



Economic and financial information relating to asset-backed securities

Second Half-year 2013

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EUR thousands	2013-25					2012-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
ASSETS											
A) NON-CURRENT ASSETS	227,332,745	0	227,332,745	1,670,949	229,003,694	264,321,417	0	264,321,417	2,166,463	266,487,880	-14.07
I. Long-term financial assets	227,332,745	0	227,332,745	1,670,949	229,003,694	264,321,417	0	264,321,417	2,166,463	266,487,880	-14.07
1. Debt securities	0	0	0	0	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2. Collection rights	226,657,425	0	226,657,425	1,670,190	228,327,615	263,450,538	0	263,450,538	2,166,463	265,617,001	-14.04
2.1 Mortgage participations	31,119,112	0	31,119,112	0	31,119,112	33,876,776	0	33,876,776	0	33,876,776	-8.14
2.2 Mortgage assignments certificates	71,699,355	0	71,699,355	103,812	71,803,167	76,011,229	0	76,011,229	0	76,011,229	-5.54
2.3 Mortgage loans	380,831	0	380,831	0	380,831	418,186	0	418,186	0	418,186	-8.93
2.4 Mortgage covered bonds	72,978,795	0	72,978,795	697,000	73,675,795	91,608,932	0	91,608,932	997,000	92,605,932	-20.44
2.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
2.6 Loans to SMEs	11,443,601	0	11,443,601	0	11,443,601	14,588,826	0	14,588,826	554,747	15,143,573	-24.43
2.7 Loans to companies	6,213,969	0	6,213,969	131,952	6,345,921	11,753,591	0	11,753,591	302,637	12,056,228	-47.36
2.8 Corporate loans	650,052	0	650,052	0	650,052	1,972,836	0	1,972,836	0	1,972,836	-67.05
2.9 Territorial covered bonds	0	0	0	0	0	0	0	0	0	0	-
2.10 Treasury bonds	0	0	0	0	0	0	0	0	0	0	-
2.11 Subordinated debt	124,378	0	124,378	0	124,378	299,379	0	299,379	0	299,379	-58.45
2.12 Government loans	56,863	0	56,863	108,640	165,503	264,101	0	264,101	118,516	382,617	-56.74
2.13 Consumer loans	1,977,647	0	1,977,647	0	1,977,647	2,848,902	0	2,848,902	0	2,848,902	-30.58
2.14 Auto loans	2,052,419	0	2,052,419	595,771	2,648,190	2,407,268	0	2,407,268	31,923	2,439,191	8.57
2.15 Financial leases	1,407,608	0	1,407,608	0	1,407,608	1,969,636	0	1,969,636	0	1,969,636	-28.53
2.16 Accounts receivable	0	0	0	0	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	0	0	0	0	0	44,236	44,236	-100.00
2.19 Others	21,260,889	0	21,260,889	27,306	21,288,195	19,413,853	0	19,413,853	70,090	19,483,943	9.26
2.20 Doubtful assets	6,199,833	0	6,199,833	9,227	6,209,060	7,144,277	0	7,144,277	133,754	7,278,031	-14.69
2.21 Valuation corrections due to assets impairment (-)	-907,927	0	-907,927	-3,518	-911,445	-1,127,254	0	-1,127,254	-86,440	-1,213,694	-24.90
2.22 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	417,079	0	417,079	759	417,838	584,392	0	584,392	0	584,392	-28.50
3.1 Hedging derivatives	417,079	0	417,079	759	417,838	584,392	0	584,392	0	584,392	-28.50
3.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
4. Other financial assets	258,241	0	258,241	0	258,241	286,487	0	286,487	0	286,487	-9.86
4.1 Financial guarantees	1,532	0	1,532	0	1,532	2,041	0	2,041	0	2,041	-24.94
4.2 Others	256,709	0	256,709	0	256,709	284,446	0	284,446	0	284,446	-9.75
II. Deferred tax assets	0	0	0	0	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2013-2S					2012-2S					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
B) CURRENT ASSETS	66,213,152	1,164,956	67,378,108	1,685,549	69,063,657	96,265,938	1,597,679	97,863,617	1,645,862	99,509,479	-30.60
IV. Non-current assets classified as held for sale	1,078,900	674	1,079,574	0	1,079,574	1,046,485	657	1,047,142	0	1,047,142	3.10
V. Short-term financial assets	40,868,773	751,357	41,620,130	1,417,511	43,037,641	56,223,402	1,304,585	57,527,987	1,083,358	58,611,345	-26.57
1. Trade debtors and other receivables	929,816	0	929,816	7,979	937,795	952,082	0	952,082	27,994	980,076	-4.31
2. Debt securities	0	0	0	0	0	0	0	0	0	0	-
2.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	0	0	0	0	-
3. Collection rights	39,870,962	751,357	40,622,319	1,409,530	42,031,849	55,175,165	1,304,585	56,479,750	1,055,343	57,535,093	-26.95
3.1 Mortgage participations	3,199,983	0	3,199,983	0	3,199,983	3,473,121	0	3,473,121	0	3,473,121	-7.86
3.2 Mortgage assignment certificates	4,787,177	0	4,787,177	0	4,787,177	4,568,667	0	4,568,667	217,212	4,785,879	0.03
3.3 Mortgage loans	118,794	0	118,794	0	118,794	135,432	0	135,432	0	135,432	-12.29
3.4 Mortgage covered bonds	13,983,631	0	13,983,631	300,000	14,283,631	16,776,757	0	16,776,757	0	16,776,757	-14.86
3.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
3.6 Loans to SMEs	4,508,141	0	4,508,141	0	4,508,141	7,103,136	0	7,103,136	189,725	7,292,861	-38.18
3.7 Loans to companies	4,712,475	0	4,712,475	46,795	4,759,270	7,497,133	0	7,497,133	124,427	7,621,560	-37.56
3.8 Corporate loans	360,156	0	360,156	0	360,156	661,552	0	661,552	0	661,552	-45.56
3.9 Territorial covered bonds	0	0	0	0	0	0	0	0	0	0	-
3.10 Treasury bonds	0	0	0	0	0	0	0	0	0	0	-
3.11 Subordinated debt	0	0	0	0	0	0	0	0	0	0	-
3.12 Government loans	209,328	0	209,328	9,876	219,204	109,421	0	109,421	9,876	119,297	83.75
3.13 Consumer loans	1,574,075	0	1,574,075	0	1,574,075	2,137,389	0	2,137,389	0	2,137,389	-26.36
3.14 Auto loans	1,404,632	0	1,404,632	249,233	1,653,865	1,569,188	0	1,569,188	21,121	1,590,309	4.00
3.15 Financial leases	435,845	0	435,845	0	435,845	676,216	0	676,216	31,150	707,366	-38.38
3.16 Accounts receivable	0	750,192	750,192	247,082	997,274	0	1,288,284	1,288,284	325,466	1,613,750	-38.20
3.17 Future receivables	0	0	0	0	0	0	0	0	0	0	-
3.18 Asset-backed securities	0	0	0	0	0	0	0	0	0	0	-
3.19 Other	1,259,160	0	1,259,160	54,727	1,313,887	6,270,510	0	6,270,510	50,098	6,320,608	-79.21
3.20 Doubtful assets	3,366,188	1,165	3,367,353	519,689	3,887,042	3,831,705	16,301	3,848,006	150,994	3,999,000	-2.80
3.21 Valuation corrections due to assets impairment (-)	-1,898,573	0	-1,898,573	-37,640	-1,936,213	-1,973,658	0	-1,973,658	-91,389	-2,065,047	-6.24
3.22 Accrued interests and expenses	1,807,104	0	1,807,104	18,420	1,825,524	2,261,129	0	2,261,129	23,366	2,284,495	-20.09
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	42,846	0	42,846	1,348	44,194	77,467	0	77,467	3,297	80,764	-45.28
4. Derivatives	34,759	0	34,759	0	34,759	61,091	0	61,091	0	61,091	-43.10
4.1 Hedging derivatives	34,759	0	34,759	0	34,759	61,091	0	61,091	0	61,091	-43.10
4.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
5. Other financial assets	33,236	0	33,236	2	33,238	35,064	0	35,064	21	35,085	-5.26
5.1 Financial guarantees	0	0	0	0	0	0	0	0	0	0	-
5.2 Others	33,236	0	33,236	2	33,238	35,064	0	35,064	21	35,085	-5.26
VI. Accrual accounts	52,115	5,629	57,744	68	57,812	78,353	0	78,353	61	78,414	-26.27
1. Fees	173	0	173	0	173	0	0	0	0	0	-
2. Other	51,942	5,629	57,571	68	57,639	78,353	0	78,353	61	78,414	-26.49
VII. Cash and other equivalent liquid assets	24,213,364	407,296	24,620,660	267,970	24,888,630	38,917,698	292,437	39,210,135	562,443	39,772,578	-37.42
1. Cash	24,130,270	407,296	24,537,566	267,970	24,805,536	38,908,732	292,437	39,201,169	562,443	39,763,612	-37.62
2. Other equivalent liquid assets	83,094	0	83,094	0	83,094	8,966	0	8,966	0	8,966	826.77
TOTAL ASSETS	293,545,897	1,164,956	294,710,853	3,356,498	298,067,351	360,587,355	1,597,679	362,185,034	3,812,325	365,997,359	-18.56

EUR thousands	2013-25					2012-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
LIABILITIES											
A) NON-CURRENT LIABILITIES	248,268,993	0	248,268,993	2,596,836	250,865,829	302,449,625	0	302,449,625	2,817,280	305,266,905	-17.82
I. Long-term provisions	0	0	0	0	0	0	0	0	0	0	-
II. Long-term financial liabilities	248,268,993	0	248,268,993	2,596,836	250,865,829	302,449,625	0	302,449,625	2,817,280	305,266,905	-17.82
1. Debentures and other marketable securities	229,874,772	0	229,874,772	2,140,601	232,015,373	266,114,818	0	266,114,818	2,570,455	268,685,273	-13.65
1.1 Non-subordinated series	194,807,476	0	194,807,476	2,143,057	196,950,533	218,663,481	0	218,663,481	2,142,527	220,806,008	-10.80
1.2 Subordinated series	36,278,944	0	36,278,944	0	36,278,944	48,753,996	0	48,753,996	448,985	49,202,981	-26.27
1.3 Valuation corrections due to recognition of losses (-)	-1,209,300	0	-1,209,300	-2,456	-1,211,756	-1,298,826	0	-1,298,826	-21,057	-1,319,883	-8.19
1.4 Accrued interests and expenses	-2,348	0	-2,348	0	-2,348	-3,833	0	-3,833	0	-3,833	-38.74
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2. Bank borrowings	15,878,313	0	15,878,313	444,298	16,322,611	32,586,840	0	32,586,840	220,166	32,807,006	-50.25
2.1 Subordinated loan	11,842,737	0	11,842,737	344,810	12,187,547	22,691,385	0	22,691,385	276,804	22,968,189	-46.94
2.2 Liquidity line loan	2,145,178	0	2,145,178	15,012	2,160,190	7,911,872	0	7,911,872	15,012	7,926,884	-72.75
2.3 Other bank borrowings	2,893,285	0	2,893,285	84,600	2,977,885	3,111,021	0	3,111,021	0	3,111,021	-4.28
2.4 Valuation correction due to recognition of losses (-)	-1,002,887	0	-1,002,887	-124	-1,003,011	-1,127,438	0	-1,127,438	-71,650	-1,199,088	-16.35
2.5 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	1,925,460	0	1,925,460	11,937	1,937,397	3,006,939	0	3,006,939	26,659	3,033,598	-36.14
3.1 Hedging derivatives	1,925,460	0	1,925,460	11,937	1,937,397	3,006,939	0	3,006,939	26,659	3,033,598	-36.14
3.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4. Other financial liabilities	590,448	0	590,448	0	590,448	741,028	0	741,028	0	741,028	-20.32
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4.2 Others	590,448	0	590,448	0	590,448	741,028	0	741,028	0	741,028	-20.32
III. Deferred tax liabilities	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2013-25					2012-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
B) CURRENT LIABILITIES	46,965,726	1,164,956	48,130,682	773,244	48,903,926	60,968,785	1,597,679	62,566,464	1,023,858	63,590,322	-23.10
IV. Liabilities due to non-current assets held for sale	0	0	0	0	0	6	0	6	0	6	-100.00
V. Short-term provisions	0	0	0	0	0	0	0	0	0	0	-
VI. Short-term financial liabilities	45,374,319	1,143,308	46,517,627	766,328	47,283,955	59,528,986	1,563,708	61,092,694	1,020,248	62,112,942	-23.87
1. Trade debtors and other accounts receivable	486,737	0	486,737	131,844	618,581	715,866	0	715,866	105,969	821,835	-24.73
2. Debentures and other tradeable securities	42,789,867	1,082,080	43,871,947	604,753	44,476,700	54,630,524	1,335,101	55,965,625	892,264	56,857,889	-21.78
2.1 Non-subordinated series	37,401,284	1,080,000	38,481,284	602,080	39,083,364	49,081,271	1,326,017	50,407,288	857,944	51,265,232	-23.76
2.2 Subordinated series	3,428,139	0	3,428,139	0	3,428,139	3,005,481	0	3,005,481	31,300	3,036,781	12.89
2.3 Valuation corrections due to recognition of losses (-)	-619,952	0	-619,952	-2,703	-622,655	-243,122	0	-243,122	-5,522	-248,644	150.42
2.4 Accrued interests and expenses	2,257,098	2,080	2,259,178	5,376	2,264,554	2,500,844	9,084	2,509,928	8,055	2,517,983	-10.06
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	323,298	0	323,298	0	323,298	286,050	0	286,050	487	286,537	12.83
3. Bank borrowing	1,483,443	61,228	1,544,671	16,942	1,561,613	2,925,854	228,607	3,154,461	8,201	3,162,662	-50.62
3.1 Subordinated loan	708,308	0	708,308	16,753	725,061	1,821,881	0	1,821,881	11,793	1,833,674	-60.46
3.2 Liquidity line loan	439,239	61,156	500,395	0	500,395	684,046	228,388	912,434	0	912,434	-45.16
3.3 Other bank borrowings	272,530	0	272,530	0	272,530	198,735	0	198,735	0	198,735	37.13
3.4 Valuation corrections due to recognition of losses (-)	-462,113	0	-462,113	0	-462,113	-340,509	0	-340,509	-7,552	-348,061	32.77
3.5 Accrued interests and expenses	31,302	72	31,374	189	31,563	58,947	219	59,166	927	60,093	-47.48
3.6 Adjustments due to hedging transactions	1	0	1	0	1	63	0	63	0	63	-98.41
3.7 Matured and outstanding interests	494,176	0	494,176	0	494,176	502,691	0	502,691	3,033	505,724	-2.28
4. Derivatives	340,709	0	340,709	12,627	353,336	899,848	0	899,848	13,781	913,629	-61.33
4.1 Hedging derivatives	338,464	0	338,464	12,627	351,091	899,848	0	899,848	13,781	913,629	-61.57
4.2 Trading derivatives	2,245	0	2,245	0	2,245	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
5. Other financial liabilities	273,563	0	273,563	162	273,725	356,894	0	356,894	33	356,927	-23.31
5.1 Gross amount	273,563	0	273,563	162	273,725	356,894	0	356,894	33	356,927	-23.31
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
VII. Accrual accounts	1,591,407	21,648	1,613,055	6,916	1,619,971	1,439,793	33,971	1,473,764	3,610	1,477,374	9.65
1. Fees	1,495,846	21,607	1,517,453	4,554	1,522,007	1,337,707	33,971	1,371,678	535	1,372,213	10.92
1.1 Management company fee	4,359	9	4,368	55	4,423	5,135	13	5,148	77	5,225	-15.35
1.2 Director's fee	22,810	1	22,811	21	22,832	17,830	1	17,831	43	17,874	27.74
1.3 Financial agent/payments fee	469	0	469	3	472	567	0	567	7	574	-17.77
1.4 Variable fee - realised results	2,158,492	33,957	2,192,449	4,834	2,197,283	1,831,116	33,957	1,865,073	644	1,865,717	17.77
1.5 Variable fee - non-realised results	22	0	22	0	22	-1,540	0	-1,540	0	-1,540	-101.43
1.6 Other fees of the assigning company	0	0	0	0	0	-55	0	-55	0	-55	-100.00
1.7 Valuation correction due to recognition of losses (-)	-690,775	-12,360	-703,135	-385	-703,520	-515,777	0	-515,777	-236	-516,013	36.34
1.8 Other fees	469	0	469	26	495	431	0	431	0	431	14.85
2. Others	95,560	0	95,560	2,362	97,922	102,086	0	102,086	3,075	105,161	-6.88
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-1,688,822	0	-1,688,822	-13,582	-1,702,404	-2,831,055	0	-2,831,055	-28,813	-2,859,868	-40.47
VIII. Financial assets available for sale	0	0	0	0	0	0	0	0	0	0	-
IX. Cash flow hedge	-1,680,024	0	-1,680,024	-13,637	-1,693,661	-2,813,320	0	-2,813,320	-28,868	-2,842,188	-40.41
X. Other recognised income and expense	0	0	0	55	55	0	0	0	55	55	-
XI. Current formation expenses	-8,798	0	-8,798	0	-8,798	-17,735	0	-17,735	0	-17,735	-50.39
TOTAL LIABILITIES	293,545,897	1,164,956	294,710,853	3,356,498	298,067,351	360,587,355	1,597,679	362,185,034	3,812,325	365,997,359	-18.56

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2013-25	2012-25	%	2013-25	2012-25	%	2013-25	2012-25	%	2013-25	2012-25	%
1. Interests and similar yields	3,993,134	5,293,871	-24.57	8,277,125	11,287,908	-26.67	26,121	34,559	-24.42	56,719	79,509	-28.66
1.1 Debt securities	0	0	-	0	0	-	0	0	-	0	0	-
1.2 Collection rights	3,920,480	5,142,973	-23.77	8,135,892	10,883,881	-25.25	22,994	28,471	-19.24	49,309	68,522	-28.04
1.3 Other financial assets	72,654	150,898	-51.85	141,233	404,027	-65.04	3,127	6,088	-48.64	7,410	10,987	-32.56
2. Interests and recognised expenses	-2,857,138	-3,520,193	-18.84	-5,680,225	-7,991,273	-28.92	-4,832	-14,207	-65.99	-13,126	-30,844	-57.44
2.1 Debentures and other marketable securities	-2,727,105	-3,279,996	-16.86	-5,427,020	-7,414,060	-26.80	-2,940	-10,834	-72.86	-8,213	-25,720	-68.07
2.2 Bank borrowings	-106,209	-212,624	-50.05	-206,762	-522,528	-60.43	-1,892	-3,373	-43.91	-4,913	-5,124	-4.12
2.3 Other financial liabilities	-23,824	-27,573	-13.60	-46,443	-54,685	-15.07	0	0	-	0	0	-
3. Result of cash flow hedge (net)	-372,284	-1,016,987	-63.39	-1,078,944	-1,838,977	-41.33	0	0	-	0	0	-
A) INTEREST MARGIN	763,712	756,691	0.93	1,517,956	1,457,658	4.14	21,289	20,352	4.60	43,593	48,665	-10.42
4. Financial transaction (net) result	-16	-1	1500.00	0	-10	-100.00	0	0	-	0	0	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	0	-	0	0	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	0	-	0	0	-
4.3 Others	-16	-1	1500.00	0	-10	-100.00	0	0	-	0	0	-
5. (Net) exchange differences	0	-15,607	-100.00	0	-5,311	-100.00	0	0	-	0	0	-
6. Other operating income	1,293	4,911	-73.67	8,553	3,482	145.63	0	0	-	0	0	-
7. Other operating expenses	-517,653	-446,769	15.87	-1,161,101	-929,921	24.86	-332	-22,801	-98.54	-899	-11,684	-92.31
7.1 External services	-20,695	-52,933	-60.90	-57,385	-105,007	-45.35	-132	-66	100.00	-339	-329	3.04
7.1.1 Services from independent professionals	-15,306	-14,498	5.57	-46,277	-26,473	74.81	-22	-20	10.00	-65	-42	54.76
7.1.2 Bank and similar services	-2,917	-35,300	-91.74	-5,997	-71,935	-91.66	0	0	-	0	0	-
7.1.3 Advertising and publicity	-3	-5	-40.00	-9	-64	-85.94	0	0	-	0	0	-
7.1.4 Other services	-2,469	-3,130	-21.12	-5,102	-6,535	-21.93	-110	-46	139.13	-274	-287	-4.53
7.2 Taxes	-57	0	-	-126	0	-	0	0	-	0	0	-
7.3 Other current management expenses	-496,901	-393,836	26.17	-1,103,590	-824,914	33.78	-200	-22,735	-99.12	-560	-11,355	-95.07
7.3.1 Management company fee	-16,721	-18,912	-11.59	-33,591	-38,339	-12.38	-138	-216	-36.11	-295	-445	-33.71
7.3.2 Director's fee	-16,363	-14,616	11.95	-30,062	-30,559	-1.63	-12	-12	0.00	-24	-24	0.00
7.3.3 Financial agent/payments fee	-2,794	-3,084	-9.40	-5,776	-6,374	-9.38	0	0	-	0	0	-
7.3.4 Variable fee - realized profit	-421,968	-335,902	25.62	-983,976	-699,096	40.75	0	-22,419	-100.00	0	-10,715	-100.00
7.3.5 Variable fee - non-realized profit	-9,418	1,045	-	0	0	-	0	0	-	0	0	-
7.3.6 Other fees of the assigning company	-1	-1	0.00	0	-3	-100.00	0	0	-	0	0	-
7.3.7 Other expenses	-29,636	-22,366	32.50	-50,185	-50,543	-0.71	-50	-88	-43.18	-241	-171	40.94
8. (Net) impairment of financial assets	-633,584	-763,760	-17.04	-1,234,861	-1,372,416	-10.02	9,599	48,026	-80.01	-17,637	-28,029	-37.08
8.1 Net impairment of debt securities	6	0	-	0	0	-	0	0	-	0	0	-
8.2 Net impairment of collection rights	-633,590	-763,760	-17.04	-1,234,861	-1,372,416	-10.02	9,599	48,026	-80.01	-17,637	-28,029	-37.08
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	0	-	0	0	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	0	-	0	0	-
9. (Net) endowment to provisions	-1,993	-1,626	22.57	-3,734	-2,983	25.18	0	0	-	0	0	-
10. Profits (losses) in non-current assets for sale	-142,613	-149,350	-4.51	-364,726	-276,313	32.00	-37,239	-62,239	-40.17	-37,417	-543	6790.79
11. Deflection of losses (profits)	530,854	615,511	-13.75	1,237,913	1,125,814	9.96	6,683	16,662	-59.89	12,360	-8,409	-
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-	0	0	-
12. Income tax	0	0	-	0	0	-	0	0	-	0	0	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-	0	0	-

EUR thousands	PRIVATE FUNDS						TOTAL FUNDS					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2013-2S	2012-2S	%	2013-2S	2012-2S	%	2013-2S	2012-2S	%	2013-2S	2012-2S	%
1. Interests and similar yields	55,164	54,043	2.07	91,913	114,518	-19.74	4,074,419	5,382,473	-24.30	8,425,757	11,481,935	-26.62
1.1 Debt securities	0	0	-	0	0	-	0	-	-	0	-	-
1.2 Collection rights	54,838	52,232	4.99	91,298	109,944	-16.96	3,998,312	5,223,676	-23.46	8,276,499	11,062,347	-25.18
1.3 Other financial assets	326	1,811	-82.00	615	4,574	-86.55	76,107	158,797	-52.07	149,258	419,588	-64.43
2. Interests and recognised expenses	-18,515	-26,600	-30.39	-33,453	-64,962	-48.50	-2,880,485	-3,561,000	-19.11	-5,726,804	-8,087,079	-29.19
2.1 Debentures and other marketable securities	-16,687	-24,511	-31.92	-30,512	-60,072	-49.21	-2,746,732	-3,315,341	-17.15	-5,465,745	-7,499,852	-27.12
2.2 Bank borrowings	-1,828	-2,089	-12.49	-2,941	-4,890	-39.86	-109,929	-218,086	-49.59	-214,616	-532,542	-59.70
2.3 Other financial liabilities	0	0	-	0	0	-	-23,824	-27,573	-13.60	-46,443	-54,685	-15.07
3. Result of cash flow hedge (net)	-6,236	-7,148	-12.76	-13,135	-13,983	-6.06	-378,520	-1,024,135	-63.04	-1,092,079	-1,852,960	-41.06
A) INTEREST MARGIN	30,413	20,295	49.85	45,325	35,573	27.41	815,414	797,338	2.27	1,606,874	1,541,896	4.21
4. Financial transaction (net) result	2	0	-	-2	-1	100.00	-14	-1	1300.00	-2	-11	-81.82
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-	0	-	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	-	-	0	-	-
4.3 Others	2	0	-	-2	-1	100.00	-14	-1	1300.00	-2	-11	-81.82
5. (Net) exchange differences	0	211	-100.00	0	65	-100.00	0	-15,396	-100.00	0	-5,246	-100.00
6. Other operating income	0	16	-100.00	0	0	-	1,293	4,927	-73.76	8,553	3,482	145.63
7. Other operating expenses	-28,415	-3,150	802.06	-41,554	-7,262	472.21	-546,400	-472,720	15.59	-1,203,554	-948,867	26.84
7.1 External services	-406	-44	822.73	-452	-81	458.02	-21,233	-53,043	-59.97	-58,176	-105,417	-44.81
7.1.1 Services from independent professionals	-370	-5	7300.00	-380	-22	1627.27	-15,698	-14,523	8.09	-46,722	-26,537	76.06
7.1.2 Bank and similar services	-36	-31	16.13	-72	-43	67.44	-2,953	-35,331	-91.64	-6,069	-71,978	-91.57
7.1.3 Advertising and publicity	0	0	-	0	0	-	-3	-5	-40.00	-9	-64	-85.94
7.1.4 Other services	0	-8	-100.00	0	-16	-100.00	-2,579	-3,184	-19.00	-5,376	-6,838	-21.38
7.2 Taxes	0	0	-	0	0	-	-57	-	-	-126	-	-
7.3 Other current management expenses	-28,009	-3,106	801.77	-41,102	-7,181	472.37	-525,110	-419,677	25.12	-1,145,252	-843,450	35.78
7.3.1 Management company fee	-481	-292	64.73	-642	-614	4.56	-17,340	-19,420	-10.71	-34,528	-39,398	-12.36
7.3.2 Director's fee	-158	-268	-41.04	-321	-595	-46.05	-16,533	-14,896	10.99	-30,407	-31,178	-2.47
7.3.3 Financial agent/payments fee	-18	-83	-78.31	-34	-145	-76.55	-2,812	-3,167	-11.21	-5,810	-6,519	-10.88
7.3.4 Variable fee - realized profit	-25,474	-2,381	969.89	-38,227	-5,734	566.67	-447,442	-360,702	24.05	-1,022,203	-715,545	42.86
7.3.5 Variable fee - non-realized profit	0	0	-	0	0	-	-9,418	1,045	-	0	-	-
7.3.6 Other fees of the assigning company	0	0	-	0	0	-	-1	-1	0.00	0	-3	-100.00
7.3.7 Other expenses	-1,878	-82	2190.24	-1,878	-93	1919.35	-31,564	-22,536	40.06	-52,304	-50,807	2.95
8. (Net) impairment of financial assets	-4,407	-66,332	-93.36	-5,004	-83,871	-94.03	-628,392	-782,066	-19.65	-1,257,502	-1,484,316	-15.28
8.1 Net impairment of debt securities	0	0	-	0	0	-	6	-	-	0	-	-
8.2 Net impairment of collection rights	-4,407	-66,332	-93.36	-5,004	-83,871	-94.03	-628,398	-782,066	-19.65	-1,257,502	-1,484,316	-15.28
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	-	-	0	-	-
9. (Net) endowment to provisions	0	0	-	0	0	-	-1,993	-1,626	22.57	-3,734	-2,983	25.18
10. Profits (losses) in non-current assets for sale	0	0	-	0	0	-	-179,852	-211,589	-15.00	-402,143	-276,856	45.25
11. Deflection of losses (profits)	2,407	48,960	-95.08	1,235	55,496	-97.77	539,944	681,133	-20.73	1,251,508	1,172,901	6.70
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	-	-	0	-	-
12. Income tax	0	0	-	0	0	-	0	-	-	0	-	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	-	-	0	-	-

Aggregate cash flow statement

TABLE C

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2013-2S	2012-2S	%	2013-2S	2012-2S	%	2013-2S	2012-2S	%	2013-2S	2012-2S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	708,881	508,694	39.35	1,372,055	1,343,119	2.15	127	-140	-	1,655	2,460	-32.72
1. Net cash flow from interests on transactions	923,561	670,084	37.83	1,624,203	1,449,970	12.02	569	3,060	-81.41	2,349	5,982	-60.73
1.1 Interest collected from securitised assets	3,230,584	4,071,532	-20.65	8,300,407	10,927,899	-24.04	-	-462	-100.00	0	0	-
1.2 Interest paid on securitisation issues	-1,907,196	-2,394,785	-20.36	-5,374,224	-7,686,820	-30.09	-	-	-	0	0	-
1.3 Net interest collected/paid on derivatives transactions	-398,897	-1,022,384	-60.98	-1,278,773	-1,764,205	-27.52	-	-	-	0	0	-
1.4 Interest collected from financial investments	30,853	131,835	-76.60	77,334	357,131	-78.35	3,126	6,787	-53.94	7,409	10,987	-32.57
1.5 Interest paid on loans and credit with banks	-31,782	-116,191	-72.65	-100,540	-384,035	-73.82	-1,964	-3,265	-39.85	-5,060	-5,005	1.10
1.6 Other net collected/paid interests	-1	77	-	-1	0	-	-593	-	-	0	0	-
2. Fees and expenses for financial services paid by the Fund	-355,319	-242,055	46.79	-636,776	-544,228	17.01	-150	-2,445	-93.87	-323	-2,903	-88.87
2.1 Fees paid to the management company	-15,290	-15,625	-2.14	-33,922	-38,405	-11.67	-138	-217	-36.41	-299	-448	-33.26
2.2 Fees paid for securitised assets management	-8,580	-9,712	-11.66	-23,620	-25,156	-6.11	-12	-12	0.00	-24	-24	0.00
2.3 Fees paid to the financial agent	-2,433	-2,886	-15.70	-5,788	-6,409	-9.69	-	-	-	0	0	-
2.4 Variable fees paid	-293,964	-162,028	81.43	-530,881	-383,481	38.44	-	-2,431	-100.00	0	-2,431	-100.00
2.5 Other fees	-35,052	-51,804	-32.34	-42,565	-90,777	-53.11	-	215	-100.00	0	0	-
3. Other cash flows from Fund's operations	140,639	80,665	74.35	384,628	437,377	-12.06	-292	-755	-61.32	-371	-619	-40.06
3.1 Bad debts and other acquired assets recovery	48,871	-51,726	-	101,382	79,388	27.70	-	-136	-100.00	0	0	-
3.2 Payment of provisions	-	-	-	0	0	-	-	-	-	0	0	-
3.3 Proceeds from disposal of non-current assets held for sale	68778	129863	-47.038	138892	189791	-26.8184	89	-	-	160	0	-
3.4 Others	22,990	2,528	809.41	144,354	168,198	-14.18	-381	-619	-38.45	-531	-619	-14.22
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	-1,818,739	-2,111,344	-13.86	-1,590,701	1,854,844	-	49,226	484,909	-89.85	113,204	161,626	-29.96
4. Net cash flows from securitisation issuance	15,651,162	9,439,939	65.80	28,848,469	20,229,297	42.61	835,423	658,000	26.96	1,403,136	1,875,000	-25.17
4.1 Proceeds from securities issuances	15,658,327	9,443,036	65.82	28,860,551	20,234,346	42.63	835,423	658,000	26.96	1,403,136	1,875,000	-25.17
4.2 Payments for securities issuances (placement insurance)	-7,165	-3,097	131.35	-12,082	-5,049	139.29	-	-	-	0	0	-
5. Cash flows from financial assets acquisitions	-16,232,267	-9,282,856	74.86	-29,387,442	-19,266,992	52.53	-4,720,674	-4,537,557	4.04	-7,461,631	-9,276,557	-19.56
5.1 Payments for collection rights acquisitions	-16,232,731	-9,282,856	74.87	-29,387,442	-19,266,992	52.53	-4,720,674	-4,537,557	4.04	-7,461,631	-9,276,557	-19.56
5.2 Payments for other financial investment acquisitions	464	-	-	0	0	-	-	-	-	0	0	-
6. Net cash flows from amortisations	-1,508,320	-2,826,974	-46.65	-1,652,298	-3,188,752	-48.18	4,039,337	4,236,585	-4.66	6,338,974	7,412,844	-14.49
6.1 Proceeds from collection rights amortisation	21,511,837	20,910,896	2.87	36,781,986	47,156,338	-22.00	4,844,337	5,228,226	-7.34	8,008,974	9,529,485	-15.96
6.2 Proceeds from other securitised assets amortisation	-	-4,589	-100.00	0	0	-	-	-	-	0	0	-
6.3 Payments for securitised bonds amortisation	-23,020,157	-23,733,281	-3.00	-38,434,284	-50,345,090	-23.66	-805,000	-991,641	-18.82	-1,670,000	-2,116,641	-21.10
7. Other cash flows from the Fund's operations	270,686	558,547	-51.54	600,570	4,081,291	-85.28	-104,860	127,881	-	-167,275	150,339	-
7.1 Collections from granting loans or drawdowns	1,007,531	571,034	76.44	1,681,592	3,951,379	-57.44	-	127,881	-100.00	0	150,339	-100.00
7.2 Payments for loans or credits amortisation	-763,002	7,775	-	-1,236,469	-776,228	59.29	-104,817	-	-	-167,232	0	-
7.3 Proceeds on pending collection rights	121,277	180,903	-32.96	389,989	586,950	-33.56	-	-	-	0	0	-
7.4 Public Administrations - liabilities	-942	-776	21.39	-3,262	-2,596	25.65	-	-	-	0	0	-
7.5 Other assets and liabilities	-94,178	-200,080	-52.93	-231,280	322,251	-	-43	-	-	-43	0	-
7.6 Collection from financial investment amortisation of sale	-	-	-	0	0	-	-	-	-	0	0	-
7.7 Grants collection	-	-309	-100.00	0	-465	-100.00	-	-	-	0	0	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	-1,109,858	-1,602,650	-30.75	-218,646	3,197,963	-	49,353	484,769	-89.82	114,859	164,086	-30.00
Cash or cash equivalents at the beginning of the period ¹	-	-	-	24,432,001	35,719,747	-31.60	-	-	-	292,437	128,351	127.84
Cash or cash equivalents at the end of the period ¹	-	-	-	24,213,355	38,917,710	-37.78	-	-	-	407,296	292,437	39.28

