0.00	0.00	0.00	0.00	3.78	3.23	100.00	CATALUÑA	56.25	
CEDULAS TDA 2, FTA	0.00	0.00	0.00	0.00	0.00	0.41	9.62	97.00	CATALUÑA	30.25	
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	0.00	0.00	0.00	0.00	1.49	2.52	100.00	CATALUÑA	41.51	
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	2.68	9.35	97.00	CATALUÑA	28.75	
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	6.42	8.60	100.00	C.VALENCIANA	20.00	
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	11.90	8.12	100.00	MADRID	21.67	
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	3.98	8.05	98.50	CATALUÑA	22.50	
CM BANCAJA 1, FTA	8.68	34.82	8.71	0.22	0.00	6.82	9.25	52.00	CATALUÑA	25.38	
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	0.00	7.00	0.00	MADRID	100.00	
FTA SANTANDER HIPOTECARIO 2	0.66	69.80	2.84	4.90	1.90	20.28	6.98	0.93	CATALUÑA	17.34	
FTA SANTANDER HIPOTECARIO 3	0.36	74.58	5.43	0.00	0.00	24.17	5.25	0.66	ANDALUCÍA	17.12	
FTA SANTANDER HIPOTECARIO 7	0.68	84.14	0.00	0.00	0.00	28.45	2.20	0.93	MADRID	24.60	
FTA SANTANDER HIPOTECARIO 8	0.75	79.45	0.35	0.07	0.00	25.46	1.52	1.33	MADRID	20.27	
FTA SANTANDER HIPOTECARIO 9	0.00	87.60	0.00	0.00	0.00	29.14	0.00	1.14	MADRID	29.57	
FTA UCI 11	1.78	57.11	4.71	0.25	0.00	17.50	8.60	1.03	MADRID	21.74	

FUND									CONCENTRATION RATE	
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	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
FTA UCI 14	1.72	58.38	17.97	1.53	0.00	21.68	7.57	0.64	MADRID	22.98
FTA UCI 16	1.63	53.67	20.03	0.00	0.00	26.36	6.68	0.49	ANDALUCÍA	25.27
FTA UCI 18	7.29	62.51	10.52	3.33	50.00	28.40	5.33	0.59	ANDALUCÍA	25.69
FTA UCI 6	2.18	37.90	0.98	0.00	0.00	12.24	13.01	1.86	MADRID	34.38
FTA UCI 7	1.97	40.29	0.59	0.00	0.00	13.23	11.66	1.66	ANDALUCÍA	26.01
FTA UCI 8	1.63	45.62	1.46	0.00	0.00	15.32	11.00	1.72	MADRID	26.65
FTA UCI 9	2.23	46.69	1.93	0.00	0.00	16.76	10.02	0.89	ANDALUCÍA	22.50
FTA, HIPOTEBANSA 11	1.07	40.44	0.11	0.01	100.00	13.16	10.57	1.31	CATALUÑA	23.24
FTA, HIPOTEBANSA X	1.09	35.81	0.76	0.10	0.00	10.26	11.30	1.71	CATALUÑA	25.17
FTA, UCI 15	1.57	60.09	14.39	1.06	0.00	24.23	7.14	0.69	ANDALUCÍA	22.70
FTA, UCI 17	5.12	63.57	11.68	5.81	41.00	26.99	6.13	0.60	ANDALUCÍA	24.58
FTH UCI 10	2.23	40.83	2.16	0.00	0.00	17.86	8.35	1.66	MADRID	27.24
FTH UCI 12	1.52	50.11	6.96	0.34	0.00	20.39	8.07	0.88	ANDALUCÍA	23.13
FTH UCI 5	1.21	34.41	1.57	0.00	0.00	10.47	14.05	0.34	MADRID	29.00
GAT ICO-FTVPO 1, FTH	3.31	46.20	0.60	0.30	17.86	11.16	9.24	0.74	CATALUÑA	74.95
GC PASTOR HIPOTECARIO 5, FTA	1.35	51.98	3.39	8.79	1.10	20.25	7.17	2.37	CATALUÑA	26.24
GC SABADELL 1, FTH	2.54	39.66	0.85	0.00	0.00	12.89	11.58	0.97	CATALUÑA	38.63
HIPOCAT 10, FTA	2.09	67.93	12.58	4.50	13.40	20.07	8.46	0.84	CATALUÑA	70.95
HIPOCAT 11, FTA	2.97	70.16	14.50	8.25	10.72	21.92	7.85	0.97	CATALUÑA	70.56
HIPOCAT 16, FTA	3.68	47.63	0.70	0.08	0.92	17.06	8.68	0.88	CATALUÑA	58.52
HIPOCAT 17, FTA	2.36	53.45	6.70	1.03	38.26	23.17	6.97	1.32	CATALUÑA	60.35
HIPOCAT 18, FTA	2.22	66.94	1.69	0.23	24.17	21.09	7.70	1.02	CATALUÑA	47.33
HIPOCAT 19, FTA	2.27	63.44	8.27	1.38	42.95	23.04	7.27	1.13	CATALUÑA	67.82
HIPOCAT 20, FTA	2.71	64.52	6.14	0.49	18.15	22.15	7.08	0.84	CATALUÑA	72.81
HIPOCAT 4, FTA	3.02	46.77	0.54	0.00	0.00	11.92	14.66	0.07	CATALUÑA	86.36
HIPOCAT 5, FTA	2.42	58.27	1.20	0.11	0.00	13.60	13.90	1.23	CATALUÑA	85.94
HIPOCAT 6, FTA	1.89	63.75	3.27	0.21	0.00	15.90	12.41	1.14	CATALUÑA	83.64
HIPOCAT 7, FTA	1.71	63.60	5.45	1.12	22.44	17.52	10.73	0.67	CATALUÑA	70.63
HIPOCAT 8, FTA	2.75	59.73	7.20	1.77	22.95	17.73	10.10	0.62	CATALUÑA	82.36
HIPOCAT 9, FTA	2.61	63.70	9.58	2.16	19.52	19.42	8.83	1.11	CATALUÑA	68.75
IM BANCO POPULAR MBS 2, FTA	3.76	79.44	3.95	0.00	0.00	25.00	6.20	1.51	ANDALUCÍA	33.01
IM BCG RMBS 1, FTA	1.62	56.10	0.39	0.00	0.00	26.48	6.25	1.14	GALICIA	25.46
IM CAJA LABORAL 1, FTA	2.74	49.29	0.97	0.00	0.00	15.98	10.19	0.57	PAÍS VASCO	43.86

FUND									CONCENTRATION RATE	
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	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
IM CAJA LABORAL 2, FTA	1.29	80.12	3.19	0.00	0.00	28.24	7.04	0.67	PAÍS VASCO	44.11
IM CAJAMAR 1, FTA	3.64	47.16	2.54	0.00	0.00	15.31	9.57	1.88	ANDALUCÍA	41.57
IM CAJAMAR 3, FTA	5.03	50.28	4.43	0.00	0.00	18.23	8.46	0.75	ANDALUCÍA	38.37
IM CAJAMAR 4, FTA	4.56	53.66	3.92	0.00	0.00	19.38	7.76	0.76	ANDALUCÍA	40.49
IM CAJAMAR 5, FTA	4.58	54.10	5.08	0.00	0.00	19.64	7.34	0.88	ANDALUCÍA	45.99
IM CAJAMAR 6, FTA	6.17	57.79	6.46	0.00	0.00	22.68	6.61	0.48	ANDALUCÍA	39.42
IM CAJASTUR MBS 1, FTA	3.79	70.26	2.35	0.00	0.00	22.41	6.54	5.09	ASTURIAS	69.46
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	0.00	0.00	0.00	0.00	0.67	9.33	100.00	MADRID	100.00
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	8.67	6.33	100.00	CATALUÑA	50.00
IM CEDULAS 15, FTA	0.00	0.00	0.00	0.00	0.00	0.50	2.50	100.00	MADRID	50.00
IM CEDULAS 2, FTA	0.00	0.00	0.00	0.00	0.00	1.00	9.00	100.00	PAÍS VASCO	33.90
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	1.42	8.58	100.00	ANDALUCÍA	47.17
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	1.75	8.25	100.00	MADRID	40.96
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	7.00	8.00	100.00	PAÍS VASCO	40.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	7.75	7.25	100.00	PAÍS VASCO	50.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	3.00	7.00	100.00	ANDALUCÍA	39.22
IM CFS RMBS 1, FTA	0.89	57.75	2.29	0.00	0.00	18.51	9.66	1.23	ANDALUCÍA	28.63
IM PASTOR 2, FTH	3.72	39.85	2.12	0.00	0.00	13.55	10.87	1.46	CATALUÑA	27.38
IM PASTOR 3, FTH	3.35	51.95	18.82	0.00	0.00	18.20	8.96	2.14	CATALUÑA	36.47
IM PASTOR 4, FTA	2.82	52.56	16.03	0.00	0.00	19.69	8.02	1.56	CATALUÑA	24.86
IM SABADELL RMBS 2, FTA	5.38	46.35	1.80	0.00	0.00	17.42	8.26	0.81	CATALUÑA	42.89
IM SABADELL RMBS 3, FTA	4.99	53.86	2.71	0.00	0.00	18.99	7.06	1.13	CATALUÑA	46.07
IM TERRASSA MBS 1, FTA	3.22	63.94	9.28	0.00	0.00	23.28	8.46	4.99	CATALUÑA	99.42
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.50	7.58	100.00	PAÍS VASCO	30.21
MADRID ICO-FTVPO I, FTA	3.10	56.48	0.74	0.20	0.00	18.41	7.89	2.42	MADRID	47.09
MADRID RESIDENCIAL I, FTA	3.29	79.42	3.18	1.36	0.00	25.81	6.47	1.35	MADRID	51.95
MADRID RESIDENCIAL II, FTA	3.54	84.77	2.89	0.53	0.00	26.79	6.30	1.52	MADRID	51.48
MADRID RMBS I, FTA	2.60	82.33	4.87	4.74	0.00	21.33	8.22	0.51	MADRID	68.25
MADRID RMBS II, FTA	2.57	81.32	5.10	5.27	0.00	21.26	8.22	0.60	MADRID	67.40
MADRID RMBS III FTA	2.55	82.60	5.67	5.22	0.00	24.49	7.58	0.00	MADRID	61.51
MADRID RMBS IV, FTA	4.56	80.06	5.21	5.92	0.00	24.99	7.12	0.65	MADRID	63.61
MBS BANCAJA 1 FTA	5.32	34.96	4.47	0.18	0.00	9.93	10.94	2.46	C.VALENCIANA	71.20
MBS BANCAJA 2, FTA	5.24	45.26	5.52	0.30	0.00	14.39	9.13	2.54	C.VALENCIANA	62.62

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									
								BY DEBTOR	AREA	PERCENTAGE
	% DEBT / AV	DOUBTFUL	BAD DEBT	BAD DEBT RECOVERY	RESIDUAL	AGE (7)	(8)			
	EAR (1)	(2)	(3)	(4)	(5)	LIFE (6)				
MBS BANCAJA 3, FTA	5.00	48.63	7.06	0.70	0.57	16.49	8.29	1.31	C.VALENCIANA	46.85
MBS BANCAJA 4, FTA	4.19	48.55	8.12	0.88	0.02	17.42	7.49	0.73	C.VALENCIANA	44.98
MBS BANCAJA 6, FTA	6.70	54.20	7.80	0.48	0.00	21.99	5.48	1.00	C.VALENCIANA	51.70
MBS BANCAJA 7, FTA	5.01	82.26	8.97	0.58	0.00	31.68	5.13	0.83	C.VALENCIANA	41.31
MBS BANCAJA 8, FTA	5.36	79.70	8.79	0.39	0.00	31.64	4.47	1.48	C.VALENCIANA	39.66
MBSCAT 1, FTA	2.39	51.19	6.35	1.78	12.96	21.17	7.02	1.04	CATALUÑA	69.62
MBSCAT 2, FTA	12.14	45.18	10.70	3.29	7.86	15.98	6.22	9.08	CATALUÑA	69.33
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	11.24	7.33	75.05	ANDALUCÍA	29.53
RURAL CEDULA I, FTA	0.00	0.00	0.00	0.00	0.00	3.70	1.31	100.00	ANDALUCÍA	50.00
RURAL HIPOTECARIO GLOBAL I, FTA	3.98	47.27	5.41	0.08	1.37	14.81	9.24	1.10	C.VALENCIANA	47.77
RURAL HIPOTECARIO III FTH	4.62	30.44	1.70	0.00	0.00	8.76	12.84	2.50	ANDALUCÍA	35.48
RURAL HIPOTECARIO IV FTH	3.94	37.74	2.46	0.03	0.00	11.38	11.96	1.93	ANDALUCÍA	33.29
RURAL HIPOTECARIO IX, FTA	4.86	55.51	7.25	0.39	0.07	19.69	7.65	0.46	C.VALENCIANA	33.44
RURAL HIPOTECARIO V FTA	3.96	40.34	1.98	0.00	0.00	13.19	11.06	1.04	ANDALUCÍA	15.23
RURAL HIPOTECARIO VI, FTA	4.30	45.46	3.23	0.01	0.00	14.48	10.22	0.91	ANDALUCÍA	26.82
RURAL HIPOTECARIO VII, FTA	3.94	44.82	3.31	0.01	0.00	14.84	10.01	0.69	ANDALUCÍA	36.27
RURAL HIPOTECARIO VIII, FTA	4.73	48.52	4.41	0.11	0.68	17.10	8.77	0.55	ANDALUCÍA	31.59
RURAL HIPOTECARIO X, FTA	4.61	54.98	5.10	0.13	0.06	21.62	6.74	0.38	C.VALENCIANA	29.77
RURAL HIPOTECARIO XI, FTA	4.38	54.95	5.29	0.09	0.00	21.79	6.45	0.30	C.VALENCIANA	30.82
RURAL HIPOTECARIO XII, FTA	3.44	54.87	5.21	0.01	0.00	21.60	6.18	0.56	C.LA MANCHA	33.95
SANTANDER HIPOTECARIO I, FTA	0.88	58.98	1.06	0.07	6.65	16.14	9.03	1.03	CATALUÑA	28.95
SOL-LION, FTA	3.18	45.65	0.66	0.00	0.00	19.64	6.90	0.30	MADRID	32.79
TDA 11, FTH	3.30	29.88	1.24	0.00	0.00	8.25	15.14	0.00	CATALUÑA	70.51
TDA 12, FTH	3.70	31.00	1.03	0.00	0.00	8.26	14.56	0.00	C.LA MANCHA	24.11
TDA 13 - MIXTO, FTA	4.24	37.04	1.33	0.00	0.00	9.46	14.28	0.00	CATALUÑA	60.08
TDA 14 - MIXTO, FTA	3.92	39.68	1.11	0.00	0.00	10.47	13.35	0.00	CATALUÑA	48.86
TDA 15 - MIXTO, FTA	3.79	46.56	2.31	0.00	0.00	12.68	12.50	0.00	CATALUÑA	39.49
TDA 16 - MIXTO, FTA	2.52	47.13	3.14	0.13	0.00	13.64	11.42	0.00	ANDALUCÍA	49.69
TDA 17 - MIXTO, FTA	4.32	39.47	3.37	0.00	0.00	12.08	11.41	0.00	BALEARES	37.98
TDA 18 - MIXTO, FTA	3.46	50.42	2.05	0.00	0.00	16.14	10.51	0.00	CATALUÑA	42.89
TDA 19 - MIXTO, FTA	3.67	46.55	2.40	0.00	0.00	14.23	10.86	0.00	CATALUÑA	44.10
TDA 20 - MIXTO, FTA	4.00	48.46	0.61	0.00	0.00	14.83	11.10	0.00	CATALUÑA	40.59
TDA 22 - MIXTO, FTA	2.40	57.74	7.83	0.64	0.00	17.90	10.45	0.00	CATALUÑA	40.98

FUND								CONCENTRATION RATE			
								GEOGRAPHICAL			
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
TDA 23, FTA	3.09	51.26	8.58	0.01	0.00	16.99	10.11	0.00	CATALUÑA	47.95	
TDA 24, FTA	2.84	50.92	13.35	1.92	0.00	16.48	9.83	1.01	C.LA MANCHA	54.09	
TDA 25, FTA	0.89	63.66	30.62	5.71	0.00	20.93	8.37	1.69	ANDALUCÍA	35.94	
TDA 26 - MIXTO, FTA	3.79	48.05	3.97	0.02	0.00	17.09	8.65	1.50	BALEARES	24.87	
TDA 27, FTA	3.58	51.34	10.95	2.36	0.03	20.51	8.54	0.00	ANDALUCÍA	34.77	
TDA 28, FTA	1.66	60.82	24.70	5.54	0.01	26.06	7.79	1.60	CATALUÑA	54.57	
TDA 29, FTA	3.06	55.94	5.64	0.01	0.00	21.60	7.52	1.19	BALEARES	30.02	
TDA 30, FTA	2.34	56.31	2.37	0.00	0.00	22.83	7.00	1.68	BALEARES	48.78	
TDA 31, FTA	4.21	55.08	7.80	0.03	0.00	21.08	6.63	3.01	C.VALENCIANA	24.79	
TDA CAJAMAR 2, FTA	3.92	47.99	3.27	0.00	0.00	16.11	9.15	0.00	ANDALUCÍA	45.45	
TDA CAM 1, FTA	2.69	38.61	2.98	0.00	0.00	9.63	12.53	0.00	C.VALENCIANA	56.25	
TDA CAM 10, FTA	5.39	65.09	12.98	0.00	0.00	26.16	6.62	0.93	C.VALENCIANA	38.99	
TDA CAM 11, FTA	3.04	62.39	8.69	0.00	0.00	28.10	5.81	0.72	C.VALENCIANA	36.55	
TDA CAM 12, FTA	3.04	58.08	6.83	0.00	0.00	24.92	6.68	0.84	C.VALENCIANA	33.87	
TDA CAM 2, FTA	2.86	38.86	4.18	0.00	0.00	10.47	11.97	0.63	C.VALENCIANA	46.89	
TDA CAM 3, FTA	2.90	38.77	4.03	0.00	0.00	10.14	12.12	0.62	C.VALENCIANA	65.41	
TDA CAM 4, FTA	3.05	43.41	5.14	0.00	0.00	12.46	10.67	0.00	C.VALENCIANA	58.90	
TDA CAM 5, FTA	3.08	54.76	8.38	0.00	0.00	18.32	9.49	0.00	C.VALENCIANA	40.32	
TDA CAM 6, FTA	3.30	59.39	12.86	0.00	0.00	20.29	8.45	0.37	C.VALENCIANA	44.48	
TDA CAM 7, FTA	3.27	60.21	11.33	0.00	0.00	21.32	8.17	0.57	C.VALENCIANA	38.59	
TDA CAM 8, FTA	3.50	54.30	10.48	0.00	0.00	19.33	8.73	0.67	C.VALENCIANA	45.27	
TDA CAM 9, FTA	3.52	57.65	13.82	0.00	0.00	22.48	7.18	0.87	C.VALENCIANA	44.74	
TDA IBERCAJA 1, FTA	3.74	42.65	0.24	0.00	0.00	10.65	12.45	0.83	MADRID	33.34	
TDA IBERCAJA 2, FTA	3.19	49.63	0.43	0.06	0.05	14.76	10.52	0.61	MADRID	30.44	
TDA IBERCAJA 3, FTA	3.53	51.75	0.70	0.10	4.42	17.67	9.17	0.51	MADRID	36.44	
TDA IBERCAJA 4, FTA	4.01	53.90	1.23	0.36	1.73	18.27	8.88	0.64	MADRID	31.55	
TDA IBERCAJA 5, FTA	3.27	57.70	1.34	0.35	0.06	19.60	8.55	0.52	MADRID	30.27	
TDA IBERCAJA 6, FTA	3.63	58.33	1.88	0.73	0.08	21.85	7.90	0.50	MADRID	32.28	
TDA IBERCAJA 7, FTA	2.62	60.87	0.79	0.02	0.00	25.28	6.35	0.38	MADRID	34.01	
TDA IBERCAJA ICO-FTVPO, FTH	3.72	54.56	45.49	0.00	0.00	13.80	7.14	0.42	MADRID	43.58	
TDA PASTOR 1, FTA	3.69	34.46	0.70	0.00	0.00	10.55	14.59	0.00	MADRID	24.57	
TDA TARRAGONA 1, FTA	2.77	63.18	13.12	1.07	0.07	23.53	8.37	1.17	CATALUÑA	94.38	
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	3.47	50.37	31.65	0.00	0.00	15.38	8.81	3.06	ANDALUCÍA	99.70	

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
UNICAJA TDA VPO, FTA	1.58	55.78	62.61	0.00	0.00	14.02	7.60	1.41	ANDALUCÍA	86.52
VAL BANCAJA 1, FTA	4.06	63.33	4.65	0.50	0.00	28.17	5.43	3.00	C.VALENCIANA	53.28
VALENCIA HIPOTECARIO 1, FTA	3.01	35.45	1.73	0.00	0.00	9.98	12.02	1.47	C.VALENCIANA	61.56
VALENCIA HIPOTECARIO 2, FTH	4.47	44.23	4.85	0.29	5.01	14.20	9.49	0.92	C.VALENCIANA	65.38
VALENCIA HIPOTECARIO 3, FTA	4.11	49.68	5.02	0.32	0.00	16.70	8.47	1.08	C.VALENCIANA	70.57
VALENCIA HIPOTECARIO 5, FTA	4.07	61.53	8.97	1.00	0.00	23.82	5.80	1.09	C.VALENCIANA	66.00
<b>Average</b>	<b>1.56</b>	<b>30.34</b>	<b>2.57</b>	<b>0.44</b>	<b>1.23</b>	<b>13.66</b>	<b>7.21</b>	<b>33.39</b>		<b>35.27</b>

**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

(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		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	3.02	38.88	12.72	0.00	0.00	8.68	5.04	14.10	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	19.33
AYT CAIXA GALICIA EMPRESAS I, FTA	0.00	0.00	0.00	0.00	0.00	9.12	7.48	0.00	55. ACCOMMODATION SERVICES	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	62.97	0.00	11.34	0.00	0.00	9.17	7.71	11.56	84. CIVIL SERVICE AND DEFENCE; COMPULSORY SOCIAL SECURITY	0.01
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	2.10	7.62	100.00	31. FURNITURE MANUFACTURING	49.67
AYT FTPYME II, FTA	2.83	46.03	9.86	0.00	0.00	9.13	11.02	11.41	52. STORING AND ACTIVITIES LINKED TO FREIGHT	17.16
BANCAJA LEASING 1, FTA	0.06	0.00	13.07	0.00	0.00	8.57	6.49	10.05	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	36.66
BANKINTER 2 PYME FTA	2.93	32.87	8.71	1.35	0.00	8.44	9.13	7.31	68. REAL ESTATE ACTIVITIES	32.80
BANKINTER 3 FTPYME FTA	1.88	39.42	10.77	0.17	0.00	10.32	7.42	5.27	68. REAL ESTATE ACTIVITIES	24.63
BANKINTER 4 FTPYME, FTA	1.04	41.82	13.24	0.50	0.00	10.75	6.31	11.59	68. REAL ESTATE ACTIVITIES	20.03
BBVA EMPRESAS 1, FTA	3.72	32.34	13.26	0.20	0.00	5.64	7.60	36.59	68. REAL ESTATE ACTIVITIES	18.30
BBVA EMPRESAS 2, FTA	9.35	40.74	7.04	0.07	0.01	7.49	6.53	16.94	68. REAL ESTATE ACTIVITIES	16.27
BBVA EMPRESAS 3, FTA	10.47	39.62	22.82	0.47	2.75	6.55	4.75	9.93	41. BUILDING	15.45
BBVA EMPRESAS 4, FTA	11.48	39.01	15.20	0.33	0.00	6.43	4.41	18.67	68. REAL ESTATE ACTIVITIES	16.60
BBVA EMPRESAS 5, FTA	5.39	41.83	6.36	0.01	0.00	6.82	4.53	23.50	68. REAL ESTATE ACTIVITIES	15.52
BBVA EMPRESAS 6, FTA	10.69	44.01	13.33	0.00	0.00	7.68	3.57	20.50	41. BUILDING	14.57
BBVA LEASING 1, FTA	4.94	0.00	33.81	0.21	0.00	5.48	7.86	5.97	68. REAL ESTATE ACTIVITIES	20.49
BBVA-3 FTPYME FTA	7.40	21.71	16.00	0.00	0.00	4.33	10.29	21.39	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.83
BBVA-4 PYME, FTA	8.33	28.40	23.41	3.69	0.00	5.13	8.96	26.95	68. REAL ESTATE ACTIVITIES	15.46
BBVA-5 FTPYME, FTA	6.43	30.87	27.36	0.26	0.09	5.43	8.59	14.69	68. REAL ESTATE ACTIVITIES	21.91
BBVA-6 FTPYME FTA	7.76	35.26	28.79	0.40	0.00	6.13	7.79	11.73	68. REAL ESTATE ACTIVITIES	17.55
BBVA-7 FTGENCAT, FTA	0.03	36.69	20.81	0.27	0.00	6.95	7.00	31.71	68. REAL ESTATE ACTIVITIES	31.10
BBVA-8 FTPYME FTA	5.45	36.70	20.89	0.40	0.00	6.86	6.08	15.65	68. REAL ESTATE ACTIVITIES	13.67
BBVA-9 PYME FTA	6.24	48.34	1.11	0.00	0.00	6.09	2.38	7.12	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.23
CAIXA PENEDES FT GENCAT 1 TDA, FTA	8.56	48.10	5.76	0.00	0.00	16.12	7.74	6.39	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22.62
CAIXA PENEDES PYMES 1 TDA, FTA	7.22	41.70	7.69	0.00	0.00	12.03	8.60	5.96	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.86
CIBELES III FTPYME, FTA	5.55	31.05	7.92	0.00	0.00	7.21	11.31	11.09	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	54.84
EDT FTPYME PASTOR 3, FTA	11.05	35.01	38.14	2.37	0.00	8.72	8.56	30.77	68. REAL ESTATE ACTIVITIES	40.68
EMPRESAS BANESTO 5, FTA	2.15	46.29	10.06	0.95	8.14	7.42	2.78	27.57	94. FELLOWSHIP ACTIVITIES	5.39

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
EMPRESAS BANESTO 6, FTA	0.78	0.00	2.53	0.38	0.00	2.50	3.15	45.19	06.EXTRACTION OF NATURAL GAS	9.23
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	8.22	32.65	25.46	0.00	0.00	7.60	9.14	29.43	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	38.41
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	4.39	42.96	18.59	0.00	0.00	11.10	8.06	9.82	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.67
FONCAIXA AUTONOMOS 1, FTA	1.97	38.06	2.24	1.77	21.94	13.86	5.36	3.06	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21.23
FONCAIXA EMPRESAS 3, FTA	2.27	39.55	3.75	4.69	12.87	11.01	4.27	15.40	68. REAL ESTATE ACTIVITIES	20.64
FONCAIXA FTGENCAT 3, FTA	2.62	32.39	2.71	4.32	15.72	12.38	10.23	3.50	68. REAL ESTATE ACTIVITIES	37.34
FONCAIXA FTGENCAT 4, FTA	1.55	43.91	1.73	2.79	18.80	13.82	9.32	4.27	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18.08
FONCAIXA FTGENCAT 5, FTA	1.30	41.02	2.29	5.92	11.62	15.16	7.37	5.57	68. REAL ESTATE ACTIVITIES	19.25
FONCAIXA FTGENCAT 6, FTA	1.61	42.22	2.42	5.16	7.13	15.83	6.78	3.48	68. REAL ESTATE ACTIVITIES	22.64
FONCAIXA LEASINGS 2, FTA	0.25	51.54	0.29	0.00	0.00	7.44	4.38	16.13	68. REAL ESTATE ACTIVITIES	22.03
FONCAIXA PYMES 3, FTA	3.87	21.65	1.90	0.05	0.00	5.34	3.38	2.81	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.47
FTA FTPYME SANTANDER 1	1.65	19.02	3.03	1.05	0.00	6.91	9.61	4.08	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.99
FTA FTPYME SANTANDER 2	1.18	27.12	3.13	0.80	0.00	10.84	8.66	4.18	68. REAL ESTATE ACTIVITIES	0.64
FTA PYMES BANESTO 3	3.90	0.00	0.39	0.00	0.00	4.26	0.42	13.24	41. BUILDING	3.58
FTA PYMES SANTANDER 3	3.31	69.53	7.12	0.04	0.00	4.54	3.53	6.20	41. BUILDING	0.97
FTA PYMES SANTANDER 4	1.75	8.46	2.89	0.10	0.00	3.09	1.42	3.98	41. BUILDING	0.53
FTA PYMES SANTANDER 5	3.90	12.38	0.03	0.00	0.00	3.81	0.11	0.00	-	0.12
FTA SANTANDER EMPRESAS 10, FTA	2.61	73.83	14.83	0.44	100.00	2.02	1.57	20.49	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	12.86
FTA SANTANDER EMPRESAS 2	1.44	57.10	6.17	0.39	13.44	4.63	6.52	38.05	55. ACCOMMODATION SERVICES	1.65
FTA SANTANDER EMPRESAS 8, FTA	2.13	86.79	25.13	27.14	25.10	3.99	4.82	15.64	41. BUILDING	2.85
FTA SANTANDER EMPRESAS 9, FTA	2.01	18.76	16.90	4.22	17.50	2.80	2.22	22.38	17.MANUFACTURE OF PAPER AND PAPER PRODUCTS	6.15
FTA, SANTANDER EMPRESAS 1	1.78	47.78	9.86	0.80	12.42	9.68	7.65	19.40	68. REAL ESTATE ACTIVITIES	4.30
FTA, SANTANDER EMPRESAS 3	0.97	64.59	7.95	2.62	18.06	11.74	6.07	16.60	41. BUILDING	7.41
FTPYME BANCAJA 2 FTA	7.39	29.70	18.97	0.65	1.00	6.51	11.40	18.18	68. REAL ESTATE ACTIVITIES	31.05
FTPYME BANCAJA 3 FTA	6.40	33.98	28.38	2.57	0.00	7.37	10.29	27.86	68. REAL ESTATE ACTIVITIES	20.49
FTPYME BANCAJA 6 FTA	6.41	41.88	29.48	3.21	0.00	9.85	7.15	12.98	68. REAL ESTATE ACTIVITIES	15.19
FTPYME TDA 6, FTA	11.06	34.07	2.72	0.00	0.00	9.59	8.66	23.47	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	26.05
FTPYME TDA 7, FTA	7.29	41.14	14.37	0.00	0.00	10.68	6.79	15.22	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	32.61