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

Aggregate cash flow statement

TABLE C

EUR thousands	PRIVATE FUNDS			TOTAL FUNDS					
	ACCUMULATED			CURRENT PERIOD ²			ACCUMULATED		
	2013-25	2012-25	%	2013-25	2012-25	%	2013-25	2012-25	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	-284	14,873	-	709,008	508,554	39.42	1,373,426	1,360,452	0.95
1. Net cash flow from interests on transactions	36,588	28,510	28.33	924,130	673,144	37.29	1,663,140	1,484,462	12.04
1.1 Interest collected from securitised assets	83,644	103,088	-18.86	3,230,584	4,071,070	-20.65	8,384,051	11,030,987	-24.00
1.2 Interest paid on securitisation issues	-30,530	-60,311	-49.38	-1,907,196	-2,394,785	-20.36	-5,404,754	-7,747,131	-30.24
1.3 Net interest collected/paid on derivatives transactions	-14,292	-14,941	-4.34	-398,897	-1,022,384	-60.98	-1,293,065	-1,779,146	-27.32
1.4 Interest collected from financial investments	616	4,809	-87.19	33,979	138,622	-75.49	85,359	372,927	-77.11
1.5 Interest paid on loans and credit with banks	-2,850	-4,135	-31.08	-33,746	-119,456	-71.75	-108,450	-393,175	-72.42
1.6 Other net collected/paid interests	0	0	-	-594	77	-	-1	-	-
2. Fees and expenses for financial services paid by the Fund	-37,093	-13,564	173.47	-355,469	-244,500	45.39	-674,192	-560,695	20.24
2.1 Fees paid to the management company	-635	-803	-20.92	-15,428	-15,842	-2.61	-34,856	-39,656	-12.10
2.2 Fees paid for securitised assets management	-325	-615	-47.15	-8,592	-9,724	-11.64	-23,969	-25,795	-7.08
2.3 Fees paid to the financial agent	-34	-128	-73.44	-2,433	-2,886	-15.70	-5,822	-6,537	-10.94
2.4 Variable fees paid	-34,161	-11,972	185.34	-293,964	-164,459	78.75	-565,042	-397,884	42.01
2.5 Other fees	-1,938	-46	4,113.04	-35,052	-51,589	-32.06	-44,503	-90,823	-51.00
3. Other cash flows from Fund's operations	221	-73	-	140,347	79,910	75.63	384,478	436,685	-11.96
3.1 Bad debts and other acquired assets recovery	0	0	-	48,871	-51,862	-	101,382	79,388	27.70
3.2 Payment of provisions	0	0	-	0	-	-	0	-	-
3.3 Proceeds from disposal of non-current assets held for sale	0	0	-	68,867	129,863	-46.96	139,052	189,791	-26.73
3.4 Others	221	-73	-	22,609	1,909	1,084.34	144,044	167,506	-14.01
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	122,901	282,961	-56.57	-1,769,513	-1,626,435	8.80	-1,354,596	2,299,431	-
4. Net cash flows from securitisation issuance	1,121,721	2,690,231	-58.30	16,486,585	10,097,939	63.27	31,373,326	24,794,528	26.53
4.1 Proceeds from securities issuances	1,123,514	2,690,282	-58.24	16,493,750	10,101,036	63.29	31,387,201	24,799,628	26.56
4.2 Payments for securities issuances (placement insurance)	-1,793	-51	3,415.69	-7,165	-3,097	131.35	-13,875	-5,100	172.06
5. Cash flows from financial assets acquisitions	-2,816,535	-3,859,410	-27.02	-20,952,941	-13,820,413	51.61	-39,665,608	-32,402,959	22.41
5.1 Payments for collection rights acquisitions	-2,816,535	-3,859,410	-27.02	-20,953,405	-13,820,413	51.61	-39,665,608	-32,402,959	22.41
5.2 Payments for other financial investment acquisitions	0	0	-	464	-	-	0	-	-
6. Net cash flows from amortisations	1,394,344	1,308,650	6.55	2,531,017	1,409,611	79.55	6,081,020	5,532,742	9.91
6.1 Proceeds from collection rights amortisation	1,578,362	2,059,185	-23.35	26,356,174	26,139,122	0.83	46,369,322	58,745,008	-21.07
6.2 Proceeds from other securitised assets amortisation	0	0	-	0	-4,589	-100.00	0	-	-
6.3 Payments for securitised bonds amortisation	-184,018	-750,535	-75.48	-23,825,157	-24,724,922	-3.64	-40,288,302	-53,212,266	-24.29
7. Other cash flows from the Fund's operations	423,371	143,490	195.05	165,826	686,428	-75.84	856,666	4,375,120	-80.42
7.1 Collections from granting loans or drawdowns	398,667	155,593	156.22	1,007,531	698,915	44.16	2,080,259	4,257,311	-51.14
7.2 Payments for loans or credits amortisation	-7,348	-8,817	-16.66	-867,819	7,775	-	-1,411,049	-785,045	79.74
7.3 Proceeds on pending collection rights	-3,643	-1,031	253.35	121,277	180,903	-32.96	386,346	585,919	-34.06
7.4 Public Administrations - liabilities	1	-2,222	-	-942	-776	21.39	-3,261	-4,818	-32.32
7.5 Other assets and liabilities	35,694	-33	-	-94,221	-200,080	-52.91	-195,629	322,218	-
7.6 Collection from financial investment amortisation of sale	0	0	-	0	-	-	0	-	-
7.7 Grants collection	0	0	-	0	-309	-100.00	0	-465	-100.00
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	122,617	297,834	-58.83	-1,060,505	-1,117,881	-5.13	18,830	3,659,883	-99.49
Cash or cash equivalents at the beginning of the period ¹	145,353	264,609	-45.07	-3,521,794	-	-	-	36,112,707	-31.13
Cash or cash equivalents at the end of the period ¹	267,970	562,443	-52.36	-4,582,299	-	-	-	39,772,590	-37.42

(1) Cash or cash equivalents at the beginning of the period is not the

PERIOD	COLLECTION RIGHTS - MAIN RATIOS						% NON-CURRENT ASSETS FOR SALE (6)	SECURITIES ISSUED - IMPROVEMENTS			RATIOS			
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT		% RECOGNISED LOSSES (7)		% GUARANTEE		% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)		% FEES (13)
				BAD DEBT (4)	RECOVERY RATE (5)			(8)	% RF (9)			(12)	(13)	
Public ABS, bonds														
Dec-13	293,545,897	2.98	3.29	0.67	5.58	0.37	-1.36	10.26	5.63	1.41	0.28	-0.18	-0.16	
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	360,937,047	3.25	3.18	0.48	2.39	0.29	-0.98	2.61	8.41	1.59	0.24	-0.13	-0.11	
Jun-12	411,896,368	2.29	2.71	0.44	1.22	0.27	-0.82	2.65	5.49	1.13	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	
Public ABS, non-mortgage covered bonds														
Dec-13	201,877,095	3.82	4.92	1.00	8.36	0.53	-1.97	15.19	8.36	1.67	0.41	-0.25	-0.23	
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	246,165,412	3.87	4.87	0.73	3.65	0.43	-1.44	3.97	12.71	1.93	0.34	-0.18	-0.16	
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	
Public ABS, commercial paper														
Dec-13	1,164,956	-	0.16	4.43	50.43	0.06	-1.06	-	8.14	55.90	1.72	-0.03	-0.01	
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	1,607,792	-	0.30	2.57	50.00	0.04	-0.37	-	17.56	32.29	1.10	-1.42	-1.41	
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	

PERIOD	COLLECTION RIGHTS - MAIN RATIOS						% NON-CURRENT ASSETS FOR SALE (6)	SECURITIES ISSUED - IMPROVEMENTS			RATIOS		
	TA (1)	EAR (2)	DOUBTFUL	BAD DEBT		% RECOGNISED LOSSES (7)		% GUARANTEE (8)	% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12) % FEES (13)		
			(3)	BAD DEBT (4)	RECOVERY RATE (5)						(12)	(13)	
Private ABS													
dic-13	3,356,498	1.45	2.07	-	-	-	-0.17	-	11.54	-	0.95	-0.85	-0.78
Dec-12	3,812,325	5.81	4.17	-	0.01	-	-2.78	-	3.26	1.86	0.54	-0.08	-0.08
Dec-11	3,655,797	2.07	3.45	0.09	2.79	-	-2.05	-	4.13	1.97	0.78	-0.09	-0.09
Dec-10	3,143,463	1.90	0.37	0.14	3.92	-	-2.30	-	3.03	2.13	1.30	-0.05	-0.04
Dec-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26	1.85	-0.12	-0.12

(1) Total assets in thousands euros.

(2) Early amortisation rate

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

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

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

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

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

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

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

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

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

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

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

	PERIOD	OUTSTANDING AMOUNT (EUR thousands)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
										BY DEBTOR	GEOGRAPHICAL / BY SECTOR
PUBLIC FUNDS											
MBS	2012 2	226,869,100	2.76	30.84	2.40	0.37	1.35	13.98	6.76	33.58	35.69
	2013 2	198,267,678	2.35	32.56	2.69	0.60	0.90	14.26	7.82	30.70	34.62
Loans to companies	2012 2	46,222,926	5.59	42.70	7.87	1.16	12.75	7.53	4.65	15.52	17.33
	2013 2	29,731,847	8.70	37.93	9.10	1.31	16.21	7.10	5.18	13.80	17.38
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 2	124,378	58.72	0.00	0.00	0.00	0.00	2.90	7.15	100.00	53.00
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 2	266,191	0.19	7.64	1.62	0.00	0.00	4.47	9.99	41.81	21.35
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 2	7,008,773	4.33	5.62	5.38	1.81	111.10	5.88	4.73	0.49	27.30
Accounts receivable	2012 2	0	-	-	-	-	-	-	-	-	-
	2013 2	0	-	-	-	-	-	-	-	-	-
Future collection rights	2012 2	0	-	-	-	-	-	-	-	-	-
	2013 2	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2012 2	0	-	-	-	-	-	-	-	-	-
	2013 2	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 2	22,520,049	0.00	0.00	0.00	0.00	0.00	13.28	1.55	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 2	750,192	0.00	-	0.16	4.43	50.43	0.09	0.00	8.14	-
PRIVATE FUNDS	2012 2	3,088,224	5.81	-	4.17	0.00	0.01	3.51	5.47	49.97	-
	2013 2	2,572,194	1.45	-	2.07	0.00	0.00	2.49	4.89	38.17	-

(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 December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	208,352
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.	448,321
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	112,525
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	176,429
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	128,257
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	33,002,010
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,237,814
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	2,168,143
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,470,146
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,227,714
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,095,322
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	171,457
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,545,602
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	193,398
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,261
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	82,965
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3,500,264
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,170,438
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,331,184
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	474,180
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	580,356
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	145,193
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	104,913
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	141,414
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	312,021
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	92,891
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	112,284
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	119,901
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	223,378
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	188,572
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	422,611

Asset-backed securities

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List of Funds through December 31, 2013

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	725,184
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	PÚBLICO AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	16,875
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	PÚBLICO AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	67,254
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	70,195
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	81,552
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	28,637
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	1,023,934
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	306,817
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,458,610
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,232,572
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,400,154
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	140,239
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	189,307
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	436,732
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	520,630
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	588,246
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	835,278
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	488,780
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	702,077
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	872,061
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	185,194
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	225,686
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	196,951
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	400,521
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	319,485
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	412,895
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	77,113

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List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	109,796
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	128,540
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	130,818
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	471,114
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	169,334
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,117,964
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	886,735
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	988,746
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	748,141
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	756,491
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	68,823
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	154,892
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	245,647
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,516,589
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,680,105
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,553,065
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,960,404
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,053,052
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,648,707
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,375,555
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	38,390
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	54,686
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	132,744
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	146,097
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	40,756
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	204,463
BBVA-9 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	424,487
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	110,490
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	5,900
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	38,890
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	31,772
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	51,698
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	160,160

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FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	104,293
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	229,689
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	310,938
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	894,752
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	745,947
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	788,208
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	406,178
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	107,837
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	169,261
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	407,316
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	832,753
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	172,274
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	290,491
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	379,614
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	601,455
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,219,739
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,555,844
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	732,848
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	119,970
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	265,412
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	126,414
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	473,602
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	364,063
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	950,323
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,232,738
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	141,420
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	181,364
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	456,122
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	329,310

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FUND	TYPE	SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA LEASINGS 2, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,124,814
FONCAIXA PYMES 3, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,919,021
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	71,284
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	117,220
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	100,723
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	72,984
GC FTPYME PASTOR 4, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	69,655
GC FTPYME SABADELL 4, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	82,499
GC FTPYME SABADELL 5, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	170,110
GC FTPYME SABADELL 6, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	194,967
GC FTPYME SABADELL 8, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	465,603
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	362,910
GAT FTGENCAT 2006, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	50,426
GAT FTGENCAT 2007, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	135,594
GAT FTGENCAT 2008, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	235,687
GAT FTGENCAT 2009, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	264,119
HIPOCAT 10, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	643,940
HIPOCAT 11, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	643,160
HIPOCAT 16, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	570,400
HIPOCAT 17, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	742,532
HIPOCAT 18, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	635,154
HIPOCAT 19, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	575,283
HIPOCAT 20, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	762,107
HIPOCAT 4, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	51,410
HIPOCAT 5, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	139,098
HIPOCAT 6, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	221,971
HIPOCAT 7, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	450,488
HIPOCAT 8, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	532,471
HIPOCAT 9, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	420,808
MBSCAT 1, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	660,331
MBSCAT 2, FTA	FTA	BONOS PÚBLICO GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	281,113
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS PÚBLICO INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,240,076
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS PÚBLICO INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	305,659
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS PÚBLICO INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	160,408
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS PÚBLICO INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	592,712

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND	TYPE	SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
IM BES EMPRESAS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO ESPIRITO SANTO, S.A., S.E.	285,593
IM CAJA LABORAL 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	422,714
IM CAJA LABORAL 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	486,304
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	305,589
IM CAJAMAR 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	114,055
IM CAJAMAR 3, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	542,310
IM CAJAMAR 4, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	524,800
IM CAJAMAR 5, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	611,473
IM CAJAMAR 6, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,286,380
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	150,480
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	770,584
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	696,696
IM CAJASTUR MBS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	587,398
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,246,491
IM CEDULAS 10, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,351,840
IM CEDULAS 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,512,292
IM CEDULAS 3, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,064,937
IM CEDULAS 4, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,140,860
IM CEDULAS 5, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,281,139
IM CEDULAS 7, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,295,397
IM CEDULAS 9, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,306,491
IM CFS RMBS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	368,841
IM CITI TARJETAS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CITIBANK ESPAÑA, S.A.	1,342,972
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	135,364
IM FTPYME SABADELL 7, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	301,373
IM FTPYME SABADELL 9, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	992,029
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	295,614
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,315,527
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	398,452
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	245,419
IM PASTOR 4, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	407,564
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	150,705
IM SABADELL RMBS 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	796,695
IM SABADELL RMBS 3, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	921,536
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	46,899

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	198,063
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,663,024
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	739,656
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	600,815
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,229,869
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	226,894
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	319,491
FTA PYMES BANESTO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	458,464
FTA PYMES SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,156,899
FTA PYMES SANTANDER 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,827,340
FTA PYMES SANTANDER 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,596,621
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	514,634
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	513,896
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,952,994
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	304,807
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,206,157
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	123,212
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	556,806
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	871,422
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,451,511
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,876,750
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	820,616
FTA SANTANDER HIPOTECARIO 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	756,417
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	235,568
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	254,362
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	647,548
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,055,742
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,087,996
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	49,480
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	58,812
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	83,302
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	228,171
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	218,719
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	123,850
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	304,591

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	575,844
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	754,667
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	910,670
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	181,266
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	142,549
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	243,550
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	592,859
AUTO ABS 2012-3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANQUE PSA FINANCE S.E.	846,817
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	475,280
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	395,699
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	237,101
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	189,353
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	229,265
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	495,993
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,535,297
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,142,383
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,574,204
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,110,374
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,041,509
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	69,893
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	68,984
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	158,546
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	176,153
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	502,751
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	23,732,183
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	16,738
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	64,112
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	69,020
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	328,785
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	464,785
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	397,989
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	685,296
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	477,714

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List of Funds through December 31, 2013

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
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	194,293
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	639,292
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	564,192
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	977,650
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	877,874
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	1,651,159
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	1,380,923
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,929,818
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,169,337
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	48,833
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	96,458
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	101,089
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	108,287
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	85,323
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	108,616
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	171,542
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	127,986
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	167,552
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	276,722
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	199,041
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	139,308
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	339,891
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	482,286
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	293,107
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	429,116
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	253,145
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	167,760
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	361,496
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	204,669
TDA CAM 10, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	656,589
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,162,966

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,358,339
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	237,884
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	260,439
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	626,337
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	877,250
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	590,491
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	879,442
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	875,375
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	812,963
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	529,999
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	159,121
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	372,564
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	465,877
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	691,345
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	688,163
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	1,018,533
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	1,659,551
TDA LICO LEASING III, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	LICO LEASING, S.A., E.F.C.	94,489
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	90,404
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	15,365
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	63,137
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	148,970
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	261,782
Subtotal ABS/BONDS constituted in previous periods						272,122,339
BANKIA PYME I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	671,641
BBVA RMBS 12, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,573,844
RURAL HIPOTECARIO XIV, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	236,118
RURAL HIPOTECARIO XV, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	558,163
RURAL HIPOTECARIO XVI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	159,872

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA PYMES 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	712,874
IM BCG RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	1,356,869
FTA PYMES SANTANDER 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	407,024
FTA PYMES SANTANDER 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,038,084
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	608,029
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	744,685
Subtotal ABS/BONDS constituted during the period						12,067,203
Total ABS/BONDS						284,189,542
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,164,956
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						1,164,956
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						1,164,956
Total PUBLIC ABS						285,354,498
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	215,985
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	244,690
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	273,217
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	556,359
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	288,389
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	651,119
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	962,869
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	625,354
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	770,998
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	542,163
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	72,632
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	63,526
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	28,697
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	79,547
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	14,757
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	167,396
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	428,753
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	30,522

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
BANKINTER 3, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	218,982
BANKINTER 4, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	224,590
BANKINTER 5, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	158,763
BANKINTER 7, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	144,350
RURAL HIPOTECARIO III FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	47,184
RURAL HIPOTECARIO IV FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	94,332
VALENCIA HIPOTECARIO 2, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	391,322
GC SABADELL 1, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	314,215
GAT ICO-FTVPO 1, FTH		FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	238,852
IM PASTOR 2, FTH		FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	242,311
IM PASTOR 3, FTH		FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	337,979
FTH UCI 10		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	168,790
FTH UCI 12		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	349,298
FTH UCI 5		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	22,385
TDA 12, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	47,467
TDA IBERCAJA ICO-FTVPO, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	338,562
Subtotal MBS constituted in previous periods						9,356,355	
Subtotal MBS constituted during the period						0	
Total MBS - PUBLIC						9,356,355	
Total PUBLIC FUNDS						294,710,853	
AYT ADMINISTRACIONES I, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	122,343
AYT FINANCIACION INVERSIONES II, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	319,940
AYT FINANCIACION INVERSIONES III, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	268,532
AYT PRESTIGE CAJAS DE AHORRO, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	171,645
AYT.10, FINANCIACION INVERSIONES, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	315,853
BBVA SECURITISED FUNDING 1 FTA		FTA	BONOS	PRIVADO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	938,255
TIBER SPAIN, FTA		FTA	BONOS	PRIVADO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS	423,290
BANCO FINANTIA SOFINLOC TDA N° 2,FTA		FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	5,402
CAP-TDA 2, FTA		FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	GRUPO DRAGADOS	396,240
MORTGAGE FINANCE SPAIN, FTA		FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CALYON, SUCURSAL EN ESPAÑA	103,972

Asset-backed securities

TABLE 00

List of Funds through December 31, 2013

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
SOFINLOC ESPAÑA TDA Nº 1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	20,634
TDA FS1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	84,402
Subtotal ABS/PRIVATE/BONDS constituted in previous periods						3,170,508
IM CAJAMAR EMPRESAS 6, FTA	FTA	BONOS	PRIVADO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	185,990
Subtotal ABS/PRIVATE/BONDS constituted during the period						185,990
Total ABS/PRIVATE/BONDS						3,356,498
Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted in previous periods						0
Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted during the period						0
Total ABS/PRIVATE/COMMERCIAL PAPER						0
Total PRIVATE FUNDS						3,356,498

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	776,199	0		800,288	36,282	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA BONOS	197,794	0		207,703	38	-10,015
AYT CAJA INGENIEROS 2, FTA	FTA BONOS	404,744	0		410,885	36,358	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA BONOS	107,834	0		110,456	1,755	-5,614
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA BONOS	166,190	0		169,072	545	-9,673
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA BONOS	117,788	0		121,198	1,580	-1,772
AYT CEDULAS CAJAS GLOBAL FTA	FTA BONOS	31,671,175	0		31,665,052	1,330,874	0
AYT CEDULAS CAJAS IX, FTA	FTA BONOS	5,145,776	0		5,144,617	91,849	0
AYT CEDULAS CAJAS V, FTA	FTA BONOS	2,108,211	0		2,107,652	59,883	0
AYT CEDULAS CAJAS VI, FTA	FTA BONOS	3,398,138	0		3,397,282	71,780	0
AYT CEDULAS CAJAS VIII, FTA	FTA BONOS	4,121,049	0		4,120,101	106,694	0
AYT CEDULAS CAJAS X, FTA	FTA BONOS	3,938,541	0		3,938,052	155,382	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA BONOS	120,168	0		128,114	41,166	-2,970
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA BONOS	4,168,868	0		4,289,463	198,889	-34,436
AYT DEUDA SUBORDINADA I, FTA	FTA BONOS	123,041	70,217		193,248	95	0
AYT FONDO EOLICO, FTA	FTA BONOS	15,356	0		15,339	0	0
AYT FTPYME II, FTA	FTA BONOS	56,128	0		61,007	10,913	-365
AYT GOYA HIPOTECARIO III, FTA	FTA BONOS	3,201,221	488		3,221,270	278,703	-105,490
AYT GOYA HIPOTECARIO IV, FTA	FTA BONOS	1,060,265	0		1,105,500	64,056	-36,180
AYT GOYA HIPOTECARIO V, FTA	FTA BONOS	1,194,731	0		1,245,396	84,730	-46,493
AYT HIPOTECARIO BBK I, FTA	FTA BONOS	435,137	0		442,954	24,112	-5,557
AYT HIPOTECARIO BBK II, FTA	FTA BONOS	538,843	0		548,182	21,596	-3,691
AYT HIPOTECARIO MIXTO II, FTA	FTA BONOS	137,361	0		138,946	5,866	-13,347
AYT HIPOTECARIO MIXTO III, FTA	FTA BONOS	100,558	3,019		104,351	0	-9,585
AYT HIPOTECARIO MIXTO IV, FTA	FTA BONOS	127,898	0		131,821	5,439	-5,239
AYT HIPOTECARIO MIXTO V, FTA	FTA BONOS	304,362	0		307,329	4,269	-9,928
AYT HIPOTECARIO MIXTO, FTA	FTA BONOS	74,030	474		74,824	18,030	-159
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA BONOS	100,364	0		101,779	9,902	-9,394
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA BONOS	107,212	0		110,290	8,325	-575
AYT ICO-FTVPO I, FTA	FTA BONOS	201,921	0		207,653	12,296	-5,961
AYT ICO-FTVPO III, FTA	FTA BONOS	166,172	0		171,181	14,267	-9,957
AYT KUTXA HIPOTECARIO I, FTA	FTA BONOS	394,806	0		402,690	13,522	-5,382

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT KUTXA HIPOTECARIO II, FTA	FTA BONOS	700,108	0		712,910	7,961	-35,639
AYT PRESTAMOS CONSUMO III, FTA	FTA BONOS	7,346	0		9,273	7,419	-54
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA BONOS	40,590	0		41,102	25,337	-1,195
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA BONOS	64,163	0		64,904	5,212	-1,670
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA BONOS	38,993	0		39,715	40,804	-353
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA BONOS	19,166	0		21,148	7,010	0
BANCAJA - BVA VPO 1, FTA	FTA BONOS	270,183	0		274,865	23,008	-23,490
BANCAJA 10, FTA	FTA BONOS	1,442,745	0		1,445,045	4,300	-23,836
BANCAJA 11, FTA	FTA BONOS	1,211,218	0		1,229,690	2,067	-18,486
BANCAJA 13, FTA	FTA BONOS	2,188,913	0		2,164,315	185,840	-13,993
BANCAJA 3, FTA	FTA BONOS	123,887	0		124,846	2,606	1,484
BANCAJA 5, FTA	FTA BONOS	178,195	0		181,984	5,013	-3,611
BANCAJA 6, FTA	FTA BONOS	407,522	0		411,544	20,830	-5,630
BANCAJA 7, FTA	FTA BONOS	506,922	0		506,863	7,507	-4,287
BANCAJA 8, FTA	FTA BONOS	553,208	0		577,357	0	-5,304
BANCAJA 9, FTA	FTA BONOS	822,892	0		821,470	3,309	-13,753
BANCAJA LEASING 1, FTA	FTA BONOS	364,940	0		373,988	105,723	0
BANKIA PYME I, FTA	FTA BONOS	629,769	0		450,865	218,999	0
BANKINTER 10, FTA	FTA BONOS	678,294	466		698,616	0	-7,823
BANKINTER 13 FTA	FTA BONOS	829,642	2,366		865,069	550	-10,137
BANKINTER 2 PYME FTA	FTA BONOS	164,567	1,766		179,857	0	-2,046
BANKINTER 3 FTPYME FTA	FTA BONOS	212,129	1,730		224,555	365	-2,604
BANKINTER 4 FTPYME, FTA	FTA BONOS	161,008	718		158,337	38,420	-1,489
BANKINTER 6, FTA	FTA BONOS	378,271	207		385,318	13,516	-4,709
BANKINTER 8, FTA	FTA BONOS	304,518	167		307,155	10,712	-3,270
BANKINTER 9, FTA	FTA BONOS	388,944	374		397,829	12,588	-4,770
BBVA AUTOS 2 FTA	FTA BONOS	54,305	44		60,183	15,759	-8,827
BBVA CONSUMO 1, FTA	FTA BONOS	74,079	154		85,235	21,890	-15,710
BBVA CONSUMO 2, FTA	FTA BONOS	99,692	213		104,233	23,426	-16,046
BBVA CONSUMO 3 FTA	FTA BONOS	102,791	30		112,087	16,428	-9,739
BBVA CONSUMO 4 FTA	FTA BONOS	242,970	0		262,212	206,918	-19,928
BBVA EMPRESAS 1, FTA	FTA BONOS	124,506	2,819		140,242	28,565	-1,491