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
FTPYME TDA CAM 2, FTA	2.49	23.28	23.64	0.00	0.00	5.66	10.79	14.88	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	21.33
FTPYME TDA CAM 4, FTA	3.47	44.05	20.56	0.00	0.00	11.72	8.71	5.26	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	16.21
FTPYME TDA CAM 7, FTA	4.44	51.98	16.28	0.00	0.00	17.68	6.62	7.12	33.REPAIR AND INSTALLATION OF MACHINERY AND EQUIPMENT	11.52
FTPYME TDA CAM 9, FTA	3.12	43.91	13.41	0.00	0.00	11.90	5.63	6.64	12. TOBACCO INDUSTRY	9.74
GAT FTGENCAT 2005, FTA	2.58	31.41	2.70	17.72	11.35	6.94	9.42	20.28	68. REAL ESTATE ACTIVITIES	6.31
GAT FTGENCAT 2006, FTA	3.29	30.38	10.99	22.26	8.96	7.74	8.47	20.97	68. REAL ESTATE ACTIVITIES	10.99
GAT FTGENCAT 2007, FTA	3.73	40.75	9.22	18.84	12.12	11.34	6.97	11.43	68. REAL ESTATE ACTIVITIES	9.27
GAT FTGENCAT 2008, FTA	3.21	42.21	12.76	12.98	8.37	12.11	6.66	12.37	68. REAL ESTATE ACTIVITIES	7.90
GAT FTGENCAT 2009, FTA	2.13	37.25	14.16	5.34	64.76	8.67	6.94	10.11	68. REAL ESTATE ACTIVITIES	10.20
GC FTGENCAT CAIXA SABADELL 1, FTA	7.29	43.04	12.73	16.54	0.08	9.64	7.61	14.51	68. REAL ESTATE ACTIVITIES	26.15
GC FTGENCAT CAIXA SABADELL 2, FTA	3.59	54.76	8.02	7.20	0.18	14.73	7.15	18.18	68. REAL ESTATE ACTIVITIES	32.60
GC FTGENCAT CAIXA TARRAGONA 1, FTA	1.48	41.25	6.81	12.11	2.76	13.35	7.87	19.40	41. BUILDING	17.48
GC FTGENCAT SABADELL 1, FTA	4.92	26.79	2.37	0.00	0.00	4.21	8.47	21.19	68. REAL ESTATE ACTIVITIES	32.27
GC FTPYME PASTOR 4, FTA	5.11	54.78	9.34	29.42	0.32	9.09	8.00	22.13	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	25.22
GC FTPYME SABADELL 4, FTA	3.60	30.61	5.73	0.00	0.00	7.81	9.63	11.01	68. REAL ESTATE ACTIVITIES	44.94
GC FTPYME SABADELL 5, FTA	7.63	30.88	2.72	0.00	0.00	7.60	8.53	13.62	68. REAL ESTATE ACTIVITIES	36.21
GC FTPYME SABADELL 6, FTA	5.36	33.69	4.21	0.00	0.00	8.09	7.63	10.21	68. REAL ESTATE ACTIVITIES	37.24
GC FTPYME SABADELL 8, FTA	8.71	35.82	4.63	0.00	0.00	7.60	4.65	12.33	68. REAL ESTATE ACTIVITIES	32.16
GC SABADELL EMPRESAS 2, FTA	2.34	39.36	3.04	0.00	0.00	6.48	7.02	21.03	68. REAL ESTATE ACTIVITIES	31.52
GC SABADELL EMPRESAS 4, FTA	0.42	42.07	4.03	0.00	0.00	6.57	6.21	27.17	68. REAL ESTATE ACTIVITIES	32.01
IM BANCO POPULAR FTPYME 1, FTA	8.48	29.43	12.81	0.00	0.00	7.06	10.20	10.02	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.46
IM BES EMPRESAS 1, FTA	20.28	63.85	8.95	4.98	13.03	9.17	5.23	29.12	41. BUILDING	18.81
IM CAJA LABORAL EMPRESAS 1, FTA	2.63	48.69	4.58	0.00	0.00	10.06	6.19	8.57	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.70
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	9.08	40.40	13.29	0.00	0.00	9.80	6.08	8.37	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	6.11
IM CAJAMAR EMPRESAS 4, FTA	6.78	41.03	3.32	0.00	0.00	7.15	4.65	4.93	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.67
IM CAJAMAR EMPRESAS 5, FTA	3.60	42.96	0.91	0.00	0.00	8.43	3.50	7.28	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	26.37
IM FTGENCAT SABADELL 2, FTA	6.83	0.00	0.00	0.00	0.00	6.21	7.61	16.29	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.14
IM FTGENCAT SABADELL 3, FTA	16.71	41.60	15.32	0.00	0.00	9.92	6.98	14.92	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.25

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
IM FTPYME SABADELL 7, FTA	8.40	39.60	7.45	0.00	0.00	8.98	6.53	17.11	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	14.64
IM FTPYME SABADELL 9, FTA	8.79	41.76	3.79	0.00	0.00	7.86	3.53	8.75	68. REAL ESTATE ACTIVITIES	20.70
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	10.65	31.44	15.52	0.00	0.00	7.66	8.91	16.75	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.96
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	5.47	0.00	1.06	0.00	0.00	3.87	2.26	3.53	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	4.45
IM GRUPO BANCO POPULAR FTPYME I FTA	7.21	37.38	13.88	0.00	0.00	9.93	8.41	6.27	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	5.58
IM GRUPO BANCO POPULAR FTPYME II, FTA	18.52	36.94	19.33	0.00	0.00	7.83	7.57	20.89	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.58
IM GRUPO BANCO POPULAR LEASING 2, FTA	10.15	0.00	8.04	0.00	0.00	5.10	4.45	8.55	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	12.94
IM SABADELL EMPRESAS 1, FTA	10.46	35.17	15.81	0.00	0.00	8.87	7.18	16.25	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	25.58
IM SABADELL EMPRESAS 3, FTA	7.09	37.88	6.69	0.00	0.00	6.96	6.39	46.80	55. ACCOMMODATION SERVICES	11.67
IM SABADELL EMPRESAS 5, FTA	11.71	52.10	18.99	0.00	0.00	7.32	5.07	16.15	41. BUILDING	3.66
IM TERRASSA 1 FTGENCAT FTA	18.89	37.17	12.77	0.00	0.00	8.75	9.69	18.35	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	17.62
MADRID ACTIVOS CORPORATIVOS III, FTA	0.03	0.00	0.00	0.00	0.00	7.58	8.34	100.00	63. INFORMATION SERVICES	47.52
MADRID ACTIVOS CORPORATIVOS IV, FTA	0.10	0.00	0.00	0.00	0.00	12.18	5.45	53.45	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	74.25
MADRID ACTIVOS CORPORATIVOS V, FTA	5.79	0.00	0.00	0.00	0.00	12.65	2.61	45.72	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	33.28
MADRID FTPYME I, FTA	4.58	53.65	4.61	0.07	0.00	7.00	4.87	10.07	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11.42
MADRID FTPYME II, FTA	7.44	76.56	3.17	0.01	0.00	5.19	3.77	10.38	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	12.89
PYME BANCAJA 5, FTA	8.01	41.05	30.65	2.30	0.00	9.33	7.92	18.86	41. BUILDING	23.55
PYME BANCAJA 7, FTA	6.07	47.49	27.71	2.33	0.32	11.47	6.77	6.14	68. REAL ESTATE ACTIVITIES	29.24
PYME VALENCIA 1, FTA	4.17	42.83	28.38	1.66	0.00	7.91	7.97	22.12	41. BUILDING	26.20
PYME VALENCIA 2, FTA	3.37	42.04	17.55	0.13	0.00	9.54	7.44	12.16	68. REAL ESTATE ACTIVITIES	19.35
PYMECAT 3 FTPYME, FTA	5.83	39.33	10.85	5.06	0.04	8.00	4.74	14.47	68. REAL ESTATE ACTIVITIES	9.20
PYMES BANESTO 2, FTA	1.23	23.68	14.13	0.00	0.00	3.58	7.59	3.33	55. ACCOMMODATION SERVICES	0.43
RURALPYME 1 FTPYME FTA	6.42	29.86	6.47	0.29	0.00	6.49	10.30	21.94	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	11.28
RURALPYME 2 FTPYME FTA	10.89	31.85	16.10	0.19	0.00	6.88	8.35	13.77	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	16.85
TDA CORPORATIVOS I, FTA	0.00	52.13	4.18	0.00	0.00	2.16	5.91	98.37	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	56.84
TDA EMPRESAS 1, FTA	4.43	0.00	23.56	0.00	0.00	4.43	5.20	23.77	25. MANUFACTURE OF FABRICATED METAL PRODUCTS, EXCEPT MACHINERY AND EQUIPMENT	16.34

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY SECTOR		PERCENTAGE
TDA EMPRESAS 2, FTA	5.71	25.37	20.54	0.02	0.00	3.22	3.40	26.53	46. WHOLESale AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	8.30
TDA LICO LEASING III, FTA	1.76	49.26	0.77	0.00	0.00	3.22	2.56	5.50	49.LAND TRANSPORT AND TRANSPORT VIA PIPELINES	42.22
TDA SA NOSTRA EMPRESAS 1, FTA	5.73	29.69	2.76	0.00	0.00	8.51	8.46	43.60	55. ACCOMMODATION SERVICES	45.29
TDA SA NOSTRA EMPRESAS 2, FTA	6.37	40.88	2.49	0.00	0.00	13.70	7.03	13.87	41. BUILDING	11.10
UNICAJA AYT EMPRESAS I, FTA	1.78	49.86	6.05	0.00	0.00	12.55	7.14	5.79	52. STORING AND ACTIVITIES LINKED TO FREIGHT	16.20
<b>Average</b>	<b>4.80</b>	<b>34.65</b>	<b>8.39</b>	<b>1.91</b>	<b>6.68</b>	<b>7.35</b>	<b>4.83</b>	<b>15.31</b>		<b>15.34</b>

**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

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

TABLE A.1.1c

FUND	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 DEUDA SUBORDINADA I, FTA	58.72	0.00	0.00	0.00	0.00	3.40	6.64	100.00	CATALUÑA	52.85
<b>Average</b>	<b>58.72</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3.40</b>	<b>6.64</b>	<b>100.00</b>		<b>52.85</b>

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FUND	EAR (1)	% DEBT / AV		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
		(2)	DOUBTFUL (3)						GEOGRAPHICAL	
									AREA	PERCENTAGE
BCL MUNICIPIOS I FTA	1.99	0.00	0.33	0.00	0.00	5.97	12.05	34.71	CATALUÑA	29.11
FTA SANTANDER PUBLICO 1	0.07	11.32	1.87	0.06	0.00	4.76	8.51	42.30	ANDALUCÍA	24.86
<b>Average</b>	<b>0.57</b>	<b>8.39</b>	<b>1.47</b>	<b>0.04</b>	<b>0.00</b>	<b>5.07</b>	<b>9.43</b>	<b>40.33</b>		<b>26.04</b>

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FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
			(2)						BY DEBTOR (8)	GEOGRAPHICAL	
										AREA	PERCENTAGE
AUTO ABS 2012-3, FTA	0.00	0.00	0.12	0.00	0.00	3.34	2.03	0.04	ANDALUCÍA	21.97	
AYT PRESTAMOS CONSUMO III, FTA	4.20	0.00	35.62	0.00	0.00	1.59	7.41	1.60	ANDALUCÍA	60.43	
AYT SA NOSTRA FINANCIACION I, FTA	5.62	0.00	13.29	0.00	0.00	1.63	5.05	2.61	BALEARES	98.47	
AYT UNICAJA FINANCIACION I, FTA	4.46	0.00	21.98	0.00	0.00	1.67	6.04	0.36	ANDALUCÍA	93.74	
BBVA AUTOS 1 FTA	10.03	0.00	87.03	0.05	0.00	0.48	8.46	1.52	ANDALUCÍA	20.21	
BBVA AUTOS 2 FTA	7.52	0.00	39.29	0.06	0.00	2.45	7.32	0.41	ANDALUCÍA	25.33	
BBVA CONSUMO 1, FTA	8.87	0.00	43.64	0.06	0.00	2.89	6.74	0.36	ANDALUCÍA	24.42	
BBVA CONSUMO 2, FTA	9.28	0.00	36.60	0.04	0.00	2.35	6.66	0.25	ANDALUCÍA	23.51	
BBVA CONSUMO 3 FTA	7.69	0.00	31.02	0.03	0.00	2.90	5.92	0.28	CATALUÑA	22.27	
BBVA CONSUMO 4 FTA	7.57	0.00	16.47	0.01	0.00	3.26	4.80	0.12	CATALUÑA	25.09	
BBVA FINANZIA AUTOS 1 FTA	4.36	0.00	42.34	0.06	0.00	2.76	6.68	0.34	CATALUÑA	33.05	
CONSUMO BANCAJA 1, FTA	13.07	0.00	78.20	18.59	1.66	1.45	6.09	0.72	C.VALENCIANA	64.99	
DRIVER ESPAÑA ONE, FTA	3.59	0.00	2.99	0.16	21.60	2.13	3.60	0.18	ANDALUCÍA	25.74	
FONCAIXA CONSUMO 1, FTA	2.53	20.51	0.95	1.08	5.43	14.44	5.45	0.32	CATALUÑA	40.08	
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	2.55	0.00	2.11	0.03	0.00	2.57	2.31	0.16	ANDALUCÍA	24.29	
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	2.02	0.00	0.00	0.00	0.00	1.98	7.45	0.00	ANDALUCÍA	22.46	
FTA SANTANDER FINANCIACION 1	2.59	0.00	2.34	1.97	5.76	5.39	6.52	2.33	MADRID	27.05	
FTA SANTANDER FINANCIACION 5	4.49	0.00	4.09	2.60	22.00	3.96	1.99	4.85	MADRID	21.70	
IM CITI TARJETAS 1, FTA	0.00	0.00	0.00	0.00	0.00	0.00	7.03	0.00	MADRID	20.20	
MADRID CONSUMO I, FTA	8.13	0.00	34.91	0.15	0.05	1.75	5.82	0.63	MADRID	66.34	
SANTANDER CONSUMER SPAIN 09-1, FTA	3.15	0.00	19.10	0.02	0.00	1.02	4.34	0.29	ANDALUCÍA	34.59	
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	2.58	0.00	3.96	0.60	22.33	2.72	2.97	0.00	ANDALUCÍA	27.38	
TDA PASTOR CONSUMO 1, FTA	5.08	0.00	51.70	0.56	0.00	1.64	6.90	1.36	GALICIA	37.73	
<b>Average</b>	<b>2.78</b>	<b>6.43</b>	<b>5.94</b>	<b>0.59</b>	<b>4.37</b>	<b>6.08</b>	<b>4.96</b>	<b>0.52</b>		<b>30.08</b>	

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(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

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								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE

**Información sobre los encabezados**

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FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE BY DEBTOR (8)
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**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									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)						AREA	PERCENTAGE
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	13.66	1.35	100.00	MADRID	100.00
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.47	9.17	100.00	MADRID	100.00
<b>Average</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>13.57</b>	<b>1.41</b>	<b>100.00</b>		<b>100.00</b>

**Information on headings**

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(7) Weighted average age (years)

(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	0.14	2.24	2.66	0.09	0.40	1.06
<b>Average</b>		<b>0.00</b>	<b>0.14</b>	<b>2.24</b>	<b>2.56</b>	<b>0.09</b>	<b>0.40</b>	<b>1.06</b>

**Information on headings**

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FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
<b>BOND</b>													
AUTO ABS 2012-3, FTA	668,000	119	0	0	0	132,000	25	0	0	0	0.00	1.03	3.60
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	57,980	20	0	0	0	76,000	52	0	0	0	43.28	15.46	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA	0	0	0	0	0	1,397	15	0	0	-1,412	0.00	0.00	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	179,572	126	0	0	-8,936	51,600	95	0	257	0	0.00	0.00	0.00
AYT CAJA INGENIEROS 2, FTA	353,527	172	0	0	0	67,500	62	0	0	0	0.00	8.58	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	108,161	79	0	0	0	9,114	12	0	0	0	0.00	1.53	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	143,998	31	0	0	0	37,000	15	0	0	0	0.00	1.30	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	119,283	97	0	0	0	9,749	14	0	0	0	0.00	1.26	0.00
AYT CEDULAS CAJAS GLOBAL FTA	36,720,000	341,385	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	48,205	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	3,100,000	82,884	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	3,300,000	30,740	0	0	0	0	0	0	0	0	0.00	2.14	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	102,791	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	76,594	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	45,467	66	0	0	0	99,400	299	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,863,726	7,048	0	0	0	601,700	1,759	0	0	0	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	145,144	56	0	0	-60,456	83,500	54	0	0	0	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	15,300	40	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FTPYME II, FTA	6,844	6	0	0	0	61,271	104	0	0	0	40.04	19.25	0.00
AYT GENOVA HIPOTECARIO II, FTH	207,240	39	0	0	0	13,228	5	0	0	0	0.00	3.64	0.00
AYT GENOVA HIPOTECARIO III, FTH	233,748	230	0	0	0	14,920	27	0	0	0	0.00	3.48	0.00
AYT GENOVA HIPOTECARIO IV, FTH	261,850	128	0	0	0	16,714	15	0	0	0	0.00	3.44	0.00
AYT GENOVA HIPOTECARIO IX, FTH	533,742	412	0	0	0	32,500	82	0	0	0	0.00	1.85	0.00
AYT GENOVA HIPOTECARIO VI, FTH	280,233	216	0	0	0	18,842	42	0	0	0	0.00	1.90	0.00
AYT GENOVA HIPOTECARIO VII, FTH	618,967	84	0	0	0	41,053	10	0	0	0	0.00	2.56	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	928,323	407	0	0	0	61,803	88	0	0	0	0.00	1.76	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 GENOVA HIPOTECARIO X, FTH	601,928	84	0	0	0	42,000	21	0	0	0	0.00	1.32	0.00
AYT GENOVA HIPOTECARIO XI, FTH	724,934	373	0	0	0	46,800	70	0	0	0	0.00	4.35	0.00
AYT GENOVA HIPOTECARIO XII, FTH	520,653	103	0	0	0	22,000	7	0	0	0	0.00	4.71	0.00
AYT GOYA HIPOTECARIO III, FTA	3,155,548	546	0	0	0	250,000	64	0	0	0	0.00	8.24	0.00
AYT GOYA HIPOTECARIO IV, FTA	909,255	1,705	0	0	0	234,000	649	0	0	0	0.00	5.81	0.00
AYT GOYA HIPOTECARIO V, FTA	1,007,991	1,890	0	0	0	280,000	777	0	0	0	0.00	6.66	0.00
AYT HIPOTECARIO BBK I, FTA	372,080	341	0	0	0	85,500	134	0	0	0	0.00	5.31	0.00
AYT HIPOTECARIO BBK II, FTA	484,522	432	0	0	0	82,000	122	0	0	0	0.00	3.85	0.00
AYT HIPOTECARIO III, FTH	60,465	10	0	0	0	13,200	4	0	0	0	0.00	5.26	0.00
AYT HIPOTECARIO IV, FTH	50,821	12	0	0	0	14,000	6	0	0	0	0.00	5.45	0.00
AYT HIPOTECARIO MIXTO II, FTA	117,230	13	0	0	0	29,400	11	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	85,332	8	0	0	-3,613	27,800	7	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	124,339	89	0	0	0	14,930	25	0	0	0	0.00	5.93	0.00
AYT HIPOTECARIO MIXTO V, FTA	296,408	61	0	0	0	25,600	11	0	0	0	0.00	1.74	0.00
AYT HIPOTECARIO MIXTO, FTA	46,636	8	0	0	0	31,800	11	0	0	0	0.00	22.74	0.00
AYT ICO-FTVPO CAJA MURCIA, FTA	88,133	86	0	0	0	18,000	33	0	0	0	83.04	9.25	11.49
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	98,977	144	0	0	0	14,600	32	0	0	0	87.15	7.10	0.00
AYT ICO-FTVPO I, FTA	194,884	211	0	0	0	23,900	50	0	0	0	89.08	5.37	0.00
AYT ICO-FTVPO III, FTA	155,648	184	0	0	0	23,000	53	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	366,975	248	0	0	0	49,900	63	0	0	0	0.00	3.29	0.00
AYT KUTXA HIPOTECARIO II, FTA	658,043	480	0	0	0	82,200	97	0	0	0	0.00	1.77	0.00
AYT PRESTAMOS CONSUMO III, FTA	14,383	45	0	0	0	0	0	0	0	0	0.00	63.17	0.00
AYT PROMOCIONES INMOBILIARIAS II, FTA	46,553	0	0	0	0	0	0	0	0	0	0.00	60.28	485.60
AYT PROMOCIONES INMOBILIARIAS III, FTA	49,645	8	0	0	0	17,659	6	0	0	0	0.00	7.66	42.39
AYT PROMOCIONES INMOBILIARIAS IV, FTA	43,694	40	0	0	0	0	0	0	0	0	0.00	105.14	437.99
AYT SA NOSTRA FINANCIACION I, FTA	4,366	3	0	0	0	4,500	6	0	0	0	0.00	95.49	0.00
AYT UNICAJA FINANCIACION I, FTA	37,856	66	0	0	0	61,000	218	0	0	0	0.00	53.76	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT.1, FTH	25,886	5	0	0	0	1,294	0	0	0	0	0.00	17.62	0.00
AYT.11, FTH	68,284	83	0	0	0	12,100	23	0	0	0	0.00	4.99	0.00
AYT.2, FTH	12,545	2	0	0	0	1,255	0	0	0	0	0.00	16.93	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	23,251	6	0	0	0	0	0	0	0	0	0.00	37.26	0.00
BANCAJA - BVA VPO 1, FTA	270,620	263	0	0	0	18,600	52	0	0	0	0.00	8.04	0.00
BANCAJA 10, FTA	849,965	301	0	0	0	659,999	490	0	7,656	0	0.00	0.79	0.00
BANCAJA 11, FTA	742,576	489	0	0	0	534,891	690	0	6,349	-365	0.00	0.00	0.00
BANCAJA 13, FTA	1,972,349	1,921	0	0	0	311,300	665	0	0	0	0.00	7.37	0.00
BANCAJA 3, FTA	123,545	11	0	0	0	15,342	15	0	0	0	0.00	1.89	0.00
BANCAJA 4, FTH	154,047	25	0	0	0	11,186	4	0	0	0	0.00	2.44	0.00
BANCAJA 5, FTA	178,913	177	0	0	0	15,347	34	0	0	0	0.00	2.63	0.00
BANCAJA 6, FTA	364,231	192	0	0	0	73,068	90	0	0	0	0.00	4.80	0.00
BANCAJA 7, FTA	487,418	180	0	0	0	50,755	56	0	0	0	0.00	1.31	0.00
BANCAJA 8, FTA	496,650	293	0	0	0	116,400	309	0	0	0	0.00	4.65	0.00
BANCAJA 9, FTA	738,508	43	0	0	0	122,600	33	0	6,711	0	0.00	1.83	0.00
BANCAJA LEASING 1, FTA	186,036	37	0	0	0	224,000	72	0	0	0	0.00	26.66	0.00
BANKINTER 10, FTA	658,948	68	0	0	0	69,916	38	0	0	0	0.00	2.60	0.00
BANKINTER 11, FTH	391,646	152	0	0	0	53,200	107	0	0	0	0.00	2.90	0.00
BANKINTER 13 FTA	807,008	606	0	0	0	87,600	338	0	2,850	0	0.00	2.36	0.00
BANKINTER 2 PYME FTA	128,743	53	0	0	0	69,000	142	0	2,641	-72	0.00	4.88	0.00
BANKINTER 2, FTH	30,467	81	0	0	0	3,200	12	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	133,530	63	0	0	0	110,828	145	0	3,384	0	21.91	3.33	0.00
BANKINTER 3, FTH	196,057	194	0	0	0	23,944	69	0	0	0	0.00	6.24	0.00
BANKINTER 4 FTPYME, FTA	18,001	20	0	0	0	158,082	192	0	0	0	57.22	17.04	0.00
BANKINTER 4, FTH	207,388	120	0	0	0	23,532	37	0	0	0	0.00	2.27	0.00
BANKINTER 5, FTH	150,954	91	0	0	0	11,887	16	0	0	0	0.00	2.66	0.00
BANKINTER 6, FTA	373,333	156	0	0	0	32,906	37	0	0	0	0.00	3.36	0.00



FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BANKINTER 7, FTH	134,842	8	0	0	0	10,776	2	0	0	0	0.00	3.36	0.00
BANKINTER 8, FTA	299,535	45	0	0	0	24,637	8	0	0	0	0.00	3.31	0.00
BANKINTER 9, FTA	377,929	256	0	0	0	39,435	70	0	0	0	0.00	3.14	0.00
BBVA AUTOS 1 FTA	3,659	1	0	0	0	0	0	0	0	0	0.00	623.25	0.00
BBVA AUTOS 2 FTA	33,366	12	0	0	0	50,500	25	0	0	0	0.00	20.62	0.00
BBVA CONSUMO 1, FTA	61,132	36	0	0	0	52,500	39	0	0	0	0.00	21.74	0.00
BBVA CONSUMO 2, FTA	85,384	9	0	0	0	59,300	8	0	0	0	0.00	16.80	0.00
BBVA CONSUMO 3 FTA	92,847	51	0	0	0	58,500	65	0	0	0	0.00	12.66	0.00
BBVA CONSUMO 4 FTA	187,928	19	0	0	0	162,300	32	0	0	0	0.00	68.79	0.00
BBVA EMPRESAS 1, FTA	4,774	2	0	0	0	167,565	296	0	0	0	0.00	14.98	0.00
BBVA EMPRESAS 2, FTA	333,620	214	0	0	0	433,200	497	0	0	0	0.00	62.33	0.00
BBVA EMPRESAS 3, FTA	164,285	16	0	0	0	390,000	62	0	0	0	0.00	66.06	0.00
BBVA EMPRESAS 4, FTA	498,081	269	0	0	0	0	0	0	0	0	0.00	117.05	0.00
BBVA EMPRESAS 5, FTA	313,195	75	0	0	0	275,000	92	0	0	0	0.00	42.07	0.00
BBVA EMPRESAS 6, FTA	359,109	241	0	0	0	396,000	454	0	0	0	0.00	20.49	0.00
BBVA FINANZIA AUTOS 1 FTA	40,373	24	0	0	0	56,000	59	0	0	-6,704	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	82,959	35	0	0	0	62,258	42	0	0	0	0.00	12.28	0.00
BBVA LEASING 1, FTA	220,125	82	0	0	0	143,800	108	0	1,344	-67,663	0.00	0.00	0.00
BBVA RMBS 1, FTA	825,054	94	0	0	0	700,000	112	0	0	0	0.00	0.00	0.00
BBVA RMBS 10, FTA	1,284,542	1,269	0	0	0	224,000	308	0	0	0	0.00	12.82	0.00
BBVA RMBS 11, FTA	1,159,411	1,145	0	0	0	196,000	330	0	0	0	0.00	16.44	0.00
BBVA RMBS 2, FTA	1,351,710	183	0	0	0	1,650,000	277	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	526,186	222	0	0	0	1,633,533	917	0	0	-46,130	0.00	0.00	0.00
BBVA RMBS 5 FTA	3,013,156	469	0	0	0	325,000	100	0	0	0	0.00	9.41	0.00
BBVA RMBS 9, FTA	1,130,450	176	0	0	0	0	0	0	0	0	0.00	23.42	0.00
BBVA-3 FTPYME FTA	9,472	4	0	0	0	25,707	31	0	0	0	26.92	32.06	0.00
BBVA-4 PYME, FTA	3,162	1	0	0	0	45,194	34	0	0	0	0.00	6.68	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-5 FTPYME, FTA	42,473	5	0	0	0	96,900	12	0	0	0	3.00	0.00	0.00
BBVA-6 FTPYME FTA	33,819	2	0	0	0	139,143	14	0	790	-8,939	32.69	0.00	0.00
BBVA-7 FTGENCAT, FTA	15,480	9	0	0	0	25,700	42	0	0	0	37.59	0.50	0.00
BBVA-8 FTPYME FTA	98,346	19	0	0	0	110,000	43	0	0	0	47.20	1.21	0.00
BBVA-9 PYME FTA	333,432	61	0	0	0	70,000	18	0	0	0	0.00	21.53	0.00
BCL MUNICIPIOS I FTA	29,590	17	0	0	0	60,000	77	0	0	0	0.00	35.25	0.00
CAIXA PENEDES 1 TDA, FTA	429,405	256	0	0	0	48,781	53	0	0	0	0.00	2.03	0.27
CAIXA PENEDES 2 TDA, FTA	370,378	323	0	0	0	23,700	66	0	0	0	0.00	4.28	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	70,335	36	0	0	0	134,500	156	0	0	0	18.06	18.21	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	124,240	3	0	0	0	64,000	3	0	0	0	0.00	5.79	0.00
CAJA INGENIEROS TDA 1, FTA	194,835	92	0	0	0	10,800	14	0	0	0	0.00	11.80	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	16,156	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 17, FTA	970,001	23,234	0	0	0	0	0	0	0	0	0.00	0.00	6.70
CEDULAS TDA 18, FTA	800,000	6,290	0	0	0	0	0	0	0	0	0.00	0.00	7.58
CEDULAS TDA 2, FTA	2,000,000	53,260	0	0	0	0	0	0	0	0	0.00	2.86	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	2,650,000	57,084	0	0	0	0	0	0	0	0	0.00	0.00	8.91
CEDULAS TDA 3, FTA	2,000,000	28,365	0	0	0	0	0	0	0	0	0.00	3.12	0.00
CEDULAS TDA 5, FTA	1,500,000	36,108	0	0	0	0	0	0	0	0	0.00	0.00	3.77
CEDULAS TDA 6, FTA	3,000,000	12,103	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	7,547	2	0	0	0	26,887	48	0	0	0	21.92	49.06	56.71
CM BANCAJA 1, FTA	26,508	11	0	2,379	-218	49,143	11	0	0	0	0.00	18.18	0.00
CONSUMO BANCAJA 1, FTA	12,709	5	0	0	-1,114	12,900	53	0	3,005	-15,958	0.00	0.00	0.00
DRIVER ESPAÑA ONE, FTA	152,751	52	0	0	0	21,764	16	0	0	-1,524	0.00	5.54	0.00
EDT FTPYME PASTOR 3, FTA	14,686	8	0	0	0	15,400	85	0	0	0	0.00	8.57	0.00
EMPRESAS BANESTO 5, FTA	321,905	138	0	0	0	256,000	231	0	0	0	0.00	47.13	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				
EMPRESAS BANESTO 6, FTA	386,537	137	0	0	0	429,000	214	0	634	-7,510	0.00	49.48	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	134,996	90	0	0	0	59,300	82	0	0	0	0.00	0.00	0.00
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	441,800	299	0	8,537	0	105,000	115	0	735	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	58,139	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FONCAIXA AUTONOMOS 1, FTA	683,087	1,534	0	0	0	169,500	696	0	0	0	0.00	18.95	0.00
FONCAIXA CONSUMO 1, FTA	1,769,608	925	0	0	0	462,000	383	0	0	0	0.00	6.91	0.00
FONCAIXA EMPRESAS 3, FTA	577,730	1,298	0	0	0	280,000	1,150	0	0	0	0.00	15.42	0.00
FONCAIXA FTGENCAT 3, FTA	121,326	9	0	0	0	31,500	18	0	285	-1,484	79.39	3.97	2.00
FONCAIXA FTGENCAT 4, FTA	168,655	78	0	0	0	23,476	82	0	41	-550	87.78	2.69	1.88
FONCAIXA FTGENCAT 5, FTA	442,236	312	0	0	0	64,000	332	0	5,280	-19,268	87.36	3.12	0.00
FONCAIXA FTGENCAT 6, FTA	321,835	73	0	0	0	41,300	46	0	3,458	-11,725	80.19	3.57	0.00
FONCAIXA LEASINGS 2, FTA	912,747	142	0	0	0	172,500	37	0	0	0	0.00	17.36	0.00
FONCAIXA PYMES 3, FTA	1,697,330	1,855	0	0	0	360,000	547	0	0	0	0.00	12.99	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	221,573	300	0	0	0	0.00	8.35	0.00
FTA FTPYME SANTANDER 2	77,962	66	0	0	0	221,702	410	0	0	0	0.00	6.19	0.00
FTA PYMES BANESTO 3	393,632	413	0	0	0	161,700	236	0	0	-5,710	0.00	23.94	0.00
FTA PYMES SANTANDER 3	840,834	918	0	0	0	580,900	884	0	0	-36,062	0.00	32.55	0.00
FTA PYMES SANTANDER 4	1,544,576	993	0	0	0	927,500	833	0	0	-30,072	0.00	32.07	18.69
FTA PYMES SANTANDER 5	1,368,000	2,057	0	0	0	684,000	858	0	0	-53,383	0.00	22.62	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	358,509	670	0	0	0	252,500	439	0	0	-732	0.00	25.27	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	425,000	1,488	0	0	0	0	0	0	0	0	0.00	11.92	0.00
FTA SANTANDER EMPRESAS 10, FTA	579,466	706	0	0	0	1,880,000	2,470	0	6,454	-152,559	0.00	68.06	8.87
FTA SANTANDER EMPRESAS 2	42,355	18	0	0	0	288,600	253	0	3,012	-10,991	0.00	11.91	0.00
FTA SANTANDER EMPRESAS 8, FTA	364,122	507	0	0	0	2,725,100	8,280	0	27,367	-427,946	0.00	69.57	5.14
FTA SANTANDER EMPRESAS 9, FTA	143,618	37	0	0	0	2,193,500	1,213	0	14,802	-224,164	0.00	77.11	2.46
FTA SANTANDER FINANCIACION 1	0	15	19,338	0	0	139,382	334	10,718	5,781	-49,819	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				
FTA SANTANDER FINANCIACION 5	160,643	30	0	0	0	505,300	222	0	2,022	-17,069	0.00	44.56	0.00
FTA SANTANDER HIPOTECARIO 2	718,857	532	0	0	0	171,100	299	0	2,685	-13,133	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,392,747	990	0	0	0	249,100	402	0	2,822	-156,011	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 7	1,087,587	363	0	0	0	719,700	331	0	1,534	-7,269	0.00	23.99	0.00
FTA SANTANDER HIPOTECARIO 8	510,354	556	0	0	0	320,000	420	0	0	-6,521	0.00	24.32	0.00
FTA SANTANDER HIPOTECARIO 9	487,500	19	0	0	0	279,500	14	0	0	-2,562	0.00	18.08	0.00
FTA SANTANDER PUBLICO 1	246,425	132	0	0	0	12,186	13	0	0	0	0.00	5.01	0.00
FTA UCI 11	215,023	29	0	0	0	28,900	10	0	0	0	0.00	5.17	0.00
FTA UCI 14	524,760	58	0	0	0	72,500	14	0	0	0	0.00	3.51	0.00
FTA UCI 16	847,778	122	23,026	0	0	142,200	58	0	4,048	0	0.00	0.00	0.00
FTA UCI 18	992,338	204	0	0	0	82,500	44	0	0	0	0.00	2.12	0.00
FTA UCI 6	42,917	27	0	0	0	4,570	6	0	0	0	0.00	9.73	0.00
FTA UCI 7	54,533	10	0	0	0	3,817	1	0	0	0	0.00	5.84	0.00
FTA UCI 8	75,242	12	0	0	0	4,966	1	0	0	0	0.00	7.48	0.00
FTA UCI 9	202,304	33	0	0	0	18,311	6	0	0	0	0.00	5.61	0.00
FTA, HIPOTEBANSA 11	204,881	116	0	0	0	12,293	10	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	116,525	18	0	0	0	8,157	2	0	0	0	0.00	1.00	0.00
FTA, SANTANDER EMPRESAS 1	0	0	0	0	0	298,879	306	0	0	0	0.00	7.97	0.00
FTA, SANTANDER EMPRESAS 3	308,599	264	0	0	0	318,000	547	0	3,698	-48,417	0.00	1.35	0.00
FTA, UCI 15	607,354	77	0	0	0	111,000	27	0	0	0	0.00	2.98	0.00
FTA, UCI 17	780,801	112	0	0	0	116,200	41	0	3,859	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	20,775,300	364,826	0	0	0	0	0	0	0	0	100.00	0.00	10.65
FTH UCI 10	156,136	11	0	0	0	9,966	1	0	0	0	0.00	3.65	0.00
FTH UCI 12	300,639	42	0	0	0	32,800	9	0	0	0	0.00	3.03	0.00
FTH UCI 5	18,388	10	0	0	0	2,650	3	0	0	0	0.00	12.76	0.00
FTPME BANCAJA 2 FTA	12,339	7	0	0	0	16,542	39	0	0	0	42.73	10.29	41.23
FTPME BANCAJA 3 FTA	4,058	0	0	0	0	40,542	18	0	0	0	9.10	0.00	5.25