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BBVA EMPRESAS 2, FTA	FTA BONOS	624,915	5,159	640,059	476,688	-1,832	
BBVA EMPRESAS 3, FTA	FTA BONOS	478,106	12,148	439,670	446,053	-16,321	
BBVA EMPRESAS 4, FTA	FTA BONOS	407,892	6,328	398,235	589,266	-14,678	
BBVA EMPRESAS 5, FTA	FTA BONOS	497,464	1,752	498,187	247,718	-12,247	
BBVA EMPRESAS 6, FTA	FTA BONOS	598,136	300	619,913	133,927	-29,196	
BBVA FINANZIA AUTOS 1 FTA	FTA BONOS	60,116	0	67,912	0	-11,219	
BBVA HIPOTECARIO 3, FTA	FTA BONOS	118,937	6,145	115,612	22,818	-1,499	
BBVA LEASING 1, FTA	FTA BONOS	234,636	245	244,075	0	-7,633	
BBVA RMBS 1, FTA	FTA BONOS	1,480,319	26,189	1,482,973	32,657	-6,629	
BBVA RMBS 10, FTA	FTA BONOS	1,468,412	1,065	1,483,897	192,245	0	
BBVA RMBS 11, FTA	FTA BONOS	1,310,766	2,961	1,326,438	220,930	0	
BBVA RMBS 12, FTA	FTA BONOS	4,334,622	0	4,351,071	218,359	0	
BBVA RMBS 2, FTA	FTA BONOS	2,876,211	58,943	2,905,174	50,090	-9,990	
BBVA RMBS 3, FTA	FTA BONOS	1,954,855	66,391	2,042,175	0	5,813	
BBVA RMBS 5 FTA	FTA BONOS	3,254,739	70,405	3,228,074	420,587	0	
BBVA RMBS 9, FTA	FTA BONOS	1,101,764	3,765	1,103,287	267,497	0	
BBVA-3 FTPYME FTA	FTA BONOS	24,194	271	25,620	11,257	-344	
BBVA-4 PYME, FTA	FTA BONOS	42,222	5,451	40,131	14,315	-653	
BBVA-5 FTPYME, FTA	FTA BONOS	117,764	11,088	114,238	17,029	-3,076	
BBVA-6 FTPYME FTA	FTA BONOS	135,877	6,724	129,078	0	-3,562	
BBVA-7 FTGENCAT, FTA	FTA BONOS	35,717	399	35,530	5,090	-837	
BBVA-8 FTPYME FTA	FTA BONOS	189,101	9,266	173,237	30,913	-3,040	
BBVA-9 PYME FTA	FTA BONOS	325,080	36	337,751	85,935	0	
BCL MUNICIPIOS I FTA	FTA BONOS	75,354	0	79,531	30,416	520	
CAIXA PENEDES 1 TDA, FTA	FTA BONOS	451,547	0	456,169	11,750	-15,361	
CAIXA PENEDES 2 TDA, FTA	FTA BONOS	366,799	0	375,292	16,536	-6,690	
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA BONOS	194,444	0	191,540	43,491	-2,054	
CAIXA PENEDES PYMES 1 TDA, FTA	FTA BONOS	177,696	0	171,479	13,596	-1,297	
CAJA INGENIEROS TDA 1, FTA	FTA BONOS	195,273	0	198,997	29,404	0	
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA BONOS	2,057,692	0	2,057,611	170,437	0	
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA BONOS	305,633	0	305,625	0	0	
CEDULAS TDA 18, FTA	FTA BONOS	461,478	0	461,479	34,230	0	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA BONOS	1,400,648	0		1,400,649	127,413	0
CEDULAS TDA 3, FTA	FTA BONOS	2,072,762	0		2,072,596	63,575	0
CEDULAS TDA 5, FTA	FTA BONOS	1,505,395	0		1,505,395	57,957	0
CEDULAS TDA 6, FTA	FTA BONOS	3,070,705	0		3,070,705	0	0
CEDULAS TDA 7, FTA	FTA BONOS	2,037,400	0		2,037,205	0	0
CIBELES III FTPYME, FTA	FTA BONOS	29,078	0		28,564	38,438	-198
CM BANCAJA 1, FTA	FTA BONOS	56,118	0		68,940	10	-35
CONSUMO BANCAJA 1, FTA	FTA BONOS	4,745	0		5,796	0	-13
DRIVER ESPAÑA ONE, FTA	FTA BONOS	120,124	0		112,079	10,313	-1,246
EDT FTPYME PASTOR 3, FTA	FTA BONOS	29,824	6,683		24,819	13,917	-1,425
EMPRESAS BANESTO 5, FTA	FTA BONOS	460,563	5,552		488,535	244,150	7,029
EMPRESAS BANESTO 6, FTA	FTA BONOS	319,663	0		600,786	0	-575
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA BONOS	169,237	0		156,521	16,871	-955
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA BONOS	488,324	0		492,175	9,608	-3,194
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA BONOS	1,227,613	0		1,225,796	0	0
FONCAIXA AUTONOMOS 1, FTA	FTA BONOS	741,143	0		787,170	145,847	14,380
FONCAIXA CONSUMO 1, FTA	FTA BONOS	1,981,260	0		2,027,632	145,113	52,800
FONCAIXA FTGENCAT 3, FTA	FTA BONOS	130,830	0		138,645	2,553	-4,375
FONCAIXA FTGENCAT 4, FTA	FTA BONOS	167,191	0		177,491	3,231	-7,383
FONCAIXA FTGENCAT 5, FTA	FTA BONOS	425,878	0		454,679	0	-19,632
FONCAIXA FTGENCAT 6, FTA	FTA BONOS	312,982	0		328,882	0	-9,582
FONCAIXA LEASINGS 2, FTA	FTA BONOS	912,679	0		945,481	178,907	0
FONCAIXA PYMES 3, FTA	FTA BONOS	1,459,471	0		1,682,018	236,850	0
FONCAIXA PYMES 4, FTA	FTA BONOS	605,941	0		646,006	65,482	0
FTA FTPYME SANTANDER 1	FTA BONOS	189,128	2,182		194,744	18,250	5,934
FTA FTPYME SANTANDER 2	FTA BONOS	265,635	3,427		271,876	18,169	8,599
FTA PYMES BANESTO 3	FTA BONOS	319,155	0		458,365	0	0
FTA PYMES SANTANDER 3	FTA BONOS	749,794	13		1,156,839	0	0
FTA PYMES SANTANDER 4	FTA BONOS	1,177,803	0		1,827,272	0	0
FTA PYMES SANTANDER 5	FTA BONOS	1,037,942	0		1,596,564	0	0
FTA PYMES SANTANDER 6	FTA BONOS	332,017	0		406,690	0	0
FTA PYMES SANTANDER 7	FTA BONOS	1,484,356	0		2,037,484	0	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA BONOS	368,758	0	513,029	0	-18,720	
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA BONOS	350,825	0	370,450	130,600	0	
FTA SANTANDER EMPRESAS 10, FTA	FTA BONOS	1,027,969	6,585	1,951,062	0	-9,837	
FTA SANTANDER EMPRESAS 2	FTA BONOS	238,448	8,654	284,100	0	1,997	
FTA SANTANDER EMPRESAS 8, FTA	FTA BONOS	1,130,506	27,600	2,197,389	0	10,191	
FTA SANTANDER FINANCIACION 1	FTA BONOS	95,041	190	104,617	0	11,394	
FTA SANTANDER FINANCIACION 5	FTA BONOS	351,659	28	556,395	0	-13,444	
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	822,954	11,199	848,284	0	3,951	
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1,373,456	42,385	1,429,326	1	11,238	
FTA SANTANDER HIPOTECARIO 7	FTA BONOS	1,395,532	3,702	1,752,325	0	124,809	
FTA SANTANDER HIPOTECARIO 8	FTA BONOS	631,602	1,101	789,426	0	31,331	
FTA SANTANDER HIPOTECARIO 9	FTA BONOS	632,586	97	756,328	0	0	
FTA SANTANDER PUBLICO 1	FTA BONOS	194,671	0	220,538	14,105	-155	
FTA UCI 11	FTA BONOS	240,032	1,517	237,007	12,756	0	
FTA UCI 14	FTA BONOS	604,793	20,901	579,256	21,760	0	
FTA UCI 16	FTA BONOS	1,011,308	44,040	990,933	795	0	
FTA UCI 18	FTA BONOS	1,052,453	12,523	1,037,570	0	-17,073	
FTA UCI 6	FTA BONOS	44,329	0	44,889	4,575	0	
FTA UCI 7	FTA BONOS	55,332	16	55,302	3,416	0	
FTA UCI 8	FTA BONOS	77,019	109	77,097	6,005	0	
FTA UCI 9	FTA BONOS	214,808	686	212,906	12,508	0	
FTA, HIPOTEBANSA 11	FTA BONOS	199,980	705	204,703	5,244	-1,405	
FTA, HIPOTEBANSA X	FTA BONOS	114,751	0	115,724	3,165	-1,941	
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA BONOS	524,642	0	481,681	123,946	0	
FTA, SANTANDER EMPRESAS 1	FTA BONOS	252,828	2,532	265,895	23,640	3,336	
FTA, SANTANDER EMPRESAS 3	FTA BONOS	495,485	15,428	529,104	0	16,485	
FTA, UCI 15	FTA BONOS	708,585	23,696	700,121	0	0	
FTA, UCI 17	FTA BONOS	880,896	29,760	878,747	1,659	-27,321	
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	22,379,876	0	23,666,925	0	0	
FTPYME BANCAJA 2 FTA	FTA BONOS	26,844	0	24,612	5,367	-45	
FTPYME BANCAJA 3 FTA	FTA BONOS	47,514	0	40,349	6,092	260	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTPYME BANCAJA 6 FTA	FTA BONOS	158,887	0		156,901	0	-890
FTPYME TDA 6, FTA	FTA BONOS	15,128	0		14,851	1,509	-18
FTPYME TDA 7, FTA	FTA BONOS	57,870	0		63,707	0	55
FTPYME TDA CAM 2, FTA	FTA BONOS	63,729	0		53,548	9,469	-94
FTPYME TDA CAM 4, FTA	FTA BONOS	323,198	0		327,057	1,168	-2,935
FTPYME TDA CAM 7, FTA	FTA BONOS	411,067	0		392,351	71,766	-122
FTPYME TDA CAM 9, FTA	FTA BONOS	339,426	0		101,482	287,461	0
GAT FTGENCAT 2006, FTA	FTA BONOS	46,650	890		45,106	0	-63
GAT FTGENCAT 2007, FTA	FTA BONOS	125,349	1,931		120,876	1,640	-613
GAT FTGENCAT 2008, FTA	FTA BONOS	212,120	1,367		228,594	2,531	878
GAT FTGENCAT 2009, FTA	FTA BONOS	215,153	7,783		7,829	243,317	0
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA BONOS	63,118	0		57,377	0	-821
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA BONOS	82,558	0		113,868	0	2,820
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	89,690	348		97,804	-1	2,380
GC FTGENCAT SABADELL 1, FTA	FTA BONOS	63,012	0		65,052	7,781	-984
GC FTPYME PASTOR 4, FTA	FTA BONOS	60,774	4,544		55,655	1	-1,793
GC FTPYME SABADELL 4, FTA	FTA BONOS	80,344	0		82,444	0	-1,228
GC FTPYME SABADELL 5, FTA	FTA BONOS	148,351	0		162,754	6,582	-2,090
GC FTPYME SABADELL 6, FTA	FTA BONOS	180,451	0		192,906	1,082	-2,657
GC FTPYME SABADELL 8, FTA	FTA BONOS	352,521	0		384,754	77,805	906
GC PASTOR HIPOTECARIO 5, FTA	FTA BONOS	351,344	6,065		361,438	-1	-56,371
HIPOCAT 10, FTA	FTA BONOS	601,842	9,177		622,810	19,730	-7,459
HIPOCAT 11, FTA	FTA BONOS	598,816	11,969		623,746	17,640	-9,791
HIPOCAT 16, FTA	FTA BONOS	550,361	6		552,964	17,026	-4,372
HIPOCAT 17, FTA	FTA BONOS	720,357	2,244		611,726	130,702	-4,963
HIPOCAT 18, FTA	FTA BONOS	567,144	161		577,141	57,458	0
HIPOCAT 19, FTA	FTA BONOS	550,274	3,162		334,701	240,500	0
HIPOCAT 20, FTA	FTA BONOS	693,010	548		440,230	321,803	0
HIPOCAT 4, FTA	FTA BONOS	48,497	0		48,568	0	-244
HIPOCAT 5, FTA	FTA BONOS	129,052	25		131,335	5,647	-3,374
HIPOCAT 6, FTA	FTA BONOS	203,566	493		191,571	16,918	-7,491
HIPOCAT 7, FTA	FTA BONOS	414,622	2,248		413,191	30,007	-10,390

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
HIPOCAT 8, FTA	FTA BONOS	512,705	3,419	499,506	29,960	-11,930	
HIPOCAT 9, FTA	FTA BONOS	391,031	3,897	404,405	15,510	-2,788	
IM BANCO POPULAR FTPYME 1, FTA	FTA BONOS	139,287	0	135,554	12,679	-7,528	
IM BANCO POPULAR MBS 2, FTA	FTA BONOS	540,879	0	530,954	58,416	-22,487	
IM BCG RMBS 2, FTA	FTA BONOS	1,289,928	0	1,183,464	172,754	0	
IM BES EMPRESAS 1, FTA	FTA BONOS	250,052	0	262,611	22,970	0	
IM CAJA LABORAL 1, FTA	FTA BONOS	398,994	0	419,606	0	-6,547	
IM CAJA LABORAL 2, FTA	FTA BONOS	456,872	0	455,205	29,451	-11,033	
IM CAJA LABORAL EMPRESAS 1, FTA	FTA BONOS	267,806	0	132,178	164,498	0	
IM CAJAMAR 1, FTA	FTA BONOS	107,770	0	109,147	2,225	-2,018	
IM CAJAMAR 3, FTA	FTA BONOS	522,075	0	509,612	5,604	-6,889	
IM CAJAMAR 4, FTA	FTA BONOS	509,442	0	510,233	0	-7,131	
IM CAJAMAR 5, FTA	FTA BONOS	593,264	0	592,296	2,292	0	
IM CAJAMAR 6, FTA	FTA BONOS	1,252,319	0	1,265,146	9,748	0	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA BONOS	116,836	0	111,543	38,495	-3,328	
IM CAJAMAR EMPRESAS 4, FTA	FTA BONOS	659,510	0	739,124	516	0	
IM CAJAMAR EMPRESAS 5, FTA	FTA BONOS	570,011	0	579,080	114,464	0	
IM CAJASTUR MBS 1, FTA	FTA BONOS	504,037	0	500,545	84,160	-10,381	
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA BONOS	2,075,234	0	2,075,083	170,955	0	
IM CEDULAS 10, FTA	FTA BONOS	1,350,324	0	1,350,213	0	0	
IM CEDULAS 2, FTA	FTA BONOS	1,511,772	0	1,511,691	0	0	
IM CEDULAS 3, FTA	FTA BONOS	1,064,841	0	1,064,829	0	0	
IM CEDULAS 4, FTA	FTA BONOS	2,137,849	0	2,137,682	0	0	
IM CEDULAS 5, FTA	FTA BONOS	1,273,766	0	1,273,698	0	0	
IM CEDULAS 7, FTA	FTA BONOS	1,287,733	0	1,287,639	0	0	
IM CEDULAS 9, FTA	FTA BONOS	1,305,326	0	1,305,255	0	0	
IM CFS RMBS 1, FTA	FTA BONOS	354,195	343	257,283	107,927	0	
IM CITI TARJETAS 1, FTA	FTA BONOS	1,014,543	0	1,000,627	153,079	0	
IM FTGENCAT SABADELL 2, FTA	FTA BONOS	122,539	0	132,175	2,571	-4,335	
IM FTPYME SABADELL 7, FTA	FTA BONOS	249,690	0	255,032	45,919	-1,478	
IM FTPYME SABADELL 9, FTA	FTA BONOS	765,675	0	843,849	107,313	0	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA BONOS	241,439	0	252,903	6,977	-33	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA BONOS	1,789,564	0		2,055,818	214,418	0
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA BONOS	345,023	0		342,959	6,361	-563
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA BONOS	206,662	0		244,620	0	-6,958
IM PASTOR 4, FTA	FTA BONOS	383,428	21,090		391,475	7,097	-23,000
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA BONOS	117,257	0		147,245	0	-2,530
IM SABADELL RMBS 2, FTA	FTA BONOS	744,654	0		761,116	23,785	-34,157
IM SABADELL RMBS 3, FTA	FTA BONOS	840,454	0		842,358	67,440	-61,804
IM TERRASSA 1 FTGENCAT FTA	FTA BONOS	35,272	0		33,836	9,116	-238
IM TERRASSA MBS 1, FTA	FTA BONOS	192,640	0		197,129	-1	-8,133
INTERMONEY MASTER CEDULAS, FTA	FTA BONOS	1,659,680	0		1,659,666	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA BONOS	856,780	0		382,002	544,193	-102,308
MADRID FTPYME I, FTA	FTA BONOS	447,458	564		189,190	448,614	23,319
MADRID FTPYME II, FTA	FTA BONOS	411,100	0		58,111	412,085	462
MADRID ICO-FTVPO I, FTA	FTA BONOS	171,607	829		139,133	51,582	-1,565
MADRID RESIDENCIAL I, FTA	FTA BONOS	548,788	5,780		345,133	282,416	-4,142
MADRID RESIDENCIAL II, FTA	FTA BONOS	491,548	2,031		345,336	205,800	-809
MADRID RMBS I, FTA	FTA BONOS	930,595	36,220		908,661	67,248	-14,489
MADRID RMBS II, FTA	FTA BONOS	830,805	36,765		806,096	65,239	-13,481
MADRID RMBS III FTA	FTA BONOS	1,565,055	70,644		1,549,150	101,096	-13,715
MADRID RMBS IV, FTA	FTA BONOS	1,203,389	64,269		1,176,113	188,736	-12,598
MBS BANCAJA 1 FTA	FTA BONOS	90,361	0		90,800	7,230	-1,991
MBS BANCAJA 2, FTA	FTA BONOS	217,944	0		224,461	0	-2,285
MBS BANCAJA 3, FTA	FTA BONOS	301,216	0		303,999	0	-4,743
MBS BANCAJA 4, FTA	FTA BONOS	859,458	0		870,226	1,415	-11,030
MBS BANCAJA 6, FTA	FTA BONOS	664,316	0		654,349	73,498	0
MBS BANCAJA 7, FTA	FTA BONOS	721,749	0		723,128	44,821	0
MBS BANCAJA 8, FTA	FTA BONOS	375,467	0		371,022	23,328	0
MBSCAT 1, FTA	FTA BONOS	613,173	1,663		518,221	140,554	-26,758
MBSCAT 2, FTA	FTA BONOS	267,513	2,892		61,969	219,107	0
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA BONOS	696,498	0		659,626	47,851	0
PROGRAMA CEDULAS TDA, FTA	FTA BONOS	10,398,743	0		10,398,743	300,529	0
PYME BANCAJA 5, FTA	FTA BONOS	104,413	1,060		107,584	0	-949

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
PYME VALENCIA 1, FTA	FTA BONOS	150,267	8,531	159,637	0	-704	
PYMES BANESTO 2, FTA	FTA BONOS	174,004	5,919	176,387	4,808	-2,153	
RURAL HIPOTECARIO GLOBAL I, FTA	FTA BONOS	382,105	1,559	399,210	0	-17,305	
RURAL HIPOTECARIO IX, FTA	FTA BONOS	790,275	8,188	795,478	1,218	-26,304	
RURAL HIPOTECARIO V FTA	FTA BONOS	162,104	55	162,282	7,998	0	
RURAL HIPOTECARIO VI, FTA	FTA BONOS	271,420	96	276,610	7,414	-9,642	
RURAL HIPOTECARIO VII, FTA	FTA BONOS	364,940	836	364,767	9,711	-15,279	
RURAL HIPOTECARIO VIII, FTA	FTA BONOS	562,949	2,108	581,474	0	-19,430	
RURAL HIPOTECARIO X, FTA	FTA BONOS	1,160,172	4,041	1,156,912	49,423	-39,053	
RURAL HIPOTECARIO XI, FTA	FTA BONOS	1,469,332	3,442	1,450,339	95,639	-40,232	
RURAL HIPOTECARIO XII, FTA	FTA BONOS	679,274	746	672,966	54,521	-13,978	
RURAL HIPOTECARIO XIV, FTA	FTA BONOS	216,840	0	219,313	12,583	0	
RURAL HIPOTECARIO XV, FTA	FTA BONOS	512,527	0	518,256	29,498	0	
RURAL HIPOTECARIO XVI, FTA	FTA BONOS	145,677	0	148,112	9,338	0	
RURALPYME 2 FTPYME FTA	FTA BONOS	94,557	369	115,255	2,806	-1,525	
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA BONOS	72,329	0	141,767	0	-6,405	
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA BONOS	140,757	0	242,825	0	-7,021	
SANTANDER HIPOTECARIO I, FTA	FTA BONOS	533,993	2,165	544,910	18,791	4,970	
SOL-LION, FTA	FTA BONOS	2,946,936	0	2,994,883	82,166	78,862	
TDA 13 - MIXTO, FTA	FTA BONOS	42,533	0	44,132	4,063	0	
TDA 14 - MIXTO, FTA	FTA BONOS	85,326	0	88,044	6,747	0	
TDA 15 - MIXTO, FTA	FTA BONOS	92,051	0	92,347	5,366	0	
TDA 16 - MIXTO, FTA	FTA BONOS	97,539	407	95,482	9,007	0	
TDA 17 - MIXTO, FTA	FTA BONOS	74,022	0	73,652	9,643	0	
TDA 18 - MIXTO, FTA	FTA BONOS	99,523	0	98,544	7,656	0	
TDA 19 - MIXTO, FTA	FTA BONOS	156,785	0	155,558	11,715	-3,107	
TDA 20 - MIXTO, FTA	FTA BONOS	115,722	0	119,273	7,521	-2,911	
TDA 22 - MIXTO, FTA	FTA BONOS	159,300	1,853	150,163	6,492	-5,786	
TDA 23, FTA	FTA BONOS	271,974	0	253,614	11,668	-4,630	
TDA 24, FTA	FTA BONOS	192,177	3,413	191,562	1,675	-12,896	
TDA 25, FTA	FTA BONOS	128,536	9,707	138,443	646	-7,155	
TDA 26 - MIXTO, FTA	FTA BONOS	323,781	0	330,535	54	-3,885	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
TDA 27, FTA	FTA BONOS	465,013	7,518	464,158	15,873	-19,700	
TDA 28, FTA	FTA BONOS	277,124	9,949	287,152	5,030	-12,127	
TDA 29, FTA	FTA BONOS	418,728	0	415,495	375	423	
TDA 30, FTA	FTA BONOS	240,334	0	247,441	0	1,510	
TDA 31, FTA	FTA BONOS	161,049	0	155,388	6,271	2,682	
TDA CAJAMAR 2, FTA	FTA BONOS	340,811	0	333,032	3,400	-20,538	
TDA CAM 1, FTA	FTA BONOS	190,816	0	189,599	10,666	-3,827	
TDA CAM 10, FTA	FTA BONOS	632,948	0	630,796	5,127	-9,306	
TDA CAM 11, FTA	FTA BONOS	1,070,061	0	1,110,966	34,370	0	
TDA CAM 12, FTA	FTA BONOS	1,262,027	0	1,316,398	18,130	0	
TDA CAM 2, FTA	FTA BONOS	219,715	0	221,827	8,711	-5,351	
TDA CAM 3, FTA	FTA BONOS	239,643	0	243,477	9,103	-5,154	
TDA CAM 4, FTA	FTA BONOS	605,585	0	586,660	20,396	-21,500	
TDA CAM 5, FTA	FTA BONOS	850,904	0	815,024	21,727	-30,136	
TDA CAM 6, FTA	FTA BONOS	572,862	0	542,684	17,039	-18,890	
TDA CAM 7, FTA	FTA BONOS	862,341	0	810,401	29,339	-26,055	
TDA CAM 8, FTA	FTA BONOS	857,896	0	839,268	6,805	-25,387	
TDA CAM 9, FTA	FTA BONOS	791,691	0	779,334	6,914	-19,864	
TDA CORPORATIVOS I, FTA	FTA BONOS	172,309	0	188,762	340,781	95	
TDA IBERCAJA 1, FTA	FTA BONOS	144,183	0	149,598	4,209	-5,850	
TDA IBERCAJA 2, FTA	FTA BONOS	355,625	0	370,304	0	-12,217	
TDA IBERCAJA 3, FTA	FTA BONOS	444,491	0	452,905	0	-13,078	
TDA IBERCAJA 4, FTA	FTA BONOS	664,372	0	681,801	0	-17,081	
TDA IBERCAJA 5, FTA	FTA BONOS	649,953	0	663,425	0	-17,696	
TDA IBERCAJA 6, FTA	FTA BONOS	942,149	0	970,383	19,258	-28,053	
TDA IBERCAJA 7, FTA	FTA BONOS	1,567,549	0	1,652,472	0	-24,754	
TDA LICO LEASING III, FTA	FTA BONOS	74,399	0	26,116	65,844	0	
TDA PASTOR 1, FTA	FTA BONOS	84,069	0	81,547	1,978	-1,406	
TDA PASTOR CONSUMO 1, FTA	FTA BONOS	12,513	0	15,173	0	-169	
TDA SA NOSTRA EMPRESAS 1, FTA	FTA BONOS	47,058	0	47,858	15,243	-610	
TDA SA NOSTRA EMPRESAS 2, FTA	FTA BONOS	109,608	0	109,555	39,346	-2,284	
TDA TARRAGONA 1, FTA	FTA BONOS	247,934	0	250,527	704	-9,151	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
VAL BANCAJA 1, FTA	FTA BONOS	231,560	0	228,492	30,076	0	
VALENCIA HIPOTECARIO 1, FTA	FTA BONOS	110,681	29	112,236	4,762	-2,673	
VALENCIA HIPOTECARIO 3, FTA	FTA BONOS	430,135	4,822	433,961	574	-4,502	
VALENCIA HIPOTECARIO 5, FTA	FTA BONOS	337,628	8,277	331,103	32,846	-2,503	
Subtotal ABS/BONDS 2013 2		257,751,130	1,040,051	263,660,886	17,101,446	-1,611,650	
Subtotal ABS/BONDS 2012 2		308,177,392	1,007,008	310,034,741	35,245,506	-2,980,616	
% change		-16.36	3.28	-14.96	-51.48	-45.93	
FTA SANTANDER 2	FTA PAGARÉS	751,357	674	1,082,080	61,228	0	
Subtotal ABS/COMMERCIAL PAPER 2013 2		751,357	674	1,082,080	61,228	0	
Subtotal ABS/COMMERCIAL PAPER 2012 2		1,304,585	657	1,335,101	228,607	0	
% change		-42.41	2.59	-18.95	-73.22	-	
AYT GENOVA HIPOTECARIO II, FTH	FTH BONOS	205,012	173	207,932	8,032	-2,128	
AYT GENOVA HIPOTECARIO III, FTH	FTH BONOS	227,415	327	235,949	8,501	-2,517	
AYT GENOVA HIPOTECARIO IV, FTH	FTH BONOS	257,254	79	263,963	8,950	-1,206	
AYT GENOVA HIPOTECARIO IX, FTH	FTH BONOS	531,993	770	545,495	10,347	-4,416	
AYT GENOVA HIPOTECARIO VI, FTH	FTH BONOS	274,326	191	282,489	5,226	-2,754	
AYT GENOVA HIPOTECARIO VII, FTH	FTH BONOS	624,166	1,348	632,239	16,806	-288	
AYT GENOVA HIPOTECARIO VIII, FTH	FTH BONOS	923,735	718	943,902	17,270	-39,591	
AYT GENOVA HIPOTECARIO X, FTH	FTH BONOS	609,437	1,041	615,156	10,018	-4,569	
AYT GENOVA HIPOTECARIO XI, FTH	FTH BONOS	723,951	1,458	735,350	35,256	-26,094	
AYT GENOVA HIPOTECARIO XII, FTH	FTH BONOS	513,140	215	517,716	24,345	-19,072	
AYT HIPOTECARIO III, FTH	FTH BONOS	67,827	0	68,531	3,853	0	
AYT HIPOTECARIO IV, FTH	FTH BONOS	58,776	0	59,789	3,502	-189	
AYT.1, FTH	FTH BONOS	23,530	0	23,752	4,754	0	
AYT.11, FTH	FTH BONOS	72,801	150	75,459	3,765	-227	
AYT.2, FTH	FTH BONOS	12,108	0	12,274	2,331	0	
BANCAJA 4, FTH	FTH BONOS	153,209	0	154,547	4,002	-5,060	
BANKINTER 11, FTH	FTH BONOS	409,280	216	426,938	0	-4,608	
BANKINTER 2, FTH	FTH BONOS	27,647	0	30,406	0	0	
BANKINTER 3, FTH	FTH BONOS	194,422	70	203,252	13,266	-2,303	
BANKINTER 4, FTH	FTH BONOS	210,694	0	216,911	5,134	-2,690	
BANKINTER 5, FTH	FTH BONOS	150,228	78	153,918	4,267	-1,796	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BANKINTER 7, FTH	FTH BONOS	138,450	0	138,943	4,902	-1,660	
FTH UCI 10	FTH BONOS	161,959	429	160,821	6,116	0	
FTH UCI 12	FTH BONOS	334,705	4,178	324,839	10,354	0	
FTH UCI 5	FTH BONOS	19,403	12	19,677	2,655	0	
GAT ICO-FTVPO 1, FTH	FTH BONOS	219,468	55	231,663	6,733	-8,781	
GC SABADELL 1, FTH	FTH BONOS	303,880	0	307,801	6,177	-6,506	
IM PASTOR 2, FTH	FTH BONOS	231,379	909	232,519	5,008	-7,266	
IM PASTOR 3, FTH	FTH BONOS	300,154	21,162	323,131	14,486	-17,392	
RURAL HIPOTECARIO III FTH	FTH BONOS	42,907	0	43,762	3,252	0	
RURAL HIPOTECARIO IV FTH	FTH BONOS	86,292	25	88,954	4,942	0	
TDA 12, FTH	FTH BONOS	39,706	0	41,507	5,192	0	
TDA IBERCAJA ICO-FTVPO, FTH	FTH BONOS	279,967	0	323,617	868	-37,615	
VALENCIA HIPOTECARIO 2, FTH	FTH BONOS	348,036	5,245	360,551	0	-3,953	
Subtotal MBS 2013 2		8,777,257	38,849	9,003,753	260,310	-202,681	
Subtotal MBS 2012 2		10,448,311	39,477	10,710,601	267,188	-280,688	
% change		-15.99	-1.59	-15.94	-2.57	-27.79	
Total 2013 2		267,279,744	1,079,574	273,746,719	17,422,984	-1,814,331	
Total 2012 2		319,930,288	1,047,142	322,080,443	35,741,301	-3,261,304	
% change		-16.46	3.10	-15.01	-51.25	-44.37	

Amounts in thousands euros.

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AUTO ABS 2012-3, FTA	0	0	0	0	770,664	0	0	0	0	668	4,867
AYT CAIXA SABADELL HIPOTECARIO I, FTA	182,635	0	0	0	0	0	0	0	0	14,822	337
AYT CAJA INGENIEROS 2, FTA	403,175	0	0	0	0	0	0	0	0	1,279	290
AYT CAJA MURCIA HIPOTECARIO I, FTA	106,951	0	0	0	0	0	0	0	0	739	144
AYT CAJAGRANADA HIPOTECARIO I, FTA	154,872	0	0	0	0	0	0	0	0	11,057	261
AYT CAJAMURCIA HIPOTECARIO II, FTA	117,146	0	0	0	0	0	0	0	0	489	153
AYT CEDULAS CAJAS GLOBAL FTA	31,212,426	0	0	0	0	0	0	0	0	0	458,749
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	145,776
AYT CEDULAS CAJAS V, FTA	2,100,000	0	0	0	0	0	0	0	0	0	8,211
AYT CEDULAS CAJAS VI, FTA	3,300,000	0	0	0	0	0	0	0	0	0	98,138
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	21,049
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	38,541
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	116,025	0	0	0	0	0	0	0	3,823	320
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,084,170	0	0	0	0	0	0	0	0	80,598	4,100
AYT DEUDA SUBORDINADA I, FTA	0	0	122,875	0	0	0	0	0	0	0	166
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	56
AYT FTPYME II, FTA	0	54,222	0	0	0	0	0	0	0	1,839	67
AYT GENOVA HIPOTECARIO II, FTH	204,296	0	0	0	0	0	0	0	0	587	129
AYT GENOVA HIPOTECARIO III, FTH	226,784	0	0	0	0	0	0	0	0	527	104
AYT GENOVA HIPOTECARIO IV, FTH	255,846	0	0	0	0	0	0	0	0	1,279	129
AYT GENOVA HIPOTECARIO IX, FTH	527,520	0	0	0	0	0	0	0	0	4,026	447
AYT GENOVA HIPOTECARIO VI, FTH	272,319	0	0	0	0	0	0	0	0	1,868	139
AYT GENOVA HIPOTECARIO VII, FTH	620,532	0	0	0	0	0	0	0	0	3,229	405
AYT GENOVA HIPOTECARIO VIII, FTH	916,340	0	0	0	0	0	0	0	0	6,913	482
AYT GENOVA HIPOTECARIO X, FTH	602,278	0	0	0	0	0	0	0	0	6,842	317
AYT GENOVA HIPOTECARIO XI, FTH	716,078	0	0	0	0	0	0	0	0	7,422	451
AYT GENOVA HIPOTECARIO XII, FTH	505,772	0	0	0	0	0	0	0	0	7,141	227

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT GOYA HIPOTECARIO III, FTA	3,163,998	0	0	0	0	0	0	0	0	35,795	1,428
AYT GOYA HIPOTECARIO IV, FTA	1,045,752	0	0	0	0	0	0	0	0	14,038	475
AYT GOYA HIPOTECARIO V, FTA	1,183,699	0	0	0	0	0	0	0	0	10,491	541
AYT HIPOTECARIO BBK I, FTA	431,622	0	0	0	0	0	0	0	0	3,169	346
AYT HIPOTECARIO BBK II, FTA	534,453	0	0	0	0	0	0	0	0	4,006	384
AYT HIPOTECARIO III, FTH	67,311	0	0	0	0	0	0	0	0	353	163
AYT HIPOTECARIO IV, FTH	57,714	0	0	0	0	0	0	0	0	981	81
AYT HIPOTECARIO MIXTO II, FTA	136,109	0	0	0	0	0	0	0	0	1,111	141
AYT HIPOTECARIO MIXTO III, FTA	92,681	0	0	0	0	0	0	0	0	7,538	339
AYT HIPOTECARIO MIXTO IV, FTA	126,421	0	0	0	0	0	0	0	0	1,370	107
AYT HIPOTECARIO MIXTO V, FTA	297,841	0	0	0	0	0	0	0	0	6,192	329
AYT HIPOTECARIO MIXTO, FTA	71,731	0	0	0	0	0	0	0	0	2,026	273
AYT ICO-FTVPO CAJA MURCIA, FTA	99,469	0	0	0	0	0	0	0	0	657	238
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	106,320	0	0	0	0	0	0	0	0	819	73
AYT ICO-FTVPO I, FTA	198,171	0	0	0	0	0	0	0	0	3,452	298
AYT ICO-FTVPO III, FTA	164,375	0	0	0	0	0	0	0	0	1,589	208
AYT KUTXA HIPOTECARIO I, FTA	393,508	0	0	0	0	0	0	0	0	994	304
AYT KUTXA HIPOTECARIO II, FTA	684,135	0	0	0	0	0	0	0	0	15,310	663
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	7,159	0	0	0	0	148	39
AYT PROMOCIONES INMOBILIARIAS II, FTA	38,883	0	0	0	0	0	0	0	0	1,625	82
AYT PROMOCIONES INMOBILIARIAS III, FTA	63,609	0	0	0	0	0	0	0	0	501	53
AYT PROMOCIONES INMOBILIARIAS IV, FTA	37,532	0	0	0	0	0	0	0	0	1,390	71
AYT.1, FTH	22,886	0	0	0	0	0	0	0	0	628	16
AYT.11, FTH	71,664	0	0	0	0	0	0	0	0	1,078	59
AYT.2, FTH	12,021	0	0	0	0	0	0	0	0	87	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	18,315	0	0	0	0	0	0	0	0	834	17
BANCAJA - BVA VPO 1, FTA	264,986	0	0	0	0	0	0	0	0	4,864	333
BANCAJA 10, FTA	1,317,437	0	0	0	0	0	0	0	0	124,007	1,301
BANCAJA 11, FTA	1,096,980	0	0	0	0	0	0	0	0	113,167	1,071

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BANCAJA 13, FTA	2,027,128	0	0	0	0	0	0	0	0	159,801	1,984
BANCAJA 3, FTA	120,797	0	0	0	0	0	0	0	0	2,973	117
BANCAJA 4, FTH	149,040	0	0	0	0	0	0	0	0	4,037	132
BANCAJA 5, FTA	174,247	0	0	0	0	0	0	0	0	3,794	154
BANCAJA 6, FTA	398,100	0	0	0	0	0	0	0	0	9,075	347
BANCAJA 7, FTA	489,368	0	0	0	0	0	0	0	0	17,141	413
BANCAJA 8, FTA	521,038	0	0	0	0	0	0	0	0	31,696	474
BANCAJA 9, FTA	755,708	0	0	0	0	0	0	0	0	66,442	742
BANCAJA LEASING 1, FTA	0	361,644	0	0	0	0	0	0	0	2,912	384
BANKIA PYME I, FTA	628,772	0	0	0	0	0	0	0	0	0	997
BANKINTER 10, FTA	669,963	0	0	0	0	0	0	0	0	8,001	330
BANKINTER 11, FTH	403,831	0	0	0	0	0	0	0	0	5,262	187
BANKINTER 13 FTA	812,107	0	0	0	0	0	0	0	0	17,125	410
BANKINTER 2 PYME FTA	0	150,787	0	0	0	0	0	0	0	13,677	103
BANKINTER 2, FTH	27,042	0	0	0	0	0	0	0	0	590	15
BANKINTER 3 FTPYME FTA	0	186,703	0	0	0	0	0	0	0	25,310	116
BANKINTER 3, FTH	192,989	0	0	0	0	0	0	0	0	1,332	101
BANKINTER 4 FTPYME, FTA	0	142,034	0	0	0	0	0	0	0	18,896	78
BANKINTER 4, FTH	209,409	0	0	0	0	0	0	0	0	1,183	102
BANKINTER 5, FTH	148,862	0	0	0	0	0	0	0	0	1,288	78
BANKINTER 6, FTA	374,591	0	0	0	0	0	0	0	0	3,489	191
BANKINTER 7, FTH	136,397	0	0	0	0	0	0	0	0	1,981	72
BANKINTER 8, FTA	300,355	0	0	0	0	0	0	0	0	4,004	159
BANKINTER 9, FTA	382,635	0	0	0	0	0	0	0	0	6,119	190
BBVA AUTOS 2 FTA	0	0	0	0	53,315	0	0	0	0	785	205
BBVA CONSUMO 1, FTA	0	0	0	0	72,963	0	0	0	0	825	291
BBVA CONSUMO 2, FTA	0	0	0	0	98,076	0	0	0	0	1,214	402
BBVA CONSUMO 3 FTA	0	0	0	0	100,843	0	0	0	0	1,487	461
BBVA CONSUMO 4 FTA	0	0	0	0	238,293	0	0	0	0	3,727	950

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BBVA EMPRESAS 1, FTA	0	120,603	0	0	0	0	0	0	0	3,822	81
BBVA EMPRESAS 2, FTA	0	597,648	0	0	0	0	0	0	0	26,917	350
BBVA EMPRESAS 3, FTA	0	391,724	0	0	0	0	0	0	0	86,030	352
BBVA EMPRESAS 4, FTA	0	364,012	0	0	0	0	0	0	0	43,414	466
BBVA EMPRESAS 5, FTA	0	470,841	0	0	0	0	0	0	0	25,762	861
BBVA EMPRESAS 6, FTA	0	494,843	0	0	0	0	0	0	0	102,237	1,056
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	58,491	0	0	0	0	1,389	236
BBVA HIPOTECARIO 3, FTA	105,373	0	0	0	0	0	0	0	0	13,529	35
BBVA LEASING 1, FTA	0	231,210	0	0	0	0	0	0	0	3,244	182
BBVA RMBS 1, FTA	1,445,882	0	0	0	0	0	0	0	0	34,145	292
BBVA RMBS 10, FTA	1,464,566	0	0	0	0	0	0	0	0	3,644	202
BBVA RMBS 11, FTA	1,300,524	0	0	0	0	0	0	0	0	9,917	325
BBVA RMBS 12, FTA	4,333,912	0	0	0	0	0	0	0	0	0	710
BBVA RMBS 2, FTA	2,802,525	0	0	0	0	0	0	0	0	73,139	547
BBVA RMBS 3, FTA	1,863,217	0	0	0	0	0	0	0	0	91,045	593
BBVA RMBS 5 FTA	3,155,454	0	0	0	0	0	0	0	0	98,515	770
BBVA RMBS 9, FTA	1,089,911	0	0	0	0	0	0	0	0	11,626	227
BBVA-3 FTPYME FTA	0	21,606	0	0	0	0	0	0	0	2,581	7
BBVA-4 PYME, FTA	0	36,463	0	0	0	0	0	0	0	5,741	18
BBVA-5 FTPYME, FTA	0	99,047	0	0	0	0	0	0	0	18,659	58
BBVA-6 FTPYME FTA	0	119,354	0	0	0	0	0	0	0	16,447	76
BBVA-7 FTGENCAT, FTA	0	29,439	0	0	0	0	0	0	0	6,255	23
BBVA-8 FTPYME FTA	0	166,191	0	0	0	0	0	0	0	22,749	161
BBVA-9 PYME FTA	0	316,393	0	0	0	0	0	0	0	8,044	643
BCL MUNICIPIOS I FTA	0	0	0	75,014	0	0	0	0	0	290	50
CAIXA PENEDES 1 TDA, FTA	439,079	0	0	0	0	0	0	0	0	11,857	611
CAIXA PENEDES 2 TDA, FTA	357,930	0	0	0	0	0	0	0	0	8,369	500
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	177,521	0	0	0	0	0	0	0	16,510	413
CAIXA PENEDES PYMES 1 TDA, FTA	0	158,107	0	0	0	0	0	0	0	19,180	409

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
CAJA INGENIEROS TDA 1, FTA	194,286	0	0	0	0	0	0	0	0	858	129
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	57,692
CEDULAS GRUPO BANCO POPULAR 5, FTA	300,000	0	0	0	0	0	0	0	0	0	5,633
CEDULAS TDA 18, FTA	450,000	0	0	0	0	0	0	0	0	0	11,478
CEDULAS TDA 21, FONDO DE TITULIZACION	1,400,000	0	0	0	0	0	0	0	0	0	648
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	72,762
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	5,395
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	70,705
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	37,400
CIBELES III FTPYME, FTA	0	26,318	0	0	0	0	0	0	0	2,718	42
CM BANCAJA 1, FTA	50,361	0	0	0	0	0	0	0	0	5,622	135
CONSUMO BANCAJA 1, FTA	0	0	0	0	4,551	0	0	0	0	175	19
DRIVER ESPAÑA ONE, FTA	0	0	0	0	118,243	0	0	0	0	1,590	291
EDT FTPYME PASTOR 3, FTA	0	22,610	0	0	0	0	0	0	0	7,164	50
EMPRESAS BANESTO 5, FTA	0	436,467	0	0	0	0	0	0	0	21,453	2,643
EMPRESAS BANESTO 6, FTA	0	311,900	0	0	0	0	0	0	0	6,278	1,485
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	128,337	0	0	0	0	0	0	0	40,052	848
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	413,359	0	0	0	0	0	0	0	73,570	1,395
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	27,613
FONCAIXA AUTONOMOS 1, FTA	0	713,701	0	0	0	0	0	0	0	25,341	2,101
FONCAIXA CONSUMO 1, FTA	0	0	0	0	1,903,589	0	0	0	0	72,015	5,656
FONCAIXA FTGENCAT 3, FTA	0	125,765	0	0	0	0	0	0	0	4,809	256
FONCAIXA FTGENCAT 4, FTA	0	160,097	0	0	0	0	0	0	0	6,770	324
FONCAIXA FTGENCAT 5, FTA	0	406,656	0	0	0	0	0	0	0	18,386	836
FONCAIXA FTGENCAT 6, FTA	0	298,615	0	0	0	0	0	0	0	13,740	627
FONCAIXA LEASINGS 2, FTA	0	911,023	0	0	0	0	0	0	0	1,633	23
FONCAIXA PYMES 3, FTA	0	1,426,734	0	0	0	0	0	0	0	27,909	4,828
FONCAIXA PYMES 4, FTA	0	601,701	0	0	0	0	0	0	0	316	3,924
FTA FTPYME SANTANDER 1	0	183,801	0	0	0	0	0	0	0	5,282	45

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTA FTPYME SANTANDER 2	0	257,331	0	0	0	0	0	0	0	8,251	53
FTA PYMES BANESTO 3	0	321,167	0	0	0	0	0	0	0	-3,093	1,081
FTA PYMES SANTANDER 3	0	726,768	0	0	0	0	0	0	0	20,972	2,054
FTA PYMES SANTANDER 4	0	1,142,098	0	0	0	0	0	0	0	29,472	6,233
FTA PYMES SANTANDER 5	0	1,070,832	0	0	0	0	0	0	0	-36,548	3,658
FTA PYMES SANTANDER 6	0	334,467	0	0	0	0	0	0	0	-2,769	319
FTA PYMES SANTANDER 7	0	1,489,466	0	0	0	0	0	0	0	-8,955	3,845
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	365,470	0	0	0	0	2,941	347
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	0	0	348,122	0	0	0	0	2,383	320
FTA SANTANDER EMPRESAS 10, FTA	0	1,021,349	0	0	0	0	0	0	0	2,664	3,956
FTA SANTANDER EMPRESAS 2	0	230,732	0	0	0	0	0	0	0	7,244	472
FTA SANTANDER EMPRESAS 8, FTA	0	1,017,085	0	0	0	0	0	0	0	108,737	4,684
FTA SANTANDER FINANCIACION 1	0	0	0	0	94,551	0	0	0	0	411	79
FTA SANTANDER FINANCIACION 5	0	0	0	0	342,043	0	0	0	0	8,407	1,209
FTA SANTANDER HIPOTECARIO 2	805,039	0	0	0	0	0	0	0	0	17,820	95
FTA SANTANDER HIPOTECARIO 3	1,325,580	0	0	0	0	0	0	0	0	47,705	171
FTA SANTANDER HIPOTECARIO 7	1,368,568	0	0	0	0	0	0	0	0	26,749	215
FTA SANTANDER HIPOTECARIO 8	615,421	0	0	0	0	0	0	0	0	16,097	84
FTA SANTANDER HIPOTECARIO 9	633,486	0	0	0	0	0	0	0	0	-1,006	106
FTA SANTANDER PUBLICO 1	0	0	0	191,177	0	0	0	0	0	3,080	414
FTA UCI 11	228,106	0	0	0	0	0	0	0	0	11,385	541
FTA UCI 14	498,981	0	0	0	0	0	0	0	0	104,275	1,537
FTA UCI 16	819,305	0	0	0	0	0	0	0	0	189,623	2,380
FTA UCI 18	887,515	0	0	0	0	0	0	0	0	162,780	2,158
FTA UCI 6	38,998	0	0	0	4,678	0	0	0	0	584	69
FTA UCI 7	54,940	0	0	0	0	0	0	0	0	302	90
FTA UCI 8	72,462	0	0	0	3,267	0	0	0	0	1,160	130
FTA UCI 9	210,693	0	0	0	0	0	0	0	0	3,747	368

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTA, HIPOTEBANSA 11	198,452	0	0	0	0	0	0	0	0	1,504	24
FTA, HIPOTEBANSA X	113,372	0	0	0	0	0	0	0	0	1,360	19
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	0	0	524,257	0	0	0	0	-42	427
FTA, SANTANDER EMPRESAS 1	0	241,894	0	0	0	0	0	0	0	10,728	206
FTA, SANTANDER EMPRESAS 3	0	492,625	0	0	0	0	0	0	0	2,421	439
FTA, UCI 15	609,627	0	0	0	0	0	0	0	0	97,362	1,596
FTA, UCI 17	720,754	0	0	0	0	0	0	0	0	157,749	2,393
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	22,379,876	0	0
FTH UCI 10	157,909	0	0	0	0	0	0	0	0	3,780	270
FTH UCI 12	309,699	0	0	0	0	0	0	0	0	24,067	939
FTH UCI 5	19,185	0	0	0	0	0	0	0	0	187	31
FTPYME BANCAJA 2 FTA	0	21,315	0	0	0	0	0	0	0	5,512	17
FTPYME BANCAJA 3 FTA	0	33,486	0	0	0	0	0	0	0	14,000	28
FTPYME BANCAJA 6 FTA	0	114,647	0	0	0	0	0	0	0	44,141	99
FTPYME TDA 6, FTA	0	14,602	0	0	0	0	0	0	0	495	31
FTPYME TDA 7, FTA	0	53,200	0	0	0	0	0	0	0	4,526	144
FTPYME TDA CAM 2, FTA	0	48,717	0	0	0	0	0	0	0	14,819	193
FTPYME TDA CAM 4, FTA	0	257,744	0	0	0	0	0	0	0	64,517	937
FTPYME TDA CAM 7, FTA	0	368,778	0	0	0	0	0	0	0	41,663	626
FTPYME TDA CAM 9, FTA	0	305,939	0	0	0	0	0	0	0	32,736	751
GAT FTGENCAT 2006, FTA	42,916	1,035	0	0	0	0	0	0	0	2,621	78
GAT FTGENCAT 2007, FTA	109,024	6,633	0	0	0	0	0	0	0	9,496	196
GAT FTGENCAT 2008, FTA	139,779	42,122	0	0	0	0	0	0	0	29,992	227
GAT FTGENCAT 2009, FTA	88,082	115,636	0	0	0	0	0	0	0	11,115	320
GAT ICO-FTVPO 1, FTH	217,821	0	0	0	0	0	0	0	0	1,373	274
GC FTGENCAT CAIXA SABADELL 1, FTA	0	58,303	0	0	0	0	0	0	0	4,713	102
GC FTGENCAT CAIXA SABADELL 2, FTA	0	76,068	0	0	0	0	0	0	0	6,364	126
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	84,666	0	0	0	0	0	0	0	4,925	99

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GC FTGENCAT SABADELL 1, FTA	0	62,569	0	0	0	0	0	0	0	429	14
GC FTPYME PASTOR 4, FTA	0	57,194	0	0	0	0	0	0	0	3,507	73
GC FTPYME SABADELL 4, FTA	0	75,926	0	0	0	0	0	0	0	4,336	82
GC FTPYME SABADELL 5, FTA	0	142,763	0	0	0	0	0	0	0	5,389	199
GC FTPYME SABADELL 6, FTA	0	169,490	0	0	0	0	0	0	0	10,711	250
GC FTPYME SABADELL 8, FTA	0	335,233	0	0	0	0	0	0	0	16,883	405
GC PASTOR HIPOTECARIO 5, FTA	341,286	0	0	0	0	0	0	0	0	9,832	226
GC SABADELL 1, FTH	301,549	0	0	0	0	0	0	0	0	2,101	230
HIPOCAT 10, FTA	519,422	0	0	0	0	0	0	0	0	81,075	1,345
HIPOCAT 11, FTA	509,465	0	0	0	0	0	0	0	0	87,987	1,364
HIPOCAT 16, FTA	545,842	0	0	0	0	0	0	0	0	3,743	776
HIPOCAT 17, FTA	686,365	0	0	0	0	0	0	0	0	33,067	925
HIPOCAT 18, FTA	555,873	0	0	0	0	0	0	0	0	10,487	784
HIPOCAT 19, FTA	507,569	0	0	0	0	0	0	0	0	41,604	1,101
HIPOCAT 20, FTA	653,078	0	0	0	0	0	0	0	0	38,444	1,488
HIPOCAT 4, FTA	48,035	0	0	0	0	0	0	0	0	295	167
HIPOCAT 5, FTA	127,013	0	0	0	0	0	0	0	0	1,587	452
HIPOCAT 6, FTA	195,415	0	0	0	0	0	0	0	0	7,484	667
HIPOCAT 7, FTA	386,731	0	0	0	0	0	0	0	0	26,805	1,086
HIPOCAT 8, FTA	473,329	0	0	0	0	0	0	0	0	38,161	1,215
HIPOCAT 9, FTA	351,430	0	0	0	0	0	0	0	0	38,857	744
IM BANCO POPULAR FTPYME 1, FTA	0	123,711	0	0	0	0	0	0	222	14,892	462
IM BANCO POPULAR MBS 2, FTA	522,469	0	0	0	0	0	0	0	127	17,174	1,109
IM BCG RMBS 2, FTA	1,289,204	0	0	0	0	0	0	0	58	0	666
IM BES EMPRESAS 1, FTA	0	238,563	0	0	0	0	0	0	812	10,571	106
IM CAJA LABORAL 1, FTA	394,795	0	0	0	0	0	0	0	51	3,946	202
IM CAJA LABORAL 2, FTA	443,018	0	0	0	0	0	0	0	76	13,498	280
IM CAJA LABORAL EMPRESAS 1, FTA	0	254,447	0	0	0	0	0	0	406	12,804	149
IM CAJAMAR 1, FTA	104,887	0	0	0	0	0	0	0	97	2,721	65

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IM CAJAMAR 3, FTA	500,066	0	0	0	0	0	0	0	351	21,374	284
IM CAJAMAR 4, FTA	490,321	0	0	0	0	0	0	0	259	18,608	254
IM CAJAMAR 5, FTA	564,372	0	0	0	0	0	0	0	392	28,172	328
IM CAJAMAR 6, FTA	1,177,050	0	0	0	0	0	0	0	705	74,143	421
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	102,883	0	0	0	0	0	0	323	13,473	157
IM CAJAMAR EMPRESAS 4, FTA	0	637,847	0	0	0	0	0	0	1,847	17,913	1,903
IM CAJAMAR EMPRESAS 5, FTA	0	545,266	0	0	0	0	0	0	4,079	17,344	3,322
IM CAJASTUR MBS 1, FTA	493,625	0	0	0	0	0	0	0	189	9,888	335
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	0	0	0	0	0	0	0	0	0	75,234
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	50,324
IM CEDULAS 2, FTA	1,475,000	0	0	0	0	0	0	0	0	0	36,772
IM CEDULAS 3, FTA	1,060,000	0	0	0	0	0	0	0	0	0	4,841
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	62,849
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	23,766
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	37,733
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	30,326
IM CFS RMBS 1, FTA	344,031	0	0	0	0	0	0	0	121	9,561	482
IM CITI TARJETAS 1, FTA	0	0	0	0	982,164	0	0	0	94	7,245	25,040
IM FTGENCAT SABADELL 2, FTA	0	120,381	0	0	0	0	0	0	38	2,146	-26
IM FTPYME SABADELL 7, FTA	0	230,984	0	0	0	0	0	0	583	18,004	119
IM FTPYME SABADELL 9, FTA	0	753,051	0	0	0	0	0	0	1,928	9,756	940
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	209,171	0	0	0	0	0	0	488	31,289	491
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	1,741,348	0	0	0	0	0	0	8,255	35,737	4,224
IM GRUPO BANCO POPULAR FTPYME I FTA	0	303,734	0	0	0	0	0	0	673	40,247	369
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	175,240	0	0	0	0	0	0	439	30,707	276
IM PASTOR 2, FTH	227,227	0	0	0	0	0	0	0	139	3,990	23
IM PASTOR 3, FTH	268,075	0	0	0	0	0	0	0	234	31,952	-107
IM PASTOR 4, FTA	346,800	0	0	0	0	0	0	0	282	36,426	-80
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	115,842	0	1,415

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM SABADELL RMBS 2, FTA	729,626	0	0	0	0	0	0	0	396	14,361	271
IM SABADELL RMBS 3, FTA	817,821	0	0	0	0	0	0	0	413	21,848	372
IM TERRASSA 1 FTGENCAT FTA	0	30,294	0	0	0	0	0	0	86	4,911	-19
IM TERRASSA MBS 1, FTA	186,143	0	0	0	0	0	0	0	168	6,407	-78
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	4,680
MADRID ACTIVOS CORPORATIVOS V, FTA	0	822,911	0	0	0	0	0	0	0	30,000	3,869
MADRID FTPYME I, FTA	0	439,069	0	0	0	0	0	0	0	7,859	530
MADRID FTPYME II, FTA	0	407,094	0	0	0	0	0	0	0	3,306	700
MADRID ICO-FTVPO I, FTA	170,111	0	0	0	0	0	0	0	0	1,395	101
MADRID RESIDENCIAL I, FTA	530,354	0	0	0	0	0	0	0	0	18,009	425
MADRID RESIDENCIAL II, FTA	477,163	0	0	0	0	0	0	0	0	14,036	349
MADRID RMBS I, FTA	892,934	0	0	0	0	0	0	0	0	36,780	881
MADRID RMBS II, FTA	788,722	0	0	0	0	0	0	0	0	41,255	828
MADRID RMBS III FTA	1,476,158	0	0	0	0	0	0	0	0	87,049	1,848
MADRID RMBS IV, FTA	1,144,697	0	0	0	0	0	0	0	0	57,575	1,117
MBS BANCAJA 1 FTA	86,023	0	0	0	0	0	0	0	0	4,250	88
MBS BANCAJA 2, FTA	204,999	0	0	0	0	0	0	0	0	12,761	184
MBS BANCAJA 3, FTA	280,451	0	0	0	0	0	0	0	0	20,490	275
MBS BANCAJA 4, FTA	783,774	0	0	0	0	0	0	0	0	74,904	780
MBS BANCAJA 6, FTA	609,444	0	0	0	0	0	0	0	0	54,256	616
MBS BANCAJA 7, FTA	656,198	0	0	0	0	0	0	0	0	64,826	725
MBS BANCAJA 8, FTA	338,770	0	0	0	0	0	0	0	0	36,306	391
MBSCAT 1, FTA	581,690	0	0	0	0	0	0	0	0	30,211	1,272
MBSCAT 2, FTA	247,366	0	0	0	0	0	0	0	0	19,651	496
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0	0	0	0	695,756	0	0	0	0	0	742
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	238,743
PYME BANCAJA 5, FTA	0	73,944	0	0	0	0	0	0	0	30,407	62
PYME VALENCIA 1, FTA	0	107,506	0	0	0	0	0	0	0	42,575	186
PYMES BANESTO 2, FTA	0	157,011	0	0	0	0	0	0	0	16,926	67

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
RURAL HIPOTECARIO GLOBAL I, FTA	360,124	0	0	0	0	0	0	0	0	21,539	442
RURAL HIPOTECARIO III FTH	42,096	0	0	0	0	0	0	0	0	755	56
RURAL HIPOTECARIO IV FTH	84,089	0	0	0	0	0	0	0	0	2,104	99
RURAL HIPOTECARIO IX, FTA	729,503	0	0	0	0	0	0	0	0	59,835	937
RURAL HIPOTECARIO V FTA	158,481	0	0	0	0	0	0	0	0	3,499	124
RURAL HIPOTECARIO VI, FTA	262,308	0	0	0	0	0	0	0	0	8,807	305
RURAL HIPOTECARIO VII, FTA	352,078	0	0	0	0	0	0	0	0	12,426	436
RURAL HIPOTECARIO VIII, FTA	536,112	0	0	0	0	0	0	0	0	26,120	717
RURAL HIPOTECARIO X, FTA	1,093,867	0	0	0	0	0	0	0	0	64,878	1,427
RURAL HIPOTECARIO XI, FTA	1,387,351	0	0	0	0	0	0	0	0	80,317	1,664
RURAL HIPOTECARIO XII, FTA	641,134	0	0	0	0	0	0	0	0	37,614	526
RURAL HIPOTECARIO XIV, FTA	216,255	0	0	0	0	0	0	0	0	365	220
RURAL HIPOTECARIO XV, FTA	511,317	0	0	0	0	0	0	0	0	599	611
RURAL HIPOTECARIO XVI, FTA	145,576	0	0	0	0	0	0	0	0	0	101
RURALPYME 2 FTPYME FTA	0	78,580	0	0	0	0	0	0	0	15,756	221
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	71,208	0	0	0	0	838	283
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	138,949	0	0	0	0	1,192	616
SANTANDER HIPOTECARIO I, FTA	528,534	0	0	0	0	0	0	0	0	5,401	58
SOL-LION, FTA	2,924,251	0	0	0	0	0	0	0	0	20,434	2,251
TDA 12, FTH	38,970	0	0	0	0	0	0	0	0	671	65
TDA 13 - MIXTO, FTA	41,954	0	0	0	0	0	0	0	0	546	33
TDA 14 - MIXTO, FTA	84,307	0	0	0	0	0	0	0	0	876	143
TDA 15 - MIXTO, FTA	89,620	0	0	0	0	0	0	0	0	2,306	125
TDA 16 - MIXTO, FTA	94,044	0	0	0	0	0	0	0	0	3,299	196
TDA 17 - MIXTO, FTA	71,785	0	0	0	0	0	0	0	0	2,053	184
TDA 18 - MIXTO, FTA	97,186	0	0	0	0	0	0	0	0	2,204	133
TDA 19 - MIXTO, FTA	152,073	0	0	0	0	0	0	0	0	4,566	146
TDA 20 - MIXTO, FTA	114,845	0	0	0	0	0	0	0	0	768	109
TDA 22 - MIXTO, FTA	144,751	0	0	0	0	0	0	0	0	14,227	322

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA 23, FTA	244,094	0	0	0	0	0	0	0	0	27,274	606
TDA 24, FTA	165,169	0	0	0	0	0	0	0	0	26,393	615
TDA 25, FTA	86,876	0	0	0	0	0	0	0	0	40,939	721
TDA 26 - MIXTO, FTA	309,092	0	0	0	0	0	0	0	0	14,043	646
TDA 27, FTA	405,062	0	0	0	0	0	0	0	0	58,860	1,091
TDA 28, FTA	207,853	0	0	0	0	0	0	0	0	68,023	1,248
TDA 29, FTA	395,388	0	0	0	0	0	0	0	0	22,555	785
TDA 30, FTA	235,261	0	0	0	0	0	0	0	0	4,556	517
TDA 31, FTA	150,677	0	0	0	0	0	0	0	0	10,058	314
TDA CAJAMAR 2, FTA	328,505	0	0	0	0	0	0	0	0	11,908	398
TDA CAM 1, FTA	184,227	0	0	0	0	0	0	0	0	6,360	229
TDA CAM 10, FTA	571,748	0	0	0	0	0	0	0	0	60,283	917
TDA CAM 11, FTA	997,127	0	0	0	0	0	0	0	0	71,940	994
TDA CAM 12, FTA	1,194,863	0	0	0	0	0	0	0	0	66,008	1,156
TDA CAM 2, FTA	209,964	0	0	0	0	0	0	0	0	9,487	264
TDA CAM 3, FTA	228,880	0	0	0	0	0	0	0	0	10,456	307
TDA CAM 4, FTA	570,898	0	0	0	0	0	0	0	0	33,911	776
TDA CAM 5, FTA	774,685	0	0	0	0	0	0	0	0	75,044	1,175
TDA CAM 6, FTA	498,878	0	0	0	0	0	0	0	0	72,912	1,072
TDA CAM 7, FTA	763,065	0	0	0	0	0	0	0	0	97,971	1,305
TDA CAM 8, FTA	768,684	0	0	0	0	0	0	0	0	87,837	1,375
TDA CAM 9, FTA	677,813	0	0	0	0	0	0	0	0	112,487	1,391
TDA CORPORATIVOS I, FTA	0	171,997	0	0	0	0	0	0	0	-71	383
TDA IBERCAJA 1, FTA	143,675	0	0	0	0	0	0	0	0	483	25
TDA IBERCAJA 2, FTA	353,080	0	0	0	0	0	0	0	0	2,477	68
TDA IBERCAJA 3, FTA	440,964	0	0	0	0	0	0	0	0	3,441	86
TDA IBERCAJA 4, FTA	653,587	0	0	0	0	0	0	0	0	10,582	203
TDA IBERCAJA 5, FTA	640,874	0	0	0	0	0	0	0	0	8,908	171
TDA IBERCAJA 6, FTA	923,498	0	0	0	0	0	0	0	0	18,358	293

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA IBERCAJA 7, FTA	1,553,434	0	0	0	0	0	0	0	0	13,874	241
TDA IBERCAJA ICO-FTVPO, FTH	176,703	0	0	0	0	0	0	0	0	102,941	323
TDA LICO LEASING III, FTA	0	72,946	0	0	0	0	0	0	0	1,289	164
TDA PASTOR 1, FTA	82,262	0	1,503	0	0	0	0	0	0	292	12
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	12,121	0	0	0	0	128	264
TDA SA NOSTRA EMPRESAS 1, FTA	0	45,850	0	0	0	0	0	0	0	1,162	46
TDA SA NOSTRA EMPRESAS 2, FTA	0	107,338	0	0	0	0	0	0	0	2,183	87
TDA TARRAGONA 1, FTA	208,295	0	0	0	0	0	0	0	0	39,137	502
VAL BANCAJA 1, FTA	219,769	0	0	0	0	0	0	0	0	11,583	208
VALENCIA HIPOTECARIO 1, FTA	108,769	0	0	0	0	0	0	0	0	1,821	91
VALENCIA HIPOTECARIO 2, FTH	331,578	0	0	0	0	0	0	0	0	16,167	291
VALENCIA HIPOTECARIO 3, FTA	409,315	0	0	0	0	0	0	0	0	20,409	411
VALENCIA HIPOTECARIO 5, FTA	309,793	0	0	0	0	0	0	0	0	27,524	311
Subtotal BONDS 2013 2	198,267,678	29,731,847	124,378	266,191	7,008,773	0	0	0	22,520,049	6,759,521	1,849,950
which are covered bonds	86,962,426			0							
Subtotal BONDS 2012 2	226,869,100	46,222,926	299,379	373,522	8,962,747	0	0	0	25,684,363	7,875,070	2,338,596
% change	-12.61	-35.68	-58.45	-28.73	-21.80	-	-	-	-12.32	-14.17	-20.89
COMMERCIAL PAPER											
FTA SANTANDER 2	0	0	0	0	0	750,192	0	0	0	1,165	0
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	750,192	0	0	0	1,165	0
which are covered bonds	0			0							
Subtotal COMMERCIAL PAPER 2012 2	0	0	0	0	0	1,288,284	0	0	0	16,301	0
% change	-	-	-	-	-	-41.77	-	-	-	-92.85	-
Total 2013 2	198,267,678	29,731,847	124,378	266,191	7,008,773	750,192	0	0	22,520,049	6,760,686	1,849,950
De los cuales cédulas	86,962,426			0							
Total 2012 2	226,869,100	46,222,926	299,379	373,522	8,962,747	1,288,284	0	0	25,684,363	7,891,371	2,338,596
% change	-12.61	-35.68	-58.45	-28.73	-21.80	-41.77	-	-	-12.32	-14.33	-20.89

Amounts in thousands euros.