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				
FTPYME BANCAJA 6 FTA	11,201	1	0	0	0	167,354	22	0	6,230	-12,575	39.40	0.00	0.00
FTPYME TDA 6, FTA	9,532	0	0	0	0	6,883	1	0	0	0	58.07	9.07	1.24
FTPYME TDA 7, FTA	32,620	1	0	0	0	41,800	6	0	1,286	-5,583	18.34	5.42	0.00
FTPYME TDA CAM 2, FTA	29,694	11	0	0	0	35,200	40	0	0	0	45.76	2.29	0.99
FTPYME TDA CAM 4, FTA	118,102	3	0	0	0	228,790	12	0	8,492	0	27.53	0.00	0.00
FTPYME TDA CAM 7, FTA	130,803	62	0	0	0	317,766	244	0	0	0	27.73	7.91	0.00
FTPYME TDA CAM 9, FTA	146,935	77	1,981	0	0	0	0	0	0	0	100.00	12.81	0.00
GAT FTGENCAT 2005, FTA	7,811	4	0	0	0	48,867	68	0	0	0	13.78	29.07	0.00
GAT FTGENCAT 2006, FTA	27,886	3	0	0	0	40,100	24	0	2,861	-15,112	41.01	0.00	0.00
GAT FTGENCAT 2007, FTA	84,030	12	0	0	0	86,300	63	0	7,215	-34,255	49.33	0.00	0.00
GAT FTGENCAT 2008, FTA	115,936	152	0	0	0	145,800	434	0	0	-652	20.97	3.10	0.00
GAT FTGENCAT 2009, FTA	42,836	12	0	0	0	0	0	0	0	0	80.00	14.97	0.00
GAT ICO-FTVPO 1, FTH	208,162	45	0	0	0	37,787	30	0	165	0	84.63	4.92	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	66,699	33	3,362	0	0	27,058	45	0	98	-15,030	72.14	0.00	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	25,206	6	0	0	0	110,000	100	0	2,929	-9,319	18.64	34.87	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	68,595	84	0	0	0	56,300	201	0	2,303	-13,381	25.92	3.83	0.00
GC FTGENCAT SABADELL 1, FTA	52,848	4	0	0	0	25,500	6	0	0	0	67.45	9.30	0.00
GC FTPYME PASTOR 4, FTA	12,817	7	1,165	0	0	63,000	131	0	258	-9,726	18.16	0.00	0.00
GC FTPYME SABADELL 4, FTA	59,345	3	0	0	0	38,300	8	0	0	0	60.78	3.43	0.00
GC FTPYME SABADELL 5, FTA	128,873	69	0	0	0	66,900	84	0	0	0	42.29	3.44	0.00
GC FTPYME SABADELL 6, FTA	170,252	81	0	0	0	55,500	81	0	0	0	59.40	1.16	0.00
GC FTPYME SABADELL 8, FTA	273,807	841	0	0	0	200,000	664	0	0	0	24.02	19.30	0.00
GC PASTOR HIPOTECARIO 5, FTA	344,039	38	16,513	0	0	42,700	18	0	2,069	-24,364	0.00	0.00	0.00
GC SABADELL 1, FTH	314,451	37	0	0	0	16,456	4	0	0	0	0.00	1.88	0.00
GC SABADELL EMPRESAS 2, FTA	167,334	49	0	0	0	52,500	33	0	0	0	0.00	3.52	0.00
GC SABADELL EMPRESAS 4, FTA	106,655	31	0	0	0	94,200	67	0	0	0	0.00	29.37	0.00
HIPOCAT 10, FTA	556,190	369	0	0	0	132,100	359	0	9,558	-35,147	0.00	0.00	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
HIPOCAT 11, FTA	606,218	451	0	0	0	144,800	432	0	12,252	-88,910	0.00	0.00	0.00
HIPOCAT 16, FTA	538,399	107	0	0	0	43,500	18	0	0	0	0.00	2.92	0.00
HIPOCAT 17, FTA	613,454	96	0	0	0	29,200	12	0	0	0	0.00	3.27	0.00
HIPOCAT 18, FTA	535,684	529	0	0	0	62,300	136	0	0	0	0.00	9.69	6.33
HIPOCAT 19, FTA	358,737	46	0	0	0	0	0	0	0	0	0.00	3.61	3.86
HIPOCAT 20, FTA	472,855	61	0	0	0	0	0	0	0	0	0.00	7.50	4.04
HIPOCAT 4, FTA	43,018	8	0	0	0	8,534	3	0	0	0	0.00	5.48	0.00
HIPOCAT 5, FTA	118,873	117	0	0	0	18,735	27	0	0	0	0.00	5.61	0.00
HIPOCAT 6, FTA	174,912	33	0	0	0	25,150	9	0	0	0	0.00	7.94	0.00
HIPOCAT 7, FTA	366,864	299	0	0	0	67,278	100	0	0	0	0.00	4.46	11.95
HIPOCAT 8, FTA	441,225	60	0	0	0	89,301	18	0	0	0	0.00	1.71	0.00
HIPOCAT 9, FTA	348,872	255	0	0	0	79,800	236	0	4,207	-1,093	0.00	1.16	0.00
IM BANCO POPULAR FTPYME 1, FTA	77,170	28	0	0	0	79,176	126	0	0	0	49.33	5.02	0.00
IM BANCO POPULAR MBS 2, FTA	461,204	39	0	0	0	89,000	25	0	0	0	0.00	8.99	0.00
IM BCG RMBS 1, FTA	308,863	26	0	0	0	12,000	1	0	0	0	0.00	5.62	0.00
IM BES EMPRESAS 1, FTA	65,699	8	0	0	0	242,500	35	0	0	0	0.00	8.24	0.00
IM CAJA LABORAL 1, FTA	387,380	255	0	0	0	52,010	117	0	0	0	0.00	2.39	0.00
IM CAJA LABORAL 2, FTA	391,213	365	0	0	0	75,600	137	0	0	0	0.00	4.70	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	161,321	19	0	0	0	0	0	0	0	0	0.00	10.85	0.00
IM CAJAMAR 1, FTA	98,931	72	0	0	0	16,700	38	0	0	0	0.00	1.94	0.00
IM CAJAMAR 3, FTA	494,426	28	0	0	0	44,621	8	0	0	0	0.00	3.07	0.00
IM CAJAMAR 4, FTA	487,025	28	0	0	0	50,500	14	0	0	0	0.00	1.97	0.00
IM CAJAMAR 5, FTA	569,903	39	0	0	0	53,000	15	0	3,174	0	0.00	1.80	0.00
IM CAJAMAR 6, FTA	1,161,513	98	0	0	0	163,800	48	0	11,435	0	0.00	1.44	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	59,745	111	0	0	0	69,600	147	0	0	0	46.18	20.99	0.00
IM CAJAMAR EMPRESAS 4, FTA	569,718	67	0	0	0	276,702	57	0	0	0	0.00	12.43	0.00
IM CAJAMAR EMPRESAS 5, FTA	519,337	181	0	0	0	135,000	93	0	0	0	0.00	17.83	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				
IM CAJASTUR MBS 1, FTA	395,292	46	0	0	0	123,000	25	0	0	0	0.00	15.69	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 15, FTA	800,000	16,170	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
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 CFS RMBS 1, FTA	271,070	32	0	0	0	0	0	0	0	0	0.00	3.09	0.00
IM CITI TARJETAS 1, FTA	840,000	414	0	0	0	160,000	105	0	0	0	0.00	0.00	0.00
IM FTGENCAT SABADELL 2, FTA	126,740	59	0	0	0	25,500	32	0	0	0	83.24	1.84	0.00
IM FTGENCAT SABADELL 3, FTA	46,551	6	0	0	0	23,700	16	0	0	0	66.25	8.13	0.00
IM FTPYME SABADELL 7, FTA	188,305	22	0	0	0	100,000	27	0	0	0	65.31	14.99	0.00
IM FTPYME SABADELL 9, FTA	451,424	473	0	0	0	555,000	1,380	0	0	0	44.82	16.56	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	132,013	11	0	0	0	143,100	49	0	6,088	0	0.00	16.93	0.00
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	1,901,971	1,852	0	0	0	662,500	772	0	0	0	0.00	11.54	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	231,770	16	0	0	0	148,000	48	0	929	0	40.82	10.73	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	108,810	42	0	0	0	154,000	438	0	13,479	-1,201	39.33	12.50	0.00
IM GRUPO BANCO POPULAR LEASING 2, FTA	371,193	48	0	0	0	225,000	69	0	0	0	0.00	53.32	0.00
IM PASTOR 2, FTH	208,412	13	0	0	0	38,000	7	0	0	0	0.00	2.02	0.00
IM PASTOR 3, FTH	295,701	17	0	0	0	39,000	3	0	0	0	0.00	0.00	0.00
IM PASTOR 4, FTA	373,047	22	0	0	0	34,000	4	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	145,774	101	0	0	0	3,405	9	101	1	-2,260	0.00	2.24	27.18
IM SABADELL EMPRESAS 1, FTA	97,354	101	0	0	0	61,000	250	0	0	0	0.00	3.90	0.00
IM SABADELL EMPRESAS 3, FTA	206,296	234	0	0	0	330,600	934	0	0	0	0.00	48.89	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM SABADELL EMPRESAS 5, FTA	0	0	0	0	0	195,784	688	0	0	0	0.00	43.98	0.00
IM SABADELL RMBS 2, FTA	770,374	958	0	0	0	35,000	112	0	0	0	0.00	3.08	0.00
IM SABADELL RMBS 3, FTA	855,201	157	0	0	0	28,800	11	0	0	0	0.00	4.46	0.00
IM TERRASSA 1 FTGENCAT FTA	15,473	7	0	0	0	25,789	43	0	0	0	37.47	21.52	0.00
IM TERRASSA MBS 1, FTA	177,181	126	0	0	0	31,600	36	0	30	-2,645	0.00	0.00	0.00
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 III, FTA	240,048	80	0	0	0	0	0	0	0	0	0.00	24.52	1.09
MADRID ACTIVOS CORPORATIVOS IV, FTA	271,002	244	0	0	0	0	0	0	0	0	0.00	26.76	0.00
MADRID ACTIVOS CORPORATIVOS V, FTA	483,165	1,135	0	0	0	0	0	0	0	0	0.00	4.71	0.00
MADRID CONSUMO I, FTA	44,364	29	0	0	0	0	0	0	0	0	0.00	30.16	0.00
MADRID FTPYME I, FTA	271,391	617	0	0	0	0	0	0	0	0	100.00	30.10	0.00
MADRID FTPYME II, FTA	183,254	437	0	0	0	0	0	0	0	0	100.00	5.52	0.00
MADRID ICO-FTVPO I, FTA	148,210	104	0	0	0	0	0	0	0	0	100.00	8.50	0.00
MADRID RESIDENCIAL I, FTA	364,596	237	0	0	0	0	0	0	0	0	0.00	12.30	0.00
MADRID RESIDENCIAL II, FTA	362,694	235	0	0	0	0	0	0	0	0	0.00	10.86	0.00
MADRID RMBS I, FTA	733,299	285	0	0	0	200,000	146	0	0	0	0.00	0.00	0.00
MADRID RMBS II, FTA	377,745	143	0	0	0	450,000	249	0	210	0	0.00	0.00	0.00
MADRID RMBS III FTA	808,589	350	0	0	0	767,000	508	0	13,483	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	174,963	95	0	0	0	1,048,800	728	0	0	0	0.00	7.23	0.00
MBS BANCAJA 1 FTA	75,749	36	0	0	0	25,109	21	0	0	0	0.00	6.61	0.00
MBS BANCAJA 2, FTA	185,173	63	0	0	0	54,800	81	0	0	0	0.00	3.98	0.00
MBS BANCAJA 3, FTA	279,972	14	0	0	0	42,000	9	0	211	0	0.00	2.81	0.00
MBS BANCAJA 4, FTA	543,226	374	0	0	0	391,000	475	0	905	0	0.00	2.53	0.00
MBS BANCAJA 6, FTA	610,104	321	0	0	0	96,000	144	0	0	0	0.00	10.26	0.00
MBS BANCAJA 7, FTA	345,619	186	0	0	0	402,500	392	0	895	0	0.00	5.86	0.00
MBS BANCAJA 8, FTA	209,994	12	0	0	0	175,500	18	0	410	0	0.00	5.79	0.00
MBSCAT 1, FTA	459,679	454	0	0	0	86,600	182	0	0	0	0.00	5.14	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				
MBSCAT 2, FTA	88,575	11	0	0	0	0	0	0	0	0	0.00	4.24	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	103,865	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	15,109	7	0	0	0	115,600	225	0	6,141	-12,616	0.00	6.00	0.00
PYME BANCAJA 7, FTA	38,545	4	0	0	0	262,400	58	0	0	0	0.00	48.77	0.00
PYME VALENCIA 1, FTA	66,176	6	0	0	0	110,500	36	0	3,509	-7,111	0.00	0.00	0.00
PYME VALENCIA 2, FTA	67,637	6	0	0	0	92,500	16	0	0	0	0.00	52.43	0.00
PYMECAT 3 FTPYME, FTA	25,523	13	0	0	0	0	0	0	0	0	0.00	12.62	0.00
PYMES BANESTO 2, FTA	137,865	20	2,173	0	0	58,300	15	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	355,067	278	0	0	0	69,900	222	0	419	0	0.00	2.86	0.00
RURAL HIPOTECARIO III FTH	35,343	8	0	0	0	12,700	4	0	0	0	0.00	6.87	0.00
RURAL HIPOTECARIO IV FTH	75,106	45	0	0	0	21,300	22	0	0	0	0.00	5.69	0.00
RURAL HIPOTECARIO IX, FTA	541,576	232	0	0	0	293,300	256	0	2,972	0	0.00	0.79	0.00
RURAL HIPOTECARIO V FTA	158,667	28	0	0	0	13,985	6	0	0	0	0.00	4.63	0.00
RURAL HIPOTECARIO VI, FTA	267,695	218	0	0	0	26,037	42	0	0	0	0.00	2.54	0.00
RURAL HIPOTECARIO VII, FTA	353,637	48	0	0	0	35,246	8	0	0	0	0.00	2.48	0.00
RURAL HIPOTECARIO VIII, FTA	554,158	386	0	0	0	61,800	181	0	0	0	0.00	1.96	0.00
RURAL HIPOTECARIO X, FTA	1,126,407	546	0	0	0	91,200	73	0	0	0	0.00	2.91	0.00
RURAL HIPOTECARIO XI, FTA	1,444,106	125	0	0	0	86,900	12	0	0	0	0.00	3.84	0.00
RURAL HIPOTECARIO XII, FTA	659,912	66	0	0	0	47,800	8	0	0	0	0.00	5.46	0.00
RURALPYME 1 FTPYME FTA	9,707	2	0	0	0	10,002	6	0	0	0	0.00	44.38	0.00
RURALPYME 2 FTPYME FTA	59,515	26	0	0	0	76,350	250	0	1,700	0	39.52	20.13	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	15,990	16	0	0	0	172,900	521	0	514	-4,209	0.00	34.69	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	101,972	107	0	0	0	195,000	280	0	0	-1,288	0.00	46.18	0.00
SANTANDER HIPOTECARIO I, FTA	414,962	347	0	0	0	156,600	269	0	0	0	0.00	3.34	0.00
SOL-LION, FTA	2,932,741	1,696	0	0	0	180,000	233	0	0	0	0.00	2.66	0.00
TDA 11, FTH	22,819	20	0	0	0	26,400	34	0	0	0	0.00	13.98	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 12, FTH	25,964	23	0	0	0	20,600	26	0	0	0	0.00	0.00	0.00
TDA 13 - MIXTO, FTA	30,665	27	0	0	0	17,400	22	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	68,196	59	0	0	0	26,800	42	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	76,319	6	0	0	0	21,200	3	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	77,105	6	0	0	0	24,200	3	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	63,113	4	0	0	0	16,200	2	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	80,714	6	0	0	0	23,700	4	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	143,758	10	0	0	0	20,797	6	0	0	0	0.00	7.04	0.00
TDA 20 - MIXTO, FTA	108,763	75	0	0	0	18,300	23	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	14,705	0	0	0	0	143,300	5	0	0	0	0.00	0.00	0.00
TDA 23, FTA	247,729	13	0	0	0	22,800	2	0	0	0	0.00	1.66	0.00
TDA 24, FTA	103,494	6	0	0	0	95,658	9	0	730	0	0.00	0.00	0.00
TDA 25, FTA	134,511	8	0	0	0	14,700	3	0	1,002	-7,039	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	321,585	235	16	587	0	27,246	28	0	0	0	0.00	0.00	0.00
TDA 27, FTA	249,102	5	0	0	0	233,100	7	0	1,821	0	0.00	0.00	1.07
TDA 28, FTA	287,181	201	0	0	0	37,350	93	0	2,991	-28,231	0.00	0.00	0.44
TDA 29, FTA	400,980	147	0	0	0	31,600	37	0	545	0	0.00	0.00	0.00
TDA 30, FTA	233,108	7	0	0	0	24,000	3	0	0	0	0.00	3.26	0.00
TDA 31, FTA	145,194	68	0	0	0	19,500	23	0	0	0	0.00	0.00	0.00
TDA CAJAMAR 2, FTA	124,343	5	0	0	0	228,273	13	0	0	0	0.00	2.09	0.61
TDA CAM 1, FTA	180,349	14	0	0	0	26,500	3	0	0	0	0.00	4.82	0.00
TDA CAM 10, FTA	404,057	20	0	4,828	0	275,078	16	0	0	0	0.00	1.55	0.00
TDA CAM 11, FTA	379,476	13	0	0	0	791,890	52	0	6,180	0	0.00	6.97	0.00
TDA CAM 12, FTA	491,611	17	0	0	0	893,917	60	0	6,664	0	0.00	6.03	0.00
TDA CAM 2, FTA	212,777	166	0	0	0	27,200	44	0	0	0	0.00	3.39	0.00
TDA CAM 3, FTA	237,280	187	0	0	0	28,800	47	0	0	0	0.00	3.21	0.00
TDA CAM 4, FTA	582,850	20	0	0	0	48,000	2	0	0	0	0.00	2.29	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 5, FTA	810,679	477	0	0	0	56,000	56	0	0	0	0.00	1.25	0.00
TDA CAM 6, FTA	523,492	305	0	0	0	50,000	41	0	0	0	0.00	0.67	0.00
TDA CAM 7, FTA	760,900	247	0	0	0	92,700	44	0	0	0	0.00	0.08	0.00
TDA CAM 8, FTA	815,659	294	0	2,690	0	64,600	32	0	88	0	0.00	0.00	0.00
TDA CAM 9, FTA	572,071	468	0	3,224	0	239,275	211	0	369	0	0.00	0.00	0.00
TDA CORPORATIVOS I, FTA	129,792	172	0	0	0	167,450	541	0	0	0	0.00	185.41	0.00
TDA EMPRESAS 1, FTA	39,330	4	0	0	0	0	0	0	0	0	0.00	33.10	0.00
TDA EMPRESAS 2, FTA	42,063	124	0	0	0	0	0	0	0	0	0.00	158.93	0.00
TDA IBERCAJA 1, FTA	147,481	119	0	0	0	12,218	32	0	0	0	0.00	2.71	0.00
TDA IBERCAJA 2, FTA	359,120	205	0	0	0	29,963	62	0	0	0	0.00	1.20	0.00
TDA IBERCAJA 3, FTA	429,216	8	0	0	0	44,486	2	0	0	0	0.00	1.41	0.00
TDA IBERCAJA 4, FTA	651,193	240	0	0	0	60,200	38	0	0	0	0.00	1.52	0.00
TDA IBERCAJA 5, FTA	635,421	201	0	0	0	55,000	58	0	69	0	0.00	0.97	0.00
TDA IBERCAJA 6, FTA	927,972	437	0	0	0	81,000	147	0	1,306	0	0.00	3.45	0.00
TDA IBERCAJA 7, FTA	1,527,052	720	0	0	0	170,000	235	0	388	0	0.00	4.32	0.00
TDA IBERCAJA ICO-FTVPO, FTH	299,365	155	0	0	0	37,700	132	0	0	0	88.82	12.77	0.00
TDA LICO LEASING III, FTA	53,483	247	0	0	0	0	0	0	0	0	0.00	4.24	0.00
TDA PASTOR 1, FTA	26,597	1	0	0	0	61,100	1	0	0	0	0.00	2.72	0.00
TDA PASTOR CONSUMO 1, FTA	11,682	7	0	0	0	17,900	20	0	0	-8,102	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	21,879	10	0	0	0	30,835	42	0	0	0	0.00	28.20	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	45,055	1	0	0	0	75,354	5	0	0	0	0.00	32.25	0.00
TDA TARRAGONA 1, FTA	220,265	11	0	0	0	37,700	8	0	2,786	0	0.00	0.00	0.00
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	143,151	125	0	0	0	0	0	0	0	0	100.00	10.47	0.00
UNICAJA AYT EMPRESAS I, FTA	76,021	88	0	0	0	36,300	111	0	0	0	0.00	22.42	0.00
UNICAJA TDA VPO, FTA	146,095	140	0	0	0	0	0	0	0	0	0.00	6.67	0.00
VAL BANCAJA 1, FTA	39,261	20	0	0	0	200,190	109	0	0	0	0.00	11.76	0.00
VALENCIA HIPOTECARIO 1, FTA	111,872	45	0	0	0	9,071	9	0	0	0	0.00	3.94	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				
VALENCIA HIPOTECARIO 2, FTH	339,891	224	0	0	0	40,500	103	0	167	0	0.00	2.29	0.00
VALENCIA HIPOTECARIO 3, FTA	413,656	29	0	0	0	40,300	11	0	982	0	0.00	1.83	0.00
VALENCIA HIPOTECARIO 5, FTA	322,286	174	0	0	0	32,000	36	0	0	0	0.00	3.68	0.00
<b>Subtotal BONDS 2013 1</b>	<b>245,047,763</b>	<b>1,718,574</b>	<b>67,574</b>	<b>22,245</b>	<b>-74,337</b>	<b>48,202,573</b>	<b>54,933</b>	<b>10,819</b>	<b>276,020</b>	<b>-1,771,573</b>	<b>2.00</b>	<b>5.98</b>	<b>1.48</b>
<b>Subtotal BONDS 2012 2</b>	<b>267,580,812</b>	<b>2,418,536</b>	<b>173,925</b>	<b>20,848</b>	<b>-27,356</b>	<b>51,843,725</b>	<b>77,098</b>	<b>0</b>	<b>262,729</b>	<b>-1,510,085</b>	<b>2.61</b>	<b>8.41</b>	<b>1.59</b>
<b>% change</b>	<b>-8.42</b>	<b>-28.94</b>	<b>-61.15</b>	<b>6.70</b>	<b>171.74</b>	<b>-7.02</b>	<b>-28.75</b>	<b>-</b>	<b>5.06</b>	<b>17.32</b>	<b>-23.37</b>	<b>-28.89</b>	<b>-6.92</b>
<b>COMMERCIAL PAPER</b>													
FTA SANTANDER 2	0	0	0	0	0	1,045,000	3,374	0	0	0	0.00	19.09	48.32
<b>Subtotal COMMERCIAL PAPER 2013 1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,045,000</b>	<b>3,374</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>19.09</b>	<b>48.32</b>
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>1,326,017</b>	<b>9,084</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>17.51</b>	<b>32.19</b>
<b>% change</b>	<b>-100.00</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>9.02</b>	<b>50.11</b>
<b>Total 2013 1</b>	<b>245,047,763</b>	<b>1,718,574</b>	<b>67,574</b>	<b>22,245</b>	<b>-74,337</b>	<b>49,247,573</b>	<b>58,307</b>	<b>10,819</b>	<b>276,020</b>	<b>-1,771,573</b>	<b>2.00</b>	<b>6.02</b>	<b>1.62</b>
<b>Total 2012 2</b>	<b>268,906,829</b>	<b>2,427,620</b>	<b>173,925</b>	<b>20,848</b>	<b>-27,356</b>	<b>51,843,725</b>	<b>77,098</b>	<b>0</b>	<b>262,729</b>	<b>-1,510,085</b>	<b>2.60</b>	<b>8.44</b>	<b>1.72</b>
<b>% change</b>	<b>-8.87</b>	<b>-29.21</b>	<b>-61.15</b>	<b>6.70</b>	<b>171.74</b>	<b>-5.01</b>	<b>-24.37</b>	<b>-</b>	<b>5.06</b>	<b>17.32</b>	<b>-23.08</b>	<b>-28.67</b>	<b>-5.81</b>

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

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
<b>BONDS</b>							
AUTO ABS 2012-3, FTA	19,794	-649	-19,157	-2.26	-2.20	4	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	449	-184	-44	-0.03	-0.02	-5,028	0
AYT CAIXA GALICIA EMPRESAS I, FTA	-900	-48	-318	0.00	0.00	8,283	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	1,203	-163	-115	-0.05	-0.02	-6,918	0
AYT CAJA INGENIEROS 2, FTA	2,265	-39	-2,277	-0.50	-0.49	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	704	-11	-637	-0.53	-0.52	-68	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	247	-72	-46	-0.02	-0.02	-3,066	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	583	-10	-588	-0.43	-0.42	0	0
AYT CEDULAS CAJAS GLOBAL FTA	1,733	-6,848	-1,770	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	73	-450	-76	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	107	-316	0	0.00	0.00	0	0
AYT CEDULAS CAJAS VI, FTA	90	-413	-22	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	135	-395	0	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	124	-543	-129	0.00	0.00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-728	-787	-410	-0.22	-0.18	9,460	0
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	5,685	-2,716	-4,566	-0.10	-0.08	15,704	0
AYT DEUDA SUBORDINADA I, FTA	829	-59	-281	-0.17	-0.03	17,500	-117,442
AYT FONDO EOLICO, FTA	42	0	-42	-0.21	-0.21	0	0
AYT FTPYME II, FTA	304	-90	-52	-0.06	-0.03	-951	0
AYT GENOVA HIPOTECARIO II, FTH	121	-37	-47	-0.02	-0.02	81	-11
AYT GENOVA HIPOTECARIO III, FTH	142	-39	-57	-0.02	-0.02	277	0
AYT GENOVA HIPOTECARIO IV, FTH	220	-40	-92	-0.03	-0.02	-2	-18
AYT GENOVA HIPOTECARIO IX, FTH	795	-139	-112	-0.02	-0.02	-147	-55
AYT GENOVA HIPOTECARIO VI, FTH	495	-55	-66	-0.02	-0.02	-273	-10
AYT GENOVA HIPOTECARIO VII, FTH	1,003	-65	-134	-0.02	-0.02	-36	-102
AYT GENOVA HIPOTECARIO VIII, FTH	1,333	-191	-185	-0.02	-0.02	-550	-26
AYT GENOVA HIPOTECARIO X, FTH	792	-174	-131	-0.02	-0.02	-723	-105

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT GENOVA HIPOTECARIO XI, FTH	697	-599	-149	-0.02	-0.02	-1,279	-75
AYT GENOVA HIPOTECARIO XII, FTH	1,714	-125	-229	-0.04	-0.02	-1,138	-17
AYT GOYA HIPOTECARIO III, FTA	2,097	-1,304	-604	-0.02	-0.02	-3,296	0
AYT GOYA HIPOTECARIO IV, FTA	614	-332	-247	-0.02	-0.02	-1,238	0
AYT GOYA HIPOTECARIO V, FTA	638	-432	-274	-0.02	-0.02	-12	0
AYT HIPOTECARIO BBK I, FTA	1,218	-286	-1,833	-0.37	-0.37	1,836	0
AYT HIPOTECARIO BBK II, FTA	1,653	-257	-2,690	-0.45	-0.45	1,391	0
AYT HIPOTECARIO III, FTH	812	-16	-761	-0.98	-0.97	-53	0
AYT HIPOTECARIO IV, FTH	829	-15	-699	-1.02	-1.01	-131	0
AYT HIPOTECARIO MIXTO II, FTA	780	-33	-686	-0.45	-0.44	-85	0
AYT HIPOTECARIO MIXTO III, FTA	524	-3	-229	-0.20	-0.02	-1,358	-168
AYT HIPOTECARIO MIXTO IV, FTA	517	-24	-126	-0.08	-0.08	-400	0
AYT HIPOTECARIO MIXTO V, FTA	849	-17	-77	-0.02	-0.02	-616	0
AYT HIPOTECARIO MIXTO, FTA	1,023	-83	-934	-0.96	-0.92	-93	-8
AYT ICO-FTVPO CAJA MURCIA, FTA	202	-111	-147	-0.13	-0.07	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	177	-53	-397	-0.32	-0.29	36	0
AYT ICO-FTVPO I, FTA	324	-149	-139	-0.06	-0.02	-1,893	0
AYT ICO-FTVPO III, FTA	532	-89	-428	-0.22	-0.19	-25	0
AYT KUTXA HIPOTECARIO I, FTA	619	-55	-133	-0.03	-0.02	-410	0
AYT KUTXA HIPOTECARIO II, FTA	2,228	-154	-170	-0.02	-0.02	-3,855	0
AYT PRESTAMOS CONSUMO III, FTA	256	-71	-31	-0.14	-0.09	-173	0
AYT PROMOCIONES INMOBILIARIAS II, FTA	1,014	-111	-31	-0.04	-0.03	-1,356	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	92	-20	-31	-0.04	-0.03	-205	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	611	-208	-31	-0.03	-0.03	-4,278	0
AYT SA NOSTRA FINANCIACION I, FTA	354	-87	-150	-0.89	-0.84	-3	0
AYT UNICAJA FINANCIACION I, FTA	2,140	-635	-113	-0.08	-0.02	-1,132	0
AYT.1, FTH	-59	-14	-35	-0.11	-0.09	-172	0
AYT.11, FTH	790	-19	-693	-0.82	-0.80	-83	-18
AYT.2, FTH	256	-7	-234	-1.43	-1.38	-25	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	248	-35	-30	-0.09	-0.07	171	0
BANCAJA - BVA VPO 1, FTA	691	-201	-317	-0.10	-0.09	-204	0
BANCAJA 10, FTA	3,938	-41	-191	-0.01	-0.01	-7,188	0
BANCAJA 11, FTA	2,963	-56	-155	-0.01	-0.01	-5,075	0
BANCAJA 13, FTA	5,232	-1,556	-264	-0.01	-0.01	-2,892	0
BANCAJA 3, FTA	395	-16	-386	-0.25	-0.24	-1	0
BANCAJA 4, FTH	389	-24	-365	-0.20	-0.20	-8	0
BANCAJA 5, FTA	513	-30	-470	-0.23	-0.23	-22	0
BANCAJA 6, FTA	1,147	-126	-873	-0.19	-0.19	-179	0
BANCAJA 7, FTA	1,408	-104	-984	-0.18	-0.18	-337	0
BANCAJA 8, FTA	1,617	0	-602	-0.10	-0.10	-1,616	0
BANCAJA 9, FTA	2,205	-30	-131	-0.01	-0.01	-3,609	0
BANCAJA LEASING 1, FTA	2,966	-1,064	-78	-0.02	-0.01	-8,656	0
BANKINTER 10, FTA	709	0	-704	-0.10	-0.09	0	-35
BANKINTER 11, FTH	320	0	-289	-0.06	-0.06	-13	-37
BANKINTER 13 FTA	966	-5	-204	-0.02	-0.02	25	-309
BANKINTER 2 PYME FTA	126	-4	-60	-0.03	-0.01	-79	-40
BANKINTER 2, FTH	159	0	-163	-0.48	-0.47	0	0
BANKINTER 3 FTPYME FTA	-83	-4	-77	-0.03	-0.01	-2	-127
BANKINTER 3, FTH	339	-80	-278	-0.12	-0.11	0	0
BANKINTER 4 FTPYME, FTA	271	-428	-56	-0.03	-0.01	-224	-132
BANKINTER 4, FTH	307	-31	-287	-0.12	-0.12	0	0
BANKINTER 5, FTH	281	-26	-263	-0.16	-0.15	0	0
BANKINTER 6, FTA	696	-82	-582	-0.14	-0.13	12	-66
BANKINTER 7, FTH	283	-65	-220	-0.15	-0.14	0	-6
BANKINTER 8, FTA	733	-143	-602	-0.18	-0.18	0	-4
BANKINTER 9, FTA	843	-199	-663	-0.15	-0.15	0	0
BBVA AUTOS 1 FTA	74	-221	-36	-0.15	-0.11	481	0
BBVA AUTOS 2 FTA	1,294	-254	-47	-0.05	-0.03	800	-1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BBVA CONSUMO 1, FTA	1,813	-351	-51	-0.04	-0.02	1,268	30
BBVA CONSUMO 2, FTA	2,585	-377	-57	-0.03	-0.02	1,024	-7
BBVA CONSUMO 3 FTA	2,081	-365	-225	-0.13	-0.03	801	-2
BBVA CONSUMO 4 FTA	2,989	-346	-95	-0.02	-0.01	-2,633	0
BBVA EMPRESAS 1, FTA	405	-576	-58	-0.03	-0.01	-338	-75
BBVA EMPRESAS 2, FTA	2,734	-7,528	-162	-0.01	-0.01	1,633	-789
BBVA EMPRESAS 3, FTA	1,613	-741	-313	-0.03	-0.01	2,196	-1,577
BBVA EMPRESAS 4, FTA	1,382	-942	-309	-0.03	-0.01	-1,926	-2,227
BBVA EMPRESAS 5, FTA	1,692	-371	-279	-0.03	-0.01	-1,129	-99
BBVA EMPRESAS 6, FTA	1,698	-226	-294	-0.03	-0.01	-6,003	0
BBVA FINANZIA AUTOS 1 FTA	964	-223	-43	-0.05	-0.03	698	0
BBVA HIPOTECARIO 3, FTA	746	-248	-174	-0.09	-0.05	-68	-271
BBVA LEASING 1, FTA	692	-670	-87	-0.03	-0.03	2,392	-5
BBVA RMBS 1, FTA	4,997	-611	-762	-0.05	-0.01	-791	-5,265
BBVA RMBS 10, FTA	3,039	-295	-2,709	-0.16	-0.16	-41	-102
BBVA RMBS 11, FTA	13,001	-342	-12,053	-0.76	-0.76	-479	-256
BBVA RMBS 2, FTA	9,714	-657	-1,408	-0.05	-0.01	-2,284	-9,731
BBVA RMBS 3, FTA	5,725	-635	-1,730	-0.08	-0.01	-4,463	-15,577
BBVA RMBS 5 FTA	6,290	-8,127	-1,790	-0.05	-0.01	-4,782	-15,750
BBVA RMBS 9, FTA	2,190	-395	-1,336	-0.10	-0.08	-246	-555
BBVA-3 FTPYME FTA	94	-122	-68	-0.14	-0.07	288	-3
BBVA-4 PYME, FTA	144	-194	-136	-0.21	-0.05	479	-45
BBVA-5 FTPYME, FTA	674	-480	-647	-0.40	-0.02	-45	-1,002
BBVA-6 FTPYME FTA	665	-351	-106	-0.06	-0.02	-2,028	-537
BBVA-7 FTGENCAT, FTA	114	-143	-46	-0.10	-0.07	109	38
BBVA-8 FTPYME FTA	633	-827	-249	-0.10	-0.01	-1,253	-569
BBVA-9 PYME FTA	6,806	-128	-6,552	-1.34	-1.33	-177	0
BCL MUNICIPIOS I FTA	53	-185	-39	-0.03	-0.03	0	0
CAIXA PENEDES 1 TDA, FTA	2,492	-59	-2,432	-0.49	-0.48	0	0



FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
CAIXA PENEDES 2 TDA, FTA	2,555	-100	-2,457	-0.59	-0.58	2	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	871	-259	-355	-0.14	-0.14	5	0
CAIXA PENEDES PYMES 1 TDA, FTA	1,219	-81	-1,195	-0.58	-0.57	3	0
CAJA INGENIEROS TDA 1, FTA	1,155	-146	-1,056	-0.45	-0.44	3	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	-443	-237	-0.01	0.00	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	71	0	-133	-0.01	0.00	0	0
CEDULAS TDA 17, FTA	0	-108	-22	0.00	0.00	0	0
CEDULAS TDA 18, FTA	0	-157	-2	0.00	0.00	0	0
CEDULAS TDA 2, FTA	89	-216	-14	0.00	0.00	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	-747	-0.03	0.00	0	0
CEDULAS TDA 3, FTA	99	-333	-25	0.00	0.00	0	0
CEDULAS TDA 5, FTA	0	0	0	0.00	0.00	0	0
CEDULAS TDA 6, FTA	0	0	-12	0.00	0.00	0	0
CEDULAS TDA 7, FTA	0	0	-11	0.00	0.00	0	0
CIBELES III FTPYME, FTA	-85	-44	-57	-0.08	-0.01	21	0
CM BANCAJA 1, FTA	-215	-1	-36	-0.05	-0.04	-1	0
CONSUMO BANCAJA 1, FTA	131	-17	-21	-0.18	-0.09	483	0
DRIVER ESPAÑA ONE, FTA	1,709	-48	-5,189	-2.44	-2.44	-24	0
EDT FTPYME PASTOR 3, FTA	47	-143	-84	-0.19	-0.04	-484	-127
EMPRESAS BANESTO 5, FTA	2,523	-1,670	-198	-0.02	-0.01	-6,854	-372
EMPRESAS BANESTO 6, FTA	168	-2	-577	-0.07	-0.07	-3,760	0
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-202	-93	-38	-0.02	-0.02	534	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-396	-41	-64	-0.01	-0.01	273	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	170	0	-170	-0.01	-0.01	0	0
FONCAIXA AUTONOMOS 1, FTA	2,402	-1,796	-299	-0.03	-0.03	-6,957	0
FONCAIXA CONSUMO 1, FTA	10,334	-1,702	-293	-0.01	-0.01	-14,112	0
FONCAIXA EMPRESAS 3, FTA	1,732	-1,530	-663	-0.07	-0.06	-15,170	0
FONCAIXA FTGENCAT 3, FTA	332	-11	-631	-0.41	-0.39	248	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FONCAIXA FTGENCAT 4, FTA	442	-13	-143	-0.07	-0.06	-510	0
FONCAIXA FTGENCAT 5, FTA	547	0	-150	-0.03	-0.02	-5,402	0
FONCAIXA FTGENCAT 6, FTA	406	0	-173	-0.05	-0.04	-2,138	0
FONCAIXA LEASINGS 2, FTA	7,991	-1,333	-5,986	-0.47	-0.43	-802	0
FONCAIXA PYMES 3, FTA	37,423	-2,718	-26,635	-1.15	-1.14	-8,665	0
FTA FTPYME SANTANDER 1	821	-87	-360	-0.15	-0.13	-478	-215
FTA FTPYME SANTANDER 2	832	-86	-658	-0.19	-0.18	-626	-139
FTA PYMES BANESTO 3	7,046	-3	-5,504	-1.00	-0.87	-10,442	0
FTA PYMES SANTANDER 3	17,714	-3	-24,220	-1.75	-1.75	-27,910	0
FTA PYMES SANTANDER 4	39,098	-3	-58,777	-2.41	-2.40	-32,304	0
FTA PYMES SANTANDER 5	6,275	-1	-4,940	-0.25	-0.21	-59,717	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	4,832	-6	-2,668	-0.43	-0.43	-2,891	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	10,957	-2,866	-9,028	-1.56	-1.54	-686	0
FTA SANTANDER EMPRESAS 10, FTA	2,187	-3	-287	-0.01	-0.01	-71,267	-372
FTA SANTANDER EMPRESAS 2	373	-1	-135	-0.04	-0.01	-538	-1,246
FTA SANTANDER EMPRESAS 8, FTA	-530	-3	-10,886	-0.40	-0.39	-104,492	-4,105
FTA SANTANDER EMPRESAS 9, FTA	2,870	-2	-2,286	-0.11	-0.08	-70,591	-1,908
FTA SANTANDER FINANCIACION 1	1,257	-3	-68	-0.05	-0.04	954	-31
FTA SANTANDER FINANCIACION 5	5,848	-2	-90	-0.01	-0.01	-10,217	154
FTA SANTANDER HIPOTECARIO 2	1,677	-5	-2,365	-0.26	-0.23	-1,571	-2,362
FTA SANTANDER HIPOTECARIO 3	3,293	-7	-1,167	-0.08	-0.01	-6,763	-6,899
FTA SANTANDER HIPOTECARIO 7	3,684	-1	-984	-0.05	-0.05	-3,553	-844
FTA SANTANDER HIPOTECARIO 8	366	-2	-143	-0.02	-0.01	-3,343	-315
FTA SANTANDER HIPOTECARIO 9	56	0	-652	-0.09	0.00	-2,616	0
FTA SANTANDER PUBLICO 1	-76	-67	-719	-0.26	-0.26	-11	0
FTA UCI 11	2,911	-51	-2,404	-0.92	-0.87	222	-679
FTA UCI 14	9,170	-90	-1,978	-0.30	-0.15	210	-7,406
FTA UCI 16	14,446	-10	-1,588	-0.15	-0.01	-508	-15,324
FTA UCI 18	10,189	0	-6,172	-0.55	-0.38	-924	-2,791

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA UCI 6	441	-30	-430	-0.82	-0.82	45	-26
FTA UCI 7	528	-23	-506	-0.82	-0.80	1	0
FTA UCI 8	776	-42	-682	-0.79	-0.77	-28	-40
FTA UCI 9	1,973	-100	-1,645	-0.70	-0.67	-22	-206
FTA, HIPOTEBANSA 11	635	-42	-619	-0.27	-0.25	37	-46
FTA, HIPOTEBANSA X	396	-31	-437	-0.33	-0.31	-19	-37
FTA, SANTANDER EMPRESAS 1	674	-129	-974	-0.29	-0.27	-6,317	-794
FTA, SANTANDER EMPRESAS 3	2,017	-5	-1,784	-0.29	-0.26	-35,420	-2,455
FTA, UCI 15	11,159	0	-3,191	-0.41	-0.26	126	-7,635
FTA, UCI 17	10,153	-18	-354	-0.04	-0.01	-784	-6,516
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	8,597	0	-8,598	-0.04	0.00	0	0
FTH UCI 10	1,516	-24	-1,301	-0.75	-0.72	14	-205
FTH UCI 12	4,824	-39	-3,604	-1.01	-0.96	150	-1,331
FTH UCI 5	188	-16	-166	-0.70	-0.68	-6	0
FTPyme BANCAJA 2 FTA	52	-32	-25	-0.07	-0.05	-146	0
FTPyme BANCAJA 3 FTA	101	-85	-39	-0.06	-0.03	-63	0
FTPyme BANCAJA 6 FTA	-233	-47	-40	-0.02	-0.02	-901	0
FTPyme TDA 6, FTA	43	-9	-39	-0.21	-0.17	2	0
FTPyme TDA 7, FTA	-195	-2	-62	-0.09	-0.03	181	0
FTPyme TDA CAM 2, FTA	178	-53	-58	-0.07	-0.04	4	0
FTPyme TDA CAM 4, FTA	-47	-33	-84	-0.02	-0.01	105	0
FTPyme TDA CAM 7, FTA	463	-411	-91	-0.02	-0.01	636	0
FTPyme TDA CAM 9, FTA	3,813	-1,011	-87	-0.02	-0.01	341	0
GAT FTGENCAT 2005, FTA	206	-74	-70	-0.10	-0.04	-320	0
GAT FTGENCAT 2006, FTA	3	0	-156	-0.28	-0.04	-2,630	-3
GAT FTGENCAT 2007, FTA	358	0	-115	-0.07	-0.02	7,535	-94
GAT FTGENCAT 2008, FTA	948	-45	-183	-0.07	-0.01	-1,803	-3
GAT FTGENCAT 2009, FTA	3,634	-615	-162	-0.05	-0.01	610	-2

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
GAT ICO-FTVPO 1, FTH	211	-1	-205	-0.08	-0.03	-315	0
GC FTGENCAT CAIXA SABADELL 1, FTA	253	0	-85	-0.10	-0.10	-9,396	0
GC FTGENCAT CAIXA SABADELL 2, FTA	-395	-1	-2,205	-1.65	-1.63	-4,974	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	165	-1	-39	-0.03	-0.03	-5,383	0
GC FTGENCAT SABADELL 1, FTA	296	-82	-426	-0.50	-0.49	-413	0
GC FTPYME PASTOR 4, FTA	139	-109	-125	-0.16	-0.03	-2,892	440
GC FTPYME SABADELL 4, FTA	268	-69	-58	-0.06	-0.03	-1,920	0
GC FTPYME SABADELL 5, FTA	520	-120	-115	-0.06	-0.04	-2,719	0
GC FTPYME SABADELL 6, FTA	595	-159	-130	-0.06	-0.04	-2,366	0
GC FTPYME SABADELL 8, FTA	1,692	-559	-385	-0.07	-0.06	-5,352	0
GC PASTOR HIPOTECARIO 5, FTA	644	-9	-349	-0.09	-0.02	-5,452	979
GC SABADELL 1, FTH	876	-55	-691	-0.20	-0.20	-226	0
GC SABADELL EMPRESAS 2, FTA	306	-346	-65	-0.03	-0.02	-7,013	0
GC SABADELL EMPRESAS 4, FTA	294	-755	-59	-0.02	-0.02	-4,452	0
HIPOCAT 10, FTA	2,316	0	-439	-0.06	-0.02	-6,097	-142
HIPOCAT 11, FTA	2,471	0	-549	-0.08	-0.02	-8,894	-128
HIPOCAT 16, FTA	1,930	-17	-1,850	-0.31	-0.28	-137	0
HIPOCAT 17, FTA	2,936	-478	-375	-0.05	-0.01	-3,184	-19
HIPOCAT 18, FTA	4,119	-59	-3,239	-0.49	-0.46	-937	-5
HIPOCAT 19, FTA	6,023	-595	-3,506	-0.58	-0.53	-2,739	-15
HIPOCAT 20, FTA	8,232	-716	-4,541	-0.57	-0.53	-3,204	-2
HIPOCAT 4, FTA	193	0	-216	-0.40	-0.12	-2	0
HIPOCAT 5, FTA	545	-7	-629	-0.43	-0.27	6	0
HIPOCAT 6, FTA	862	-16	-448	-0.19	-0.14	-469	0
HIPOCAT 7, FTA	1,833	-20	-692	-0.15	-0.07	-1,807	-6
HIPOCAT 8, FTA	2,309	-16	-548	-0.10	-0.02	-3,005	-7
HIPOCAT 9, FTA	1,442	0	-329	-0.07	-0.02	-2,785	-12
IM BANCO POPULAR FTPYME 1, FTA	331	-36	-298	-0.16	-0.15	-436	0
IM BANCO POPULAR MBS 2, FTA	1,768	-474	-751	-0.12	-0.12	-1,155	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM BCG RMBS 1, FTA	495	-65	-447	-0.13	-0.12	-45	0
IM BES EMPRESAS 1, FTA	3,833	-77	-2,800	-0.85	-0.83	-4,245	0
IM CAJA LABORAL 1, FTA	968	0	-932	-0.21	-0.21	-90	0
IM CAJA LABORAL 2, FTA	679	-71	-651	-0.13	-0.13	-342	0
IM CAJA LABORAL EMPRESAS 1, FTA	2,025	-440	-1,763	-0.53	-0.52	-104	0
IM CAJAMAR 1, FTA	342	-6	-344	-0.29	-0.29	-162	0
IM CAJAMAR 3, FTA	1,360	-18	-1,660	-0.29	-0.29	-1,273	0
IM CAJAMAR 4, FTA	1,056	0	-1,310	-0.24	-0.23	-798	0
IM CAJAMAR 5, FTA	872	-11	-1,567	-0.24	-0.21	-1,232	0
IM CAJAMAR 6, FTA	425	-50	-4,935	-0.36	-0.36	-3,649	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	293	-177	-78	-0.05	-0.04	-887	0
IM CAJAMAR EMPRESAS 4, FTA	12,605	-2	-5,572	-0.64	-0.63	-7,097	0
IM CAJAMAR EMPRESAS 5, FTA	3,171	-300	-2,394	-0.31	-0.19	-511	0
IM CAJASTUR MBS 1, FTA	1,235	-269	-591	-0.10	-0.09	-618	0
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	85	-445	-286	-0.01	0.00	0	0
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0
IM CEDULAS 15, FTA	40	-227	-83	-0.01	0.00	0	0
IM CEDULAS 2, FTA	73	0	-236	-0.02	-0.01	0	0
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	-0.01	0	0
IM CFS RMBS 1, FTA	4,350	-286	-3,934	-1.03	-1.03	-59	-71
IM CITI TARJETAS 1, FTA	97,997	-71	-83,979	-6.30	-6.30	-13,947	0
IM FTGENCAT SABADELL 2, FTA	570	-83	-1,068	-0.68	-0.68	-980	0
IM FTGENCAT SABADELL 3, FTA	208	-99	-849	-1.10	-1.08	278	0
IM FTPYME SABADELL 7, FTA	647	-537	-3,592	-1.07	-1.03	51	0
IM FTPYME SABADELL 9, FTA	12,357	-740	-9,276	-0.80	-0.80	-3,282	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	2,450	-18	-2,270	-0.71	-0.70	-1,289	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	39,062	-598	-32,373	-1.13	-1.11	-6,240	0
IM GRUPO BANCO POPULAR FTPYME I FTA	3,553	-16	-3,433	-0.79	-0.79	-1,602	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-408	-5	-570	-0.21	-0.20	-1,419	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	7,587	-1,213	-774	-0.09	-0.09	-12,137	0
IM PASTOR 2, FTH	473	-14	-367	-0.14	-0.13	-121	5
IM PASTOR 3, FTH	460	-125	-279	-0.08	-0.01	-1,266	68
IM PASTOR 4, FTA	1,680	-77	-574	-0.14	-0.10	-1,628	52
IM PRESTAMOS FONDOS CEDULAS, FTA	-16	0	-234	-0.16	-0.16	0	0
IM SABADELL EMPRESAS 1, FTA	394	-244	-963	-0.57	-0.56	249	0
IM SABADELL EMPRESAS 3, FTA	610	-1,618	-97	-0.01	-0.01	-1,155	0
IM SABADELL EMPRESAS 5, FTA	711	-623	-1,119	-0.41	-0.40	-1,440	0
IM SABADELL RMBS 2, FTA	1,910	-207	-1,650	-0.20	-0.19	-190	0
IM SABADELL RMBS 3, FTA	1,536	-343	-1,368	-0.15	-0.14	-265	0
IM TERRASSA 1 FTGENCAT FTA	99	-53	-53	-0.10	-0.08	-201	0
IM TERRASSA MBS 1, FTA	516	-89	-57	-0.03	-0.02	-2,830	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0
MADRID ACTIVOS CORPORATIVOS III, FTA	15,733	-2,029	-6,545	-0.81	-0.80	0	0
MADRID ACTIVOS CORPORATIVOS IV, FTA	4,628	-2,200	-2,738	-0.33	-0.30	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	7,105	-2,411	-4,845	-0.42	-0.42	0	0
MADRID CONSUMO I, FTA	2,620	-371	-1,148	-0.77	-0.75	85	0
MADRID FTPYME I, FTA	5,966	-1,929	-217	-0.03	-0.02	-23	0
MADRID FTPYME II, FTA	5,185	-1,068	-786	-0.13	-0.12	-29	0
MADRID ICO-FTVPO I, FTA	594	-196	-109	-0.05	-0.04	1	0
MADRID RESIDENCIAL I, FTA	1,911	-1,074	-132	-0.02	-0.02	-1,546	0
MADRID RESIDENCIAL II, FTA	1,782	-777	-134	-0.02	-0.02	-936	0
MADRID RMBS I, FTA	2,511	-717	-2,890	-0.29	-0.01	-2,553	-50
MADRID RMBS II, FTA	2,458	-765	-2,837	-0.31	-0.01	-5,711	-209
MADRID RMBS III FTA	5,655	-1,497	-6,037	-0.36	-0.01	-8,375	-243

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
MADRID RMBS IV, FTA	2,133	-3,292	-343	-0.02	-0.01	-4,768	24
MBS BANCAJA 1 FTA	260	-96	-35	-0.03	-0.02	-151	0
MBS BANCAJA 2, FTA	662	0	-438	-0.18	-0.17	-239	0
MBS BANCAJA 3, FTA	859	0	-342	-0.10	-0.10	-534	0
MBS BANCAJA 4, FTA	2,722	-15	-636	-0.07	-0.07	-2,437	0
MBS BANCAJA 6, FTA	4,211	-627	-2,017	-0.25	-0.25	-1,656	0
MBS BANCAJA 7, FTA	4,230	-69	-2,092	-0.26	-0.26	-2,543	0
MBS BANCAJA 8, FTA	2,491	-35	-1,527	-0.36	-0.36	-958	0
MBSCAT 1, FTA	2,182	-527	-294	-0.04	-0.01	-7,849	-5
MBSCAT 2, FTA	3,647	-564	-158	-0.05	-0.02	-4,823	-1
PROGRAMA CEDULAS TDA, FTA	0	-175	-52	0.00	0.00	0	0
PYME BANCAJA 5, FTA	-509	-42	-39	-0.03	-0.02	-1,599	0
PYME BANCAJA 7, FTA	-327	-1,966	-98	-0.02	-0.01	-990	0
PYME VALENCIA 1, FTA	840	-7	-101	-0.06	-0.01	-82	-381
PYME VALENCIA 2, FTA	1,160	-781	-114	-0.04	-0.01	1,881	-235
PYMECAT 3 FTPYME, FTA	3,722	-668	-290	-0.10	-0.01	-10,033	0
PYMES BANESTO 2, FTA	477	-290	-194	-0.09	-0.01	-2,143	-247
RURAL CEDULA I, FTA	55	-92	-50	0.00	0.00	0	0
RURAL HIPOTECARIO GLOBAL I, FTA	892	0	-528	-0.12	-0.11	13	-391
RURAL HIPOTECARIO III FTH	613	-20	-596	-1.15	-1.12	0	0
RURAL HIPOTECARIO IV FTH	1,057	-34	-1,028	-1.00	-0.99	0	0
RURAL HIPOTECARIO IX, FTA	2,272	-7	-814	-0.09	-0.07	-38	-1,430
RURAL HIPOTECARIO V FTA	1,471	-50	-1,429	-0.78	-0.77	0	0
RURAL HIPOTECARIO VI, FTA	802	-45	-773	-0.25	-0.24	5	0
RURAL HIPOTECARIO VII, FTA	1,133	-58	-1,000	-0.25	-0.23	4	-93
RURAL HIPOTECARIO VIII, FTA	1,641	0	-1,474	-0.23	-0.22	-88	-95
RURAL HIPOTECARIO X, FTA	2,514	-298	-1,235	-0.09	-0.07	-20	-1,004
RURAL HIPOTECARIO XI, FTA	3,196	-580	-1,611	-0.10	-0.08	-321	-769
RURAL HIPOTECARIO XII, FTA	1,629	-329	-1,255	-0.16	-0.14	76	-164