(1) Matured and outstanding interests included

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
EAR (1)	(2)									
AYT CAIXA SABADELL HIPOTECARIO I, FTA	8.47	82.10	18.87	0.00	0.00	25.80	7.99	1.90	CATALUÑA	99.95
AYT CAJA INGENIEROS 2, FTA	2.41	54.34	0.31	0.00	0.00	25.02	5.88	1.54	CATALUÑA	70.27
AYT CAJA MURCIA HIPOTECARIO I, FTA	3.42	46.73	0.87	0.00	0.00	11.70	10.67	1.97	MURCIA	75.99
AYT CAJAGRANADA HIPOTECARIO I, FTA	9.11	62.10	9.84	0.00	0.00	21.02	7.95	1.89	ANDALUCÍA	79.52
AYT CAJAMURCIA HIPOTECARIO II, FTA	3.90	44.40	0.45	0.00	0.00	12.85	9.77	2.23	MURCIA	58.91
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	4.22	6.93	44.33	PAÍS VASCO	17.68
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	2.80	8.76	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	3.39	10.00	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VI, FTA	0.00	0.00	0.00	0.00	0.00	0.50	9.48	76.36	ANDALUCÍA	20.61
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	2.34	9.00	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	6.63	8.51	89.55	GALICIA	20.51
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	5.12	0.00	3.43	0.00	0.00	22.58	8.74	0.19	PAÍS VASCO	25.81
AYT GENOVA HIPOTECARIO II, FTH	3.74	36.06	0.70	0.08	0.00	13.69	11.50	1.61	MADRID	41.93
AYT GENOVA HIPOTECARIO III, FTH	3.75	36.71	0.60	0.16	0.00	14.20	11.03	1.74	MADRID	41.62
AYT GENOVA HIPOTECARIO IV, FTH	3.94	36.02	0.63	0.03	0.00	14.68	10.57	1.33	MADRID	39.81
AYT GENOVA HIPOTECARIO IX, FTH	2.67	45.76	1.52	0.31	0.00	19.05	8.14	1.55	MADRID	24.95
AYT GENOVA HIPOTECARIO VI, FTH	4.57	39.47	1.00	0.10	0.00	17.28	9.66	2.07	MADRID	30.59
AYT GENOVA HIPOTECARIO VII, FTH	3.26	41.66	1.01	0.29	0.00	16.98	9.21	0.91	MADRID	22.38
AYT GENOVA HIPOTECARIO VIII, FTH	3.58	40.01	1.20	0.08	0.00	16.45	9.59	0.80	MADRID	31.26
AYT GENOVA HIPOTECARIO X, FTH	3.33	45.64	2.11	0.28	0.00	19.30	7.81	1.11	CATALUÑA	21.96
AYT GENOVA HIPOTECARIO XI, FTH	3.73	45.22	2.07	0.47	0.00	19.76	7.46	1.13	MADRID	26.85
AYT GENOVA HIPOTECARIO XII, FTH	3.24	46.24	2.55	0.11	0.00	20.23	7.06	1.51	MADRID	23.30
AYT GOYA HIPOTECARIO III, FTA	4.36	51.76	1.61	0.03	0.00	22.45	4.97	0.42	MADRID	23.00
AYT GOYA HIPOTECARIO IV, FTA	4.14	49.16	1.64	0.00	0.00	22.10	4.46	1.36	MADRID	24.48
AYT GOYA HIPOTECARIO V, FTA	3.86	49.85	0.97	0.00	0.00	20.98	6.06	0.83	MADRID	30.91
AYT HIPOTECARIO BBK I, FTA	2.21	69.15	1.43	0.00	0.00	18.19	10.66	0.70	PAÍS VASCO	64.25
AYT HIPOTECARIO BBK II, FTA	2.23	67.58	1.56	0.00	0.00	18.92	9.85	0.73	PAÍS VASCO	56.96
AYT HIPOTECARIO III, FTH	4.18	36.42	1.40	0.00	0.00	11.23	12.01	1.57	NAVARRA	33.04
AYT HIPOTECARIO IV, FTH	4.65	35.28	2.05	0.00	0.00	10.76	13.21	3.18	ANDALUCÍA	49.54

FUND									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)					AREA	PERCENTAGE
AYT HIPOTECARIO MIXTO II, FTA	4.21	43.92	1.28	0.00	0.00	13.46	11.56	1.66	ANDALUCÍA	46.61
AYT HIPOTECARIO MIXTO III, FTA	3.47	57.45	17.45	4.39	0.00	17.77	8.68	1.72	ANDALUCÍA	64.00
AYT HIPOTECARIO MIXTO IV, FTA	4.25	42.70	2.26	0.00	0.00	14.58	10.39	2.29	NAVARRA	54.12
AYT HIPOTECARIO MIXTO V, FTA	4.11	60.13	3.69	0.00	0.00	17.83	9.50	1.12	NAVARRA	39.37
AYT HIPOTECARIO MIXTO, FTA	3.19	46.78	7.78	0.56	0.00	15.25	11.79	1.89	CATALUÑA	38.86
AYT ICO-FTVPO CAJA MURCIA, FTA	2.59	52.83	0.65	0.00	0.00	12.97	7.64	0.78	MURCIA	57.83
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	3.50	61.77	0.77	0.00	0.00	22.43	8.06	2.12	PAÍS VASCO	92.22
AYT ICO-FTVPO I, FTA	3.38	48.06	2.20	0.00	0.00	13.54	8.98	1.52	NAVARRA	31.05
AYT ICO-FTVPO III, FTA	3.50	51.40	1.24	0.00	0.00	13.22	8.79	1.60	ARAGÓN	53.11
AYT KUTXA HIPOTECARIO I, FTA	2.56	60.74	0.86	0.00	0.00	19.78	9.86	0.81	PAÍS VASCO	51.26
AYT KUTXA HIPOTECARIO II, FTA	2.34	65.17	6.50	0.00	0.00	22.11	9.07	0.47	PAÍS VASCO	42.62
AYT PROMOCIONES INMOBILIARIAS II, FTA	5.24	45.03	14.74	0.00	0.00	13.77	11.00	14.28	ANDALUCÍA	88.75
AYT PROMOCIONES INMOBILIARIAS III, FTA	4.04	48.14	1.91	0.00	0.00	21.83	7.22	7.05	PAÍS VASCO	92.42
AYT PROMOCIONES INMOBILIARIAS IV, FTA	9.77	52.19	19.99	0.00	0.00	15.62	9.43	17.05	ANDALUCÍA	88.80
AYT.1, FTH	6.62	37.44	3.09	0.00	0.00	7.70	14.98	5.56	GALICIA	51.86
AYT.11, FTH	3.04	42.27	2.62	0.00	0.00	12.28	12.92	1.57	ANDALUCÍA	39.88
AYT.2, FTH	3.71	29.29	1.09	0.00	0.00	4.65	13.94	6.39	CANARIAS	57.85
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	7.26	40.00	14.68	0.00	0.00	11.69	7.58	17.53	ANDALUCÍA	38.54
BANCAJA - BVA VPO 1, FTA	2.65	52.51	1.80	0.17	0.00	14.11	8.87	1.52	C.VALENCIANA	76.48
BANCAJA 10, FTA	4.25	62.93	7.86	2.52	0.31	22.96	8.06	0.21	C.VALENCIANA	32.59
BANCAJA 11, FTA	4.64	64.50	8.56	2.66	0.12	25.73	7.53	0.38	C.VALENCIANA	33.64
BANCAJA 13, FTA	4.72	71.31	7.20	0.68	0.00	29.78	6.43	0.33	C.VALENCIANA	36.29
BANCAJA 3, FTA	4.43	26.27	2.39	0.02	0.00	8.17	11.78	1.41	C.VALENCIANA	68.73
BANCAJA 4, FTH	3.16	37.25	2.59	0.13	0.00	12.44	12.46	1.18	C.VALENCIANA	54.30
BANCAJA 5, FTA	3.82	42.72	2.10	0.02	0.00	13.13	12.15	1.00	C.VALENCIANA	52.95
BANCAJA 6, FTA	3.55	50.77	2.20	0.12	0.00	13.85	11.99	0.53	C.VALENCIANA	57.32
BANCAJA 7, FTA	3.55	45.84	3.31	0.26	0.03	15.48	10.56	0.58	C.VALENCIANA	44.05
BANCAJA 8, FTA	4.72	55.37	5.31	1.23	0.17	17.97	9.64	0.74	C.VALENCIANA	36.58
BANCAJA 9, FTA	4.82	57.55	7.48	2.46	0.59	19.62	8.91	0.68	C.VALENCIANA	36.05

FUND									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)					AREA	PERCENTAGE
BANKIA PYME I, FTA	11.09	67.06	0.00	0.00	0.00	6.14	3.64	16.28	C.VALENCIANA	40.07
BANKINTER 10, FTA	2.55	43.33	1.18	0.02	0.00	18.62	9.57	0.89	MADRID	35.05
BANKINTER 11, FTH	2.43	43.73	1.28	0.03	0.00	19.62	9.47	1.32	MADRID	33.72
BANKINTER 13 FTA	2.15	49.43	2.29	0.12	0.00	21.57	8.18	0.82	MADRID	31.09
BANKINTER 2, FTH	3.98	27.76	2.13	0.00	0.00	9.10	15.45	4.45	MADRID	28.92
BANKINTER 3, FTH	3.60	32.23	0.68	0.00	0.00	11.13	14.19	0.87	MADRID	24.67
BANKINTER 4, FTH	2.98	35.14	0.56	0.00	0.00	12.90	13.21	0.93	MADRID	31.28
BANKINTER 5, FTH	2.86	38.52	0.86	0.00	0.00	13.54	12.95	1.26	MADRID	27.82
BANKINTER 6, FTA	3.12	42.94	0.92	0.01	0.00	14.64	11.86	0.58	MADRID	26.91
BANKINTER 7, FTH	2.55	46.44	1.43	0.02	0.00	15.67	12.48	1.59	MADRID	23.44
BANKINTER 8, FTA	2.92	45.43	1.31	0.00	0.00	15.85	12.37	0.77	MADRID	25.86
BANKINTER 9, FTA	3.00	48.00	1.57	0.01	0.00	17.74	10.54	1.18	MADRID	30.69
BBVA HIPOTECARIO 3, FTA	8.92	24.43	11.16	0.50	0.00	5.51	10.42	9.40	ANDALUCÍA	23.90
BBVA RMBS 1, FTA	0.92	75.00	2.35	1.46	0.04	21.85	8.76	0.28	CATALUÑA	24.46
BBVA RMBS 10, FTA	0.83	82.78	0.26	0.00	0.00	32.42	3.54	0.42	MADRID	19.81
BBVA RMBS 11, FTA	0.73	84.06	0.81	0.04	0.00	32.02	4.19	0.82	MADRID	22.33
BBVA RMBS 12, FTA	1.73	74.02	0.00	0.00	0.00	27.76	5.48	0.24	ANDALUCÍA	20.17
BBVA RMBS 2, FTA	1.41	61.61	2.53	0.82	0.03	20.53	8.79	0.15	CATALUÑA	20.45
BBVA RMBS 3, FTA	0.78	76.75	4.78	3.23	0.16	26.77	7.60	0.26	CATALUÑA	22.61
BBVA RMBS 5 FTA	1.26	74.54	3.13	1.56	0.13	28.64	6.79	0.24	CATALUÑA	19.96
BBVA RMBS 9, FTA	0.97	80.91	1.08	0.08	0.00	31.16	4.95	0.49	ANDALUCÍA	22.57
CAIXA PENEDES 1 TDA, FTA	3.32	53.16	2.70	0.00	0.00	17.37	9.85	0.68	CATALUÑA	98.26
CAIXA PENEDES 2 TDA, FTA	4.06	46.49	2.29	0.00	0.00	17.60	9.29	1.22	CATALUÑA	97.41
CAJA INGENIEROS TDA 1, FTA	3.00	52.65	0.46	0.00	0.00	22.66	8.10	2.99	CATALUÑA	80.15
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	3.33	6.67	100.00	MADRID	100.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	87.23	0.00	0.00	0.00	0.00	0.42	2.67	100.00	MADRID	100.00
CEDULAS TDA 18, FTA	43.75	0.00	0.00	0.00	0.00	3.28	3.74	100.00	CATALUÑA	100.00
CEDULAS TDA 21, FTA	47.17	0.00	0.00	0.00	0.00	0.99	3.03	100.00	C.LEÓN	57.14
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	2.17	9.85	97.00	CATALUÑA	28.75

FUND									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	5.92	9.11	100.00	ARAGÓN	20.00
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	11.40	8.63	100.00	MADRID	21.67
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	3.47	8.55	98.50	CATALUÑA	22.50
CM BANCAJA 1, FTA	6.92	33.06	10.04	0.25	0.00	6.56	9.75	54.02	CATALUÑA	27.82
HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	0.00	7.50	0.00	MADRID	100.00
FTA SANTANDER HIPOTECARIO 2	1.30	68.45	2.93	1.93	2.10	19.83	7.48	0.94	CATALUÑA	17.42
FTA SANTANDER HIPOTECARIO 3	0.71	71.82	5.16	5.93	0.23	24.00	6.00	0.68	ANDALUCÍA	17.11
FTA SANTANDER HIPOTECARIO 7	1.19	73.56	0.00	0.00	0.00	27.52	3.00	0.92	MADRID	24.63
FTA SANTANDER HIPOTECARIO 8	0.00	78.41	0.00	0.00	0.00	24.91	6.00	1.13	MADRID	20.28
FTA SANTANDER HIPOTECARIO 9	0.59	76.00	0.28	0.00	0.00	28.62	0.50	1.33	MADRID	29.24
FTA UCI 11	1.43	52.93	4.96	0.44	0.00	17.00	9.10	1.05	MADRID	21.70
FTA UCI 14	1.17	58.99	18.63	2.08	0.00	21.00	8.08	0.65	MADRID	22.88
FTA UCI 16	0.87	62.68	20.43	3.67	0.00	24.00	7.18	0.49	ANDALUCÍA	25.26
FTA UCI 18	7.05	62.06	15.82	2.49	50.00	27.93	5.83	0.60	ANDALUCÍA	25.78
FTA UCI 6	2.26	36.93	1.37	0.00	0.00	11.78	13.52	1.90	MADRID	34.37
FTA UCI 7	2.18	39.22	0.55	0.00	0.00	12.77	12.16	1.71	ANDALUCÍA	25.84
FTA UCI 8	1.62	44.54	1.48	0.00	0.00	14.76	11.51	1.75	MADRID	26.53
FTA UCI 9	1.94	45.72	1.71	0.00	0.00	16.10	10.53	0.90	ANDALUCÍA	22.55
FTA, HIPOTEBANSA 11	2.20	39.33	0.11	0.01	0.38	12.81	11.08	1.37	CATALUÑA	23.30
FTA, HIPOTEBANSA X	1.85	34.71	1.24	0.13	0.00	9.98	11.81	1.81	CATALUÑA	25.15
FTA, UCI 15	1.07	60.91	14.87	2.31	0.00	23.74	7.65	0.68	ANDALUCÍA	22.84
FTA, UCI 17	4.80	63.13	19.54	6.87	0.00	26.53	6.64	0.60	ANDALUCÍA	24.79
FTH UCI 10	2.35	40.12	2.35	0.00	0.00	17.08	9.61	1.68	MADRID	27.01
FTH UCI 12	0.81	49.44	7.30	0.71	0.00	20.00	8.58	0.90	ANDALUCÍA	23.03
FTH UCI 5	1.81	33.34	0.99	0.00	0.00	10.01	14.56	3.12	MADRID	29.09
GAT FTGENCAT 2006, FTA	3.54	28.94	6.16	22.63	6.41	7.63	8.95	23.42	CATALUÑA	96.69
GAT FTGENCAT 2007, FTA	8.68	38.57	7.75	19.90	10.67	11.40	7.49	12.58	CATALUÑA	98.31
GAT FTGENCAT 2008, FTA	5.11	40.19	17.60	16.61	7.73	11.98	7.17	12.63	CATALUÑA	97.48
GAT ICO-FTVPO 1, FTH	3.34	44.57	0.64	0.38	30.98	10.72	9.70	0.77	CATALUÑA	74.77

FUND									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)					AREA	PERCENTAGE
GC PASTOR HIPOTECARIO 5, FTA	2.78	51.09	3.14	10.59	0.32	19.92	7.68	2.40	CATALUÑA	26.49
GC SABADELL 1, FTH	4.98	38.71	0.69	1.16	0.71	12.60	12.06	1.02	CATALUÑA	38.35
HIPOCAT 10, FTA	3.28	66.49	14.26	6.82	13.17	19.59	8.97	0.88	CATALUÑA	71.01
HIPOCAT 11, FTA	4.87	68.59	15.61	11.28	7.99	21.42	8.36	1.02	CATALUÑA	70.27
HIPOCAT 16, FTA	3.75	46.62	0.68	0.23	1.20	16.74	9.16	0.91	CATALUÑA	58.62
HIPOCAT 17, FTA	2.37	52.41	4.68	2.44	33.65	22.72	7.47	1.36	CATALUÑA	60.27
HIPOCAT 18, FTA	2.59	65.74	1.93	0.56	0.13	20.66	8.19	1.03	CATALUÑA	47.15
HIPOCAT 19, FTA	3.02	62.25	7.68	1.93	24.18	22.57	7.77	1.18	CATALUÑA	67.58
HIPOCAT 20, FTA	3.45	63.43	5.83	1.23	25.13	21.75	7.58	0.85	CATALUÑA	72.64
HIPOCAT 4, FTA	3.14	45.51	0.61	0.05	0.00	11.58	15.15	0.07	CATALUÑA	86.51
HIPOCAT 5, FTA	2.73	56.98	1.21	0.17	32.99	13.23	14.38	1.27	CATALUÑA	85.93
HIPOCAT 6, FTA	2.44	62.41	3.74	0.23	25.94	15.46	12.91	1.17	CATALUÑA	83.62
HIPOCAT 7, FTA	2.44	62.33	6.65	1.94	19.22	17.06	11.24	0.70	CATALUÑA	70.60
HIPOCAT 8, FTA	2.98	58.49	7.82	3.15	21.83	17.29	10.59	0.64	CATALUÑA	82.36
HIPOCAT 9, FTA	3.64	62.30	10.39	3.89	16.03	18.94	9.33	1.10	CATALUÑA	68.41
IM BANCO POPULAR MBS 2, FTA	3.03	78.26	4.34	0.00	0.00	24.56	6.69	1.54	ANDALUCÍA	32.93
IM BCG RMBS 2, FTA	1.81	61.25	0.00	0.00	0.00	29.07	5.11	0.50	GALICIA	21.05
IM CAJA LABORAL 1, FTA	3.17	48.15	1.10	0.00	0.00	15.64	10.66	0.59	PAÍS VASCO	43.66
IM CAJA LABORAL 2, FTA	1.43	78.73	3.32	0.00	0.00	27.78	7.53	0.68	PAÍS VASCO	44.09
IM CAJAMAR 1, FTA	3.84	46.08	2.81	0.00	0.00	14.97	10.07	1.94	ANDALUCÍA	41.42
IM CAJAMAR 3, FTA	4.41	49.20	4.71	0.00	0.00	17.86	8.96	0.76	ANDALUCÍA	38.19
IM CAJAMAR 4, FTA	4.26	52.52	3.80	0.00	0.00	18.95	8.26	0.78	ANDALUCÍA	40.79
IM CAJAMAR 5, FTA	4.62	52.91	4.98	0.00	0.00	19.23	7.83	0.89	ANDALUCÍA	46.41
IM CAJAMAR 6, FTA	5.50	56.72	6.21	0.00	0.00	22.25	7.10	0.46	ANDALUCÍA	39.76
IM CAJASTUR MBS 1, FTA	2.45	68.78	2.41	0.00	0.00	22.02	7.04	5.05	ASTURIAS	69.28
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	0.00	0.00	0.00	0.00	0.17	9.83	100.00	MADRID	100.00
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	8.17	6.83	100.00	CATALUÑA	50.00
IM CEDULAS 2, FTA	0.00	0.00	0.00	0.00	0.00	0.50	9.50	100.00	CATALUÑA	38.98
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	0.92	9.08	100.00	ANDALUCÍA	47.17

FUND									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)					AREA	PERCENTAGE
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	1.25	8.75	100.00	MADRID	40.96
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	6.50	8.50	100.00	PAÍS VASCO	48.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	7.25	7.75	100.00	PAÍS VASCO	58.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	2.50	7.50	100.00	ANDALUCÍA	39.22
IM CFS RMBS 1, FTA	0.87	56.62	2.71	0.00	0.00	18.10	10.14	1.24	ANDALUCÍA	28.60
IM PASTOR 2, FTH	3.74	38.95	2.46	0.00	0.00	13.19	11.36	1.52	CATALUÑA	27.52
IM PASTOR 3, FTH	3.23	51.38	20.00	0.00	0.00	17.81	9.46	2.15	CATALUÑA	36.93
IM PASTOR 4, FTA	3.13	51.92	17.54	0.00	0.00	19.30	8.52	1.62	CATALUÑA	25.16
IM SABADELL RMBS 2, FTA	5.16	45.42	1.97	0.00	0.00	17.04	8.75	0.84	CATALUÑA	43.02
IM SABADELL RMBS 3, FTA	5.03	52.82	2.67	0.00	0.00	18.57	7.56	1.17	CATALUÑA	46.03
IM TERRASSA MBS 1, FTA	2.19	63.04	10.35	0.00	0.00	23.05	8.95	4.99	CATALUÑA	99.43
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.00	8.08	100.00	ANDALUCÍA	30.21
MADRID ICO-FTVPO I, FTA	2.87	55.41	0.82	0.21	0.00	18.16	8.34	2.51	MADRID	47.18
MADRID RESIDENCIAL I, FTA	2.74	78.25	3.45	1.48	0.00	25.30	6.96	1.37	MADRID	51.91
MADRID RESIDENCIAL II, FTA	3.03	83.56	3.03	0.71	0.00	26.31	6.80	1.53	MADRID	51.49
MADRID RMBS I, FTA	1.59	81.11	5.07	4.96	0.00	20.88	8.72	0.52	MADRID	68.22
MADRID RMBS II, FTA	1.52	80.15	5.31	5.31	0.27	20.80	8.71	0.61	MADRID	67.40
MADRID RMBS III FTA	1.90	81.60	5.99	5.30	0.01	24.05	8.08	0.00	MADRID	61.65
MADRID RMBS IV, FTA	3.41	78.95	5.06	6.19	0.00	24.54	7.61	0.66	MADRID	63.79
MBS BANCAJA 1 FTA	5.07	34.13	4.68	0.20	0.00	9.75	11.39	2.62	C.VALENCIANA	70.71
MBS BANCAJA 2, FTA	5.08	44.07	5.68	0.35	0.00	14.02	9.63	2.51	C.VALENCIANA	62.36
MBS BANCAJA 3, FTA	4.99	47.43	6.71	0.74	0.11	16.09	8.79	1.35	C.VALENCIANA	46.81
MBS BANCAJA 4, FTA	4.59	47.53	8.48	0.93	0.01	17.07	7.99	0.76	C.VALENCIANA	44.86
MBS BANCAJA 6, FTA	6.75	53.20	8.43	0.51	0.00	21.66	5.99	1.01	C.VALENCIANA	51.74
MBS BANCAJA 7, FTA	4.46	81.25	9.05	0.60	0.00	31.21	5.65	0.85	C.VALENCIANA	41.11
MBS BANCAJA 8, FTA	5.52	78.64	9.67	0.41	0.00	31.17	4.98	1.51	C.VALENCIANA	39.57
MBSCAT 1, FTA	3.53	50.49	6.43	2.94	8.20	20.80	7.51	1.02	CATALUÑA	69.47
MBSCAT 2, FTA	4.48	43.50	9.11	4.70	13.88	15.69	6.72	9.57	CATALUÑA	70.25
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	10.74	7.84	75.05	ANDALUCÍA	29.53

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
EAR (1)	(2)									
RURAL HIPOTECARIO GLOBAL I, FTA	4.40	46.17	5.64	0.08	0.00	14.47	9.73	1.13	C.VALENCIANA	47.72
RURAL HIPOTECARIO III FTH	4.22	29.37	1.75	0.00	0.00	8.47	13.32	2.62	ANDALUCÍA	35.43
RURAL HIPOTECARIO IV FTH	4.14	36.72	2.43	0.03	0.00	11.08	12.45	2.05	ANDALUCÍA	33.21
RURAL HIPOTECARIO IX, FTA	4.91	54.44	7.66	0.41	0.00	19.27	8.15	0.47	C.VALENCIANA	33.28
RURAL HIPOTECARIO V FTA	3.37	39.31	2.13	0.00	0.00	12.85	11.55	1.08	ANDALUCÍA	15.35
RURAL HIPOTECARIO VI, FTA	4.34	44.31	3.25	0.01	0.00	14.10	10.72	0.94	ANDALUCÍA	26.92
RURAL HIPOTECARIO VII, FTA	4.09	43.78	3.42	0.01	0.00	14.48	10.50	0.72	ANDALUCÍA	36.20
RURAL HIPOTECARIO VIII, FTA	4.93	47.45	4.68	0.12	0.00	16.70	9.26	0.57	ANDALUCÍA	31.57
RURAL HIPOTECARIO X, FTA	4.98	54.05	5.60	0.14	0.06	21.21	7.24	0.39	C.VALENCIANA	29.47
RURAL HIPOTECARIO XI, FTA	5.14	53.94	5.54	0.10	0.00	21.37	6.96	0.31	C.VALENCIANA	30.67
RURAL HIPOTECARIO XII, FTA	4.20	53.75	5.54	0.01	0.00	21.18	6.69	0.58	C.LA MANCHA	34.12
RURAL HIPOTECARIO XIV, FTA	4.49	56.56	0.17	0.00	0.00	22.22	5.09	1.83	ARAGÓN	75.99
RURAL HIPOTECARIO XV, FTA	4.18	55.74	0.19	0.00	0.00	22.75	4.76	0.71	C.LA MANCHA	33.95
RURAL HIPOTECARIO XVI, FTA	2.88	61.32	0.00	0.00	0.00	23.47	4.37	2.37	C.LEÓN	55.92
SANTANDER HIPOTECARIO I, FTA	1.74	57.32	1.17	0.08	3.00	15.70	9.53	1.04	CATALUÑA	29.06
SOL-LION, FTA	2.95	44.62	0.70	0.00	0.00	19.22	7.40	0.30	MADRID	32.70
TDA 12, FTH	3.98	30.31	1.69	0.00	0.00	8.08	15.05	0.00	CATALUÑA	25.08
TDA 13 - MIXTO, FTA	3.53	36.02	1.28	0.00	0.00	9.20	14.77	0.00	CATALUÑA	60.53
TDA 14 - MIXTO, FTA	3.52	38.56	1.03	0.00	0.00	10.11	13.84	0.00	CATALUÑA	49.24
TDA 15 - MIXTO, FTA	3.50	45.28	2.51	0.00	0.00	12.30	12.99	0.00	CATALUÑA	39.42
TDA 16 - MIXTO, FTA	2.72	45.99	3.39	0.12	0.00	13.33	11.91	0.00	ANDALUCÍA	49.38
TDA 17 - MIXTO, FTA	4.62	38.56	2.79	0.00	0.00	11.77	11.88	0.00	BALEARES	37.92
TDA 18 - MIXTO, FTA	3.22	49.39	2.23	0.00	0.00	15.79	11.01	0.00	CATALUÑA	43.49
TDA 19 - MIXTO, FTA	3.77	45.47	2.91	0.00	0.00	13.89	11.35	0.00	CATALUÑA	44.21
TDA 20 - MIXTO, FTA	4.53	47.39	0.67	0.00	0.00	14.45	11.59	0.00	CATALUÑA	41.34
TDA 22 - MIXTO, FTA	2.74	56.78	8.94	0.71	0.00	17.53	10.93	0.00	CATALUÑA	40.84
TDA 23, FTA	3.19	50.37	10.10	0.02	0.00	16.64	10.60	0.00	CATALUÑA	48.37
TDA 24, FTA	2.79	50.01	13.78	2.33	0.00	16.09	10.31	1.05	C.LA MANCHA	53.94
TDA 25, FTA	1.50	63.21	32.28	6.25	0.00	20.53	8.85	1.73	ANDALUCÍA	36.52

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
TDA 26 - MIXTO, FTA	4.02	47.04	4.34	0.28	0.00	16.70	9.14	1.55	BALEARES	24.83
TDA 27, FTA	3.00	50.61	12.54	2.55	0.01	20.16	8.73	0.00	ANDALUCÍA	34.47
TDA 28, FTA	1.21	60.31	27.44	5.88	0.01	25.70	8.28	1.61	CATALUÑA	54.49
TDA 29, FTA	3.06	55.06	5.47	0.01	0.00	21.20	8.01	1.23	BALEARES	30.27
TDA 30, FTA	2.75	55.54	1.92	0.00	0.00	22.53	7.50	1.73	BALEARES	48.66
TDA 31, FTA	3.66	53.84	6.37	0.04	0.00	20.57	7.12	3.12	C.VALENCIANA	25.09
TDA CAJAMAR 2, FTA	4.10	46.94	3.50	0.00	0.00	15.74	9.65	0.00	ANDALUCÍA	45.31
TDA CAM 1, FTA	3.00	37.29	3.34	0.00	0.00	9.31	13.02	0.00	C.VALENCIANA	55.97
TDA CAM 10, FTA	4.27	63.99	9.66	0.00	0.00	25.64	7.12	0.97	C.VALENCIANA	39.43
TDA CAM 11, FTA	2.95	61.41	6.86	0.00	0.00	27.65	6.32	0.75	C.VALENCIANA	36.57
TDA CAM 12, FTA	2.94	57.03	5.59	0.00	0.00	24.50	7.18	0.88	C.VALENCIANA	33.85
TDA CAM 2, FTA	3.10	37.64	4.32	0.00	0.00	10.13	12.47	0.66	C.VALENCIANA	46.74
TDA CAM 3, FTA	3.28	37.61	4.37	0.00	0.00	9.84	12.60	0.64	C.VALENCIANA	65.15
TDA CAM 4, FTA	3.36	42.25	5.61	0.00	0.00	12.10	11.17	0.00	C.VALENCIANA	58.61
TDA CAM 5, FTA	2.79	53.68	8.90	0.00	0.00	17.89	9.99	0.00	C.VALENCIANA	40.16
TDA CAM 6, FTA	3.09	58.43	13.06	0.00	0.00	19.86	8.96	0.38	C.VALENCIANA	44.63
TDA CAM 7, FTA	3.10	59.16	11.56	0.00	0.00	20.85	8.68	0.58	C.VALENCIANA	38.49
TDA CAM 8, FTA	3.14	53.31	10.79	0.00	0.00	18.90	9.23	0.69	C.VALENCIANA	45.29
TDA CAM 9, FTA	2.90	56.83	14.32	0.00	0.00	22.08	7.68	0.86	C.VALENCIANA	44.83
TDA IBERCAJA 1, FTA	3.24	41.50	0.33	0.00	0.00	10.31	12.94	0.87	MADRID	33.43
TDA IBERCAJA 2, FTA	3.13	48.50	0.70	0.07	1.03	14.38	11.00	0.63	MADRID	30.26
TDA IBERCAJA 3, FTA	3.07	50.67	0.78	0.12	4.49	17.28	9.66	0.53	MADRID	36.55
TDA IBERCAJA 4, FTA	3.12	52.91	1.60	0.38	0.11	17.88	9.37	0.65	MADRID	31.53
TDA IBERCAJA 5, FTA	2.82	56.68	1.41	0.41	0.12	19.21	9.03	0.54	MADRID	30.21
TDA IBERCAJA 6, FTA	3.08	57.33	2.03	0.81	0.12	21.47	8.38	0.51	MADRID	32.27
TDA IBERCAJA 7, FTA	2.08	59.85	0.91	0.03	0.00	24.84	6.84	0.39	MADRID	34.02
TDA IBERCAJA ICO-FTVPO, FTH	3.74	52.63	36.81	0.00	0.00	13.31	7.63	0.43	MADRID	43.37
TDA PASTOR 1, FTA	3.28	33.37	0.34	0.01	0.00	10.27	15.37	0.00	MADRID	24.33
TDA TARRAGONA 1, FTA	3.63	62.30	15.88	1.10	0.21	23.04	8.86	1.21	CATALUÑA	94.21

FUND									CONCENTRATION RATE	
									GEOGRAPHICAL	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
VAL BANCAJA 1, FTA	4.52	62.39	4.89	0.52	0.00	27.81	5.93	3.07	C.VALENCIANA	53.58
VALENCIA HIPOTECARIO 1, FTA	2.45	34.20	1.64	0.00	0.00	9.65	12.50	1.55	C.VALENCIANA	61.42
VALENCIA HIPOTECARIO 2, FTH	3.72	43.11	4.64	0.31	0.00	13.82	9.98	0.94	C.VALENCIANA	65.28
VALENCIA HIPOTECARIO 3, FTA	3.22	48.56	4.78	0.34	0.00	16.30	8.97	1.10	C.VALENCIANA	70.48
VALENCIA HIPOTECARIO 5, FTA	5.46	60.76	8.41	1.07	0.00	23.44	6.30	1.13	C.VALENCIANA	65.96
Average	2.35	32.56	2.69	0.60	0.90	14.26	7.82	30.70		34.62

(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	% DEBT / AV EAR (1) (2) DOUBTFUL (3) BAD DEBT (4) BAD DEBT RECOVERY (5) RESIDUAL LIFE (6) AGE (7)							CONCENTRATION RATE				
								BY DEBTOR (8)			BY SECTOR	
								BY DEBTOR (8)	SECTOR	PERCENTAGE		
AYT COLATERALES GLOBAL EMPRESAS, FTA	65.54	0.00	12.70	0.00	0.00	8.95	8.19	12.53	84. CIVIL SERVICE AND DEFENCE; COMPULSORY SOCIAL SECURITY	0.01		
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	1.60	8.12	100.00	31. FURNITURE MANUFACTURING	49.67		
AYT FTPYME II, FTA	6.21	45.30	10.60	0.00	0.00	8.98	11.50	12.09	52. STORING AND ACTIVITIES LINKED TO FREIGHT	17.35		
BANCAJA LEASING 1, FTA	2.06	0.00	10.91	0.00	0.00	8.30	6.94	10.52	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	37.33		
BANKINTER 2 PYME FTA	3.07	31.74	8.71	1.73	0.00	8.20	9.60	7.90	68. REAL ESTATE ACTIVITIES	32.84		
BANKINTER 3 FTPYME FTA	2.81	38.27	12.20	0.18	0.00	10.07	7.93	5.50	68. REAL ESTATE ACTIVITIES	24.91		
BANKINTER 4 FTPYME, FTA	1.64	40.07	12.84	0.57	0.00	10.39	6.82	12.06	68. REAL ESTATE ACTIVITIES	20.03		
BBVA EMPRESAS 1, FTA	6.51	30.75	13.71	0.44	0.00	5.71	8.21	40.15	68. REAL ESTATE ACTIVITIES	15.49		
BBVA EMPRESAS 2, FTA	7.51	39.70	7.77	0.13	0.01	7.38	7.05	18.43	68. REAL ESTATE ACTIVITIES	16.44		
BBVA EMPRESAS 3, FTA	13.72	38.78	27.32	0.64	0.40	6.37	5.29	10.40	41. BUILDING	14.99		
BBVA EMPRESAS 4, FTA	4.47	37.46	16.89	0.46	0.00	6.62	4.96	18.58	68. REAL ESTATE ACTIVITIES	18.45		
BBVA EMPRESAS 5, FTA	3.70	38.18	6.75	0.06	0.00	6.53	5.04	25.51	68. REAL ESTATE ACTIVITIES	16.56		
BBVA EMPRESAS 6, FTA	11.22	42.92	19.14	0.01	0.00	7.83	4.15	22.00	41. BUILDING	15.76		
BBVA LEASING 1, FTA	5.05	0.00	38.02	0.26	0.00	5.28	8.34	6.33	68. REAL ESTATE ACTIVITIES	20.08		
BBVA-3 FTPYME FTA	13.39	21.28	18.50	0.01	0.00	4.09	10.81	22.00	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	19.76		
BBVA-4 PYME, FTA	7.68	25.66	23.63	4.42	0.00	5.00	9.50	29.14	68. REAL ESTATE ACTIVITIES	15.06		
BBVA-5 FTPYME, FTA	6.06	29.78	29.34	0.38	0.77	5.19	9.12	15.55	68. REAL ESTATE ACTIVITIES	22.90		

FUND	% DEBT / AV EAR (1) (2) DOUBTFUL (3) BAD DEBT (4) BAD DEBT RECOVERY (5) RESIDUAL LIFE (6) AGE (7)							CONCENTRATION RATE				
								BY DEBTOR (8)			BY SECTOR	
								BY DEBTOR (8)	SECTOR	PERCENTAGE		
BBVA-6 FTPYME FTA	11.49	32.83	31.59	0.92	3.01	6.08	8.37	12.81	68. REAL ESTATE ACTIVITIES	19.26		
BBVA-7 FTGENCAT, FTA	6.50	34.65	27.45	0.32	0.00	6.63	7.50	33.42	68. REAL ESTATE ACTIVITIES	29.24		
BBVA-8 FTPYME FTA	6.86	35.19	21.43	0.49	0.00	6.74	6.60	16.96	68. REAL ESTATE ACTIVITIES	13.46		
BBVA-9 PYME FTA	8.89	46.98	3.34	0.00	0.00	6.01	2.88	8.11	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.09		
CAIXA PENEDES FT GENCAT 1 TDA, FTA	6.21	47.26	9.02	0.00	0.00	15.80	8.22	6.52	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22.59		
CAIXA PENEDES PYMES 1 TDA, FTA	5.22	40.87	11.09	0.00	0.00	11.82	9.07	6.11	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.66		
CIBELES III FTPYME, FTA	6.95	31.35	9.36	0.00	0.00	7.23	11.78	11.54	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	55.52		
EDT FTPYME PASTOR 3, FTA	7.95	34.63	34.91	2.65	0.49	8.81	9.07	29.91	68. REAL ESTATE ACTIVITIES	43.58		
EMPRESAS BANESTO 5, FTA	5.61	27.15	12.56	0.09	100.00	7.41	3.28	30.75	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	6.12		
EMPRESAS BANESTO 6, FTA	7.36	0.00	6.31	0.01	0.00	2.36	3.92	19.63	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.53		
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	8.60	32.26	25.78	0.00	0.00	7.31	9.59	31.35	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	39.93		
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	4.62	41.43	16.07	0.00	0.00	11.03	8.58	10.64	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.29		
FONCAIXA AUTONOMOS 1, FTA	4.05	37.22	3.82	3.07	18.25	13.89	5.87	2.81	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21.51		
FONCAIXA FTGENCAT 3, FTA	4.75	30.93	4.09	5.07	13.67	12.16	10.73	3.74	68. REAL ESTATE ACTIVITIES	37.18		
FONCAIXA FTGENCAT 4, FTA	2.54	35.68	4.50	3.51	6.65	13.74	9.80	4.35	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18.26		
FONCAIXA FTGENCAT 5, FTA	2.76	40.25	5.00	6.56	10.72	15.06	7.89	5.49	68. REAL ESTATE ACTIVITIES	19.69		
FONCAIXA FTGENCAT 6, FTA	3.23	41.02	4.89	5.95	12.40	15.66	7.29	3.38	68. REAL ESTATE ACTIVITIES	23.18		

FUND	% DEBT / AV EAR (1) (2) DOUBTFUL (3) BAD DEBT (4) BAD DEBT RECOVERY (5) RESIDUAL LIFE (6) AGE (7)							CONCENTRATION RATE				
								BY DEBTOR (8)			BY SECTOR	
								BY DEBTOR (8)	SECTOR	PERCENTAGE		
FONCAIXA LEASINGS 2, FTA	0.69	50.12	1.30	0.02	0.00	7.46	4.90	17.97	68. REAL ESTATE ACTIVITIES	23.61		
FONCAIXA PYMES 3, FTA	10.17	22.55	3.33	0.78	92.35	5.42	3.91	3.30	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.54		
FONCAIXA PYMES 4, FTA	3.76	17.86	0.07	0.00	0.00	7.22	3.12	12.07	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	12.26		
FTA FTPYME SANTANDER 1	2.44	18.43	3.71	0.23	30.45	6.00	10.26	4.23	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.93		
FTA FTPYME SANTANDER 2	1.96	26.72	3.81	0.84	98.00	10.00	9.17	4.26	68. REAL ESTATE ACTIVITIES	0.66		
FTA PYMES BANESTO 3	4.48	11.19	3.23	0.00	0.00	4.19	0.93	15.17	41. BUILDING	23.12		
FTA PYMES SANTANDER 3	6.16	45.48	5.04	0.31	76.00	4.36	1.44	7.16	41. BUILDING	1.20		
FTA PYMES SANTANDER 4	4.25	64.12	7.89	0.13	100.00	2.24	1.87	5.28	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.97		
FTA PYMES SANTANDER 5	17.23	46.64	3.37	0.00	0.00	3.72	1.05	7.99	41. BUILDING	25.47		
FTA PYMES SANTANDER 6	0.42	68.53	0.00	0.00	0.00	8.92	1.36	8.27	68. REAL ESTATE ACTIVITIES	0.99		
FTA PYMES SANTANDER 7	48.48	31.42	0.00	0.00	0.00	2.30	3.00	8.32	23. OTHER NON-METALLIC MINERAL PRODUCTS MANUFACTURING	23.80		
FTA SANTANDER EMPRESAS 10, FTA	5.32	76.38	13.52	0.78	26.22	1.50	3.00	24.90	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	8.47		
FTA SANTANDER EMPRESAS 2	3.23	55.25	6.65	7.93	4.85	4.00	7.03	38.59	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	8.09		
FTA SANTANDER EMPRESAS 8, FTA	3.83	79.30	27.02	3.82	4.72	3.85	5.23	17.83	41. BUILDING	29.11		
FTA, SANTANDER EMPRESAS 1	3.63	43.41	8.69	3.04	11.13	9.58	8.16	20.11	68. REAL ESTATE ACTIVITIES	4.15		
FTA, SANTANDER EMPRESAS 3	1.40	55.31	8.44	6.26	38.42	11.43	6.58	17.48	41. BUILDING	8.04		
FTPYME BANCAJA 2 FTA	6.50	28.85	21.18	0.73	1.49	6.33	11.87	19.15	68. REAL ESTATE ACTIVITIES	31.85		

FUND								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
FTPME BANCAJA 3 FTA	4.38	33.19	30.48	2.85	0.00	7.20	10.79	29.56	68. REAL ESTATE ACTIVITIES	21.25
FTPME BANCAJA 6 FTA	6.44	40.78	30.74	3.46	0.00	9.55	7.66	13.68	68. REAL ESTATE ACTIVITIES	15.41
FTPME TDA 6, FTA	8.44	33.31	3.28	0.00	0.00	9.43	9.16	24.92	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	25.76
FTPME TDA 7, FTA	5.93	38.91	12.60	0.00	0.00	10.62	7.30	16.94	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.21
FTPME TDA CAM 2, FTA	2.56	22.91	24.25	0.00	0.00	5.55	11.30	15.96	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22.00
FTPME TDA CAM 4, FTA	3.85	43.32	21.28	0.00	0.00	11.49	9.20	5.58	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	16.27
FTPME TDA CAM 7, FTA	4.32	50.80	12.01	0.00	0.00	17.76	7.11	7.51	33.REPAIR AND INSTALLATION OF MACHINERY AND EQUIPMENT	12.14
FTPME TDA CAM 9, FTA	3.20	42.85	11.66	0.00	0.00	11.99	6.14	6.75	12. TOBACCO INDUSTRY	10.10
GAT FTGENCAT 2009, FTA	0.30	36.32	10.49	9.98	50.91	8.61	7.45	10.97	68. REAL ESTATE ACTIVITIES	10.11
GC FTGENCAT CAIXA SABADELL 1, FTA	10.50	41.45	7.94	25.64	1.84	9.25	8.11	14.93	68. REAL ESTATE ACTIVITIES	27.15
GC FTGENCAT CAIXA SABADELL 2, FTA	8.43	55.94	8.54	10.65	5.52	14.27	7.66	18.51	68. REAL ESTATE ACTIVITIES	32.18
GC FTGENCAT CAIXA TARRAGONA 1, FTA	2.90	40.31	7.67	16.78	1.08	13.24	8.36	20.24	41. BUILDING	18.36
GC FTGENCAT SABADELL 1, FTA	7.03	25.00	0.90	0.00	0.00	3.95	8.92	23.02	68. REAL ESTATE ACTIVITIES	32.54
GC FTPME PASTOR 4, FTA	7.11	51.99	7.30	33.15	0.71	8.87	8.48	23.60	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	25.27
GC FTPME SABADELL 4, FTA	6.59	29.63	6.15	15.77	1.46	7.66	10.13	12.05	68. REAL ESTATE ACTIVITIES	47.15
GC FTPME SABADELL 5, FTA	14.87	29.16	3.98	11.81	3.72	7.38	9.04	14.05	68. REAL ESTATE ACTIVITIES	37.03
GC FTPME SABADELL 6, FTA	9.88	31.93	6.64	12.24	7.47	7.90	8.15	11.17	68. REAL ESTATE ACTIVITIES	37.66

FUND	% DEBT / AV EAR (1) (2) DOUBTFUL (3) BAD DEBT (4) BAD DEBT RECOVERY (5) RESIDUAL LIFE (6) AGE (7)							CONCENTRATION RATE				
								BY DEBTOR (8)			BY SECTOR	
								BY DEBTOR (8)	SECTOR	PERCENTAGE		
GC FTPYME SABADELL 8, FTA	15.64	34.64	6.20	5.70	36.58	7.53	5.18	13.80	68. REAL ESTATE ACTIVITIES	35.01		
IM BANCO POPULAR FTPYME 1, FTA	7.33	28.89	12.56	0.00	0.00	7.37	10.68	11.29	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.53		
IM BES EMPRESAS 1, FTA	16.34	61.97	10.98	7.13	22.38	9.35	5.77	31.70	41. BUILDING	18.66		
IM CAJA LABORAL EMPRESAS 1, FTA	2.73	47.10	5.19	0.00	0.00	9.99	6.71	8.29	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.74		
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	8.25	39.25	15.13	0.00	0.00	9.71	6.57	9.05	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5.88		
IM CAJAMAR EMPRESAS 4, FTA	6.33	40.08	5.25	0.00	0.00	7.07	5.21	4.86	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.62		
IM CAJAMAR EMPRESAS 5, FTA	5.53	42.04	3.37	0.00	0.00	8.40	3.95	5.90	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	27.34		
IM FTGENCAT SABADELL 2, FTA	5.63	0.00	0.00	0.00	0.00	5.95	8.06	17.55	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.45		
IM FTPYME SABADELL 7, FTA	7.85	38.25	11.64	0.00	0.00	8.84	7.05	18.16	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	14.38		
IM FTPYME SABADELL 9, FTA	9.29	40.18	2.98	0.00	0.00	7.86	4.05	9.64	68. REAL ESTATE ACTIVITIES	21.53		
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	7.94	30.65	16.19	0.00	0.00	7.55	9.41	17.93	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.81		
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	8.20	0.00	3.74	0.00	0.00	3.69	2.74	3.85	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	4.39		
IM GRUPO BANCO POPULAR FTPYME I FTA	6.86	36.41	13.98	0.00	0.00	9.77	8.89	6.49	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	5.42		
IM GRUPO BANCO POPULAR FTPYME II, FTA	12.43	35.94	24.68	0.00	0.00	7.81	8.07	22.12	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.61		
IM TERRASSA 1 FTGENCAT FTA	12.06	36.40	15.23	0.00	0.00	8.64	10.15	17.36	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	18.64		
MADRID ACTIVOS CORPORATIVOS V, FTA	10.97	0.00	6.79	0.00	0.00	12.85	3.08	58.74	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	34.69		
MADRID FTPYME I, FTA	4.74	51.27	4.71	0.11	0.00	6.96	5.39	9.77	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11.87		

FUND	% DEBT / AV EAR (1) (2) DOUBTFUL (3) BAD DEBT (4) BAD DEBT RECOVERY (5) RESIDUAL LIFE (6) AGE (7)							CONCENTRATION RATE				
								BY DEBTOR (8)			BY SECTOR	
								BY DEBTOR (8)	SECTOR	PERCENTAGE		
MADRID FTPYME II, FTA	8.53	73.66	4.14	0.01	0.00	5.16	4.33	10.94	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	14.47		
PYME BANCAJA 5, FTA	5.24	39.85	32.14	2.44	0.00	9.02	8.43	19.37	41. BUILDING	24.19		
PYME VALENCIA 1, FTA	2.41	41.90	33.17	1.78	0.00	7.65	8.46	22.37	41. BUILDING	26.97		
PYMES BANESTO 2, FTA	1.83	23.68	18.86	0.16	52.36	3.00	8.00	4.46	55. ACCOMMODATION SERVICES	1.17		
RURALPYME 2 FTPYME FTA	12.73	30.64	18.08	0.23	0.00	6.54	8.87	13.96	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	16.06		
TDA CORPORATIVOS I, FTA	0.00	51.34	4.40	0.00	0.00	1.69	6.41	98.60	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	59.75		
TDA LICO LEASING III, FTA	1.81	45.05	1.74	0.00	0.00	3.07	3.04	6.37	49. LAND TRANSPORT AND TRANSPORT VIA PIPELINES	42.03		
TDA SA NOSTRA EMPRESAS 1, FTA	4.32	27.98	2.50	0.00	0.00	8.25	8.92	43.91	55. ACCOMMODATION SERVICES	44.83		
TDA SA NOSTRA EMPRESAS 2, FTA	5.13	40.23	2.06	0.00	0.00	13.52	7.53	13.84	41. BUILDING	11.21		
Average	8.70	37.93	9.10	1.31	16.21	7.10	5.18	13.80		17.38		

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT DEUDA SUBORDINADA I, FTA	58.72	0.00	0.00	0.00	0.00	2.90	7.15	100.00	CATALUÑA	52.85
Average	58.72	0.00	0.00	0.00	0.00	2.90	7.15	100.00		52.85

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FUND	EAR (1)	% DEBT / AV		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
		(2)	DOUBTFUL (3)					BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
BCL MUNICIPIOS I FTA	0.44	0.00	0.39	0.00	0.00	5.68	12.50	36.17	CATALUÑA	29.95
FTA SANTANDER PUBLICO 1	0.09	10.60	2.10	0.00	0.00	4.00	9.02	44.00	ANDALUCÍA	18.41
Average	0.19	7.64	1.62	0.00	0.00	4.47	9.99	41.81		21.35

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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
AUTO ABS 2012-3, FTA	4.49	0.00	0.30	0.00	0.00	3.31	1.97	0.06	ANDALUCÍA	21.25
AYT PRESTAMOS CONSUMO III, FTA	8.88	0.00	46.67	0.00	0.00	1.26	7.94	2.09	ANDALUCÍA	57.55
BBVA AUTOS 2 FTA	8.02	0.00	42.99	7.23	0.00	2.15	7.69	0.54	ANDALUCÍA	25.79
BBVA CONSUMO 1, FTA	8.82	0.00	46.58	7.67	0.00	2.61	7.12	0.46	ANDALUCÍA	24.81
BBVA CONSUMO 2, FTA	8.93	0.00	40.68	4.61	0.00	2.00	7.15	0.32	ANDALUCÍA	23.55
BBVA CONSUMO 3 FTA	8.24	0.00	36.55	0.46	0.00	2.61	6.41	0.34	CATALUÑA	22.61
BBVA CONSUMO 4 FTA	7.97	0.00	19.85	1.02	0.00	3.08	5.27	0.14	CATALUÑA	25.47
BBVA FINANZIA AUTOS 1 FTA	4.57	0.00	49.28	0.08	0.00	2.45	7.17	0.40	CATALUÑA	33.19
CONSUMO BANCAJA 1, FTA	13.80	0.00	88.11	20.55	1.72	1.47	6.48	0.82	C.VALENCIANA	64.19
DRIVER ESPAÑA ONE, FTA	4.01	0.00	3.83	0.63	0.36	1.97	4.01	0.23	ANDALUCÍA	26.33
FONCAIXA CONSUMO 1, FTA	5.51	20.27	3.95	1.68	21.77	14.70	6.01	0.34	CATALUÑA	40.34
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	4.12	0.00	2.95	0.14	2,020.00	2.00	3.00	0.16	ANDALUCÍA	24.40
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	3.59	0.00	1.33	0.00	0.00	1.25	8.00	0.05	ANDALUCÍA	22.54
FTA SANTANDER FINANCIACION 1	4.06	0.00	2.63	67.09	3.55	7.32	7.03	2.59	MADRID	27.90
FTA SANTANDER FINANCIACION 5	12.19	0.00	7.69	3.52	13.54	3.97	2.50	5.95	MADRID	22.44
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0.86	0.00	0.00	0.00	0.00	4.71	1.40	0.00	ANDALUCÍA	22.11
IM CITI TARJETAS 1, FTA	0.00	0.00	0.00	0.00	0.00	0.00	7.46	0.00	MADRID	20.16
PRIVATE DRIVER ESPAÑA 2013-1, FTA	2.99	0.00	0.00	0.00	0.00	3.29	1.59	0.09	ANDALUCÍA	19.62
SANTANDER CONSUMER SPAIN 09-1, FTA	4.52	0.00	25.02	0.55	18.50	0.60	4.85	0.33	ANDALUCÍA	33.78
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	3.91	0.00	5.25	0.04	0.00	2.47	3.48	0.00	ANDALUCÍA	27.48
TDA PASTOR CONSUMO 1, FTA	4.58	0.00	61.10	0.67	0.00	1.30	7.37	1.60	GALICIA	34.82
Average	4.33	5.62	5.38	1.81	111.10	5.88	4.73	0.49		27.30

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

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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	

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

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	13.34	1.51	100.00	MADRID	100.00
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.49	9.57	100.00	MADRID	100.00
Average	0.00	0.00	0.00	0.00	0.00	13.28	1.55	100.00		100.00

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	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	0.16	4.43	50.43	0.09	0.00	8.14
Medias		0.00	0.16	4.43	50.43	0.09	0.00	8.14