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
RURALPYME 1 FTPYME FTA	10	-54	-35	-0.12	-0.04	258	0
RURALPYME 2 FTPYME FTA	-234	-16	-78	-0.05	-0.01	210	-128
SANTANDER CONSUMER SPAIN 09-1, FTA	491	0	-47	-0.03	-0.01	-305	0
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	1,891	0	-1,340	-0.45	-0.44	-856	0
SANTANDER HIPOTECARIO I, FTA	1,131	-88	-999	-0.16	-0.15	117	-532
SOL-LION, FTA	6,755	-147	-6,894	-0.21	-0.21	83	0
TDA 11, FTH	581	-65	-562	-0.99	-0.98	18	0
TDA 12, FTH	689	-31	-687	-1.31	-1.31	9	0
TDA 13 - MIXTO, FTA	603	-24	-600	-1.14	-1.14	3	0
TDA 14 - MIXTO, FTA	1,524	-43	-1,513	-1.46	-1.46	2	0
TDA 15 - MIXTO, FTA	1,068	-33	-1,084	-1.02	-1.02	30	0
TDA 16 - MIXTO, FTA	1,148	-53	-1,140	-1.00	-0.97	2	3
TDA 17 - MIXTO, FTA	1,245	-58	-1,222	-1.34	-1.34	22	0
TDA 18 - MIXTO, FTA	973	-46	-1,025	-0.89	-0.89	62	0
TDA 19 - MIXTO, FTA	679	-70	-612	-0.34	-0.32	5	0
TDA 20 - MIXTO, FTA	673	-50	-663	-0.49	-0.49	3	0
TDA 22 - MIXTO, FTA	616	-32	-456	-0.26	-0.19	-215	-45
TDA 23, FTA	926	-63	-904	-0.31	-0.28	29	0
TDA 24, FTA	446	0	-306	-0.15	-0.03	-1,065	-21
TDA 25, FTA	239	0	-1,212	-0.84	-0.03	-1,643	-116
TDA 26 - MIXTO, FTA	690	0	-697	-0.19	-0.18	-9	0
TDA 27, FTA	1,087	-68	-689	-0.14	-0.01	-1,331	-51
TDA 28, FTA	514	-6	-1,304	-0.43	-0.03	261	-87
TDA 29, FTA	856	-2	-948	-0.21	-0.20	83	0
TDA 30, FTA	488	0	-648	-0.25	-0.22	146	0
TDA 31, FTA	304	-29	-423	-0.24	-0.22	134	0
TDA CAJAMAR 2, FTA	694	0	-730	-0.19	-0.18	36	0
TDA CAM 1, FTA	667	-63	-661	-0.30	-0.29	10	0
TDA CAM 10, FTA	711	-23	-1,899	-0.27	-0.27	1,145	0



FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA CAM 11, FTA	1,943	-121	-3,286	-0.27	-0.27	1,124	0
TDA CAM 12, FTA	2,730	-22	-4,032	-0.28	-0.28	971	0
TDA CAM 2, FTA	683	-52	-700	-0.27	-0.27	24	0
TDA CAM 3, FTA	920	-55	-941	-0.33	-0.32	24	0
TDA CAM 4, FTA	2,108	-121	-2,127	-0.32	-0.31	46	0
TDA CAM 5, FTA	2,712	-128	-2,785	-0.30	-0.30	113	0
TDA CAM 6, FTA	1,706	-98	-1,775	-0.29	-0.28	118	0
TDA CAM 7, FTA	2,579	-152	-2,664	-0.29	-0.29	168	0
TDA CAM 8, FTA	2,304	-30	-2,508	-0.27	-0.26	176	0
TDA CAM 9, FTA	1,868	-30	-2,028	-0.24	-0.23	147	0
TDA CORPORATIVOS I, FTA	825	-2,759	-74	-0.01	-0.01	0	0
TDA EMPRESAS 1, FTA	45	-99	-36	-0.07	-0.07	116	0
TDA EMPRESAS 2, FTA	341	-304	-56	-0.06	-0.03	192	0
TDA IBERCAJA 1, FTA	455	-26	-445	-0.26	-0.25	5	0
TDA IBERCAJA 2, FTA	1,065	0	-1,038	-0.27	-0.26	-39	0
TDA IBERCAJA 3, FTA	1,035	0	-1,020	-0.21	-0.21	-31	0
TDA IBERCAJA 4, FTA	1,394	0	-1,412	-0.20	-0.20	-7	0
TDA IBERCAJA 5, FTA	1,447	0	-1,371	-0.20	-0.20	-95	0
TDA IBERCAJA 6, FTA	544	-164	-126	-0.01	-0.01	-683	0
TDA IBERCAJA 7, FTA	1,681	0	-1,720	-0.10	-0.10	-56	0
TDA IBERCAJA ICO-FTVPO, FTH	-8	-7	-42	-0.01	-0.01	38	0
TDA LICO LEASING III, FTA	2,237	-902	-1,360	-1.13	-1.04	1	0
TDA PASTOR 1, FTA	353	-12	-364	-0.38	-0.33	2	0
TDA PASTOR CONSUMO 1, FTA	123	-83	-34	-0.15	-0.14	29	0
TDA SA NOSTRA EMPRESAS 1, FTA	-59	-112	-29	-0.04	-0.04	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	81	-250	-38	-0.02	-0.02	4	0
TDA TARRAGONA 1, FTA	431	-6	-183	-0.07	-0.01	161	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	293	-95	-270	-0.17	-0.16	52	0
UNICAJA AYT EMPRESAS I, FTA	737	-176	-116	-0.08	-0.04	-1,207	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
UNICAJA TDA VPO, FTA	353	-58	-325	-0.21	-0.20	17	0
VAL BANCAJA 1, FTA	1,332	-258	-405	-0.15	-0.14	-702	0
VALENCIA HIPOTECARIO 1, FTA	344	-64	-288	-0.21	-0.20	0	0
VALENCIA HIPOTECARIO 2, FTH	1,246	0	-755	-0.18	-0.16	-51	-459
VALENCIA HIPOTECARIO 3, FTA	1,441	-6	-382	-0.08	-0.06	-63	-1,007
VALENCIA HIPOTECARIO 5, FTA	899	-316	-205	-0.05	-0.01	-338	-1,068
<b>Subtotal BONDS 2013 1</b>	<b>858,080</b>	<b>-117,593</b>	<b>-611,231</b>	<b>-0.19</b>	<b>-0.17</b>	<b>-764,078</b>	<b>-245,229</b>
<b>Subtotal BONDS 2012 1</b>	<b>831,023</b>	<b>-327,085</b>	<b>-547,491</b>	<b>-0.13</b>	<b>-0.11</b>	<b>-702,281</b>	<b>-143,117</b>
<b>% change</b>	<b>3.26</b>	<b>-64.05</b>	<b>11.64</b>	<b>46.15</b>	<b>54.55</b>	<b>8.80</b>	<b>71.35</b>
<b>COMMERCIAL PAPER</b>							
FTA SANTANDER 2	21,042	-3,021	-16,807	-1.36	-1.33	-27,236	-178
<b>Subtotal COMMERCIAL PAPER 2013 1</b>	<b>21,042</b>	<b>-3,021</b>	<b>-16,807</b>	<b>-1.36</b>	<b>-1.33</b>	<b>-27,236</b>	<b>-178</b>
<b>Subtotal COMMERCIAL PAPER 2012 1</b>	<b>19,085</b>	<b>-1,751</b>	<b>-587</b>	<b>-0.03</b>	<b>-0.01</b>	<b>-27,372</b>	<b>0</b>
<b>% change</b>	<b>10</b>	<b>72.53</b>	<b>2,763.20</b>	<b>4,433.33</b>	<b>13,200.00</b>	<b>-0.50</b>	<b>-</b>
<b>Total 2013 1</b>	<b>879,122</b>	<b>-120,614</b>	<b>-628,038</b>	<b>-0.20</b>	<b>-0.18</b>	<b>-791,314</b>	<b>-245,407</b>
<b>Total 2012 1</b>	<b>850,108</b>	<b>-328,836</b>	<b>-548,078</b>	<b>-0.13</b>	<b>-0.11</b>	<b>-729,653</b>	<b>-143,117</b>
<b>% change</b>	<b>3.41</b>	<b>-63.32</b>	<b>14.59</b>	<b>53.85</b>	<b>63.64</b>	<b>8.45</b>	<b>71.47</b>

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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
<b>BONDS</b>							
AUTO ABS 2012-3, FTA	0.00	32,813	-13,019	0	8.80	3.28	5.35
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	4.66	2,413	-663	-1,301	3.31	1.10	2.21
AYT CAIXA GALICIA EMPRESAS I, FTA	-245.16	2,272	-1,668	-1,504	0.00	0.00	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	123.19	4,716	-1,037	-2,476	3.15	1.13	2.02
AYT CAJA INGENIEROS 2, FTA	9.31	3,506	-1,241	0	2.08	0.75	1.33
AYT CAJA MURCIA HIPOTECARIO I, FTA	31.59	1,232	-222	-306	2.53	0.61	1.92
AYT CAJAGRANADA HIPOTECARIO I, FTA	-81.65	3,087	-417	-2,423	3.48	0.59	2.89
AYT CAJAMURCIA HIPOTECARIO II, FTA	11.69	1,272	-237	-452	2.47	0.65	1.82
AYT CEDULAS CAJAS GLOBAL FTA	-7.13	527,577	-525,844	0	2.45	3.07	0.00
AYT CEDULAS CAJAS IX, FTA	1.39	94,912	-94,839	0	3.83	3.83	0.00
AYT CEDULAS CAJAS V, FTA	-1.83	71,888	-71,781	0	4.67	4.63	0.00
AYT CEDULAS CAJAS VI, FTA	0.00	65,547	-65,457	0	4.01	4.00	0.01
AYT CEDULAS CAJAS VIII, FTA	1.50	82,822	-82,687	0	4.07	4.07	0.00
AYT CEDULAS CAJAS X, FTA	0.00	39,893	-39,769	0	2.12	2.07	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	-162.60	2,719	-1,138	-2,309	1.91	1.86	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-66.73	54,056	-19,045	-29,326	2.62	1.18	0.00
AYT DEUDA SUBORDINADA I, FTA	-5.47	1,529	-700	0	1.65	0.72	0.93
AYT FONDO EOLICO, FTA	13.51	476	-434	0	1.59	1.34	0.00
AYT FTPYME II, FTA	-14.12	857	-288	-265	2.58	1.04	1.54
AYT GENOVA HIPOTECARIO II, FTH	26.04	1,743	-573	-1,049	1.84	0.67	1.17
AYT GENOVA HIPOTECARIO III, FTH	22.41	1,647	-607	-898	1.87	0.73	1.14
AYT GENOVA HIPOTECARIO IV, FTH	-18.22	2,076	-592	-1,264	1.79	0.60	1.19
AYT GENOVA HIPOTECARIO IX, FTH	94.38	3,958	-1,152	-2,011	1.81	0.63	1.18
AYT GENOVA HIPOTECARIO VI, FTH	74.30	2,206	-605	-1,106	1.80	0.64	1.16
AYT GENOVA HIPOTECARIO VII, FTH	30.26	4,734	-1,210	-2,521	1.83	0.51	1.32
AYT GENOVA HIPOTECARIO VIII, FTH	25.05	6,966	-2,037	-3,596	1.83	0.58	1.25
AYT GENOVA HIPOTECARIO X, FTH	34.69	4,824	-1,351	-2,681	1.76	0.56	1.20
AYT GENOVA HIPOTECARIO XI, FTH	6.25	5,381	-1,810	-2,874	1.78	0.63	1.15
AYT GENOVA HIPOTECARIO XII, FTH	724.04	3,844	-1,418	-712	1.74	0.67	1.07

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
AYT GOYA HIPOTECARIO III, FTA	-236.26	25,974	-11,321	-12,556	1.84	1.00	0.84
AYT GOYA HIPOTECARIO IV, FTA	32.04	8,647	-4,399	-3,634	1.84	1.27	0.57
AYT GOYA HIPOTECARIO V, FTA	29.15	9,432	-4,982	-3,812	1.92	1.27	0.65
AYT HIPOTECARIO BBK I, FTA	-8.35	4,935	-1,379	-2,338	2.45	0.99	1.46
AYT HIPOTECARIO BBK II, FTA	-55.19	5,887	-1,660	-2,574	2.33	0.96	1.37
AYT HIPOTECARIO III, FTH	14.04	1,019	-207	0	2.88	0.70	2.18
AYT HIPOTECARIO IV, FTH	0.48	1,179	-183	-167	3.75	0.71	3.04
AYT HIPOTECARIO MIXTO II, FTA	6.56	2,184	-393	-1,011	3.04	0.73	0.00
AYT HIPOTECARIO MIXTO III, FTA	-42.67	1,788	-264	-1,000	3.80	1.09	2.71
AYT HIPOTECARIO MIXTO IV, FTA	19.40	1,418	-303	-598	2.35	0.66	1.69
AYT HIPOTECARIO MIXTO V, FTA	-30.35	4,507	-634	-3,024	2.83	0.53	2.30
AYT HIPOTECARIO MIXTO, FTA	-0.87	1,333	-252	-58	3.51	0.78	2.73
AYT ICO-FTVPO CAJA MURCIA, FTA	-42.61	1,720	-348	-1,170	3.35	0.85	2.50
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	342.50	829	-435	-217	1.83	0.99	0.84
AYT ICO-FTVPO I, FTA	-2,005.88	3,155	-688	-2,143	3.03	0.85	2.18
AYT ICO-FTVPO III, FTA	57.40	2,734	-565	-1,637	3.17	0.87	0.00
AYT KUTXA HIPOTECARIO I, FTA	-4.33	3,170	-814	-1,737	1.90	0.60	1.30
AYT KUTXA HIPOTECARIO II, FTA	-0.40	11,404	-1,343	-7,833	3.00	0.59	2.41
AYT PRESTAMOS CONSUMO III, FTA	17.43	726	-122	-348	8.20	2.11	6.09
AYT PROMOCIONES INMOBILIARIAS II, FTA	412.12	1,585	-111	-460	3.48	0.62	2.86
AYT PROMOCIONES INMOBILIARIAS III, FTA	-66.79	733	-188	-453	2.44	0.70	1.74
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-1,069.84	1,397	-100	-686	3.78	0.72	3.06
AYT SA NOSTRA FINANCIACION I, FTA	-53.42	631	-111	-166	9.82	2.25	7.57
AYT UNICAJA FINANCIACION I, FTA	40.14	5,274	-812	-2,322	6.84	1.74	5.10
AYT.1, FTH	-132.60	32	-91	0	2.22	1.06	1.16
AYT.11, FTH	24.41	1,172	-281	-101	2.97	1.11	1.86
AYT.2, FTH	190.91	304	-48	0	2.21	1.09	1.12
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	32.62	325	-77	0	2.39	1.02	1.37
BANCAJA - BVA VPO 1, FTA	-7.62	4,199	-858	-2,650	2.99	0.69	2.31
BANCAJA 10, FTA	-9.70	13,441	-3,708	-5,795	2.09	0.58	1.51
BANCAJA 11, FTA	-0.84	11,405	-3,442	-5,000	2.11	0.63	1.49

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		VALUE OF THE	INT RATE COLL	INTEREST RATE	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)	SWAP	RIGHTS (4)	DEBENTURES (5)	
BANCAJA 13, FTA	-7.02	19,910	-6,879	-7,799	2.04	0.69	1.34
BANCAJA 3, FTA	-19.39	1,567	-683	-489	2.45	1.01	1.44
BANCAJA 4, FTH	-14.51	1,657	-415	-853	2.28	0.60	1.68
BANCAJA 5, FTA	-11.86	1,891	-524	-854	2.25	0.63	1.62
BANCAJA 6, FTA	-13.63	4,373	-1,267	-1,959	2.25	0.67	1.59
BANCAJA 7, FTA	-11.00	4,793	-1,274	-2,111	2.09	0.56	1.53
BANCAJA 8, FTA	-3.52	5,358	-1,648	-2,093	2.10	0.62	1.48
BANCAJA 9, FTA	2.61	7,956	-2,298	-3,453	2.13	0.63	1.50
BANCAJA LEASING 1, FTA	-32.27	4,457	-1,491	0	2.33	0.79	1.54
BANKINTER 10, FTA	6.14	5,331	-1,928	-2,694	1.78	0.63	1.15
BANKINTER 11, FTH	16.36	3,092	-1,180	-1,592	1.75	0.62	1.13
BANKINTER 13 FTA	9.77	6,183	-2,281	-2,936	1.80	0.60	1.19
BANKINTER 2 PYME FTA	-47.50	1,583	-798	-659	1.98	0.84	1.14
BANKINTER 2, FTH	-7.56	275	-116	0	1.93	0.92	1.01
BANKINTER 3 FTPYME FTA	-200.00	1,850	-926	-1,007	1.85	0.82	1.03
BANKINTER 3, FTH	-14.61	1,832	-634	-859	1.95	0.67	1.28
BANKINTER 4 FTPYME, FTA	16.81	1,412	-530	-611	1.91	0.69	1.23
BANKINTER 4, FTH	-9.17	1,751	-608	-836	1.85	0.61	1.24
BANKINTER 5, FTH	-14.85	1,286	-417	-588	1.92	0.60	1.33
BANKINTER 6, FTA	-5.69	3,279	-1,046	-1,537	1.88	0.60	1.28
BANKINTER 7, FTH	-3.74	1,166	-343	-540	1.91	0.58	1.33
BANKINTER 8, FTA	-2.91	2,649	-690	-1,226	1.93	0.53	1.40
BANKINTER 9, FTA	-3.10	3,196	-775	-1,578	1.81	0.47	1.34
BBVA AUTOS 1 FTA	-78.61	385	-19	-292	9.18	0.69	8.49
BBVA AUTOS 2 FTA	-41.26	3,433	-184	-1,955	6.73	0.49	6.24
BBVA CONSUMO 1, FTA	-42.13	5,121	-214	-3,094	7.70	0.45	7.25
BBVA CONSUMO 2, FTA	-43.24	6,826	-333	-3,908	7.40	0.51	6.89
BBVA CONSUMO 3 FTA	-41.28	6,333	-597	-3,655	7.44	0.78	6.66
BBVA CONSUMO 4 FTA	-40.14	16,299	-1,526	-11,784	8.17	0.83	7.34
BBVA EMPRESAS 1, FTA	-23.30	1,737	-798	-534	2.10	0.92	1.18
BBVA EMPRESAS 2, FTA	-9.35	7,599	-3,011	-1,854	1.98	0.81	1.17

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BBVA EMPRESAS 3, FTA	223.90	7,792	-2,281	-3,898	2.65	0.81	1.84
BBVA EMPRESAS 4, FTA	-23.69	5,536	-1,491	-2,663	2.32	0.65	1.68
BBVA EMPRESAS 5, FTA	-27.78	6,425	-1,931	-2,802	2.31	0.72	1.59
BBVA EMPRESAS 6, FTA	-50.39	9,996	-2,877	-5,421	2.96	0.79	2.16
BBVA FINANZIA AUTOS 1 FTA	-39.49	3,383	-247	-2,172	6.18	0.56	5.62
BBVA HIPOTECARIO 3, FTA	-29.22	2,172	-378	-1,048	2.97	0.57	2.40
BBVA LEASING 1, FTA	-8.47	2,782	-1,062	-1,028	1.83	0.64	1.20
BBVA RMBS 1, FTA	-7.24	14,969	-3,051	-6,921	2.19	0.51	1.67
BBVA RMBS 10, FTA	-5.74	17,449	-4,098	-10,312	2.39	0.64	1.75
BBVA RMBS 11, FTA	648.04	16,857	-3,856	0	2.69	0.74	1.95
BBVA RMBS 2, FTA	-9.23	29,776	-5,860	-14,202	2.21	0.50	1.71
BBVA RMBS 3, FTA	-5.62	24,716	-5,039	-13,952	2.60	0.56	2.04
BBVA RMBS 5 FTA	-9.77	43,901	-9,360	-28,251	2.73	0.67	2.06
BBVA RMBS 9, FTA	-9.50	14,554	-2,874	-9,490	2.71	0.62	2.09
BBVA-3 FTPYME FTA	-27.13	519	-94	-331	4.14	0.57	3.57
BBVA-4 PYME, FTA	-45.04	490	-162	-184	3.85	0.69	3.15
BBVA-5 FTPYME, FTA	-31.01	1,616	-238	-704	2.39	0.43	1.96
BBVA-6 FTPYME FTA	9.38	2,219	-438	-1,116	2.28	0.55	1.74
BBVA-7 FTGENCAT, FTA	67.65	443	-134	-195	2.12	0.70	1.42
BBVA-8 FTPYME FTA	-48.37	2,231	-852	-746	1.93	0.84	1.09
BBVA-9 PYME FTA	0.00	8,065	-1,259	0	3.81	0.55	3.26
BCL MUNICIPIOS I FTA	-7.02	371	-266	-52	0.96	0.66	0.30
CAIXA PENEDES 1 TDA, FTA	15.05	6,831	-923	-3,416	3.01	0.43	2.58
CAIXA PENEDES 2 TDA, FTA	68.87	5,774	-1,158	-2,061	3.04	0.63	2.41
CAIXA PENEDES FT GENCAT 1 TDA, FTA	342.13	3,043	-1,063	-1,109	3.07	1.06	2.01
CAIXA PENEDES PYMES 1 TDA, FTA	49.94	2,717	-519	-979	3.03	0.59	2.44
CAJA INGENIEROS TDA 1, FTA	-0.52	1,734	-579	0	2.04	0.61	1.43
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	0.00	52,946	-52,875	0	4.51	4.50	0.01
CEDULAS TDA 17, FTA	0.00	15,938	-15,938	0	3.13	3.13	0.00
CEDULAS TDA 18, FTA	-100.00	13,885	-13,885	0	3.50	3.50	0.00

## 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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
CEDULAS TDA 2, FTA	-1.11	44,719	-44,630	0	4.51	4.50	0.01
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	55,850	-55,850	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	-1.00	43,609	-43,510	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	30,683	-30,683	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	0.00	57,647	-57,647	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	0.00	34,712	-34,712	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	-40.14	272	-288	-69	1.85	1.78	0.06
CM BANCAJA 1, FTA	-46.65	716	-665	-266	2.12	1.80	0.32
CONSUMO BANCAJA 1, FTA	-58.54	645	-311	-203	7.13	1.88	5.25
DRIVER ESPAÑA ONE, FTA	-48.65	5,353	-1,695	-1,949	4.49	1.56	2.93
EDT FTPYME PASTOR 3, FTA	-79.02	472	-233	-192	2.72	1.46	1.27
EMPRESAS BANESTO 5, FTA	-14.94	6,680	-4,118	-39	2.12	1.35	0.77
EMPRESAS BANESTO 6, FTA	-33.86	7,195	-4,832	-2,195	2.61	1.10	1.51
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-196.19	1,941	-515	-1,628	2.48	0.57	1.91
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	102.04	5,124	-2,301	-3,219	2.42	0.87	1.55
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-0.58	30,714	-30,544	0	5.14	5.13	0.01
FONCAIXA AUTONOMOS 1, FTA	0.00	11,674	-6,208	-3,064	2.50	1.41	1.10
FONCAIXA CONSUMO 1, FTA	0.00	43,484	-22,780	-10,370	3.52	1.92	1.60
FONCAIXA EMPRESAS 3, FTA	0.00	10,558	-6,908	-1,918	2.40	1.53	0.87
FONCAIXA FTGENCAT 3, FTA	0.00	1,922	-437	-1,153	2.28	0.57	1.72
FONCAIXA FTGENCAT 4, FTA	0.00	2,321	-440	-1,439	2.32	0.45	1.87
FONCAIXA FTGENCAT 5, FTA	0.00	5,820	-1,421	-3,852	2.26	0.56	1.70
FONCAIXA FTGENCAT 6, FTA	0.00	4,321	-1,544	-2,371	2.32	0.83	1.49
FONCAIXA LEASINGS 2, FTA	0.00	9,732	-1,741	0	2.67	0.54	2.13
FONCAIXA PYMES 3, FTA	0.00	44,034	-6,611	0	3.74	0.55	3.20
FTA FTPYME SANTANDER 1	-39.68	2,928	-1,215	-892	2.17	2.15	2.00
FTA FTPYME SANTANDER 2	-56.26	3,280	-1,178	-1,270	2.01	0.77	1.24
FTA PYMES BANESTO 3	0.00	8,456	-1,410	0	4.30	0.56	3.74
FTA PYMES SANTANDER 3	0.00	22,127	-4,413	0	4.22	0.59	3.63
FTA PYMES SANTANDER 4	0.00	47,285	-8,187	0	4.47	0.57	3.90
FTA PYMES SANTANDER 5	0.00	9,190	-2,915	0	4.43	1.13	3.30

**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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-43.96	19,870	-5,253	-9,785	7.88	1.56	6.32
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0.00	17,367	-6,410	0	7.96	3.00	1.00
FTA SANTANDER EMPRESAS 10, FTA	-91.99	29,754	-13,495	-14,072	4.24	1.01	3.23
FTA SANTANDER EMPRESAS 2	-71.13	2,545	-1,223	-949	1.74	0.70	1.01
FTA SANTANDER EMPRESAS 8, FTA	-105.92	21,898	-21,554	-874	2.75	1.34	1.41
FTA SANTANDER EMPRESAS 9, FTA	-9.38	22,082	-16,884	-2,328	3.38	1.37	2.01
FTA SANTANDER FINANCIACION 1	-40.34	1,883	-926	300	2.62	0.98	1.64
FTA SANTANDER FINANCIACION 5	-51.15	19,236	-3,676	-9,712	7.79	1.04	6.75
FTA SANTANDER HIPOTECARIO 2	-60.82	8,555	-2,041	-4,837	2.01	0.45	1.56
FTA SANTANDER HIPOTECARIO 3	-19.53	14,778	-3,415	-8,070	2.10	2.10	1.00
FTA SANTANDER HIPOTECARIO 7	19.73	12,773	-9,073	-16	1.27	1.27	1.00
FTA SANTANDER HIPOTECARIO 8	-86.31	6,377	-3,941	-2,070	2.67	0.92	1.75
FTA SANTANDER HIPOTECARIO 9	0.00	89	-33	0	1.73	0.51	1.00
FTA SANTANDER PUBLICO 1	-202.70	1,464	-348	-1,192	1.17	1.13	1.00
FTA UCI 11	-6.16	3,406	-495	0	2.74	0.40	2.34
FTA UCI 14	10.59	10,338	-1,168	0	3.69	0.39	3.30
FTA UCI 16	1.89	16,737	-2,291	0	3.78	0.44	3.34
FTA UCI 18	38.53	15,563	-3,246	-2,128	3.37	0.55	2.82
FTA UCI 6	-12.50	577	-136	0	2.11	0.55	1.56
FTA UCI 7	-19.51	672	-144	0	2.14	0.48	1.66
FTA UCI 8	-9.98	958	-182	0	2.23	0.45	1.78
FTA UCI 9	-12.66	2,543	-570	0	2.23	0.51	1.72
FTA, HIPOTEBANSA 11	-41.80	2,392	-523	-1,234	2.15	0.45	1.70
FTA, HIPOTEBANSA X	-53.52	1,607	-284	-927	2.42	0.44	1.98
FTA, SANTANDER EMPRESAS 1	-56.82	2,820	-1,043	-1,103	1.95	0.65	1.30
FTA, SANTANDER EMPRESAS 3	-50.19	6,493	-2,112	-2,364	1.79	0.65	1.14
FTA, UCI 15	10.42	12,573	-1,414	0	3.68	0.39	3.29
FTA, UCI 17	19.50	14,233	-1,938	-2,142	3.77	0.42	3.35
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-35.98	456,334	-447,737	0	5.20	4.75	0.45
FTH UCI 10	-7.16	1,840	-324	0	2.10	2.10	1.00
FTH UCI 12	10.74	5,472	-648	0	3.41	0.39	3.02



**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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FTH UCI 5	-21.01	242	-54	0	2.07	0.49	1.58
FTPYME BANCAJA 2 FTA	-38.82	273	-111	-110	2.35	0.79	1.56
FTPYME BANCAJA 3 FTA	-56.84	599	-187	-311	2.31	0.83	1.48
FTPYME BANCAJA 6 FTA	-30.45	1,425	-1,062	-596	1.82	1.21	0.61
FTPYME TDA 6, FTA	-12.24	246	-39	-164	2.94	0.53	2.41
FTPYME TDA 7, FTA	-14.47	898	-467	-626	2.91	1.29	1.63
FTPYME TDA CAM 2, FTA	91.40	723	-145	-400	2.49	0.49	2.00
FTPYME TDA CAM 4, FTA	-110.24	3,280	-1,286	-2,041	2.45	0.80	1.65
FTPYME TDA CAM 7, FTA	-19.20	4,104	-1,738	-1,903	2.18	0.79	1.39
FTPYME TDA CAM 9, FTA	-38.37	4,305	-492	0	2.50	0.62	1.88
GAT FTGENCAT 2005, FTA	-26.95	783	-191	-386	2.32	0.65	1.67
GAT FTGENCAT 2006, FTA	-94.83	719	-361	-355	2.02	1.05	0.97
GAT FTGENCAT 2007, FTA	57.71	3,703	-973	-2,372	2.04	1.13	0.91
GAT FTGENCAT 2008, FTA	33.33	3,579	-1,396	-1,235	1.92	1.05	0.87
GAT FTGENCAT 2009, FTA	-24.53	3,879	-245	0	2.13	0.58	1.55
GAT ICO-FTVPO 1, FTH	4.46	3,744	-1,251	-2,282	2.81	0.99	1.82
GC FTGENCAT CAIXA SABADELL 1, FTA	0.00	1,034	-226	-555	3.35	0.44	2.91
GC FTGENCAT CAIXA SABADELL 2, FTA	2.60	1,493	-1,514	-374	3.42	2.18	1.24
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0.00	1,190	-697	-328	2.28	1.10	1.19
GC FTGENCAT SABADELL 1, FTA	0.00	1,257	-166	-795	2.72	0.40	2.32
GC FTPYME PASTOR 4, FTA	247.50	1,169	-325	-705	3.32	0.84	2.49
GC FTPYME SABADELL 4, FTA	0.00	1,433	-206	-959	3.05	0.42	2.63
GC FTPYME SABADELL 5, FTA	0.00	2,657	-396	-1,741	2.84	0.39	2.46
GC FTPYME SABADELL 6, FTA	0.00	3,323	-438	-2,290	2.93	0.37	2.56
GC FTPYME SABADELL 8, FTA	0.00	7,327	-4,120	-1,515	3.02	1.63	1.38
GC PASTOR HIPOTECARIO 5, FTA	15.41	5,786	-1,008	-4,134	3.13	0.50	2.62
GC SABADELL 1, FTH	0.00	4,745	-674	-3,195	2.71	0.40	2.32
GC SABADELL EMPRESAS 2, FTA	-25.73	2,810	-1,127	-1,377	2.40	0.95	1.45
GC SABADELL EMPRESAS 4, FTA	0.00	2,653	-1,344	-1,015	2.31	1.26	1.06
HIPOCAT 10, FTA	10.29	8,297	-1,954	-4,027	2.43	0.56	1.87
HIPOCAT 11, FTA	-27.37	8,711	-2,063	-4,177	2.44	0.55	1.89

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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
HIPOCAT 16, FTA	-6.04	5,938	-1,626	-2,382	1.73	0.55	1.18
HIPOCAT 17, FTA	4.26	7,358	-1,767	-2,655	1.66	0.59	1.07
HIPOCAT 18, FTA	-5.07	5,848	-1,729	0	1.69	0.57	1.12
HIPOCAT 19, FTA	-21.06	6,798	-775	0	2.11	0.46	1.65
HIPOCAT 20, FTA	-19.90	9,254	-1,022	0	2.35	0.46	1.89
HIPOCAT 4, FTA	-6.76	1,038	-146	-699	3.85	0.55	3.30
HIPOCAT 5, FTA	3.02	2,709	-339	-1,825	3.85	0.49	3.36
HIPOCAT 6, FTA	3.98	3,847	-552	-2,433	3.50	0.55	2.95
HIPOCAT 7, FTA	7.51	6,445	-934	-3,678	2.81	0.43	2.38
HIPOCAT 8, FTA	3.50	7,822	-1,004	-4,509	2.69	0.38	2.31
HIPOCAT 9, FTA	4.72	4,877	-1,149	-2,286	2.14	0.53	1.61
IM BANCO POPULAR FTPYME 1, FTA	-53.51	3,033	-433	-2,269	3.97	0.54	3.34
IM BANCO POPULAR MBS 2, FTA	-10.30	8,630	-1,971	-4,891	3.18	0.71	2.45
IM BCG RMBS 1, FTA	-2.94	2,051	-829	-727	1.08	0.52	0.56
IM BES EMPRESAS 1, FTA	-32.46	4,673	-840	0	2.92	0.50	2.37
IM CAJA LABORAL 1, FTA	47.56	3,345	-1,037	-1,340	1.40	0.46	0.94
IM CAJA LABORAL 2, FTA	116.93	3,475	-1,388	-1,408	1.30	0.59	0.71
IM CAJA LABORAL EMPRESAS 1, FTA	-43.59	2,398	-373	0	1.46	0.42	1.02
IM CAJAMAR 1, FTA	-27.54	1,506	-310	-854	1.74	0.52	1.18
IM CAJAMAR 3, FTA	-17.73	7,239	-1,077	-4,802	1.74	0.40	1.28
IM CAJAMAR 4, FTA	-17.05	7,060	-1,241	-4,763	1.75	0.46	1.25
IM CAJAMAR 5, FTA	-28.70	8,285	-1,680	-5,733	1.75	0.53	1.16
IM CAJAMAR 6, FTA	-60.32	17,518	-4,575	-12,518	1.65	0.68	0.89
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-19.06	2,093	-746	-1,054	3.22	1.08	2.05
IM CAJAMAR EMPRESAS 4, FTA	4.78	14,956	-2,351	0	3.68	0.53	3.14
IM CAJAMAR EMPRESAS 5, FTA	0.00	7,053	-3,882	0	4.09	2.51	1.58
IM CAJASTUR MBS 1, FTA	-22.08	4,372	-1,300	-1,837	1.46	0.49	0.95
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 15, FTA	-48.72	15,440	-15,400	0	3.86	3.85	0.01
IM CEDULAS 2, FTA	0.00	33,261	-33,188	0	4.51	4.50	0.01

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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
IM CEDULAS 3, FTA	0.00	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	0.00	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 CFS RMBS 1, FTA	0.00	4,934	-584	0	2.30	0.42	1.88
IM CITI TARJETAS 1, FTA	0.00	113,698	-15,701	0	23.71	3.16	20.55
IM FTGENCAT SABADELL 2, FTA	-9.24	2,142	-260	-1,312	2.64	0.32	2.24
IM FTGENCAT SABADELL 3, FTA	-30.67	1,213	-351	-654	3.23	0.94	2.18
IM FTPYME SABADELL 7, FTA	-8.10	4,630	-1,585	-2,398	2.97	1.04	1.90
IM FTPYME SABADELL 9, FTA	-21.85	17,021	-4,664	0	3.23	0.90	2.31
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	40.97	4,940	-1,267	-1,223	3.95	0.89	2.94
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0.00	42,210	-3,148	0	5.01	0.53	4.47
IM GRUPO BANCO POPULAR FTPYME I FTA	40.05	6,562	-1,345	-1,664	3.81	0.68	3.02
IM GRUPO BANCO POPULAR FTPYME II, FTA	127.93	3,793	-1,339	-2,862	3.59	1.00	2.37
IM GRUPO BANCO POPULAR LEASING 2, FTA	68.60	11,755	-4,168	0	3.63	1.18	2.44
IM PASTOR 2, FTH	-0.42	3,001	-648	-1,880	2.18	0.52	1.65
IM PASTOR 3, FTH	20.42	4,479	-639	-3,380	3.14	0.38	2.64
IM PASTOR 4, FTA	-4.82	5,572	-799	-3,093	2.99	0.39	2.51
IM PRESTAMOS FONDOS CEDULAS, FTA	-71.93	822	-332	-506	1.44	0.40	1.19
IM SABADELL EMPRESAS 1, FTA	-34.55	2,333	-981	-958	2.82	1.19	1.59
IM SABADELL EMPRESAS 3, FTA	-4,792.31	6,743	-2,948	-3,185	2.54	1.07	1.39
IM SABADELL EMPRESAS 5, FTA	243.48	3,351	-1,763	-877	3.39	1.71	1.28
IM SABADELL RMBS 2, FTA	-4.40	12,046	-2,912	-7,224	2.92	0.70	2.21
IM SABADELL RMBS 3, FTA	7.79	14,634	-2,868	-10,230	3.18	0.63	2.54
IM TERRASSA 1 FTGENCAT FTA	-27.74	504	-141	-264	2.23	0.65	1.61
IM TERRASSA MBS 1, FTA	-11.19	2,356	-453	-1,387	2.19	0.42	1.76
INTERMONEY MASTER CEDULAS, FTA	0.00	29,045	-28,962	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS III, FTA	-242.42	3,940	-871	12,664	1.88	0.94	0.94
MADRID ACTIVOS CORPORATIVOS IV, FTA	-15.05	6,156	-2,673	1,145	2.28	2.21	0.07
MADRID ACTIVOS CORPORATIVOS V, FTA	-61.68	10,460	-3,143	-212	3.17	1.62	1.55

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
MADRID CONSUMO I, FTA	-51.12	3,701	-219	-862	6.98	0.67	6.30
MADRID FTPYME I, FTA	-30.16	4,554	-3,457	4,869	1.95	2.17	-0.22
MADRID FTPYME II, FTA	-41.25	8,603	-2,849	-569	3.21	2.27	0.94
MADRID ICO-FTVPO I, FTA	-14.04	1,343	-507	-242	1.78	0.72	1.05
MADRID RESIDENCIAL I, FTA	-30.99	3,915	-1,150	-854	1.75	0.67	1.08
MADRID RESIDENCIAL II, FTA	-27.15	3,438	-1,141	-515	1.73	0.67	1.05
MADRID RMBS I, FTA	-4.81	7,440	-2,074	-2,855	1.95	0.50	1.45
MADRID RMBS II, FTA	-7.59	6,513	-1,878	-2,177	1.95	0.51	1.43
MADRID RMBS III FTA	16.60	12,876	-4,096	-3,125	2.03	0.58	1.45
MADRID RMBS IV, FTA	-13.68	8,663	-3,952	-2,578	1.80	0.70	1.11
MBS BANCAJA 1 FTA	-16.67	1,076	-243	-573	2.37	0.56	1.81
MBS BANCAJA 2, FTA	14.93	2,340	-769	-909	2.23	0.72	1.52
MBS BANCAJA 3, FTA	-7.44	3,086	-814	-1,413	2.18	0.60	1.58
MBS BANCAJA 4, FTA	0.07	8,465	-2,263	-3,480	2.14	0.57	1.56
MBS BANCAJA 6, FTA	-18.88	6,517	-2,306	0	2.12	0.73	1.39
MBS BANCAJA 7, FTA	-16.17	7,004	-2,774	0	2.18	0.82	1.35
MBS BANCAJA 8, FTA	-9.45	3,869	-1,378	0	2.24	0.81	1.43
MBSCAT 1, FTA	-23.97	8,302	-1,663	-4,457	2.30	0.64	1.66
MBSCAT 2, FTA	-32.85	3,858	-211	0	2.28	0.49	1.79
PROGRAMA CEDULAS TDA, FTA	0.00	179,942	-179,942	0	3.57	3.57	0.00
PYME BANCAJA 5, FTA	-12.09	907	-894	-522	2.11	1.36	0.75
PYME BANCAJA 7, FTA	-30.87	2,681	-1,652	-1,356	1.88	1.11	0.78
PYME VALENCIA 1, FTA	-260.31	1,965	-1,083	-42	2.43	1.26	1.17
PYME VALENCIA 2, FTA	-21.36	1,848	-688	0	2.40	0.91	1.49
PYMECAT 3 FTPYME, FTA	-42.38	4,180	-458	0	2.79	0.62	2.17
PYMES BANESTO 2, FTA	-29.65	1,729	-467	-785	2.74	0.40	1.49
RURAL CEDULA I, FTA	61.76	19,933	-19,878	0	4.02	4.01	0.01
RURAL HIPOTECARIO GLOBAL I, FTA	-0.34	5,599	-1,229	-3,478	2.82	0.67	2.16
RURAL HIPOTECARIO III FTH	6.61	735	-122	0	3.15	0.60	2.55
RURAL HIPOTECARIO IV FTH	-1.21	1,318	-261	0	2.96	0.62	2.34
RURAL HIPOTECARIO IX, FTA	-8.68	11,075	-2,040	-6,763	2.75	0.57	2.17

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE	INT RATE COLL	INTEREST RATE	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	RIGHTS (4)	DEBENTURES (5)	
RURAL HIPOTECARIO V FTA	-6.96	1,920	-449	0	2.39	0.62	1.77
RURAL HIPOTECARIO VI, FTA	-12.64	3,893	-634	-2,457	2.81	0.53	2.28
RURAL HIPOTECARIO VII, FTA	-4.95	5,518	-711	-3,674	2.92	0.47	2.45
RURAL HIPOTECARIO VIII, FTA	-7.71	8,338	-1,416	-5,281	2.86	0.55	2.31
RURAL HIPOTECARIO X, FTA	-5.81	16,743	-3,340	-10,889	2.85	0.64	2.21
RURAL HIPOTECARIO XI, FTA	0.16	20,346	-4,150	-13,000	2.75	0.64	2.10
RURAL HIPOTECARIO XII, FTA	2.00	8,015	-1,938	-4,448	2.43	0.65	1.78
RURALPYME 1 FTPYME FTA	-82.14	324	-143	-171	3.16	1.38	1.79
RURALPYME 2 FTPYME FTA	-338.78	1,310	-760	-784	3.16	1.13	2.03
SANTANDER CONSUMER SPAIN 09-1, FTA	-66.53	5,203	-1,440	-3,272	8.48	1.46	7.02
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-41.24	8,881	-1,820	-5,170	8.13	1.11	7.02
SANTANDER HIPOTECARIO I, FTA	-63.84	5,638	-1,445	-3,062	2.05	0.50	1.55
SOL-LION, FTA	-7.53	16,958	-9,537	-666	1.42	0.66	0.76
TDA 11, FTH	1.04	738	-157	0	3.15	0.67	2.48
TDA 12, FTH	5.51	831	-142	0	3.68	0.64	3.03
TDA 13 - MIXTO, FTA	2.38	744	-141	0	3.25	0.62	0.00
TDA 14 - MIXTO, FTA	20.95	1,813	-289	0	3.87	0.64	0.00
TDA 15 - MIXTO, FTA	10.67	1,337	-269	0	2.96	0.61	0.00
TDA 16 - MIXTO, FTA	3.05	1,441	-293	0	3.01	0.64	0.00
TDA 17 - MIXTO, FTA	16.79	1,464	-219	0	3.69	0.61	0.00
TDA 18 - MIXTO, FTA	8.23	1,274	-301	0	2.61	0.64	0.00
TDA 19 - MIXTO, FTA	-25.63	2,126	-491	-956	2.91	0.66	2.25
TDA 20 - MIXTO, FTA	16.44	1,499	-281	-545	2.58	0.49	0.00
TDA 22 - MIXTO, FTA	25.20	2,205	-543	-1,046	3.01	0.75	0.00
TDA 23, FTA	8.81	4,009	-448	-2,635	3.14	0.40	2.74
TDA 24, FTA	4.45	2,823	-438	-1,939	3.34	0.51	2.83
TDA 25, FTA	11,850.00	1,751	-314	-1,198	3.79	0.50	3.29
TDA 26 - MIXTO, FTA	-20.51	4,503	-781	-3,032	2.80	0.49	0.00
TDA 27, FTA	38.65	5,344	-1,101	-3,156	2.75	0.52	2.23
TDA 28, FTA	1,289.19	3,107	-865	-1,728	3.13	0.58	2.55
TDA 29, FTA	-22.81	5,046	-1,034	-3,156	2.61	0.53	2.08

## 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		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
TDA 30, FTA	29.44	2,779	-858	-1,433	2.49	0.73	1.76
TDA 31, FTA	-44.42	2,327	-506	-1,517	2.96	0.65	2.31
TDA CAJAMAR 2, FTA	-46.53	4,826	-794	-3,338	2.94	0.51	2.43
TDA CAM 1, FTA	-14.38	2,829	-533	-1,629	2.84	0.57	2.27
TDA CAM 10, FTA	-1.66	6,947	-2,255	-3,981	2.41	0.72	1.69
TDA CAM 11, FTA	140.77	11,213	-5,878	-3,392	2.29	1.05	1.24
TDA CAM 12, FTA	47.33	12,967	-6,889	-3,348	2.24	1.04	1.20
TDA CAM 2, FTA	26.01	2,939	-604	-1,652	2.72	0.54	2.17
TDA CAM 3, FTA	13.30	3,412	-674	-1,818	2.80	0.54	2.26
TDA CAM 4, FTA	21.22	7,838	-1,007	-4,723	2.64	0.38	2.25
TDA CAM 5, FTA	51.00	9,455	-1,525	-5,218	2.47	0.40	2.08
TDA CAM 6, FTA	80.34	6,521	-1,039	-3,776	2.63	0.40	2.22
TDA CAM 7, FTA	33.56	9,273	-1,624	-5,070	2.48	0.43	2.05
TDA CAM 8, FTA	44.63	9,259	-1,812	-5,143	2.45	0.46	1.99
TDA CAM 9, FTA	70.13	8,156	-2,016	-4,272	2.49	0.54	1.96
TDA CORPORATIVOS I, FTA	-11.29	2,358	-1,805	272	2.03	1.36	0.67
TDA EMPRESAS 1, FTA	-92.59	460	-415	0	2.86	1.50	1.36
TDA EMPRESAS 2, FTA	-67.77	730	-389	0	3.48	1.76	1.72
TDA IBERCAJA 1, FTA	19.42	1,943	-433	-1,055	2.65	0.58	2.07
TDA IBERCAJA 2, FTA	26.63	3,517	-760	-1,692	2.10	0.44	1.66
TDA IBERCAJA 3, FTA	34.24	3,683	-937	-1,711	1.84	0.46	1.38
TDA IBERCAJA 4, FTA	38.29	5,418	-1,543	-2,481	1.84	0.48	1.35
TDA IBERCAJA 5, FTA	46.31	5,162	-1,430	-2,285	1.80	0.46	1.34
TDA IBERCAJA 6, FTA	-691.30	7,255	-3,218	-3,493	1.77	0.68	1.08
TDA IBERCAJA 7, FTA	473.72	10,513	-5,217	-3,615	1.60	0.66	0.93
TDA IBERCAJA ICO-FTVPO, FTH	-98.34	4,680	-1,562	-3,126	3.23	0.97	2.26
TDA LICO LEASING III, FTA	0.00	3,012	-775	0	5.28	2.42	2.86
TDA PASTOR 1, FTA	-30.10	1,263	-249	-661	2.55	0.62	1.93
TDA PASTOR CONSUMO 1, FTA	-21.15	773	-84	-566	7.43	0.58	6.85
TDA SA NOSTRA EMPRESAS 1, FTA	-55.97	463	-289	-233	1.94	1.12	0.82
TDA SA NOSTRA EMPRESAS 2, FTA	-505.00	1,123	-588	-454	2.05	1.03	1.03

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
TDA TARRAGONA 1, FTA	53.93	3,364	-1,128	-1,805	3.06	0.93	2.13
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-13.31	1,978	-374	-1,311	3.03	0.56	2.47
UNICAJA AYT EMPRESAS I, FTA	-15.96	1,565	-441	-387	2.96	1.04	1.92
UNICAJA TDA VPO, FTA	-11.97	2,059	-416	-1,290	3.17	0.61	2.56
VAL BANCAJA 1, FTA	-12.94	2,060	-728	0	2.00	0.69	1.31
VALENCIA HIPOTECARIO 1, FTA	-10.65	1,365	-274	-747	2.52	0.54	1.98
VALENCIA HIPOTECARIO 2, FTH	-9.84	3,783	-889	-1,648	2.28	0.56	1.73
VALENCIA HIPOTECARIO 3, FTA	3.00	4,278	-1,036	-1,801	2.18	0.56	1.62
VALENCIA HIPOTECARIO 5, FTA	-6.16	3,124	-1,023	-1,202	2.01	0.66	1.34
<b>Subtotal BONDS 2013 1</b>	<b>3.26</b>	<b>4,425,127</b>	<b>-2,849,805</b>	<b>-717,242</b>	<b>3.15</b>	<b>2.07</b>	<b>1.12</b>
<b>Subtotal BONDS 2012 1</b>	<b>-</b>	<b>6,019,400</b>	<b>-4,291,961</b>	<b>-896,416</b>	<b>3.75</b>	<b>2</b>	<b>1.01</b>
<b>% change</b>	<b>-</b>	<b>-26.49</b>	<b>-33.60</b>	<b>-19.99</b>	<b>-16.00</b>	<b>-14.46</b>	<b>10.89</b>
<b>COMMERCIAL PAPER</b>							
FTA SANTANDER 2	10.25	26,315	-5,273	0	4.50	0.68	3.82
<b>Subtotal COMMERCIAL PAPER 2013 1</b>	<b>10.25</b>	<b>26,315</b>	<b>-5,273</b>	<b>0</b>	<b>4.50</b>	<b>0.68</b>	<b>3.82</b>
<b>Subtotal COMMERCIAL PAPER 2012 1</b>	<b>-</b>	<b>33,971</b>	<b>-14,886</b>	<b>0</b>	<b>6.00</b>	<b>0.00</b>	<b>0.00</b>
<b>% change</b>	<b>-</b>	<b>-22.54</b>	<b>-64.58</b>	<b>-</b>	<b>-25.00</b>	<b>-</b>	<b>-</b>
<b>Total 2013 1</b>	<b>3.41</b>	<b>4,451,442</b>	<b>-2,855,078</b>	<b>-717,242</b>	<b>3.16</b>	<b>2.07</b>	<b>1.13</b>
<b>Total 2012 1</b>	<b>-</b>	<b>6,053,371</b>	<b>-4,306,847</b>	<b>-896,416</b>	<b>3.76</b>	<b>2.41</b>	<b>1.00</b>
<b>% change</b>	<b>-</b>	<b>-26.46</b>	<b>-33.71</b>	<b>-19.99</b>	<b>-15.96</b>	<b>-14.11</b>	<b>13.00</b>

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

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)
<b>BONDS</b>					
AUTO ABS 2012-3, FTA	-51	-16,590	10,488	0	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-19	0	63	0	-64
AYT CAIXA GALICIA EMPRESAS I, FTA	-88	0	0	0	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-33	0	116	0	-119
AYT CAJA INGENIEROS 2, FTA	-19	-2,174	285	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	-18	-598	278	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-22	0	634	0	-635
AYT CAJAMURCIA HIPOTECARIO II, FTA	-18	-547	498	0	0
AYT CEDULAS CAJAS GLOBAL FTA	-15	-896	329	0	-8
AYT CEDULAS CAJAS IX, FTA	0	0	301	0	-7
AYT CEDULAS CAJAS V, FTA	0	0	295	0	-296
AYT CEDULAS CAJAS VI, FTA	0	-18	324	0	0
AYT CEDULAS CAJAS VIII, FTA	0	0	246	0	-245
AYT CEDULAS CAJAS X, FTA	0	-73	1,256	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-96	0	138	0	-141
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-384	-3,320	13,829	0	-7,263
AYT DEUDA SUBORDINADA I, FTA	-43	0	1,562	0	-1,562
AYT FONDO EOLICO, FTA	0	-42	20	0	0
AYT FTPYME II, FTA	-19	0	1,302	0	-1,303
AYT GENOVA HIPOTECARIO II, FTH	-23	0	0	0	-1
AYT GENOVA HIPOTECARIO III, FTH	-25	0	585	0	-590
AYT GENOVA HIPOTECARIO IV, FTH	-28	-26	382	0	0
AYT GENOVA HIPOTECARIO IX, FTH	-57	0	1,602	0	-1,388
AYT GENOVA HIPOTECARIO VI, FTH	-30	0	352	0	-30
AYT GENOVA HIPOTECARIO VII, FTH	-68	0	2,083	0	-13
AYT GENOVA HIPOTECARIO VIII, FTH	-101	0	1,851	0	-168
AYT GENOVA HIPOTECARIO X, FTH	-66	0	2,101	0	-2,103



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 XI, FTH	-79	0	447	0	-457
AYT GENOVA HIPOTECARIO XII, FTH	-56	0	0	0	-2
AYT GOYA HIPOTECARIO III, FTA	-368	0	7,142	0	-7,140
AYT GOYA HIPOTECARIO IV, FTA	-157	0	0	0	-34
AYT GOYA HIPOTECARIO V, FTA	-179	0	0	0	-38
AYT HIPOTECARIO BBK I, FTA	-58	-1,715	1,024	0	0
AYT HIPOTECARIO BBK II, FTA	-73	-2,548	1,756	0	0
AYT HIPOTECARIO III, FTH	-19	-730	250	0	0
AYT HIPOTECARIO IV, FTH	-19	-668	273	0	0
AYT HIPOTECARIO MIXTO II, FTA	-20	-642	398	0	0
AYT HIPOTECARIO MIXTO III, FTA	-18	0	2,391	0	-2,391
AYT HIPOTECARIO MIXTO IV, FTA	-18	-91	176	0	0
AYT HIPOTECARIO MIXTO V, FTA	-42	0	768	0	-323
AYT HIPOTECARIO MIXTO, FTA	-19	-870	0	0	0
AYT ICO-FTVPO CAJA MURCIA, FTA	-31	-49	296	0	-53
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-17	-334	334	0	-336
AYT ICO-FTVPO I, FTA	-30	0	0	0	-4
AYT ICO-FTVPO III, FTA	-31	-329	253	0	0
AYT KUTXA HIPOTECARIO I, FTA	-68	-8	464	0	0
AYT KUTXA HIPOTECARIO II, FTA	-92	0	1,807	0	-1,823
AYT PRESTAMOS CONSUMO III, FTA	-19	0	0	0	0
AYT PROMOCIONES INMOBILIARIAS II, FTA	-19	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	-4	-134	12	0	0
AYT UNICAJA FINANCIACION I, FTA	-19	0	0	0	-2
AYT.1, FTH	-24	0	895	0	-887
AYT.11, FTH	-20	-654	532	0	0
AYT.2, FTH	-26	-200	258	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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20	0	310	0	-310
BANCAJA - BVA VPO 1, FTA	-24	-247	923	0	0
BANCAJA 10, FTA	-97	0	25,028	0	-20,876
BANCAJA 11, FTA	-75	0	11,510	0	-12,219
BANCAJA 13, FTA	-101	0	7,289	0	-2,337
BANCAJA 3, FTA	-20	-349	349	0	0
BANCAJA 4, FTH	-23	-325	323	0	0
BANCAJA 5, FTA	-23	-424	1,555	0	0
BANCAJA 6, FTA	-52	-785	3,372	0	0
BANCAJA 7, FTA	-54	-886	4,368	0	0
BANCAJA 8, FTA	-57	-505	9,587	0	-562
BANCAJA 9, FTA	-74	0	18,208	0	-10,343
BANCAJA LEASING 1, FTA	-33	0	0	0	-49
BANKINTER 10, FTA	-70	-570	3,063	0	0
BANKINTER 11, FTH	-42	-211	1,246	0	0
BANKINTER 13 FTA	-75	-24	5,290	0	0
BANKINTER 2 PYME FTA	-18	0	433	0	-544
BANKINTER 2, FTH	-11	-144	176	0	0
BANKINTER 3 FTPYME FTA	-20	0	814	0	-384
BANKINTER 3, FTH	-30	-222	260	0	0
BANKINTER 4 FTPYME, FTA	-15	0	180	0	-314
BANKINTER 4, FTH	-28	-235	236	0	0
BANKINTER 5, FTH	-20	-223	380	0	0
BANKINTER 6, FTA	-49	-490	1,378	0	0
BANKINTER 7, FTH	-16	-184	380	0	0
BANKINTER 8, FTA	-37	-536	1,295	0	0
BANKINTER 9, FTA	-42	-585	1,945	0	0
BBVA AUTOS 1 FTA	-20	0	3,239	0	-3,145
BBVA AUTOS 2 FTA	-17	0	11,319	0	-10,452

**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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
BBVA CONSUMO 1, FTA	-16	0	18,617	0	-17,069
BBVA CONSUMO 2, FTA	-16	0	19,866	0	-19,723
BBVA CONSUMO 3 FTA	-14	0	6,086	0	-6,086
BBVA CONSUMO 4 FTA	-33	0	0	0	0
BBVA EMPRESAS 1, FTA	-15	0	19	0	-19
BBVA EMPRESAS 2, FTA	-57	0	416	0	-416
BBVA EMPRESAS 3, FTA	-45	0	0	0	0
BBVA EMPRESAS 4, FTA	-40	0	0	0	0
BBVA EMPRESAS 5, FTA	-46	0	0	0	0
BBVA EMPRESAS 6, FTA	-58	0	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-17	0	8,401	0	-8,567
BBVA HIPOTECARIO 3, FTA	-18	-66	13,760	0	0
BBVA LEASING 1, FTA	-30	0	0	0	0
BBVA RMBS 1, FTA	-89	0	15,149	0	-15,149
BBVA RMBS 10, FTA	-72	-2,499	1,765	0	0
BBVA RMBS 11, FTA	-71	-11,863	6,863	0	0
BBVA RMBS 2, FTA	-134	0	39,799	0	-19,075
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,313
BBVA RMBS 5 FTA	-139	0	7,025	0	-7,024
BBVA RMBS 9, FTA	-70	-958	4,390	0	-208
BBVA-3 FTPYME FTA	-18	-8	1,489	0	0
BBVA-4 PYME, FTA	-18	0	798	0	-798
BBVA-5 FTPYME, FTA	-17	0	2,221	0	-2,220
BBVA-6 FTPYME FTA	-17	0	0	0	0
BBVA-7 FTGENCAT, FTA	-5	0	47	0	-46
BBVA-8 FTPYME FTA	-17	0	397	0	-396
BBVA-9 PYME FTA	-36	-6,431	1,047	0	0
BCL MUNICIPIOS I FTA	-29	0	126	0	-126
CAIXA PENEDES 1 TDA, FTA	-37	-2,332	4,249	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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
CAIXA PENEDES 2 TDA, FTA	-26	-2,381	2,906	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-20	-323	1,295	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-21	-1,133	2,981	0	0
CAJA INGENIEROS TDA 1, FTA	-26	-1,004	848	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 17, FTA	0	-20	419	0	0
CEDULAS TDA 18, FTA	0	0	138	0	0
CEDULAS TDA 2, FTA	0	-14	220	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	8	0	0
CEDULAS TDA 3, FTA	0	-17	743	0	0
CEDULAS TDA 5, FTA	0	0	117	0	0
CEDULAS TDA 6, FTA	0	-11	429	0	0
CEDULAS TDA 7, FTA	0	-11	492	0	0
CIBELES III FTPYME, FTA	-8	0	2,200	0	-204
CM BANCAJA 1, FTA	-28	0	585	0	-666
CONSUMO BANCAJA 1, FTA	-8	0	4,923	0	-5,000
DRIVER ESPAÑA ONE, FTA	-42	-3,860	0	0	0
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-209
EMPRESAS BANESTO 5, FTA	-62	0	4,410	0	-4,594
EMPRESAS BANESTO 6, FTA	-89	-445	0	0	-23
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-24	0	1,887	0	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-42	0	604	0	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	-137	0	0	0
FONCAIXA AUTONOMOS 1, FTA	-62	-154	154	0	-237
FONCAIXA CONSUMO 1, FTA	-145	0	0	0	-64
FONCAIXA EMPRESAS 3, FTA	-68	-112	6,575	0	-7,978
FONCAIXA FTGENCAT 3, FTA	-23	-565	565	0	-582