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BOND													
AUTO ABS 2012-3, FTA	668,000	238	0	0	0	132,000	50	0	0	0	0.00	1.03	3.61
AYT CAIXA SABADELL HIPOTECARIO I, FTA	156,596	124	11,705	0	0	51,600	99	0	596	-13,017	0.00	0.00	0.00
AYT CAJA INGENIEROS 2, FTA	343,135	182	0	0	0	67,500	67	0	0	0	0.00	8.89	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	101,789	78	0	0	0	8,577	12	0	0	0	0.00	1.62	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	132,020	34	0	0	0	37,000	18	0	0	0	0.00	0.65	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	111,937	97	0	0	0	9,149	13	0	0	0	0.00	1.34	0.00
AYT CEDULAS CAJAS GLOBAL FTA	31,220,000	445,050	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	144,617	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	2,100,000	7,652	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	3,300,000	97,283	0	0	0	0	0	0	0	0	0.00	2.10	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	20,102	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	38,052	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	28,368	43	0	0	0	99,400	303	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,679,221	6,772	0	0	0	601,700	1,770	0	0	0	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	39,500	61	105,372	0	0	83,500	58	0	289	-35,532	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	15,300	39	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FTPYME II, FTA	5,396	5	0	0	0	55,499	107	0	0	0	35.31	21.55	0.00
AYT GENOVA HIPOTECARIO II, FTH	195,406	47	0	0	0	12,472	6	0	0	0	0.00	3.90	0.00
AYT GENOVA HIPOTECARIO III, FTH	221,552	229	0	0	0	14,142	27	0	0	0	0.00	3.52	0.00
AYT GENOVA HIPOTECARIO IV, FTH	247,999	120	0	0	0	15,830	14	0	0	0	0.00	3.48	0.00
AYT GENOVA HIPOTECARIO IX, FTH	512,492	419	0	0	0	32,500	84	0	0	0	0.00	1.77	0.00
AYT GENOVA HIPOTECARIO VI, FTH	264,451	216	0	0	0	17,781	41	0	0	0	0.00	1.90	0.00
AYT GENOVA HIPOTECARIO VII, FTH	592,799	110	0	0	0	39,318	12	0	0	0	0.00	2.69	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	882,083	412	0	0	0	61,316	91	0	0	0	0.00	1.86	0.00
AYT GENOVA HIPOTECARIO X, FTH	573,021	109	0	0	0	42,000	26	0	0	0	0.00	1.42	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 XI, FTH	688,102	375	0	0	0	46,800	73	0	0	0	0.00	4.58	0.00
AYT GENOVA HIPOTECARIO XII, FTH	495,580	127	0	0	0	22,000	9	0	0	0	0.00	4.67	0.00
AYT GOYA HIPOTECARIO III, FTA	2,970,698	510	0	0	0	250,000	62	0	0	0	0.00	8.67	0.00
AYT GOYA HIPOTECARIO IV, FTA	869,190	1,656	0	0	0	234,000	654	0	0	0	0.00	6.00	0.00
AYT GOYA HIPOTECARIO V, FTA	962,780	1,834	0	0	0	280,000	783	0	0	0	0.00	7.03	0.00
AYT HIPOTECARIO BBK I, FTA	356,963	350	0	0	0	85,500	141	0	0	0	0.00	5.52	0.00
AYT HIPOTECARIO BBK II, FTA	465,618	437	0	0	0	82,000	126	0	0	0	0.00	3.99	0.00
AYT HIPOTECARIO III, FTH	55,314	12	0	0	0	13,200	5	0	0	0	0.00	5.68	0.00
AYT HIPOTECARIO IV, FTH	45,769	13	0	0	0	14,000	7	0	0	0	0.00	5.95	0.00
AYT HIPOTECARIO MIXTO II, FTA	109,516	17	0	0	0	29,400	12	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	73,012	9	7,756	0	0	27,800	7	0	0	-4,233	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	117,178	90	0	0	0	14,529	25	0	0	0	0.00	6.32	0.00
AYT HIPOTECARIO MIXTO V, FTA	281,648	67	0	0	0	25,600	13	0	0	0	0.00	1.31	0.00
AYT HIPOTECARIO MIXTO, FTA	43,000	10	0	0	0	31,800	14	0	0	0	0.00	23.95	0.00
AYT ICO-FTVPO CAJA MURCIA, FTA	83,658	87	0	0	0	18,000	34	0	0	0	82.29	9.62	0.00
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	95,512	144	0	0	0	14,600	34	0	0	0	86.74	7.52	0.00
AYT ICO-FTVPO I, FTA	183,490	211	0	0	0	23,900	52	0	0	0	88.48	5.66	15.01
AYT ICO-FTVPO III, FTA	147,944	182	0	0	0	23,000	53	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	352,473	253	0	0	0	49,900	65	0	0	0	0.00	3.42	0.00
AYT KUTXA HIPOTECARIO II, FTA	630,121	487	0	0	0	82,200	102	0	0	0	0.00	1.32	0.00
AYT PRESTAMOS CONSUMO III, FTA	9,243	30	0	0	0	0	0	0	0	0	0.00	102.29	0.00
AYT PROMOCIONES INMOBILIARIAS II, FTA	41,089	13	0	0	0	0	0	0	0	0	0.00	60.74	0.00
AYT PROMOCIONES INMOBILIARIAS III, FTA	47,227	10	0	0	0	17,659	8	0	0	0	0.00	8.12	0.61
AYT PROMOCIONES INMOBILIARIAS IV, FTA	39,677	38	0	0	0	0	0	0	0	0	0.00	101.75	0.00
AYT.1, FTH	22,615	5	0	0	0	1,131	0	0	0	0	0.00	20.20	0.00
AYT.11, FTH	63,255	80	0	0	0	12,100	24	0	0	0	0.00	5.03	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.2, FTH	11,155	3	0	0	0	1,116	0	0	0	0	0.00	19.24	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	21,142	6	0	0	0	0	0	0	0	0	0.00	44.35	0.00
BANCAJA - BVA VPO 1, FTA	256,232	260	0	0	0	18,600	53	0	0	0	0.00	8.44	0.00
BANCAJA 10, FTA	775,646	292	0	0	0	659,999	504	0	8,604	0	0.00	0.00	0.00
BANCAJA 11, FTA	686,355	490	0	0	0	534,891	730	0	7,224	0	0.00	0.00	0.00
BANCAJA 13, FTA	1,850,449	1,882	0	0	0	311,300	684	0	0	0	0.00	6.01	0.00
BANCAJA 3, FTA	110,013	15	0	0	0	14,800	19	0	0	0	0.00	2.10	0.00
BANCAJA 4, FTH	143,326	30	0	0	0	11,186	4	0	0	0	0.00	2.61	0.00
BANCAJA 5, FTA	166,430	172	0	0	0	15,347	35	0	0	0	0.00	2.81	0.00
BANCAJA 6, FTA	341,195	187	0	0	0	70,075	88	0	0	0	0.00	5.10	0.00
BANCAJA 7, FTA	455,862	185	0	0	0	50,755	61	0	0	0	0.00	1.16	0.00
BANCAJA 8, FTA	460,351	289	0	0	0	116,400	317	0	0	0	0.00	3.99	0.00
BANCAJA 9, FTA	691,598	41	0	0	0	122,600	29	0	7,201	0	0.00	1.09	0.00
BANCAJA LEASING 1, FTA	150,049	38	0	0	0	224,000	89	0	0	0	0.00	30.36	0.00
BANKIA PYME I, FTA	451,500	112	0	0	0	0	0	0	0	0	0.00	34.31	0.00
BANKINTER 10, FTA	631,505	72	0	0	0	67,006	34	0	0	0	0.00	2.61	0.00
BANKINTER 11, FTH	376,329	153	0	0	0	50,351	105	0	0	0	0.00	2.83	0.00
BANKINTER 13 FTA	773,902	613	0	0	0	87,600	345	0	2,608	0	0.00	2.41	0.00
BANKINTER 2 PYME FTA	107,729	44	0	0	0	69,000	138	0	2,951	-5	0.00	5.09	0.00
BANKINTER 2, FTH	27,123	71	0	0	0	3,200	12	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	116,568	59	0	0	0	104,029	152	0	3,746	0	21.18	3.12	0.00
BANKINTER 3, FTH	179,779	187	0	0	0	23,218	69	0	0	0	0.00	6.80	0.00
BANKINTER 4 FTPYME, FTA	15,518	18	0	0	0	142,620	182	0	0	0	54.93	16.45	0.00
BANKINTER 4, FTH	193,728	117	0	0	0	23,029	38	0	0	0	0.00	2.43	0.00
BANKINTER 5, FTH	142,584	90	0	0	0	11,228	16	0	0	0	0.00	2.84	0.00
BANKINTER 6, FTA	353,924	161	0	0	0	31,195	37	0	0	0	0.00	3.57	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	128,653	8	0	0	0	10,281	2	0	0	0	0.00	3.54	0.00
BANKINTER 8, FTA	283,750	57	0	0	0	23,339	10	0	0	0	0.00	3.51	0.00
BANKINTER 9, FTA	359,868	259	0	0	0	37,632	70	0	0	0	0.00	3.17	0.00
BBVA AUTOS 2 FTA	9,655	4	0	0	0	50,500	25	0	0	0	0.00	28.91	0.00
BBVA CONSUMO 1, FTA	32,673	21	0	0	0	52,500	42	0	0	0	0.00	29.36	0.00
BBVA CONSUMO 2, FTA	44,916	7	0	0	0	59,300	10	0	0	0	0.00	23.47	0.00
BBVA CONSUMO 3 FTA	53,490	31	0	0	0	58,500	66	0	0	0	0.00	17.28	0.00
BBVA CONSUMO 4 FTA	99,915	15	0	0	0	162,300	44	0	0	0	0.00	89.70	0.00
BBVA EMPRESAS 1, FTA	11,561	10	0	0	0	128,400	271	0	0	0	0.00	18.13	0.00
BBVA EMPRESAS 2, FTA	206,247	130	0	0	0	433,200	482	0	0	0	0.00	72.41	0.00
BBVA EMPRESAS 3, FTA	49,738	7	0	0	0	390,000	77	0	0	0	0.00	79.28	0.00
BBVA EMPRESAS 4, FTA	398,250	212	0	0	0	0	0	0	0	0	0.00	136.70	0.00
BBVA EMPRESAS 5, FTA	223,323	57	0	0	0	275,000	95	0	0	0	0.00	45.84	0.00
BBVA EMPRESAS 6, FTA	223,656	154	0	0	0	396,000	463	0	0	0	0.00	20.92	0.00
BBVA FINANZIA AUTOS 1 FTA	17,932	11	0	0	0	56,000	60	0	0	-6,092	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	53,287	24	0	0	0	62,258	43	0	0	0	0.00	14.96	0.00
BBVA LEASING 1, FTA	169,583	69	0	0	0	143,800	115	0	1,920	-71,413	0.00	0.00	0.00
BBVA RMBS 1, FTA	782,708	120	0	0	0	700,000	145	0	0	0	0.00	0.00	0.00
BBVA RMBS 10, FTA	1,258,673	1,319	0	0	0	224,000	324	0	0	0	0.00	13.08	0.00
BBVA RMBS 11, FTA	1,129,382	1,167	0	0	0	196,000	341	0	0	0	0.00	16.82	0.00
BBVA RMBS 12, FTA	3,610,500	1,390	0	0	0	739,500	328	0	0	0	0.00	5.02	0.00
BBVA RMBS 2, FTA	1,254,607	221	0	0	0	1,650,000	347	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	513,803	227	0	0	0	1,600,842	931	0	0	-73,627	0.00	0.00	0.00
BBVA RMBS 5 FTA	2,902,377	579	0	0	0	325,000	118	0	0	0	0.00	9.31	0.00
BBVA RMBS 9, FTA	1,103,462	220	0	0	0	0	0	0	0	0	0.00	24.04	0.00
BBVA-3 FTPYME FTA	17,538	18	0	0	0	8,050	15	0	0	0	0.00	42.49	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BBVA-4 PYME, FTA	13,315	7	0	0	0	26,783	26	0	0	0	0.00	6.76	0.00
BBVA-5 FTPYME, FTA	17,319	2	0	0	0	96,900	18	0	0	0	0.89	0.00	0.00
BBVA-6 FTPYME FTA	22,208	3	0	0	0	115,169	18	0	932	-9,252	23.71	0.00	0.00
BBVA-7 FTGENCAT, FTA	9,742	6	0	0	0	25,700	44	0	37	0	27.49	0.00	0.00
BBVA-8 FTPYME FTA	63,170	16	0	0	0	110,000	52	0	0	0	36.48	0.37	0.00
BBVA-9 PYME FTA	268,028	61	0	0	0	70,000	22	0	0	0	0.00	26.02	0.00
BCL MUNICIPIOS I FTA	19,441	11	0	0	0	60,000	79	0	0	0	0.00	39.98	0.00
CAIXA PENEDES 1 TDA, FTA	409,347	266	0	0	0	46,503	54	0	0	0	0.00	2.07	0.29
CAIXA PENEDES 2 TDA, FTA	351,196	328	0	0	0	23,700	69	0	0	0	0.00	4.50	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	56,841	32	0	0	0	134,500	167	0	0	0	15.63	19.23	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	107,476	1	0	0	0	64,000	2	0	0	0	0.00	5.16	0.00
CAJA INGENIEROS TDA 1, FTA	188,087	96	0	0	0	10,800	14	0	0	0	0.00	12.31	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	57,611	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	5,625	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 18, FTA	450,001	11,478	0	0	0	0	0	0	0	0	0.00	0.00	7.41
CEDULAS TDA 21, FONDO DE TITULIZACION	1,400,001	649	0	0	0	0	0	0	0	0	0.00	0.00	9.10
CEDULAS TDA 3, FTA	2,000,000	72,596	0	0	0	0	0	0	0	0	0.00	3.05	0.00
CEDULAS TDA 5, FTA	1,500,000	5,395	0	0	0	0	0	0	0	0	0.00	0.00	3.85
CEDULAS TDA 6, FTA	3,000,000	70,705	0	0	0	0	0	0	0	0	0.00	0.00	2.79
CEDULAS TDA 7, FTA	2,000,000	37,205	0	0	0	0	0	0	0	0	0.00	0.00	2.15
CIBELES III FTPYME, FTA	3,514	2	0	0	0	25,000	48	0	0	0	9.86	59.73	68.78
CM BANCAJA 1, FTA	3,892	0	0	0	0	62,972	28	0	2,674	-628	0.00	21.00	0.00
CONSUMO BANCAJA 1, FTA	6,197	3	0	0	-405	12,900	54	0	3,282	-16,236	0.00	0.00	0.00
DRIVER ESPAÑA ONE, FTA	100,280	33	0	0	0	14,288	9	0	0	-2,532	0.00	8.59	0.00
EDT FTPYME PASTOR 3, FTA	9,329	5	0	0	0	15,400	84	0	0	0	0.00	2.67	0.00
EMPRESAS BANESTO 5, FTA	232,209	101	0	0	0	256,000	225	0	0	0	0.00	56.26	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				
EMPRESAS BANESTO 6, FTA	181,213	74	0	0	0	429,000	243	0	2,266	-12,010	0.00	82.55	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	97,065	70	0	0	0	59,300	87	0	0	0	0.00	0.00	0.00
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	345,407	161	0	0	0	135,800	247	0	10,560	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	27,557	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FONCAIXA AUTONOMOS 1, FTA	615,530	1,421	0	0	0	169,500	711	0	0	0	0.00	20.69	0.00
FONCAIXA CONSUMO 1, FTA	1,564,264	938	0	0	0	462,000	431	0	0	0	0.00	7.70	0.00
FONCAIXA FTGENCAT 3, FTA	108,346	12	0	0	0	31,500	19	0	424	-1,659	77.48	4.70	1.95
FONCAIXA FTGENCAT 4, FTA	155,324	77	0	0	0	23,476	85	0	150	-1,620	86.87	2.62	1.86
FONCAIXA FTGENCAT 5, FTA	405,339	306	0	0	0	64,000	338	0	5,847	-21,150	86.36	3.41	0.00
FONCAIXA FTGENCAT 6, FTA	297,034	81	0	0	0	41,300	50	0	3,861	-13,441	86.07	3.23	0.00
FONCAIXA LEASINGS 2, FTA	772,783	154	0	0	0	172,500	46	0	0	0	0.00	20.16	0.00
FONCAIXA PYMES 3, FTA	1,319,944	1,507	0	0	0	360,000	567	0	0	0	0.00	16.44	0.00
FONCAIXA PYMES 4, FTA	516,000	778	0	0	0	129,000	228	0	0	0	0.00	10.64	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	194,443	300	0	0	0	0.00	9.52	0.00
FTA FTPYME SANTANDER 2	56,292	50	0	0	0	215,114	420	0	0	0	0.00	6.78	0.00
FTA PYMES BANESTO 3	305,900	335	0	0	0	161,700	244	0	0	-9,814	0.00	30.71	0.00
FTA PYMES SANTANDER 3	626,684	716	0	0	0	580,900	915	0	576	-49,984	0.00	41.06	0.00
FTA PYMES SANTANDER 4	944,978	597	0	0	0	927,500	812	0	0	-46,616	0.00	45.00	16.05
FTA PYMES SANTANDER 5	971,596	1,445	0	0	0	684,000	851	0	0	-61,328	0.00	32.95	18.72
FTA PYMES SANTANDER 6	234,600	463	0	0	0	173,400	279	0	0	-2,051	0.00	20.48	0.00
FTA PYMES SANTANDER 7	1,360,000	1,495	0	0	0	680,000	619	0	0	0	0.00	22.91	18.32
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	260,714	492	0	0	0	252,500	444	0	0	-1,121	0.00	31.81	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	369,158	1,292	0	0	0	0	0	0	0	0	0.00	14.25	0.00
FTA SANTANDER EMPRESAS 10, FTA	225,818	267	0	0	0	1,880,000	2,394	0	10,651	-168,068	0.00	80.04	4.39
FTA SANTANDER EMPRESAS 2	4,685	2	0	0	0	288,600	258	0	3,208	-12,654	0.00	12.95	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA SANTANDER EMPRESAS 8, FTA	0	0	0	0	0	2,598,803	7,954	0	33,040	-442,408	0.00	76.78	0.00
FTA SANTANDER FINANCIACION 1	0	0	0	0	0	117,907	347	27,780	6,325	-47,742	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 5	66,544	15	0	0	0	505,300	255	0	2,921	-18,640	0.00	56.06	0.00
FTA SANTANDER HIPOTECARIO 2	686,217	536	0	0	0	171,100	308	0	2,809	-12,686	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,336,556	1,005	0	0	0	249,100	417	0	3,243	-160,996	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 7	1,037,602	427	0	0	0	719,700	400	0	3,109	-8,914	0.00	24.65	0.00
FTA SANTANDER HIPOTECARIO 8	476,230	540	0	0	0	320,000	435	0	703	-8,482	0.00	23.67	0.00
FTA SANTANDER HIPOTECARIO 9	478,379	302	0	0	0	279,500	226	0	0	-2,079	0.00	18.50	0.00
FTA SANTANDER PUBLICO 1	208,218	120	0	0	0	12,186	14	0	0	0	0.00	6.47	0.00
FTA UCI 11	208,057	39	0	0	0	28,900	12	0	0	0	0.00	5.31	0.00
FTA UCI 14	506,661	76	0	0	0	72,500	18	0	0	0	0.00	3.60	0.00
FTA UCI 16	816,898	160	27,256	0	0	142,200	70	0	4,348	0	0.00	0.00	0.00
FTA UCI 18	954,765	253	0	0	0	82,500	52	0	0	0	0.00	2.19	0.00
FTA UCI 6	40,288	25	0	0	0	4,570	6	0	0	0	0.00	10.31	0.00
FTA UCI 7	51,672	11	0	0	0	3,617	1	0	0	0	0.00	6.17	0.00
FTA UCI 8	72,310	14	0	0	0	4,772	2	0	0	0	0.00	7.79	0.00
FTA UCI 9	195,192	40	0	0	0	17,668	7	0	0	0	0.00	5.82	0.00
FTA, HIPOTEBANSA 11	192,998	115	0	0	0	11,580	10	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	108,131	21	0	0	0	7,569	2	0	0	0	0.00	1.01	0.00
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	481,200	481	0	0	0	0	0	0	0	0	0.00	10.48	0.00
FTA, SANTANDER EMPRESAS 1	0	0	0	0	0	265,591	304	0	0	0	0.00	7.95	0.00
FTA, SANTANDER EMPRESAS 3	254,484	229	0	0	0	318,000	630	0	3,803	-48,042	0.00	0.07	0.00
FTA, UCI 15	588,990	98	0	0	0	111,000	32	0	0	0	0.00	3.05	0.00
FTA, UCI 17	758,177	140	0	0	0	116,200	46	0	4,184	-2,194	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	23,159,300	518,197	0	0	0	0	0	0	0	0	100.00	0.00	8.94

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTH UCI 10	151,155	17	0	0	0	9,648	2	0	0	0	0.00	3.77	0.00
FTH UCI 12	291,973	55	0	0	0	32,800	11	0	0	0	0.00	3.09	0.00
FTH UCI 5	17,014	10	0	0	0	2,650	3	0	0	0	0.00	13.66	0.00
FTPYME BANCAJA 2 FTA	8,024	5	0	0	0	16,541	41	0	0	0	32.66	8.96	29.91
FTPYME BANCAJA 3 FTA	12,150	3	0	0	0	28,180	17	0	0	0	0.00	0.00	0.00
FTPYME BANCAJA 6 FTA	63,803	3	0	0	0	97,000	27	0	7,171	-11,103	39.68	0.00	0.00
FTPYME TDA 6, FTA	10,349	1	0	0	0	4,500	1	0	0	0	55.76	8.83	1.18
FTPYME TDA 7, FTA	23,303	1	0	0	0	41,800	9	0	1,510	-2,915	14.98	8.15	0.00
FTPYME TDA CAM 2, FTA	53,500	47	0	0	0	0	0	0	0	0	34.21	0.06	0.79
FTPYME TDA CAM 4, FTA	184,460	2	0	0	0	133,300	5	0	9,290	0	25.95	0.00	0.00
FTPYME TDA CAM 7, FTA	289,052	170	0	0	0	103,000	130	0	0	0	26.54	10.56	0.00
FTPYME TDA CAM 9, FTA	101,425	58	0	0	0	0	0	0	0	0	100.00	14.20	0.00
GAT FTGENCAT 2006, FTA	16,835	3	1,890	0	0	40,100	29	0	3,087	-16,839	31.83	0.00	0.00
GAT FTGENCAT 2007, FTA	66,113	13	0	0	0	86,300	74	0	8,034	-39,658	43.37	0.00	0.00
GAT FTGENCAT 2008, FTA	91,032	124	0	0	0	145,800	445	0	0	-8,807	18.20	2.63	0.00
GAT FTGENCAT 2009, FTA	3,009	3	4,817	0	0	0	0	0	0	0	50.98	16.99	0.00
GAT ICO-FTVPO 1, FTH	195,004	52	0	0	0	37,787	33	0	319	0	83.76	5.21	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	47,077	25	3,638	0	0	27,058	45	0	144	-20,610	65.21	0.00	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	12,517	4	0	0	0	110,000	111	0	3,744	-12,511	10.22	36.70	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	56,108	71	0	0	0	56,300	206	0	2,563	-17,445	23.55	2.62	0.00
GC FTGENCAT SABADELL 1, FTA	39,539	5	0	0	0	25,500	7	0	0	0	60.79	11.58	0.00
GC FTPYME PASTOR 4, FTA	3,247	2	354	0	0	63,000	136	0	426	-11,509	5.41	0.00	0.00
GC FTPYME SABADELL 4, FTA	44,504	3	0	0	0	38,300	8	0	0	-372	53.75	0.35	0.00
GC FTPYME SABADELL 5, FTA	95,722	48	0	0	0	66,900	85	0	0	0	50.92	4.74	0.00
GC FTPYME SABADELL 6, FTA	137,258	62	0	0	0	55,500	85	0	0	0	69.57	1.29	0.00
GC FTPYME SABADELL 8, FTA	183,469	593	0	0	0	200,000	690	0	0	0	6.12	23.35	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
GC PASTOR HIPOTECARIO 5, FTA	326,139	40	21,646	0	0	42,700	17	0	2,314	-31,420	0.00	0.00	0.00
GC SABADELL 1, FTH	291,735	46	0	0	0	16,456	5	0	0	-440	0.00	1.86	0.00
HIPOCAT 10, FTA	516,230	375	17,014	0	0	132,100	368	0	10,456	-53,733	0.00	0.00	0.00
HIPOCAT 11, FTA	511,234	456	67,169	0	0	144,800	444	0	13,284	-113,641	0.00	0.00	0.00
HIPOCAT 16, FTA	509,311	131	0	0	0	43,500	22	0	0	0	0.00	3.09	0.00
HIPOCAT 17, FTA	582,397	116	0	0	0	29,200	13	0	0	0	0.00	2.50	0.00
HIPOCAT 18, FTA	514,389	539	0	0	0	62,300	141	0	0	0	0.00	10.09	6.36
HIPOCAT 19, FTA	328,870	61	5,968	0	0	0	0	0	0	0	0.00	3.82	3.80
HIPOCAT 20, FTA	440,100	80	389	0	0	0	0	0	0	0	0.00	7.92	3.97
HIPOCAT 4, FTA	40,518	10	0	0	0	8,037	3	0	0	0	0.00	5.51	0.00
HIPOCAT 5, FTA	113,330	117	0	0	0	17,861	27	0	0	0	0.00	5.08	0.00
HIPOCAT 6, FTA	166,934	41	0	0	0	24,585	11	0	0	0	0.00	8.29	0.00
HIPOCAT 7, FTA	345,512	297	0	0	0	67,278	104	0	0	0	0.00	3.56	11.95
HIPOCAT 8, FTA	408,998	76	1,108	0	0	89,301	23	0	0	0	0.00	0.00	0.00
HIPOCAT 9, FTA	322,704	253	5,171	0	0	79,800	242	0	4,590	-8,355	0.00	0.00	0.00
IM BANCO POPULAR FTPYME 1, FTA	56,225	22	0	0	0	79,176	130	0	0	0	41.49	5.56	0.00
IM BANCO POPULAR MBS 2, FTA	441,872	57	0	0	0	89,000	35	0	0	0	0.00	8.77	0.00
IM BCG RMBS 2, FTA	1,183,000	15	0	0	0	0	0	0	0	0	0.00	3.02	0.00
IM BES EMPRESAS 1, FTA	18,998	3	0	0	0	242,500	48	0	0	0	0.00	9.70	0.00
IM CAJA LABORAL 1, FTA	369,647	257	0	0	0	49,579	114	0	0	0	0.00	2.46	0.00
IM CAJA LABORAL 2, FTA	379,081	369	0	0	0	75,600	141	0	0	0	0.00	4.71	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	132,157	17	0	0	0	0	0	0	0	0	0.00	12.04	0.00
IM CAJAMAR 1, FTA	92,335	71	0	0	0	16,700	41	0	0	0	0.00	2.03	0.00
IM CAJAMAR 3, FTA	467,087	43	0	0	0	42,478	10	0	0	0	0.00	2.83	0.00
IM CAJAMAR 4, FTA	459,200	43	0	0	0	50,500	19	0	0	0	0.00	1.94	0.00
IM CAJAMAR 5, FTA	535,731	58	0	0	0	53,000	22	0	3,494	0	0.00	2.19	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 CAJAMAR 6, FTA	1,088,772	142	0	0	0	163,800	68	0	12,388	0	0.00	1.92	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	41,729	80	18	0	0	69,600	151	0	0	0	37.49	22.84	0.00
IM CAJAMAR EMPRESAS 4, FTA	461,057	77	0	0	0	276,702	73	0	0	0	0.00	14.33	0.00
IM CAJAMAR EMPRESAS 5, FTA	443,788	197	0	0	0	135,000	127	0	0	0	0.00	20.13	0.00
IM CAJASTUR MBS 1, FTA	377,456	63	0	0	0	123,000	32	0	0	0	0.00	15.83	0.00
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	75,083	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 10, FTA	1,300,000	50,213	0	0	0	0	0	0	0	0	0.00	0.00	3.24
IM CEDULAS 2, FTA	1,475,000	36,691	0	0	0	0	0	0	0	0	0.00	0.00	5.43
IM CEDULAS 3, FTA	1,060,000	4,829	0	0	0	0	0	0	0	0	0.00	0.00	4.87
IM CEDULAS 4, FTA	2,075,000	62,682	0	0	0	0	0	0	0	0	0.00	0.00	2.82
IM CEDULAS 5, FTA	1,250,000	23,698	0	0	0	0	0	0	0	0	0.00	0.00	3.10
IM CEDULAS 7, FTA	1,250,000	37,639	0	0	0	0	0	0	0	0	0.00	0.00	3.74
IM CEDULAS 9, FTA	1,275,000	30,255	0	0	0	0	0	0	0	0	0.00	0.00	3.75
IM CFS RMBS 1, FTA	257,243	43	0	0	0	0	0	0	0	0	0.00	3.20	0.00
IM CITI TARJETAS 1, FTA	840,000	552	0	0	0	160,000	140	0	0	0	0.00	0.00	0.00
IM FTGENCAT SABADELL 2, FTA	106,587	53	0	0	0	25,500	33	0	0	0	80.68	2.25	0.00
IM FTPYME SABADELL 7, FTA	154,975	27	0	0	0	100,000	38	0	0	0	60.78	18.10	0.00
IM FTPYME SABADELL 9, FTA	287,127	314	0	0	0	555,000	1,416	0	0	0	34.06	19.59	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	105,444	10	0	0	0	143,100	47	0	4,200	0	0.00	18.64	0.00
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	1,391,128	1,417	0	0	0	662,500	804	0	0	0	0.00	14.81	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	195,620	14	0	0	0	147,286	45	0	0	0	45.31	12.46	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	79,526	33	0	0	0	154,000	450	0	14,295	-3,686	32.04	13.06	0.00
IM PASTOR 2, FTH	194,492	20	0	0	0	38,000	11	0	0	0	0.00	2.11	0.00
IM PASTOR 3, FTH	284,102	27	0	0	0	39,000	6	0	0	0	0.00	0.00	0.00
IM PASTOR 4, FTA	357,402	34	0	0	0	34,000	7	0	0	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM PRESTAMOS FONDOS CEDULAS, FTA	145,774	107	0	0	0	3,304	9	90	22	-2,067	0.00	2.82	34.11
IM SABADELL RMBS 2, FTA	725,057	937	0	0	0	35,000	115	0	0	0	0.00	3.18	0.00
IM SABADELL RMBS 3, FTA	813,373	187	0	0	0	28,800	12	0	0	0	0.00	8.02	0.00
IM TERRASSA 1 FTGENCAT FTA	12,672	6	0	0	0	21,120	38	0	0	0	37.47	24.52	0.00
IM TERRASSA MBS 1, FTA	169,858	128	0	0	0	31,600	37	0	61	-4,555	0.00	0.00	0.00
INTERMONEY MASTER CEDULAS, FTA	1,655,000	4,666	0	0	0	0	0	0	0	0	0.00	0.00	2.85
MADRID ACTIVOS CORPORATIVOS V, FTA	381,069	933	0	0	0	0	0	0	0	0	0.00	5.25	0.00
MADRID FTPYME I, FTA	188,757	433	0	0	0	0	0	0	0	0	100.00	35.44	0.00
MADRID FTPYME II, FTA	57,972	139	0	0	0	0	0	0	0	0	100.00	6.69	0.00
MADRID ICO-FTVPO I, FTA	139,032	101	0	0	0	0	0	0	0	0	100.00	8.95	0.00
MADRID RESIDENCIAL I, FTA	344,902	231	0	0	0	0	0	0	0	0	0.00	12.02	0.00
MADRID RESIDENCIAL II, FTA	345,104	231	0	0	0	0	0	0	0	0	0.00	10.56	0.00
MADRID RMBS I, FTA	708,220	291	0	0	0	200,000	150	0	0	0	0.00	0.00	0.00
MADRID RMBS II, FTA	625,273	262	0	0	0	180,000	139	0	423	0	0.00	0.00	0.00
MADRID RMBS III FTA	1,263,618	590	0	0	0	270,000	282	0	14,659	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	961,691	559	0	0	0	213,600	263	0	0	0	0.00	6.61	0.00
MBS BANCAJA 1 FTA	65,638	31	0	0	0	25,109	21	0	0	0	0.00	7.35	0.00
MBS BANCAJA 2, FTA	169,315	64	0	0	0	54,800	86	0	196	0	0.00	3.75	0.00
MBS BANCAJA 3, FTA	261,547	16	0	0	0	42,000	9	0	427	0	0.00	2.80	0.00
MBS BANCAJA 4, FTA	526,666	382	0	0	0	341,321	456	0	1,400	0	0.00	1.49	0.00
MBS BANCAJA 6, FTA	557,911	297	0	0	0	96,000	141	0	0	0	0.00	9.33	0.00
MBS BANCAJA 7, FTA	317,762	169	0	0	0	402,500	379	0	2,790	0	0.00	6.06	0.00
MBS BANCAJA 8, FTA	194,687	16	0	0	0	175,500	24	0	1,233	0	0.00	5.99	0.00
MBSCAT 1, FTA	430,979	452	0	0	0	86,600	190	0	0	0	0.00	5.05	0.00
MBSCAT 2, FTA	62,009	11	0	0	0	0	0	0	0	0	0.00	3.68	0.00
PRIVATE DRIVER ESPAÑA 2013-1, FTA	595,654	231	0	0	0	63,700	41	0	0	0	0.00	2.08	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				
PROGRAMA CEDULAS TDA, FTA	10,160,000	238,744	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	125	0	0	0	0	115,600	228	0	6,761	-15,131	0.00	0.00	0.00
PYME VALENCIA 1, FTA	53,380	7	0	0	0	110,500	48	0	3,835	-8,133	0.00	0.00	0.00
PYMES BANESTO 2, FTA	112,459	23	5,587	0	0	58,300	18	0	0	0	0.00	0.00	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	328,120	270	0	0	0	69,900	228	0	693	0	0.00	2.74	0.00
RURAL HIPOTECARIO III FTH	31,048	8	0	0	0	12,700	5	0	0	0	0.00	7.57	0.00
RURAL HIPOTECARIO IV FTH	67,590	42	0	0	0	21,300	22	0	0	0	0.00	5.72	0.00
RURAL HIPOTECARIO IX, FTA	498,409	218	0	0	0	293,300	255	0	3,297	0	0.00	0.41	0.00
RURAL HIPOTECARIO V FTA	149,099	35	0	0	0	13,142	7	0	0	0	0.00	4.93	0.00
RURAL HIPOTECARIO VI, FTA	250,314	214	0	0	0	26,037	44	0	0	0	0.00	2.57	0.00
RURAL HIPOTECARIO VII, FTA	329,451	61	0	0	0	35,246	10	0	0	0	0.00	2.45	0.00
RURAL HIPOTECARIO VIII, FTA	518,871	370	0	0	0	61,800	181	0	253	0	0.00	1.86	0.00
RURAL HIPOTECARIO X, FTA	1,065,068	565	0	0	0	91,200	79	0	0	0	0.00	2.50	0.00
RURAL HIPOTECARIO XI, FTA	1,363,315	112	0	0	0	86,900	12	0	0	0	0.00	3.58	0.00
RURAL HIPOTECARIO XII, FTA	625,620	93	0	0	0	47,800	11	0	0	0	0.00	5.47	0.00
RURAL HIPOTECARIO XIV, FTA	197,067	142	0	0	0	22,500	22	0	0	0	0.00	5.54	0.00
RURAL HIPOTECARIO XV, FTA	465,515	295	0	0	0	52,900	46	0	0	0	0.00	5.54	0.00
RURAL HIPOTECARIO XVI, FTA	131,772	150	0	0	0	16,500	26	0	0	0	0.00	5.96	0.00
RURALPYME 2 FTPYME FTA	36,417	16	0	0	0	76,350	256	0	2,216	0	32.29	20.63	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	0	144,353	498	0	1,087	-4,171	0.00	49.27	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	48,606	52	0	0	0	195,000	283	0	0	-1,116	0.00	62.87	0.00
SANTANDER HIPOTECARIO I, FTA	387,690	342	0	0	0	156,600	279	0	0	0	0.00	3.51	0.00
SOL-LION, FTA	2,813,064	1,595	0	0	0	180,000	224	0	0	0	0.00	2.79	0.00
TDA 12, FTH	20,862	19	0	0	0	20,600	27	0	0	0	0.00	12.94	0.00
TDA 13 - MIXTO, FTA	26,686	24	0	0	0	17,400	22	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	61,148	54	0	0	0	26,800	42	0	0	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA 15 - MIXTO, FTA	71,134	8	0	0	0	21,200	4	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	71,268	9	0	0	0	24,200	5	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	57,443	7	0	0	0	16,200	3	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	74,830	10	0	0	0	23,700	5	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	135,357	15	0	0	0	20,179	9	0	0	0	0.00	7.46	0.00
TDA 20 - MIXTO, FTA	100,877	72	0	0	0	18,300	23	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	112,861	2	0	0	0	37,300	1	0	0	0	0.00	0.00	0.00
TDA 23, FTA	230,792	20	0	0	0	22,800	4	0	0	0	0.00	0.18	0.00
TDA 24, FTA	164,082	16	0	0	0	26,600	7	0	857	0	0.00	0.00	0.00
TDA 25, FTA	131,437	13	0	0	0	14,700	3	0	1,080	-8,790	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	294,982	193	0	0	0	34,571	76	40	673	0	0.00	0.00	0.00
TDA 27, FTA	410,286	5	0	0	0	51,800	1	0	2,066	0	0.00	0.00	1.11
TDA 28, FTA	276,747	209	0	0	-10,196	37,350	96	0	3,262	-20,317	0.00	0.00	0.46
TDA 29, FTA	383,068	151	0	0	0	31,600	38	0	638	0	0.00	0.00	0.00
TDA 30, FTA	223,437	4	0	0	0	24,000	1	0	0	0	0.00	3.41	0.00
TDA 31, FTA	135,795	69	0	0	0	19,500	24	0	0	0	0.00	0.29	0.00
TDA CAJAMAR 2, FTA	306,311	16	0	0	0	26,702	3	0	0	0	0.00	2.20	0.67
TDA CAM 1, FTA	163,074	20	0	0	0	26,500	5	0	0	0	0.00	4.92	0.00
TDA CAM 10, FTA	513,570	30	0	0	0	111,900	23	0	5,273	0	0.00	2.69	0.00
TDA CAM 11, FTA	872,490	19	0	0	0	231,000	15	0	7,442	0	0.00	7.95	0.00
TDA CAM 12, FTA	1,023,242	22	0	0	0	285,000	18	0	8,117	0	0.00	6.75	0.00
TDA CAM 2, FTA	194,427	156	0	0	0	27,200	45	0	0	0	0.00	3.19	0.00
TDA CAM 3, FTA	214,456	173	0	0	0	28,800	47	0	0	0	0.00	2.89	0.00
TDA CAM 4, FTA	538,634	23	0	0	0	48,000	3	0	0	0	0.00	1.85	0.00
TDA CAM 5, FTA	758,501	465	0	0	0	56,000	57	0	0	0	0.00	0.24	0.00
TDA CAM 6, FTA	492,327	313	0	0	0	50,000	44	0	0	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA CAM 7, FTA	717,275	255	0	0	0	92,700	47	0	124	0	0.00	0.00	0.00
TDA CAM 8, FTA	758,329	260	0	0	0	77,400	81	0	3,197	0	0.00	0.00	0.00
TDA CAM 9, FTA	682,972	499	0	0	0	91,500	201	0	4,162	0	0.00	0.00	0.00
TDA CORPORATIVOS I, FTA	20,732	28	0	0	0	167,450	552	0	0	0	0.00	201.62	0.00
TDA IBERCAJA 1, FTA	138,019	114	0	0	0	11,434	30	0	0	0	0.00	2.91	0.00
TDA IBERCAJA 2, FTA	341,337	203	0	0	0	28,703	60	0	0	0	0.00	1.27	0.00
TDA IBERCAJA 3, FTA	410,365	5	0	0	0	42,532	1	0	0	0	0.00	1.41	0.00
TDA IBERCAJA 4, FTA	611,842	212	0	0	0	69,234	80	326	106	0	0.00	1.51	0.00
TDA IBERCAJA 5, FTA	608,151	212	0	0	0	55,000	61	0	0	0	0.00	1.08	0.00
TDA IBERCAJA 6, FTA	887,067	459	0	0	0	81,000	157	0	1,700	0	0.00	3.31	0.00
TDA IBERCAJA 7, FTA	1,480,646	753	0	0	0	170,000	246	0	827	0	0.00	4.40	0.00
TDA IBERCAJA ICO-FTVPO, FTH	285,584	159	0	0	0	37,700	136	0	37	0	88.34	13.47	0.00
TDA LICO LEASING III, FTA	25,992	124	0	0	0	0	0	0	0	0	0.00	5.52	0.00
TDA PASTOR 1, FTA	67,947	1	0	0	0	13,600	0	0	0	0	0.00	2.94	0.00
TDA PASTOR CONSUMO 1, FTA	5,146	3	0	0	0	17,900	22	0	0	-7,897	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	16,968	9	0	0	0	30,835	45	0	0	0	0.00	31.27	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	34,198	1	0	0	0	75,354	3	0	0	0	0.00	34.58	0.00
TDA TARRAGONA 1, FTA	209,737	16	0	0	0	37,700	10	0	3,064	0	0.00	0.00	0.00
VAL BANCAJA 1, FTA	28,874	16	0	0	0	200,190	117	0	0	0	0.00	11.86	0.00
VALENCIA HIPOTECARIO 1, FTA	103,434	43	0	0	0	8,751	8	0	0	0	0.00	4.24	0.00
VALENCIA HIPOTECARIO 2, FTH	319,367	222	0	0	0	40,500	107	0	354	0	0.00	2.43	0.00
VALENCIA HIPOTECARIO 3, FTA	392,427	43	0	0	0	40,300	15	0	1,177	0	0.00	1.91	0.00
VALENCIA HIPOTECARIO 5, FTA	298,908	159	0	0	0	32,000	35	0	0	0	0.00	3.56	0.00
Subtotal BONDS 2013 2	232,231,217	2,196,356	286,858	0	-10,601	41,438,231	51,882	28,236	328,910	-1,811,487	10.26	5.63	1.41
Subtotal BONDS 2012 2	267,580,812	2,418,536	173,925	20,848	-27,356	51,843,725	77,098	0	262,729	-1,510,085	2.61	8.41	1.59
% change	-13.21	-9.19	64.93	-100.00	-61.25	-20.07	-32.71	-	25.19	19.96	293.10	-33.06	-11.32