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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
FONCAIXA FTGENCAT 4, FTA	-38	-68	645	0	-685
FONCAIXA FTGENCAT 5, FTA	-39	-56	1,149	0	-1,425
FONCAIXA FTGENCAT 6, FTA	-32	-101	259	0	-435
FONCAIXA LEASINGS 2, FTA	-199	-5,234	736	0	0
FONCAIXA PYMES 3, FTA	-453	-25,789	10,292	0	0
FTA FTPYME SANTANDER 1	-30	-275	3,852	0	-727
FTA FTPYME SANTANDER 2	-39	-562	8,895	0	-2,310
FTA PYMES BANESTO 3	-51	-4,714	4,714	0	-4,730
FTA PYMES SANTANDER 3	-150	-24,054	2,169	0	-2,174
FTA PYMES SANTANDER 4	-280	-58,479	23,650	0	-23,653
FTA PYMES SANTANDER 5	-51	-4,185	4,185	0	-4,188
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-63	-2,585	0	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-40	-8,858	10,885	0	0
FTA SANTANDER EMPRESAS 10, FTA	-263	0	0	0	-21
FTA SANTANDER EMPRESAS 2	-35	0	22,382	0	-22,481
FTA SANTANDER EMPRESAS 8, FTA	-328	-10,138	10,138	0	-10,179
FTA SANTANDER EMPRESAS 9, FTA	-259	-1,348	8,068	0	-8,098
FTA SANTANDER FINANCIACION 1	-39	0	17,631	0	-17,755
FTA SANTANDER FINANCIACION 5	-74	0	1,085	0	-1,110
FTA SANTANDER HIPOTECARIO 2	-112	-1,927	12,366	0	-12,497
FTA SANTANDER HIPOTECARIO 3	-166	0	0	0	-131
FTA SANTANDER HIPOTECARIO 7	-184	-776	1,289	0	-1,302
FTA SANTANDER HIPOTECARIO 8	-84	-15	15	0	-18
FTA SANTANDER HIPOTECARIO 9	-1	0	0	0	0
FTA SANTANDER PUBLICO 1	-34	-651	5,693	0	-5,710
FTA UCI 11	-32	-2,230	4,009	0	0
FTA UCI 14	-57	-899	43,574	0	-94
FTA UCI 16	-74	0	63,945	0	-5,531
FTA UCI 18	-75	-4,143	45,922	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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
FTA UCI 6	-20	-393	36	0	0
FTA UCI 7	-29	-457	116	0	0
FTA UCI 8	-29	-624	174	0	0
FTA UCI 9	-30	-1,536	2,706	0	0
FTA, HIPOTEBANSA 11	-39	-522	742	0	-45
FTA, HIPOTEBANSA X	-39	-362	291	0	-127
FTA, SANTANDER EMPRESAS 1	-39	-843	10,254	0	-10,305
FTA, SANTANDER EMPRESAS 3	-62	-1,540	20,489	0	-20,602
FTA, UCI 15	-72	-1,933	52,238	0	0
FTA, UCI 17	-75	0	26,654	0	-2,194
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-74	-508	29,870	0	0
FTH UCI 10	-34	-1,212	1,716	0	0
FTH UCI 12	-38	-3,354	12,471	0	0
FTH UCI 5	-6	-143	61	0	0
FTPYME BANCAJA 2 FTA	-14	0	702	0	-160
FTPYME BANCAJA 3 FTA	-15	0	1,785	0	-99
FTPYME BANCAJA 6 FTA	-18	0	0	0	-166
FTPYME TDA 6, FTA	-14	-8	340	0	0
FTPYME TDA 7, FTA	-11	0	0	0	0
FTPYME TDA CAM 2, FTA	-18	0	4,401	0	0
FTPYME TDA CAM 4, FTA	-29	0	0	0	0
FTPYME TDA CAM 7, FTA	-33	-1	0	0	0
FTPYME TDA CAM 9, FTA	-38	0	0	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	-18	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-27	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-18	0	0	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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
GAT ICO-FTVPO 1, FTH	-26	-33	512	0	-476
GC FTGENCAT CAIXA SABADELL 1, FTA	-25	-51	28	0	-40
GC FTGENCAT CAIXA SABADELL 2, FTA	-29	-2,134	2,402	0	-2,459
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-23	-3	220	0	-285
GC FTGENCAT SABADELL 1, FTA	-13	-390	1,057	0	-1,130
GC FTPYME PASTOR 4, FTA	-9	0	0	0	-93
GC FTPYME SABADELL 4, FTA	-14	0	1,905	0	-1,992
GC FTPYME SABADELL 5, FTA	-16	-44	597	0	-761
GC FTPYME SABADELL 6, FTA	-18	-53	6,686	0	-6,879
GC FTPYME SABADELL 8, FTA	-34	-87	87	0	-882
GC PASTOR HIPOTECARIO 5, FTA	-30	0	2,521	0	-2,892
GC SABADELL 1, FTH	-30	-607	81	0	-67
GC SABADELL EMPRESAS 2, FTA	-21	0	2,214	0	-2,403
GC SABADELL EMPRESAS 4, FTA	-20	0	82	0	-180
HIPOCAT 10, FTA	-105	0	6,631	0	-6,631
HIPOCAT 11, FTA	-115	0	8,613	0	-8,613
HIPOCAT 16, FTA	-76	-1,595	462	0	0
HIPOCAT 17, FTA	-83	0	2,248	0	-1,585
HIPOCAT 18, FTA	-76	-2,919	1,609	0	0
HIPOCAT 19, FTA	-47	-3,176	2,535	0	-685
HIPOCAT 20, FTA	-61	-4,214	165	0	0
HIPOCAT 4, FTA	-27	-29	3,049	0	-14
HIPOCAT 5, FTA	-45	-345	1,260	0	0
HIPOCAT 6, FTA	-67	-253	13,160	0	0
HIPOCAT 7, FTA	-144	-193	10,830	0	-701
HIPOCAT 8, FTA	-111	0	11,855	0	-2,331
HIPOCAT 9, FTA	-88	0	3,144	0	-3,144
IM BANCO POPULAR FTPYME 1, FTA	-9	-256	10,199	0	0
IM BANCO POPULAR MBS 2, FTA	-39	-532	2,044	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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
IM BCG RMBS 1, FTA	-33	-350	219	0	0
IM BES EMPRESAS 1, FTA	-42	-2,659	0	0	0
IM CAJA LABORAL 1, FTA	-39	-851	3,109	0	0
IM CAJA LABORAL 2, FTA	-35	-578	737	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-41	-1,673	7,900	0	0
IM CAJAMAR 1, FTA	-15	-322	2,349	0	0
IM CAJAMAR 3, FTA	-59	-1,552	25,241	0	0
IM CAJAMAR 4, FTA	-54	-1,215	13,225	0	0
IM CAJAMAR 5, FTA	-52	-1,300	15,035	0	0
IM CAJAMAR 6, FTA	-65	-4,797	9,210	0	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-28	-21	0	0	0
IM CAJAMAR EMPRESAS 4, FTA	-45	-5,413	28,267	0	0
IM CAJAMAR EMPRESAS 5, FTA	-21	-1,398	1,398	0	0
IM CAJASTUR MBS 1, FTA	-65	-448	938	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 15, FTA	-40	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 CFS RMBS 1, FTA	-40	-3,586	2,374	0	0
IM CITI TARJETAS 1, FTA	-52	-81,291	52,707	0	0
IM FTGENCAT SABADELL 2, FTA	-15	-1,038	0	0	-120
IM FTGENCAT SABADELL 3, FTA	-15	-803	0	0	-85
IM FTPYME SABADELL 7, FTA	-17	-3,430	0	0	-192
IM FTPYME SABADELL 9, FTA	-53	-9,138	30,178	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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-16	-2,021	32,016	0	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-65	-30,444	29,154	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-22	-3,077	45,044	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-15	-359	0	0	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	-43	-129	0	0	0
IM PASTOR 2, FTH	-26	-307	3,314	0	0
IM PASTOR 3, FTH	-31	0	0	0	0
IM PASTOR 4, FTA	-40	-374	9,159	0	0
IM PRESTAMOS FONDOS CEDULAS, FTA	-19	-207	0	0	0
IM SABADELL EMPRESAS 1, FTA	-17	-906	0	0	-182
IM SABADELL EMPRESAS 3, FTA	-38	0	0	0	-492
IM SABADELL EMPRESAS 5, FTA	-30	-1,065	0	0	-180
IM SABADELL RMBS 2, FTA	-41	-1,539	9,661	0	0
IM SABADELL RMBS 3, FTA	-47	-1,217	8,636	0	0
IM TERRASSA 1 FTGENCAT FTA	-13	-32	3,791	0	0
IM TERRASSA MBS 1, FTA	-45	0	0	0	-39
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS III, FTA	-39	-6,405	4,697	0	0
MADRID ACTIVOS CORPORATIVOS IV, FTA	-34	-2,441	0	0	-3
MADRID ACTIVOS CORPORATIVOS V, FTA	-66	-4,717	11,735	0	0
MADRID CONSUMO I, FTA	-44	-1,067	782	0	0
MADRID FTPYME I, FTA	-53	-67	67	0	0
MADRID FTPYME II, FTA	-52	-656	0	0	0
MADRID ICO-FTVPO I, FTA	-39	-36	35	0	0
MADRID RESIDENCIAL I, FTA	-59	0	0	0	0
MADRID RESIDENCIAL II, FTA	-39	-40	847	0	0
MADRID RMBS I, FTA	-94	0	1,600	0	-1,600
MADRID RMBS II, FTA	-86	0	0	0	0
MADRID RMBS III FTA	-99	0	0	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			RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT		
MADRID RMBS IV, FTA	-78	0	0	0	0	
MBS BANCAJA 1 FTA	-21	0	1,104	0	0	
MBS BANCAJA 2, FTA	-24	-390	4,706	0	0	
MBS BANCAJA 3, FTA	-30	-275	5,983	0	0	
MBS BANCAJA 4, FTA	-62	-510	20,060	0	-323	
MBS BANCAJA 6, FTA	-52	-1,863	7,461	0	0	
MBS BANCAJA 7, FTA	-52	-1,987	5,000	0	-417	
MBS BANCAJA 8, FTA	-30	-1,462	3,483	0	0	
MBSCAT 1, FTA	-70	0	1,260	0	-1,260	
MBSCAT 2, FTA	-54	0	0	0	0	
PROGRAMA CEDULAS TDA, FTA	0	-51	1,193	0	0	
PYME BANCAJA 5, FTA	-22	0	1,083	0	-1,260	
PYME BANCAJA 7, FTA	-28	0	0	0	-281	
PYME VALENCIA 1, FTA	-14	0	2,929	0	-2,930	
PYME VALENCIA 2, FTA	-14	0	0	0	-63	
PYMECAT 3 FTPYME, FTA	-18	0	0	0	0	
PYMES BANESTO 2, FTA	-22	0	6,751	0	-6,954	
RURAL CEDULA I, FTA	-12	-3	43	0	0	
RURAL HIPOTECARIO GLOBAL I, FTA	-42	-405	6,019	0	0	
RURAL HIPOTECARIO III FTH	-15	-565	565	0	0	
RURAL HIPOTECARIO IV FTH	-17	-993	993	0	0	
RURAL HIPOTECARIO IX, FTA	-74	-458	16,965	0	-25	
RURAL HIPOTECARIO V FTA	-24	-1,369	1,782	0	0	
RURAL HIPOTECARIO VI, FTA	-38	-695	2,899	0	0	
RURAL HIPOTECARIO VII, FTA	-43	-878	3,650	0	0	
RURAL HIPOTECARIO VIII, FTA	-60	-1,303	8,706	0	0	
RURAL HIPOTECARIO X, FTA	-75	-799	8,866	0	0	
RURAL HIPOTECARIO XI, FTA	-88	-1,156	5,938	0	0	
RURAL HIPOTECARIO XII, FTA	-57	-978	3,456	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)
RURALPYME 1 FTPYME FTA	-11	0	452	0	-467
RURALPYME 2 FTPYME FTA	-12	0	1,518	0	-226
SANTANDER CONSUMER SPAIN 09-1, FTA	-21	0	997	0	-997
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-31	-1,281	3,599	0	-3,599
SANTANDER HIPOTECARIO I, FTA	-72	-848	5,349	0	-1,112
SOL-LION, FTA	-55	-6,791	11,239	0	0
TDA 11, FTH	-13	-543	1,059	0	0
TDA 12, FTH	-16	-671	797	0	0
TDA 13 - MIXTO, FTA	-16	-584	639	0	0
TDA 14 - MIXTO, FTA	-27	-1,486	1,464	0	0
TDA 15 - MIXTO, FTA	-34	-1,049	3,403	0	0
TDA 16 - MIXTO, FTA	-31	-1,080	3,874	0	0
TDA 17 - MIXTO, FTA	-45	-1,176	1,972	0	0
TDA 18 - MIXTO, FTA	-51	-973	2,521	0	0
TDA 19 - MIXTO, FTA	-58	-509	3,119	0	0
TDA 20 - MIXTO, FTA	-64	-599	1,056	0	0
TDA 22 - MIXTO, FTA	-73	-263	10,577	0	0
TDA 23, FTA	-76	-758	10,339	0	0
TDA 24, FTA	-59	0	5,153	0	0
TDA 25, FTA	-29	0	463	0	-463
TDA 26 - MIXTO, FTA	-27	-616	6,614	0	0
TDA 27, FTA	-50	0	2,210	0	0
TDA 28, FTA	-33	0	0	0	0
TDA 29, FTA	-32	-864	9,475	0	0
TDA 30, FTA	-20	-547	3,913	0	0
TDA 31, FTA	-17	-356	2,189	0	0
TDA CAJAMAR 2, FTA	-48	-628	16,851	0	0
TDA CAM 1, FTA	-24	-599	3,631	0	0
TDA CAM 10, FTA	-51	-1,799	17,104	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)
TDA CAM 11, FTA	-107	-3,120	9,093	0	0
TDA CAM 12, FTA	-126	-3,829	16,796	0	0
TDA CAM 2, FTA	-27	-648	6,168	0	0
TDA CAM 3, FTA	-30	-873	6,432	0	0
TDA CAM 4, FTA	-63	-2,015	16,653	0	0
TDA CAM 5, FTA	-67	-2,669	36,201	0	0
TDA CAM 6, FTA	-56	-1,666	28,026	0	0
TDA CAM 7, FTA	-70	-2,554	36,273	0	0
TDA CAM 8, FTA	-66	-2,374	26,649	0	0
TDA CAM 9, FTA	-60	-1,926	23,600	0	0
TDA CORPORATIVOS I, FTA	-34	0	0	0	0
TDA EMPRESAS 1, FTA	-16	-1	0	0	0
TDA EMPRESAS 2, FTA	-16	-1	0	0	0
TDA IBERCAJA 1, FTA	-26	-391	763	0	0
TDA IBERCAJA 2, FTA	-38	-963	1,523	0	0
TDA IBERCAJA 3, FTA	-46	-938	2,016	0	0
TDA IBERCAJA 4, FTA	-54	-1,331	3,802	0	0
TDA IBERCAJA 5, FTA	-53	-1,291	4,483	0	0
TDA IBERCAJA 6, FTA	-76	0	0	0	0
TDA IBERCAJA 7, FTA	-124	-1,529	5,053	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-22	0	0	0	0
TDA LICO LEASING III, FTA	-10	-1,077	1,669	0	0
TDA PASTOR 1, FTA	-13	-303	5,306	0	0
TDA PASTOR CONSUMO 1, FTA	-21	-1	0	0	-42
TDA SA NOSTRA EMPRESAS 1, FTA	-20	0	0	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	-20	0	0	0	0
TDA TARRAGONA 1, FTA	-19	-1	0	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-17	-232	1,290	0	0
UNICAJA AYT EMPRESAS I, FTA	-16	-34	118	0	-121

**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		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
UNICAJA TDA VPO, FTA	-18	-288	1,154	0	0
VAL BANCAJA 1, FTA	-20	-358	3,360	0	0
VALENCIA HIPOTECARIO 1, FTA	-14	-245	558	0	0
VALENCIA HIPOTECARIO 2, FTH	-36	-584	10,615	0	0
VALENCIA HIPOTECARIO 3, FTA	-42	-241	10,040	0	0
VALENCIA HIPOTECARIO 5, FTA	-30	0	100	0	-230
<b>Subtotal BONDS 2013 1</b>	<b>-18,031</b>	<b>-512,594</b>	<b>1,818,907</b>	<b>0</b>	<b>-460,732</b>
<b>Subtotal BONDS 2012 1</b>	<b>-20,304</b>	<b>-424,988</b>	<b>1,856,789</b>	<b>0</b>	<b>-608,506</b>
<b>% change</b>	<b>-11.19</b>	<b>20.61</b>	<b>-2.04</b>	<b>-</b>	<b>-24.28</b>
<b>COMMERCIAL PAPER</b>					
FTA SANTANDER 2	-157	-16,240	33,958	0	-16,578
<b>Subtotal COMMERCIAL PAPER 2013 1</b>	<b>-157</b>	<b>-16,240</b>	<b>33,958</b>	<b>0</b>	<b>-16,578</b>
<b>Subtotal COMMERCIAL PAPER 2012 1</b>	<b>-229</b>	<b>0</b>	<b>27,727</b>	<b>0</b>	<b>-10,032</b>
<b>% change</b>	<b>-31.44</b>	<b>-</b>	<b>22.47</b>	<b>-</b>	<b>65.25</b>
<b>Total 2013 1</b>	<b>-18,188</b>	<b>-528,834</b>	<b>1,852,865</b>	<b>0</b>	<b>-477,310</b>
<b>Total 2012 1</b>	<b>-20,533</b>	<b>-424,988</b>	<b>1,884,516</b>	<b>0</b>	<b>-618,538</b>
<b>% change</b>	<b>-11.42</b>	<b>24.44</b>	<b>-1.68</b>	<b>-</b>	<b>-22.83</b>

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)
<b>BONDS</b>									
AUTO ABS 2012-3, FTA	-167,126	0	32,606	-15,167	0	165,262	0	-12,623	-1.49
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	2,296	-673	-1,402	15,221	-21,594	-19	-0.01
AYT CAIXA GALICIA EMPRESAS I, FTA	0	0	3,495	-8,088	-2,110	226,330	-258,476	-2,794	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	4,025	-810	-2,542	10,956	-12,866	-35	-0.02
AYT CAJA INGENIEROS 2, FTA	0	0	3,708	-1,249	0	10,011	-11,013	-2,719	-0.59
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	1,305	-229	-604	7,263	-7,115	-618	-0.52
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	3,158	-422	-2,534	13,896	-16,527	-25	-0.01
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	1,342	-248	-682	7,970	-8,255	-705	-0.51
AYT CEDULAS CAJAS GLOBAL FTA	0	0	643,597	-643,111	0	0	0	-1,948	-0.01
AYT CEDULAS CAJAS IX, FTA	0	0	191,395	-191,250	0	0	0	-150	0.00
AYT CEDULAS CAJAS V, FTA	0	0	0	-9,840	0	0	0	0	0.00
AYT CEDULAS CAJAS VI, FTA	0	0	132,179	-132,000	0	0	0	-15	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	0	-28	0	0	0	0	0.00
AYT CEDULAS CAJAS X, FTA	0	0	77,746	-1,471	0	0	0	-9	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	4,114	-1,953	-3,956	266,703	-270,769	-354	-0.19
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	55,170	-18,575	-33,839	174,437	-216,502	-4,682	-0.10
AYT DEUDA SUBORDINADA I, FTA	0	0	960	-717	0	801	-69,356	-157	-0.09
AYT FONDO EOLICO, FTA	0	0	501	-459	0	0	0	-42	-0.21
AYT FTPYME II, FTA	0	0	782	-293	-351	7,256	-7,449	-20	-0.02
AYT GENOVA HIPOTECARIO II, FTH	0	0	1,886	-575	-1,076	12,658	-15,045	-25	-0.01
AYT GENOVA HIPOTECARIO III, FTH	0	0	1,973	-629	-1,517	13,906	-16,872	-29	-0.01
AYT GENOVA HIPOTECARIO IV, FTH	0	0	2,347	-596	-1,464	14,862	-18,409	-294	-0.10
AYT GENOVA HIPOTECARIO IX, FTH	0	0	4,175	-1,179	-3,198	21,555	-25,248	-65	-0.01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	2,209	-624	-1,593	17,474	-17,588	-375	-0.12
AYT GENOVA HIPOTECARIO VII, FTH	0	0	5,427	-1,214	-2,909	29,563	-36,441	-391	-0.06
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	7,470	-2,058	-4,594	47,136	-57,780	-131	-0.01
AYT GENOVA HIPOTECARIO X, FTH	0	0	5,132	-1,356	-2,941	22,413	-26,916	-74	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	5,880	-1,824	-3,931	27,432	-31,601	-70	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT GENOVA HIPOTECARIO XII, FTH	0	0	4,434	-1,425	-2,273	18,010	-21,375	-90	-0.02
AYT GOYA HIPOTECARIO III, FTA	0	0	28,023	-11,400	-13,701	108,021	-121,829	-573	-0.02
AYT GOYA HIPOTECARIO IV, FTA	0	0	8,769	-5,015	-4,600	38,501	-40,236	-183	-0.02
AYT GOYA HIPOTECARIO V, FTA	0	0	10,273	-5,676	-5,991	45,036	-45,642	-180	-0.01
AYT HIPOTECARIO BBK I, FTA	0	0	5,037	-1,482	-2,915	15,399	-18,044	-799	-0.16
AYT HIPOTECARIO BBK II, FTA	0	0	6,095	-1,783	-3,183	19,900	-22,459	-2,267	-0.38
AYT HIPOTECARIO III, FTH	0	0	990	-208	0	5,560	-6,056	-776	-1.00
AYT HIPOTECARIO IV, FTH	0	0	1,134	-185	-178	5,401	-5,826	-705	-1.03
AYT HIPOTECARIO MIXTO II, FTA	0	0	2,088	-415	-1,024	9,095	-9,747	-661	-0.43
AYT HIPOTECARIO MIXTO III, FTA	0	0	2,005	-261	-1,139	4,540	-5,646	-29	-0.02
AYT HIPOTECARIO MIXTO IV, FTA	0	0	1,348	-313	-772	8,066	-10,282	-54	-0.04
AYT HIPOTECARIO MIXTO V, FTA	0	0	4,087	-639	-3,107	16,216	-19,160	-191	-0.06
AYT HIPOTECARIO MIXTO, FTA	0	0	1,225	-253	-54	3,983	-4,598	-895	-0.92
AYT ICO-FTVPO CAJA MURCIA, FTA	0	0	1,792	-354	-1,185	4,937	-4,796	-27	-0.02
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	0	0	828	-445	-382	3,937	-5,556	-29	-0.02
AYT ICO-FTVPO I, FTA	0	0	3,072	-706	-2,545	12,187	-14,225	-56	-0.02
AYT ICO-FTVPO III, FTA	0	0	2,711	-580	-1,891	8,435	-9,752	-151	-0.08
AYT KUTXA HIPOTECARIO I, FTA	0	0	3,238	-829	-2,168	14,878	-18,550	-221	-0.05
AYT KUTXA HIPOTECARIO II, FTA	0	0	11,008	-1,382	-9,860	24,903	-43,101	-71	-0.01
AYT PRESTAMOS CONSUMO III, FTA	0	0	1,109	-148	-769	6,019	-7,656	-19	-0.08
AYT PROMOCIONES INMOBILIARIAS II, FTA	0	0	787	-112	-492	2,322	-3,027	-19	-0.03
AYT PROMOCIONES INMOBILIARIAS III, FTA	0	0	725	-190	-464	2,904	-4,577	-19	-0.03
AYT PROMOCIONES INMOBILIARIAS IV, FTA	0	0	888	-108	-611	4,767	-7,469	-20	-0.02
AYT SA NOSTRA FINANCIACION I, FTA	0	0	573	-114	-197	4,622	-5,117	-130	-0.77
AYT UNICAJA FINANCIACION I, FTA	0	0	4,380	-878	-2,773	35,709	-41,512	-21	-0.01
AYT.1, FTH	0	0	272	-98	0	3,339	-3,571	-244	-0.75
AYT.11, FTH	0	0	973	-305	-114	4,734	-5,421	-683	-0.80
AYT.2, FTH	0	0	211	-60	0	1,760	-1,828	-165	-1.01
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	0	0	256	-78	0	1,282	-1,825	-73	-0.23

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 - BVA VPO 1, FTA	0	0	4,298	-856	-2,139	13,113	-14,223	-70	-0.02
BANCAJA 10, FTA	0	0	14,171	-3,063	-7,047	64,610	-74,367	-105	-0.01
BANCAJA 11, FTA	0	0	12,067	-2,998	-6,733	54,962	-55,176	-81	-0.01
BANCAJA 13, FTA	0	0	21,063	-6,998	-11,004	93,600	-100,606	-104	0.00
BANCAJA 3, FTA	0	0	1,630	-687	-570	16,730	-17,032	-92	-0.06
BANCAJA 4, FTH	0	0	1,718	-418	-957	11,798	-12,411	-94	-0.05
BANCAJA 5, FTA	0	0	1,965	-540	-1,222	12,885	-13,052	-289	-0.14
BANCAJA 6, FTA	0	0	4,543	-1,277	-2,396	27,558	-27,786	-1,058	-0.23
BANCAJA 7, FTA	0	0	5,011	-1,287	-2,696	28,987	-30,889	-555	-0.10
BANCAJA 8, FTA	0	0	5,608	-1,671	-2,756	31,092	-31,838	-656	-0.11
BANCAJA 9, FTA	0	0	8,361	-1,809	-3,643	44,424	-53,464	-79	-0.01
BANCAJA LEASING 1, FTA	0	0	4,679	-1,477	0	27,868	-49,796	-37	-0.01
BANKINTER 10, FTA	0	0	5,521	-1,938	-3,066	33,826	-38,034	-250	-0.03
BANKINTER 11, FTH	0	0	3,239	-1,183	-2,203	18,472	-21,207	-46	-0.01
BANKINTER 13 FTA	0	0	6,429	-1,892	-5,079	34,252	-36,781	-78	-0.01
BANKINTER 2 PYME FTA	0	0	1,655	-503	-1,010	21,899	-25,315	-22	-0.01
BANKINTER 2, FTH	0	0	283	-194	0	3,387	-3,927	-191	-0.56
BANKINTER 3 FTPYME FTA	0	0	1,917	-575	-1,403	21,072	-21,882	-23	-0.01
BANKINTER 3, FTH	0	0	1,904	-658	-1,278	17,874	-19,495	-285	-0.12
BANKINTER 4 FTPYME, FTA	0	0	1,478	-550	-1,019	14,878	-16,925	-19	-0.01
BANKINTER 4, FTH	0	0	1,825	-619	-1,197	15,428	-17,592	-235	-0.10
BANKINTER 5, FTH	0	0	1,337	-425	-839	9,765	-11,923	-183	-0.11
BANKINTER 6, FTA	0	0	3,371	-1,061	-1,959	23,415	-26,239	-472	-0.11
BANKINTER 7, FTH	0	0	1,214	-342	-619	7,598	-8,626	-195	-0.13
BANKINTER 8, FTA	0	0	2,760	-693	-1,501	17,506	-19,181	-626	-0.19
BANKINTER 9, FTA	0	0	3,302	-796	-2,200	18,812	-21,075	-261	-0.06
BBVA AUTOS 1 FTA	0	0	415	-20	-326	6,382	-6,422	-26	-0.11
BBVA AUTOS 2 FTA	0	0	3,548	-193	-2,080	27,265	-28,546	-1,391	-1.37
BBVA CONSUMO 1, FTA	0	0	5,295	-237	-3,676	34,220	-38,150	-35	-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)
BBVA CONSUMO 2, FTA	0	0	7,050	-339	-4,207	50,534	-52,741	-37	-0.02
BBVA CONSUMO 3 FTA	0	0	6,505	-622	-4,104	45,197	-48,425	-50	-0.03
BBVA CONSUMO 4 FTA	0	0	16,723	-1,495	-12,554	100,241	-111,406	-79	-0.01
BBVA EMPRESAS 1, FTA	0	0	1,762	-826	-1,064	38,794	-39,071	-32	-0.02
BBVA EMPRESAS 2, FTA	0	0	7,782	-3,099	-2,654	147,809	-158,620	-127	-0.01
BBVA EMPRESAS 3, FTA	0	0	8,023	-2,274	-4,379	132,689	-170,373	-106	-0.01
BBVA EMPRESAS 4, FTA	0	0	5,470	-1,524	-3,437	85,241	-141,379	-95	-0.01
BBVA EMPRESAS 5, FTA	0	0	6,711	-1,915	-3,872	89,067	-103,341	-102	-0.01
BBVA EMPRESAS 6, FTA	0	0	10,707	-2,924	-6,960	132,875	-151,577	-126	-0.01
BBVA FINANZIA AUTOS 1 FTA	0	0	3,480	-264	-2,486	24,412	-27,545	-23	-0.03
BBVA HIPOTECARIO 3, FTA	0	0	1,912	-389	-1,357	32,714	-32,660	-35	-0.02
BBVA LEASING 1, FTA	0	0	2,970	-777	-1,354	59,916	-64,550	-78	-0.03
BBVA RMBS 1, FTA	0	0	14,992	-3,059	-7,981	36,326	-46,411	-175	-0.01
BBVA RMBS 10, FTA	0	0	17,523	-4,126	-10,889	24,829	-27,276	-2,451	-0.14
BBVA RMBS 11, FTA	0	0	17,007	-3,885	0	27,948	-29,636	-13,066	-0.82
BBVA RMBS 2, FTA	0	0	29,772	-5,874	-16,600	82,683	-101,576	-295	-0.01
BBVA RMBS 3, FTA	0	0	25,095	-5,032	-16,517	36,094	-46,499	-223	-0.01
BBVA RMBS 5 FTA	0	0	44,436	-9,405	-32,933	101,773	-134,851	-336	-0.01
BBVA RMBS 9, FTA	0	0	14,749	-2,877	-10,725	25,668	-28,987	-151	-0.01
BBVA-3 FTPYME FTA	0	0	537	-98	-545	9,979	-10,686	-27	-0.06
BBVA-4 PYME, FTA	0	0	510	-166	-227	10,735	-9,962	-29	-0.05
BBVA-5 FTPYME, FTA	0	0	1,522	-241	-868	30,376	-32,135	-162	-0.10
BBVA-6 FTPYME FTA	0	0	2,071	-303	-1,205	34,664	-47,983	-36	-0.02
BBVA-7 FTGENCAT, FTA	0	0	427	-139	-287	5,310	-6,831	-32	-0.07
BBVA-8 FTPYME FTA	0	0	2,136	-863	-917	39,255	-44,659	-37	-0.02
BBVA-9 PYME FTA	0	0	6,356	-1,142	0	71,300	-66,568	-5,839	-1.19
BCL MUNICIPIOS I FTA	0	0	399	-274	-76	10,932	-12,598	-29	-0.02
CAIXA PENEDES 1 TDA, FTA	0	0	6,888	-939	-3,958	21,227	-23,690	-517	-0.10
CAIXA PENEDES 2 TDA, FTA	0	0	5,818	-1,179	-2,882	19,778	-20,924	-1,515	-0.37

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	0	3,060	-1,079	-1,291	16,299	-23,079	-30	-0.01
CAIXA PENEDES PYMES 1 TDA, FTA	0	0	2,759	-530	-1,116	18,507	-23,134	-31	-0.02
CAJA INGENIEROS TDA 1, FTA	0	0	1,819	-584	0	6,926	-8,621	-1,124	-0.48
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 17, FTA	0	0	2,380	-2,380	0	180,000	-180,000	-1	0.00
CEDULAS TDA 18, FTA	0	0	28,000	-28,000	0	0	0	0	0.00
CEDULAS TDA 2, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	0	-23,651	0	0	0	0	0.00
CEDULAS TDA 3, FTA	0	0	87,700	-87,487	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	-116,165	0	0	0	0	0.00
CEDULAS TDA 7, FTA	0	0	70,000	-69,988	0	0	0	0	0.00
CIBELES III FTPYME, FTA	0	0	308	-293	-90	6,379	-7,103	-10	-0.01
CM BANCAJA 1, FTA	0	0	901	-416	-274	8,289	-10,394	-30	-0.04
CONSUMO BANCAJA 1, FTA	0	0	694	-42	-232	8,763	-10,019	-9	-0.08
DRIVER ESPAÑA ONE, FTA	0	0	5,552	-1,738	-1,998	91,094	-83,926	-7,199	-3.39
EDT FTPYME PASTOR 3, FTA	0	0	487	-238	-230	4,415	-6,767	-56	-0.13
EMPRESAS BANESTO 5, FTA	0	0	6,909	-4,168	-1,081	71,301	-79,624	-64	-0.01
EMPRESAS BANESTO 6, FTA	0	0	8,221	-4,375	-2,825	112,125	-113,797	-555	-0.07
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	0	2,808	-521	-1,429	35,962	-15,937	-36	-0.02
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	0	6,759	-1,343	-3,860	50,712	-55,100	-63	-0.01
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	0	0	0	0	0	0	0.00
FONCAIXA AUTONOMOS 1, FTA	0	0	12,747	-6,415	-4,515	66,369	-79,109	-75	-0.01
FONCAIXA CONSUMO 1, FTA	0	0	45,299	-23,019	-11,784	218,735	-249,168	-216	-0.01
FONCAIXA EMPRESAS 3, FTA	0	0	11,880	-7,212	-3,448	90,644	-120,484	-82	-0.01
FONCAIXA FTGENCAT 3, FTA	0	0	2,011	-301	-1,217	15,712	-15,862	-28	-0.02
FONCAIXA FTGENCAT 4, FTA	0	0	2,441	-565	-1,792	16,972	-15,848	-40	-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)
FONCAIXA FTGENCAT 5, FTA	0	0	6,142	-907	-4,605	29,329	-39,667	-43	-0.01
FONCAIXA FTGENCAT 6, FTA	0	0	4,565	-1,156	-2,580	22,735	-28,388	-37	-0.01
FONCAIXA LEASINGS 2, FTA	-1,150,000	1,150,000	10,147	-1,561	0	89,256	-64,753	-4,646	-0.37
FONCAIXA PYMES 3, FTA	0	0	42,564	-5,665	0	408,218	-342,670	-19,504	-0.84
FTA FTPYME SANTANDER 1	0	0	2,731	-1,230	-1,069	30,554	-33,746	-31	-0.01
FTA FTPYME SANTANDER 2	0	0	2,852	-1,211	-1,367	30,863	-34,655	-150	-0.04
FTA PYMES BANESTO 3	-490,000	588,000	4,905	-1,242	0	71,746	-32,668	-118	-0.02
FTA PYMES SANTANDER 3	0	0	22,957	-26,840	0	244,310	-320,198	-177	-0.01
FTA PYMES SANTANDER 4	0	0	48,585	-43,426	0	666,160	-707,925	-315	-0.01
FTA PYMES SANTANDER 5	-1,710,000	2,052,000	3,516	0	0	141,343	0	0	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	20,480	-9,264	-10,196	103,634	-107,829	-65	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	18,236	-6,304	0	67,345	0	-40	-0.01
FTA SANTANDER EMPRESAS 10, FTA	0	0	31,222	-9,884	-15,207	286,472	-400,252	-273	-0.01
FTA SANTANDER EMPRESAS 2	0	0	2,659	-1,043	-1,016	29,708	-42,625	-36	-0.01
FTA SANTANDER EMPRESAS 8, FTA	0	0	22,475	-17,128	-3,128	422,016	-730,609	-360	-0.01
FTA SANTANDER EMPRESAS 9, FTA	0	0	21,317	-12,491	-2,756	264,876	-399,562	-263	-0.01
FTA SANTANDER FINANCIACION 1	0	0	1,444	-404	209	25,288	-30,310	-35	-0.03
FTA SANTANDER FINANCIACION 5	0	0	19,866	-2,831	-9,973	109,693	-126,676	-76	-0.01
FTA SANTANDER HIPOTECARIO 2	0	0	8,522	-1,962	-4,953	38,745	-49,415	-116	-0.01
FTA SANTANDER HIPOTECARIO 3	0	0	15,204	-3,399	-8,329	62,248	-86,221	-170	-0.01
FTA SANTANDER HIPOTECARIO 7	0	0	13,203	-7,597	-373	56,046	-79,441	-186	-0.01
FTA SANTANDER HIPOTECARIO 8	0	0	6,416	-3,983	-1,851	25,416	-29,750	-1,072	-0.13
FTA SANTANDER HIPOTECARIO 9	-650,000	767,000	0	0	0	253	0	0	0.00
FTA SANTANDER PUBLICO 1	0	0	1,141	-375	-1,358	43,336	-46,034	-36	-0.01
FTA UCI 11	0	0	3,522	-495	0	6,414	-7,241	-2,818	-1.08
FTA UCI 14	0	0	10,247	-1,170	0	10,883	-18,080	-2,614	-0.39
FTA UCI 16	0	0	16,664	-1,998	0	14,351	-31,265	-75	-0.01
FTA UCI 18	0	0	16,479	-3,264	-2,293	46,175	-57,959	-2,404	-0.21
FTA UCI 6	0	0	551	-136	0	2,755	-2,831	-463	-0.89

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 UCI 7	0	0	705	-145	0	2,981	-3,149	-533	-0.86
FTA UCI 8	0	0	994	-182	0	3,334	-3,313	-751	-0.87
FTA UCI 9	0	0	2,459	-573	0	8,438	-8,991	-1,789	-0.76
FTA, HIPOTEBANSA 11	0	0	2,394	-532	-1,266	13,845	-15,491	-794	-0.34
FTA, HIPOTEBANSA X	0	0	1,649	-286	-939	10,310	-11,034	-448	-0.34
FTA, SANTANDER EMPRESAS 1	0	0	2,870	-1,068	-1,174	35,243	-37,210	-41	-0.01
FTA, SANTANDER EMPRESAS 3	0	0	5,428	-2,045	-2,904	66,411	-96,965	-66	-0.01
FTA, UCI 15	0	0	12,219	-1,415	0	10,700	-18,270	-4,292	-0.56
FTA, UCI 17	0	0	14,260	-1,631	-2,254	14,392	-28,337	-93	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-4,807,204	5,320,224	452,496	-493,053	0	407,557	0	-1,911	-0.01
FTH UCI 10	0	0	2,038	-325	0	5,758	-5,960	-1,525	-0.88
FTH UCI 12	0	0	5,643	-648	0	6,145	-8,213	-3,723	-1.04
FTH UCI 5	0	0	259	-55	0	1,646	-1,673	-191	-0.80
FTPyme BANCAJA 2 FTA	0	0	286	-114	-273	4,236	-5,722	-15	-0.04
FTPyme BANCAJA 3 FTA	0	0	656	-189	-354	5,679	-9,042	-16	-0.03
FTPyme BANCAJA 6 FTA	0	0	1,521	-144	-634	15,862	-17,227	-20	-0.01
FTPyme TDA 6, FTA	0	0	254	-45	-184	2,799	-3,374	-446	-2.44
FTPyme TDA 7, FTA	0	0	1,117	-252	-651	10,598	-11,117	-23	-0.03
FTPyme TDA CAM 2, FTA	0	0	740	-150	-567	8,768	-12,587	-29	-0.04
FTPyme TDA CAM 4, FTA	0	0	3,449	-538	-2,189	27,251	-27,974	-47	-0.01
FTPyme TDA CAM 7, FTA	0	0	4,914	-1,772	-2,515	50,250	-52,767	-54	-0.01
FTPyme TDA CAM 9, FTA	0	0	4,972	-519	0	45,041	-50,143	-58	-0.01
GAT FTGENCAT 2005, FTA	0	0	754	-194	-497	7,251	-8,084	-27	-0.04
GAT FTGENCAT 2006, FTA	0	0	707	-138	-384	7,612	-8,451	-23	-0.04
GAT FTGENCAT 2007, FTA	0	0	2,213	-168	-2,464	14,183	-14,525	-26	-0.02
GAT FTGENCAT 2008, FTA	0	0	2,852	-1,451	-1,007	22,186	-34,980	-38	-0.01
GAT FTGENCAT 2009, FTA	0	0	3,049	-254	0	27,569	-28,090	-26	-0.01
GAT ICO-FTVPO 1, FTH	0	0	3,733	-1,120	-2,408	13,799	-15,444	-35	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	1,226	-190	-844	13,312	-19,681	-27	-0.03
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	1,556	-719	-548	9,430	-14,877	-36	-0.03
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	1,082	-461	-790	7,238	-14,686	-27	-0.02
GC FTGENCAT SABADELL 1, FTA	0	0	1,176	-168	-792	16,504	-19,342	-23	-0.03
GC FTPYME PASTOR 4, FTA	0	0	1,199	-167	-819	9,723	-12,240	-20	-0.02
GC FTPYME SABADELL 4, FTA	0	0	1,472	-207	-1,002	12,252	-13,612	-23	-0.02
GC FTPYME SABADELL 5, FTA	0	0	2,693	-421	-1,982	31,978	-35,062	-26	-0.01
GC FTPYME SABADELL 6, FTA	0	0	3,229	-465	-2,476	27,506	-32,927	-27	-0.01
GC FTPYME SABADELL 8, FTA	0	0	7,751	-4,387	-1,826	79,769	-81,979	-45	-0.01
GC PASTOR HIPOTECARIO 5, FTA	0	0	5,801	-789	-4,235	13,508	-16,863	-39	-0.01
GC SABADELL 1, FTH	0	0	4,793	-679	-3,264	23,878	-26,010	-1,001	-0.30
GC SABADELL EMPRESAS 2, FTA	0	0	2,833	-1,141	-1,416	27,425	-34,665	-26	-0.01
GC SABADELL EMPRESAS 4, FTA	0	0	2,684	-1,360	-1,015	30,551	-35,388	-31	-0.01
HIPOCAT 10, FTA	0	0	7,068	-1,158	-4,721	22,050	-23,306	-115	-0.02
HIPOCAT 11, FTA	0	0	7,269	-1,076	-5,003	27,303	-25,463	-125	-0.02
HIPOCAT 16, FTA	0	0	6,109	-1,635	-2,624	31,337	-34,362	-1,983	-0.33
HIPOCAT 17, FTA	0	0	7,569	-1,775	-2,893	23,895	-27,428	-92	-0.01
HIPOCAT 18, FTA	0	0	5,890	-1,756	0	20,538	-20,842	-4,661	-0.71
HIPOCAT 19, FTA	0	0	6,129	-780	0	19,579	-22,351	-1,960	-0.32
HIPOCAT 20, FTA	0	0	8,783	-1,029	0	28,945	-29,970	-5,949	-0.74
HIPOCAT 4, FTA	0	0	1,021	-146	-711	3,138	-3,357	-389	-0.71
HIPOCAT 5, FTA	0	0	2,624	-348	-1,904	6,724	-7,038	-519	-0.35
HIPOCAT 6, FTA	0	0	3,625	-554	-2,476	7,381	-7,763	-392	-0.17
HIPOCAT 7, FTA	0	0	5,999	-955	-4,081	15,538	-21,123	-161	-0.03
HIPOCAT 8, FTA	0	0	7,221	-1,009	-4,668	22,808	-32,534	-120	-0.02
HIPOCAT 9, FTA	0	0	4,360	-792	-2,944	15,502	-24,604	-98	-0.02
IM BANCO POPULAR FTPYME 1, FTA	0	0	3,141	-443	-2,567	21,437	-25,195	-46	-0.03
IM BANCO POPULAR MBS 2, FTA	0	0	28,121	-9,495	-12,831	43,377	-59,943	-651	-0.11
IM BCG RMBS 1, FTA	0	0	2,124	-827	-991	8,695	-10,061	-282	-0.08

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 BES EMPRESAS 1, FTA	0	0	5,093	-849	0	54,404	-64,070	-742	-0.22
IM CAJA LABORAL 1, FTA	0	0	3,412	-1,060	-2,088	20,343	-26,334	-589	-0.13
IM CAJA LABORAL 2, FTA	0	0	3,564	-1,406	-2,178	9,644	-14,938	-65	-0.01
IM CAJA LABORAL EMPRESAS 1, FTA	0	0	2,438	-378	0	25,500	-32,874	-91	-0.03
IM CAJAMAR 1, FTA	0	0	1,580	-315	-1,012	5,741	-6,271	-471	-0.39
IM CAJAMAR 3, FTA	0	0	7,639	-1,074	-5,427	27,427	-32,558	-96	-0.02
IM CAJAMAR 4, FTA	0	0	7,463	-1,005	-5,402	24,605	-29,892	-83	-0.02
IM CAJAMAR 5, FTA	0	0	8,942	-1,503	-6,422	29,068	-38,532	-214	-0.03
IM CAJAMAR 6, FTA	0	0	18,913	-3,984	-14,273	67,893	-84,143	-106	-0.01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	2,170	-785	-1,098	15,546	-19,813	-54	-0.03
IM CAJAMAR EMPRESAS 4, FTA	0	0	15,288	-2,192	0	89,344	-108,229	-148	-0.02
IM CAJAMAR EMPRESAS 5, FTA	-675,000	675,000	4,156	-3,605	0	32,283	-20,663	-960	-0.12
IM CAJASTUR MBS 1, FTA	0	0	18,411	-5,869	-8,700	49,778	-58,788	-354	-0.06
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0	0	85,170	-84,997	0	0	0	-170	-0.01
IM CEDULAS 10, FTA	0	0	58,630	-58,449	0	0	0	-130	-0.01
IM CEDULAS 15, FTA	0	0	0	-3,234	0	0	0	0	0.00
IM CEDULAS 2, FTA	0	0	66,523	-66,366	0	0	0	-148	-0.01
IM CEDULAS 3, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 4, FTA	0	0	78,020	-77,810	0	0	0	-208	-0.01
IM CEDULAS 5, FTA	0	0	43,875	-43,730	0	0	0	-125	-0.01
IM CEDULAS 7, FTA	0	0	50,125	-49,997	0	0	0	-125	-0.01
IM CEDULAS 9, FTA	0	0	54,315	-54,117	0	0	0	-128	-0.01
IM CFS RMBS 1, FTA	0	0	4,655	-582	0	10,397	-12,430	-745	-0.20
IM CITI TARJETAS 1, FTA	-855,381	0	109,100	-17,822	0	837,357	0	-68,476	-5.14
IM FTGENCAT SABADELL 2, FTA	0	0	2,125	-271	-1,596	20,600	-23,829	-25	-0.02
IM FTGENCAT SABADELL 3, FTA	0	0	1,219	-352	-707	12,680	-16,527	-47	-0.06
IM FTPYME SABADELL 7, FTA	0	0	4,708	-1,678	-2,563	32,759	-42,114	-66	-0.02
IM FTPYME SABADELL 9, FTA	0	0	66,748	-26,343	0	476,185	-493,576	-283	-0.02
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	0	5,035	-723	-1,304	30,778	-39,031	-251	-0.08

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 GRUPO BANCO POPULAR EMPRESAS V, FTA	-2,650,000	2,650,000	35,089	-1,823	0	337,924	-85,529	-1,135	-0.04
IM GRUPO BANCO POPULAR FTPYME I FTA	0	0	6,799	-2,712	-1,782	32,923	-46,863	-360	-0.08
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	0	4,133	-550	-3,135	39,808	-46,649	-231	-0.08
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	0	11,442	-4,236	0	151,599	-187,094	-659	-0.07
IM PASTOR 2, FTH	0	0	3,005	-641	-2,012	14,173	-18,225	-229	-0.09
IM PASTOR 3, FTH	0	0	4,511	-633	-3,465	11,225	-13,331	-228	-0.06
IM PASTOR 4, FTA	0	0	5,596	-781	-3,166	12,683	-17,088	-100	-0.02
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	1,468	-353	-3,165	32,918	-33,563	0	0.00
IM SABADELL EMPRESAS 1, FTA	0	0	2,393	-1,016	-1,182	24,966	-29,832	-51	-0.03
IM SABADELL EMPRESAS 3, FTA	0	0	6,061	-3,049	-4,018	50,732	-76,902	-71	-0.01
IM SABADELL EMPRESAS 5, FTA	0	0	3,413	-1,871	-1,112	31,455	-38,736	-44	-0.02
IM SABADELL RMBS 2, FTA	0	0	12,026	-2,982	-7,687	43,734	-49,271	-548	-0.06
IM SABADELL RMBS 3, FTA	0	0	14,589	-2,866	-10,412	42,502	-52,366	-102	-0.01
IM TERRASSA 1 FTGENCAT FTA	0	0	526	-148	-364	7,671	-7,250	-21	-0.04
IM TERRASSA MBS 1, FTA	0	0	2,389	-431	-1,728	7,728	-11,489	-53	-0.03
INTERMONEY MASTER CEDULAS, FTA	0	0	0	0	0	0	0	0	0.00
MADRID ACTIVOS CORPORATIVOS III, FTA	0	0	4,847	-921	-60	87,174	-17,546	-1,771	-0.22
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	0	6,273	-2,723	993	16,478	-16,016	-2,517	-0.30
MADRID ACTIVOS CORPORATIVOS V, FTA	0	0	14,509	-3,398	-2,747	126,232	-101,731	-7,217	-0.62
MADRID CONSUMO I, FTA	0	0	3,840	-252	-1,073	45,699	-52,429	-346	-0.23
MADRID FTPYME I, FTA	0	0	4,768	-3,692	4,608	89,797	-105,073	-101	-0.01
MADRID FTPYME II, FTA	0	0	8,916	-3,174	-948	134,257	-137,982	-749	-0.12
MADRID ICO-FTVPO I, FTA	0	0	1,362	-513	-441	9,608	-10,040	-54	-0.03
MADRID RESIDENCIAL I, FTA	0	0	4,024	-1,161	-1,303	15,998	-23,275	-105	-0.02
MADRID RESIDENCIAL II, FTA	0	0	3,547	-1,150	-953	16,066	-20,024	-79	-0.01
MADRID RMBS I, FTA	0	0	7,720	-2,078	-3,823	26,574	-36,007	-118	-0.01
MADRID RMBS II, FTA	0	0	6,732	-1,670	-2,872	21,716	-26,869	-107	-0.01
MADRID RMBS III FTA	0	0	13,417	-2,951	-4,364	39,568	-49,782	-144	-0.01
MADRID RMBS IV, FTA	0	0	8,998	-3,973	-3,437	44,921	-61,851	-187	-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)
MBS BANCAJA 1 FTA	0	0	1,121	-244	-684	11,407	-11,130	-22	-0.02
MBS BANCAJA 2, FTA	0	0	2,448	-1,038	-1,067	16,746	-16,349	-705	-0.29
MBS BANCAJA 3, FTA	0	0	3,256	-602	-1,496	20,200	-22,224	-32	-0.01
MBS BANCAJA 4, FTA	0	0	8,926	-1,814	-4,832	53,246	-54,331	-70	-0.01
MBS BANCAJA 6, FTA	0	0	6,937	-2,298	0	46,219	-47,153	-1,691	-0.21
MBS BANCAJA 7, FTA	0	0	7,411	-1,879	0	28,505	-34,270	-2,888	-0.36
MBS BANCAJA 8, FTA	0	0	4,083	-961	0	19,569	-21,847	-251	-0.06
MBSCAT 1, FTA	0	0	8,094	-1,695	-5,300	25,808	-26,071	-85	-0.01
MBSCAT 2, FTA	0	0	3,779	-215	0	19,772	-24,996	-66	-0.02
PROGRAMA CEDULAS TDA, FTA	0	0	314,788	-313,607	0	0	0	0	0.00
PYME BANCAJA 5, FTA	0	0	983	-288	-652	11,224	-14,041	-23	-0.02
PYME BANCAJA 7, FTA	0	0	2,815	-1,663	-1,440	24,330	-38,981	-31	-0.01
PYME VALENCIA 1, FTA	0	0	1,388	-764	-84	13,521	-15,215	-25	-0.01
PYME VALENCIA 2, FTA	0	0	1,942	-684	0	17,987	-18,370	-16	-0.01
PYMECAT 3 FTPYME, FTA	0	0	4,290	-492	0	52,941	-60,352	-26	-0.01
PYMES BANESTO 2, FTA	0	0	1,899	-467	-1,214	26,050	-29,919	-22	-0.01
RURAL CEDULA I, FTA	0	0	40,090	-40,000	0	0	0	-33	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	5,665	-981	-4,040	24,145	-25,077	-48	-0.01
RURAL HIPOTECARIO III FTH	0	0	753	-123	0	4,749	-4,962	-227	-0.44
RURAL HIPOTECARIO IV FTH	0	0	1,347	-265	0	7,615	-7,911	-637	-0.62
RURAL HIPOTECARIO IX, FTA	0	0	11,218	-1,711	-7,309	43,636	-48,044	-80	-0.01
RURAL HIPOTECARIO V FTA	0	0	1,965	-451	0	11,923	-12,882	-1,370	-0.75
RURAL HIPOTECARIO VI, FTA	0	0	3,969	-654	-2,852	17,141	-19,508	-293	-0.10
RURAL HIPOTECARIO VII, FTA	0	0	5,568	-714	-3,866	22,345	-26,002	-198	-0.05
RURAL HIPOTECARIO VIII, FTA	0	0	8,467	-1,444	-5,887	33,118	-34,569	-1,663	-0.26
RURAL HIPOTECARIO X, FTA	0	0	16,983	-3,378	-11,745	56,720	-63,640	-89	-0.01
RURAL HIPOTECARIO XI, FTA	0	0	20,684	-4,126	-13,603	73,558	-88,567	-104	-0.01
RURAL HIPOTECARIO XII, FTA	0	0	8,138	-1,918	-4,694	29,095	-33,900	-69	-0.01
RURALPYME 1 FTPYME FTA	0	0	337	-144	-185	2,838	-2,741	-12	-0.04



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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
RURALPYME 2 FTPYME FTA	0	0	1,358	-2,920	-1,097	17,512	-19,572	-15	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	5,330	-1,361	-3,728	43,713	-57,660	-23	-0.01
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	8,991	-2,675	-5,447	57,395	-60,617	-32	-0.01
SANTANDER HIPOTECARIO I, FTA	0	0	5,510	-1,480	-3,147	28,581	-32,233	-1,186	-0.19
SOL-LION, FTA	0	0	18,227	-9,598	-3,829	150,248	-152,605	-6,628	-0.20
TDA 11, FTH	0	0	729	-163	0	6,015	-6,200	-561	-0.98
TDA 12, FTH	0	0	843	-147	0	5,429	-5,408	-715	-1.36
TDA 13 - MIXTO, FTA	0	0	719	-145	0	4,437	-4,516	-689	-1.31
TDA 14 - MIXTO, FTA	0	0	1,821	-296	0	7,516	-7,471	-1,507	-1.45
TDA 15 - MIXTO, FTA	0	0	1,395	-280	0	6,532	-6,764	-928	-0.87
TDA 16 - MIXTO, FTA	0	0	1,487	-324	0	5,523	-5,988	-1,061	-0.93
TDA 17 - MIXTO, FTA	0	0	1,512	-231	0	6,520	-6,233	-1,182	-1.30
TDA 18 - MIXTO, FTA	0	0	1,385	-311	0	5,570	-5,834	-703	-0.61
TDA 19 - MIXTO, FTA	0	0	2,241	-494	-966	10,967	-11,124	-741	-0.41
TDA 20 - MIXTO, FTA	0	0	1,523	-287	-644	7,545	-7,666	-572	-0.42
TDA 22 - MIXTO, FTA	0	0	2,356	-520	-1,056	7,264	-7,914	-73	-0.04
TDA 23, FTA	0	0	3,866	-457	-2,927	13,356	-18,429	-76	-0.03
TDA 24, FTA	0	0	2,846	-306	-1,956	9,414	-10,064	-69	-0.03
TDA 25, FTA	0	0	1,835	-239	-1,212	2,527	-2,239	-37	-0.03
TDA 26 - MIXTO, FTA	0	0	4,650	-678	-3,345	18,835	-21,034	-45	-0.01
TDA 27, FTA	0	0	6,056	-882	-3,149	20,919	-23,263	-64	-0.01
TDA 28, FTA	0	0	4,282	-601	-1,929	7,407	-7,942	-93	-0.03
TDA 29, FTA	0	0	5,304	-945	-3,451	17,604	-20,326	-46	-0.01
TDA 30, FTA	0	0	3,050	-830	-1,758	9,538	-10,101	-425	-0.16
TDA 31, FTA	0	0	2,496	-513	-1,555	9,861	-11,958	-25	-0.01
TDA CAJAMAR 2, FTA	0	0	5,091	-739	-3,323	21,456	-22,678	-109	-0.03
TDA CAM 1, FTA	0	0	2,840	-574	-1,728	15,967	-17,633	-34	-0.02
TDA CAM 10, FTA	0	0	8,270	-1,841	-4,282	54,119	-49,335	-76	-0.01
TDA CAM 11, FTA	0	0	12,420	-4,725	-4,273	61,510	-56,506	-141	-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 12, FTA	0	0	13,971	-5,562	-4,430	70,925	-67,021	-166	-0.01
TDA CAM 2, FTA	0	0	3,015	-619	-2,120	17,001	-18,413	-38	-0.01
TDA CAM 3, FTA	0	0	3,503	-693	-2,325	20,575	-22,697	-167	-0.06
TDA CAM 4, FTA	0	0	7,881	-1,072	-5,076	40,220	-47,501	-84	-0.01
TDA CAM 5, FTA	0	0	9,561	-1,558	-7,022	38,631	-52,000	-93	-0.01
TDA CAM 6, FTA	0	0	6,634	-1,061	-5,139	26,792	-37,302	-89	-0.01
TDA CAM 7, FTA	0	0	9,462	-1,643	-6,126	36,428	-54,160	-96	-0.01
TDA CAM 8, FTA	0	0	9,446	-1,502	-6,244	40,802	-51,517	-91	-0.01
TDA CAM 9, FTA	0	0	8,341	-1,483	-6,230	34,266	-42,357	-88	-0.01
TDA CORPORATIVOS I, FTA	0	0	2,436	-1,893	304	109,217	-14,859	-38	-0.01
TDA EMPRESAS 1, FTA	0	0	646	-432	0	13,959	-12,794	-35	-0.07
TDA EMPRESAS 2, FTA	0	0	978	-414	0	20,518	-22,423	-27	-0.03
TDA IBERCAJA 1, FTA	0	0	1,946	-445	-1,297	11,023	-12,342	-520	-0.31
TDA IBERCAJA 2, FTA	0	0	3,537	-774	-2,261	20,099	-21,432	-1,046	-0.27
TDA IBERCAJA 3, FTA	0	0	3,753	-947	-1,918	23,675	-25,637	-962	-0.20
TDA IBERCAJA 4, FTA	0	0	5,511	-1,557	-3,149	33,748	-37,090	-1,853	-0.26
TDA IBERCAJA 5, FTA	0	0	5,229	-1,372	-2,956	29,181	-33,626	-129	-0.02
TDA IBERCAJA 6, FTA	0	0	7,527	-2,856	-4,407	42,738	-49,120	-109	-0.01
TDA IBERCAJA 7, FTA	0	0	10,601	-4,870	-5,052	50,275	-59,427	-181	-0.01
TDA IBERCAJA ICO-FTVPO, FTH	0	0	4,760	-1,629	-3,325	14,925	-16,019	-40	-0.01
TDA LICO LEASING III, FTA	0	0	3,092	-961	0	26,296	-24,517	-164	-0.14
TDA PASTOR 1, FTA	0	0	1,310	-250	-638	6,674	-7,451	-427	-0.44
TDA PASTOR CONSUMO 1, FTA	0	0	794	-89	-671	7,949	-8,828	-29	-0.13
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	476	-293	-266	5,897	-6,014	-27	-0.04
TDA SA NOSTRA EMPRESAS 2, FTA	0	0	1,149	-658	-461	8,490	-8,532	-28	-0.02
TDA TARRAGONA 1, FTA	0	0	3,096	-859	-2,101	11,674	-13,583	-24	-0.01
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	0	0	2,039	-383	-1,233	7,101	-8,933	-26	-0.02
UNICAJA AYT EMPRESAS I, FTA	0	0	1,535	-456	-537	8,654	-9,300	-159	-0.11
UNICAJA TDA VPO, FTA	0	0	2,096	-423	-995	6,008	-5,781	-371	-0.23

**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)
VAL BANCAJA 1, FTA	0	0	2,203	-701	0	9,968	-11,139	-212	-0.08
VALENCIA HIPOTECARIO 1, FTA	0	0	1,410	-273	-878	8,945	-10,112	-107	-0.08
VALENCIA HIPOTECARIO 2, FTH	0	0	3,816	-743	-2,255	21,740	-28,538	-40	-0.01
VALENCIA HIPOTECARIO 3, FTA	0	0	4,420	-846	-2,037	22,796	-27,597	-45	-0.01
VALENCIA HIPOTECARIO 5, FTA	0	0	3,226	-1,034	-1,460	16,661	-27,103	-32	-0.01
<b>Subtotal BONDS 2013 1</b>	<b>-13,154,711</b>	<b>13,202,224</b>	<b>5,069,823</b>	<b>-3,467,028</b>	<b>-879,876</b>	<b>15,270,149</b>	<b>-15,414,127</b>	<b>-281,457</b>	<b>-0.09</b>
<b>Subtotal BONDS 2012 1</b>	<b>-9,984,136</b>	<b>10,791,310</b>	<b>6,856,367</b>	<b>-5,292,035</b>	<b>-741,821</b>	<b>26,245,442</b>	<b>-26,611,809</b>	<b>-302,173</b>	<b>-0.07</b>
<b>% change</b>	<b>31.76</b>	<b>22.34</b>	<b>-26.06</b>	<b>-34.49</b>	<b>18.61</b>	<b>-41.82</b>	<b>-42.08</b>	<b>-6.86</b>	<b>28.57</b>
<b>COMMERCIAL PAPER</b>									
FTA SANTANDER 2	-2,740,957	567,713	0	0	0	3,164,637	-865,000	-173	-0.01
<b>Subtotal COMMERCIAL PAPER 2013 1</b>	<b>-2,740,957</b>	<b>567,713</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,164,637</b>	<b>-865,000</b>	<b>-173</b>	<b>-0.01</b>
<b>Subtotal COMMERCIAL PAPER 2012 1</b>	<b>-4,739,000</b>	<b>1,217,000</b>	<b>462</b>	<b>0</b>	<b>0</b>	<b>4,301,259</b>	<b>-1,125,000</b>	<b>-458</b>	<b>-0.03</b>
<b>% change</b>	<b>-42.16</b>	<b>-53.35</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-26.43</b>	<b>-23.11</b>	<b>-62.23</b>	<b>-66.67</b>
<b>Total 2013 1</b>	<b>-15,895,668</b>	<b>13,769,937</b>	<b>5,069,823</b>	<b>-3,467,028</b>	<b>-879,876</b>	<b>18,434,786</b>	<b>-16,279,127</b>	<b>-281,630</b>	<b>-0.09</b>
<b>Total 2012 1</b>	<b>-14,723,136</b>	<b>12,008,310</b>	<b>6,856,829</b>	<b>-5,292,035</b>	<b>-741,821</b>	<b>30,546,701</b>	<b>-27,736,809</b>	<b>-302,631</b>	<b>-0.07</b>
<b>% change</b>	<b>7.96</b>	<b>14.67</b>	<b>-26.06</b>	<b>-34.49</b>	<b>18.61</b>	<b>-39.65</b>	<b>-41.31</b>	<b>-6.94</b>	<b>28.57</b>

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