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				
COMMERCIAL PAPER													
FTA SANTANDER 2	1,080,000	2,080	0	0	0	0	0	0	0	0	0.00	8.14	55.90
Subtotal COMMERCIAL PAPER 2013 2	1,080,000	2,080	0	0	0	0	0	0	0	0	0.00	8.14	55.90
Subtotal COMMERCIAL PAPER 2012 2	1,326,017	9,084	0	0	0	0	0	0	0	0	0.00	17.51	32.19
% change	-18.55	-77.10	-	-	-	-	-	-	-	-	-	-53.51	73.66
Total 2013 2	233,311,217	2,198,436	286,858	0	-10,601	41,438,231	51,882	28,236	328,910	-1,811,487	10.22	5.64	1.56
Total 2012 2	268,906,829	2,427,620	173,925	20,848	-27,356	51,843,725	77,098	0	262,729	-1,510,085	2.60	8.44	1.72
% change	-13.24	-9.44	64.93	-100.00	-61.25	-20.07	-32.71	-	25.19	19.96	293.08	-33.18	-9.30

Amounts in thousands euros.

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

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

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

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AYT ADMINISTRACIONES I, FTA	BONOS	122,343	0	122,343	0	0
AYT FINANCIACION INVERSIONES II, FTA	BONOS	292,073	0	292,056	27,867	0
AYT FINANCIACION INVERSIONES III, FTA	BONOS	263,099	0	255,346	5,331	-17,810
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	150,037	0	150,029	21,608	0
AYT.10, FINANCIACION INVERSIONES, FTA	BONOS	300,632	0	300,317	15,047	-586
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	BONOS	4,528	0	3,281	0	0
BBVA SECURITISED FUNDING 1 FTA	BONOS	830,797	0	598,571	299,020	35
CAP-TDA 2, FTA	BONOS	305,777	0	300,271	0	0
IM CAJAMAR EMPRESAS 6, FTA	BONOS	179,037	0	95,447	90,244	0
MORTGAGE FINANCE SPAIN, FTA	BONOS	103,972	0	103,920	0	0
SOFINLOC ESPAÑA TDA N° 1, FTA	BONOS	20,080	0	20,634	0	0
TDA FS1, FTA	BONOS	84,083	0	82,001	0	-5,444
TIBER SPAIN, FTA	BONOS	423,262	0	421,138	2,123	0
Subtotal BONDS 2013 2		3,079,720	0	2,745,354	461,240	-23,805
Subtotal BONDS 2012 2		3,221,806	0	3,462,719	228,367	-40,440
% change		-4.41	-	-20.72	101.97	-41.14
Subtotal COMMERCIAL PAPER 2013 2		0	0	0	0	0
Subtotal COMMERCIAL PAPER 2012 2		0	0	0	0	0
% change		-	-	-	-	-
Total 2013 2		3,079,720	0	2,745,354	461,240	-23,805
Total 2012 2		3,221,806	0	3,462,719	228,367	-40,440
% change		-4.41	-	-20.72	101.97	-41.14

Amounts in thousands euros.

Pending amount collection rights. Private ABS

TABLE A.2.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL - DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AYT ADMINISTRACIONES I, FTA	0	0	0	118,516	0	0	0	0	0	0	3,827
AYT FINANCIACION INVERSIONES II, FTA	292,000	0	0	0	0	0	0	0	0	0	73
AYT FINANCIACION INVERSIONES III, FTA	255,000	0	0	0	0	0	0	0	0	0	8,099
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	0	0	0	0	0	0	0	0	0	37
AYT.10, FINANCIACION INVERSIONES, FTA	300,000	0	0	0	0	0	0	0	0	0	632
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	0	0	0	0	4,220	0	0	0	0	-439	747
BBVA SECURITISED FUNDING 1 FTA	0	0	0	0	821,673	0	0	0	0	5,604	3,520
CAP-TDA 2, FTA	0	0	0	0	0	247,082	0	0	0	58,695	0
IM CAJAMAR EMPRESAS 6, FTA	0	178,747	0	0	0	0	0	0	44	0	246
MORTGAGE FINANCE SPAIN, FTA	103,812	0	0	0	0	0	0	0	0	0	160
SOFINLOC ESPAÑA TDA N° 1, FTA	0	0	0	0	19,111	0	0	0	0	636	333
TDA FS1, FTA	0	0	0	0	0	0	0	0	81,989	0	2,094
TIBER SPAIN, FTA	0	0	0	0	0	0	0	0	0	423,262	0
Subtotal BONDS 2013 2	1,100,812	178,747	0	118,516	845,004	247,082	0	0	82,033	487,758	19,768
which are covered bonds	997,000			0							
Subtotal BONDS 2012 2	1,214,212	1,202,686	0	128,392	53,044	325,466	0	44,236	120,188	106,919	26,663
% change	-9.34	-85.14	-	-7.69	1,493.02	-24.08	-	-100.00	-31.75	356.19	-25.86
COMMERCIAL PAPER											
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	0	0	0	0	0.00	0.00
which are covered bonds											
Subtotal COMMERCIAL PAPER 2012 2	0	0	0	0	0	0	0	0	0	0	0
% change	-	-	-	-	-	-	-	-	-	-	-
Total 2013 2	1,100,812	178,747	0	118,516	845,004	247,082	0	0	82,033	487,758	19,768
which are covered bonds	997,000			0							
Total 2012 2	1,214,212	1,202,686	0	128,392	53,044	325,466	0	44,236	120,188	106,919	26,663
% change	-9.34	-85.14	-	-7.69	1,493.02	-24.08	-	-100.00	-31.75	356.19	-25.86

Amounts in thousands euros.

(1) Including matured and outstanding interests

FUND (A)	TYPE OF FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
AYT ADMINISTRACIONES I, FTA	BONOS	CRÉDITOS AAPP	0.00	0.00	0.00	0.00	11.30	7.53	100.00
AYT FINANCIACION INVERSIONES II, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	2.00	10.02	100.00
AYT FINANCIACION INVERSIONES III, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	1.10	7.89	100.00
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	1.30	10.75	100.00
AYT.10, FINANCIACION INVERSIONES, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	1.00	11.00	93.67
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	1.52	86.66	0.00	0.00	0.32	7.11	0.00
BBVA SECURITISED FUNDING 1 FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	5.05	1.07	0.00	0.00	4.17	2.63	0.07
CAP-TDA 2, FTA	BONOS	CUENTAS A COBRAR	0.00	14.55	0.00	0.00	0.05	0.28	18.13
IM CAJAMAR EMPRESAS 6, FTA	BONOS	PRÉSTAMOS A EMPRESAS	1.09	0.00	0.00	0.00	4.75	2.68	5.87
MORTGAGE FINANCE SPAIN, FTA	BONOS	CERTIFICADOS DE TRANSMISIÓN HIPOTECARIA	0.00	0.00	0.00	0.00	3.58	7.92	0.00
SOFINLOC ESPAÑA TDA N° 1, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	3.80	31.39	0.00	0.00	3.37	6.29	0.00
TDA FS1, FTA	BONOS	OTROS	0.00	0.00	0.00	0.00	1.58	5.88	0.00
TIBER SPAIN, FTA	BONOS	PRÉSTAMOS CORPORATIVOS	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Average			1.45	2.07	0.00	0.00	2.49	4.89	38.17

(1) Early amortisation rate

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

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

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

(5) Weighted average residual life (years)

(6) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARANTEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BONDS													
AYT ADMINISTRACIONES I, FTA	118,516	3,827	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FINANCIACION INVERSIONES II, FTA	292,000	56	0	0	0	0	0	0	0	0	0.00	9.54	0.00
AYT FINANCIACION INVERSIONES III, FTA	255,000	346	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	29	0	0	0	0	0	0	0	0	0.00	7.92	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	300,000	317	0	0	0	0	0	0	0	0	0.00	4.99	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	5,984	0	0	0	-2,703	0	0	0	0	0	0.00	0.00	0.00
BBVA SECURITISED FUNDING 1 FTA	600,000	335	0	0	0	0	0	0	0	0	0.00	35.51	0.00
CAP-TDA 2, FTA	300,000	271	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CAJAMAR EMPRESAS 6, FTA	95,400	6	0	0	0	0	0	0	0	0	0.00	3.02	0.00
MORTGAGE FINANCE SPAIN, FTA	103,812	106	0	0	0	0	0	0	0	0	0.00	0.00	0.00
SOFINLOC ESPAÑA TDA N° 1, FTA	20,967	0	0	0	-332	0	0	0	0	0	0.00	0.00	0.00
TDA FS1, FTA	81,990	12	0	0	0	0	0	0	0	0	0.00	0.34	0.00
TIBER SPAIN, FTA	423,262	0	0	0	-2,124	0	0	0	0	0	0.00	0.00	0.00
Subtotal BONDS 2013 2	2,746,931	5,305	0	0	-5,159	0	0	0	0	0	0.00	11.54	0.00
Subtotal BONDS 2012 2	2,872,104	2,774	0	0	-5,375	608,688	5,293	0	488	-21,205	0.00	3.26	1.86
% change	-4.36	91.24	-	-	-4.02	-100.00	-100.00	-	-100.00	-100.00	-	253.99	-100.00
COMMERCIAL PAPER													
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2012 2	0	0	0	0	0	0	0	0	0	0	-	-	-
% change	-	-	-	-	-	-	-	-	-	-	-	-	-
Total 2013 2	2,746,931	5,305	0	0	-5,159	0	0	0	0	0	0.00	11.54	0.00
Total 2012 2	2,872,104	2,774	0	0	-5,375	608,688	5,293	0	488	-21,205	0.00	3.26	1.86
% change	-4.36	91.24	-	-	-4.02	-100.00	-100.00	-	-100.00	-100.00	-	253.99	-100.00

Amounts in thousands euros.

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

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

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

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BONDS							
AUTO ABS 2012-3, FTA	20,396	-659	-18,102	-2.14	-2.14	-1,650	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-2,121	-165	-69	-0.03	-0.02	-3,473	0
AYT CAJA INGENIEROS 2, FTA	1,153	-42	-1,160	-0.26	-0.26	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	473	-11	-329	-0.29	-0.28	-145	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	304	-75	-45	-0.03	-0.02	-2,119	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	509	-10	-466	-0.36	-0.35	-47	0
AYT CEDULAS CAJAS GLOBAL FTA	1,648	-6,548	-1,646	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	73	-466	-73	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	105	-304	-1	0.00	0.00	0	0
AYT CEDULAS CAJAS VI, FTA	89	-252	-33	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	133	-388	0	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	124	-567	-131	0.00	0.00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-739	-691	-47	-0.03	-0.02	-695	0
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	28	-2,618	72	0.00	0.00	-20,662	0
AYT DEUDA SUBORDINADA I, FTA	74	-483	-93	-0.05	-0.02	0	24,931
AYT FONDO EOLICO, FTA	45	0	-46	-0.23	-0.22	0	0
AYT FTPYME II, FTA	-67	-92	-54	-0.07	-0.03	-105	0
AYT GENOVA HIPOTECARIO II, FTH	53	-40	-53	-0.02	-0.02	-125	-6
AYT GENOVA HIPOTECARIO III, FTH	67	-39	-54	-0.02	-0.02	-86	-8
AYT GENOVA HIPOTECARIO IV, FTH	279	-38	-204	-0.07	-0.07	-41	-3
AYT GENOVA HIPOTECARIO IX, FTH	452	-141	-123	-0.02	-0.02	-1,869	-27
AYT GENOVA HIPOTECARIO VI, FTH	245	-54	-193	-0.07	-0.06	30	-4
AYT GENOVA HIPOTECARIO VII, FTH	544	-68	-206	-0.03	-0.03	-117	-155
AYT GENOVA HIPOTECARIO VIII, FTH	908	-197	-197	-0.02	-0.02	-976	-48
AYT GENOVA HIPOTECARIO X, FTH	262	-180	-151	-0.02	-0.02	-300	-69
AYT GENOVA HIPOTECARIO XI, FTH	60	-617	-193	-0.03	-0.02	87	-64
AYT GENOVA HIPOTECARIO XII, FTH	73	-135	-148	-0.03	-0.02	-1,650	-7
AYT GOYA HIPOTECARIO III, FTA	1,838	-1,342	-390	-0.01	-0.01	-8,843	-24

FUND	OPERATING EXPENSES						DETERIORATION	RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)			
AYT GOYA HIPOTECARIO IV, FTA	676	-318	-249	-0.02	-0.02	-1,075	0	
AYT GOYA HIPOTECARIO V, FTA	1,247	-409	-217	-0.02	-0.01	-1,202	0	
AYT HIPOTECARIO BBK I, FTA	950	-286	-901	-0.19	-0.19	125	0	
AYT HIPOTECARIO BBK II, FTA	1,324	-256	-611	-0.11	-0.10	-568	0	
AYT HIPOTECARIO III, FTH	475	-18	-358	-0.49	-0.48	-117	0	
AYT HIPOTECARIO IV, FTH	637	-15	-602	-0.95	-0.94	-36	0	
AYT HIPOTECARIO MIXTO II, FTA	493	-34	-429	-0.30	-0.29	-60	0	
AYT HIPOTECARIO MIXTO III, FTA	-785	-2	-218	-0.21	-0.02	379	-183	
AYT HIPOTECARIO MIXTO IV, FTA	407	-24	-58	-0.04	-0.04	-452	0	
AYT HIPOTECARIO MIXTO V, FTA	66	-18	-74	-0.02	-0.02	-2,023	0	
AYT HIPOTECARIO MIXTO, FTA	576	-86	-697	-0.75	-0.71	-142	-24	
AYT ICO-FTVPO CAJA MURCIA, FTA	255	-113	-102	-0.09	-0.06	0	0	
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	111	-52	-58	-0.05	-0.02	174	0	
AYT ICO-FTVPO I, FTA	-70	-152	-119	-0.05	-0.02	1,704	0	
AYT ICO-FTVPO III, FTA	290	-90	-188	-0.10	-0.07	-453	0	
AYT KUTXA HIPOTECARIO I, FTA	161	-56	-234	-0.06	-0.05	71	0	
AYT KUTXA HIPOTECARIO II, FTA	-11,682	-161	-134	-0.02	-0.02	7,879	0	
AYT PRESTAMOS CONSUMO III, FTA	-331	-74	-32	-0.19	-0.12	527	0	
AYT PROMOCIONES INMOBILIARIAS II, FTA	322	-113	-30	-0.04	-0.03	-3,050	0	
AYT PROMOCIONES INMOBILIARIAS III, FTA	-143	-21	-31	-0.04	-0.03	223	0	
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-381	-201	-33	-0.04	-0.03	544	0	
AYT.1, FTH	330	-14	110	0.38	0.40	62	0	
AYT.11, FTH	398	-18	-227	-0.29	-0.27	-227	-9	
AYT.2, FTH	38	-7	-34	-0.23	-0.20	-13	0	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-91	-36	-94	-0.33	-0.08	-1,233	0	
BANCAJA - BVA VPO 1, FTA	669	-202	-470	-0.15	-0.15	-29	0	
BANCAJA 10, FTA	3,838	-42	-190	-0.01	-0.01	-105	0	
BANCAJA 11, FTA	2,792	-58	-157	-0.01	-0.01	-282	0	
BANCAJA 13, FTA	5,246	-1,592	-1,159	-0.05	-0.05	-349	0	

FUND	OPERATING EXPENSES						DETERIORATION	RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)			
BANCAJA 3, FTA	357	-16	-348	-0.25	-0.24	0	0	
BANCAJA 4, FTH	371	-25	-354	-0.21	-0.21	0	0	
BANCAJA 5, FTA	489	-31	-467	-0.25	-0.24	0	0	
BANCAJA 6, FTA	1,114	-129	-969	-0.22	-0.22	-48	0	
BANCAJA 7, FTA	1,373	-100	-1,289	-0.25	-0.24	0	0	
BANCAJA 8, FTA	1,617	0	-1,009	-0.17	-0.17	-83	0	
BANCAJA 9, FTA	1,990	-31	-127	-0.02	-0.01	-93	0	
BANCAJA LEASING 1, FTA	2,248	-1,099	-74	-0.02	-0.01	8,043	0	
BANKIA PYME I, FTA	676	-17	-660	-0.10	-0.10	0	0	
BANKINTER 10, FTA	662	0	-616	-0.09	-0.08	-13	-62	
BANKINTER 11, FTH	277	0	-284	-0.07	-0.06	0	-13	
BANKINTER 13 FTA	794	-6	-182	-0.02	-0.01	-330	-540	
BANKINTER 2 PYME FTA	239	-4	-42	-0.02	-0.02	5	-160	
BANKINTER 2, FTH	100	0	-103	-0.34	-0.32	0	0	
BANKINTER 3 FTPYME FTA	215	-4	-174	-0.08	-0.05	391	-508	
BANKINTER 3, FTH	329	-83	-263	-0.12	-0.11	0	-3	
BANKINTER 4 FTPYME, FTA	636	-439	-50	-0.03	-0.01	754	-180	
BANKINTER 4, FTH	286	-32	-264	-0.12	-0.11	0	0	
BANKINTER 5, FTH	279	-27	-253	-0.16	-0.15	0	-7	
BANKINTER 6, FTA	625	-84	-559	-0.14	-0.14	0	-4	
BANKINTER 7, FTH	259	-62	-205	-0.14	-0.14	0	0	
BANKINTER 8, FTA	678	-134	-562	-0.18	-0.17	0	0	
BANKINTER 9, FTA	842	-182	-617	-0.15	-0.15	4	-68	
BBVA AUTOS 2 FTA	1,771	-258	-46	-0.06	-0.04	-229	-13	
BBVA CONSUMO 1, FTA	2,703	-358	-53	-0.05	-0.03	-92	-15	
BBVA CONSUMO 2, FTA	2,951	-385	-57	-0.04	-0.03	209	-20	
BBVA CONSUMO 3 FTA	1,846	-372	-51	-0.04	-0.04	9	-2	
BBVA CONSUMO 4 FTA	2,724	-379	-218	-0.05	-0.01	-2,934	0	
BBVA EMPRESAS 1, FTA	333	-588	-62	-0.04	-0.02	872	-667	

FUND	OPERATING EXPENSES						DETERIORATION	RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)			
BBVA EMPRESAS 2, FTA	1,717	-7,669	-181	-0.02	-0.01	-189	-709	
BBVA EMPRESAS 3, FTA	1,582	-810	-304	-0.03	-0.01	2,332	-3,934	
BBVA EMPRESAS 4, FTA	1,050	-986	-154	-0.02	-0.01	1,990	-1,844	
BBVA EMPRESAS 5, FTA	1,543	-412	-133	-0.02	-0.01	1,405	-916	
BBVA EMPRESAS 6, FTA	1,157	-235	-141	-0.02	-0.01	-5,634	-43	
BBVA FINANZIA AUTOS 1 FTA	714	-228	-42	-0.06	-0.04	-71	0	
BBVA HIPOTECARIO 3, FTA	554	-256	-191	-0.12	0.00	0	-1,114	
BBVA LEASING 1, FTA	492	-684	-82	-0.03	-0.02	-4,105	-63	
BBVA RMBS 1, FTA	4,986	-627	-632	-0.04	-0.01	-917	-10,754	
BBVA RMBS 10, FTA	5,052	-314	-4,222	-0.25	-0.25	-91	-550	
BBVA RMBS 11, FTA	7,756	-361	-5,242	-0.34	-0.33	-818	-1,479	
BBVA RMBS 12, FTA	2,575	-59	-2,549	-0.06	-0.06	0	0	
BBVA RMBS 2, FTA	9,863	-673	-1,335	-0.05	-0.01	-1,802	-23,325	
BBVA RMBS 3, FTA	6,037	-647	-1,446	-0.07	-0.01	-2,996	-29,102	
BBVA RMBS 5 FTA	9,539	-8,329	-1,403	-0.04	-0.01	-5,039	-25,915	
BBVA RMBS 9, FTA	4,057	-437	-690	-0.05	-0.04	-258	-2,753	
BBVA-3 FTPYME FTA	112	-127	-52	-0.14	-0.08	10	-39	
BBVA-4 PYME, FTA	1,112	-199	-118	-0.22	-0.05	-182	-727	
BBVA-5 FTPYME, FTA	812	-492	-423	-0.32	-0.03	1,877	-1,484	
BBVA-6 FTPYME FTA	57	-359	-102	-0.07	-0.03	710	-988	
BBVA-7 FTGENCAT, FTA	80	-147	-50	-0.12	-0.08	-15	-103	
BBVA-8 FTPYME FTA	651	-848	-127	-0.06	-0.02	712	-2,496	
BBVA-9 PYME FTA	5,278	-142	-2,202	-0.52	-0.51	-3,003	0	
BCL MUNICIPIOS I FTA	44	-191	-39	-0.04	-0.03	0	0	
CAIXA PENEDES 1 TDA, FTA	2,934	-57	-2,664	-0.56	-0.56	-226	0	
CAIXA PENEDES 2 TDA, FTA	3,050	-103	-2,940	-0.74	-0.74	-20	0	
CAIXA PENEDES FT GENCAT 1 TDA, FTA	1,159	-266	-728	-0.31	-0.30	-227	0	
CAIXA PENEDES PYMES 1 TDA, FTA	1,385	-84	-1,233	-0.65	-0.65	-92	0	
CAJA INGENIEROS TDA 1, FTA	593	-149	-467	-0.20	-0.20	-23	0	

FUND	OPERATING EXPENSES						DETERIORATION	RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)			
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	-243	-237	-0.01	0.00	0	0	
CEDULAS GRUPO BANCO POPULAR 5, FTA	19	0	-119	-0.04	-0.01	0	0	
CEDULAS TDA 18, FTA	149	-33	-149	-0.03	-0.03	0	0	
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-1,385	-7	0.00	0.00	0	0	
CEDULAS TDA 3, FTA	101	-228	-19	0.00	0.00	0	0	
CEDULAS TDA 5, FTA	0	0	-5	0.00	0.00	0	0	
CEDULAS TDA 6, FTA	0	0	-13	0.00	0.00	0	0	
CEDULAS TDA 7, FTA	0	0	-12	0.00	0.00	0	0	
CIBELES III FTPYME, FTA	-75	-41	-47	-0.07	-0.01	0	0	
CM BANCAJA 1, FTA	-372	-1	-58	-0.08	-0.05	0	0	
CONSUMO BANCAJA 1, FTA	16	-17	-22	-0.37	-0.17	433	0	
DRIVER ESPAÑA ONE, FTA	1,151	0	-9,375	-5.91	-5.89	-1,052	0	
EDT FTPYME PASTOR 3, FTA	799	-146	-99	-0.25	-0.05	1,295	-2,152	
EMPRESAS BANESTO 5, FTA	2,877	-1,742	-9,599	-1.30	-1.29	-15,266	-1,493	
EMPRESAS BANESTO 6, FTA	-63	-3	-5,278	-0.88	-0.87	-4,561	0	
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	490	-95	-802	-0.46	-0.44	381	0	
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	687	-42	-131	-0.03	-0.02	-575	0	
FIA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	172	0	-36	0.00	0.00	0	0	
FONCAIXA AUTONOMOS 1, FTA	2,915	-1,837	-80	-0.01	-0.01	-9,423	0	
FONCAIXA CONSUMO 1, FTA	9,912	-1,751	-619	-0.03	-0.03	-12,517	0	
FONCAIXA FTGENCAT 3, FTA	301	-10	489	0.35	0.36	-472	0	
FONCAIXA FTGENCAT 4, FTA	404	-13	-14	-0.01	0.00	-1,463	0	
FONCAIXA FTGENCAT 5, FTA	582	0	-93	-0.02	-0.02	-2,499	0	
FONCAIXA FTGENCAT 6, FTA	431	0	-23	-0.01	0.00	-2,172	0	
FONCAIXA LEASINGS 2, FTA	11,574	-2,417	490	0.04	0.05	-9,908	0	
FONCAIXA PYMES 3, FTA	26,556	-2,728	-5,849	-0.30	-0.30	-23,367	0	
FONCAIXA PYMES 4, FTA	1,848	-182	-1,603	-0.22	-0.19	-83	0	
FTA FTPYME SANTANDER 1	726	-90	-426	-0.19	-0.16	-60	-182	
FTA FTPYME SANTANDER 2	959	-90	-543	-0.17	-0.16	-7	-186	

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
FTA PYMES BANESTO 3	13,201	-5	-19,149	-4.18	-4.02	-13,763	0
FTA PYMES SANTANDER 3	12,593	-3	-6,889	-0.60	-0.59	-20,696	0
FTA PYMES SANTANDER 4	25,365	-2	26,898	1.47	1.47	-20,810	0
FTA PYMES SANTANDER 5	24,573	-4	-23,062	-1.44	-1.40	-75,105	0
FTA PYMES SANTANDER 6	707	-1	-1,032	-0.25	-0.09	-2,769	0
FTA PYMES SANTANDER 7	4,732	-1	-5,028	-0.25	-0.21	-9,396	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	3,705	-3	-2,860	-0.56	-0.55	-2,278	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	8,369	-2,687	-6,307	-1.23	-1.23	-1,613	0
FTA SANTANDER EMPRESAS 10, FTA	4,124	-3	-8,762	-0.45	-0.45	-19,746	-642
FTA SANTANDER EMPRESAS 2	1,002	-1	-114	-0.04	-0.02	-1,797	-804
FTA SANTANDER EMPRESAS 8, FTA	-116	-2	-4,567	-0.21	-0.20	-16,466	1,435
FTA SANTANDER FINANCIACION 1	1,175	-2	-63	-0.05	-0.04	975	-22
FTA SANTANDER FINANCIACION 5	4,484	-2	-77	-0.01	-0.01	-6,232	1
FTA SANTANDER HIPOTECARIO 2	2,313	-6	1,691	0.19	0.21	-407	-1,237
FTA SANTANDER HIPOTECARIO 3	4,409	-6	-500	-0.03	-0.01	-5,547	-3,539
FTA SANTANDER HIPOTECARIO 7	3,275	-2	540	0.03	0.03	-218	-2,967
FTA SANTANDER HIPOTECARIO 8	1,474	-1	-1,375	-0.17	-0.16	-3,173	-269
FTA SANTANDER HIPOTECARIO 9	2,461	-3	-2,428	-0.32	-0.23	-2,808	0
FTA SANTANDER PUBLICO 1	572	-70	-456	-0.19	-0.19	8	0
FTA UCI 11	2,739	-54	-2,267	-0.89	-0.87	-188	-230
FTA UCI 14	9,576	-95	-6,640	-1.03	-0.93	-555	-3,935
FTA UCI 16	15,324	-10	-11,455	-1.09	-0.96	2,520	-10,970
FTA UCI 18	10,373	0	-8,974	-0.82	-0.69	-283	639
FTA UCI 6	265	-22	-246	-0.50	-0.46	-27	28
FTA UCI 7	400	-17	-462	-0.79	-0.75	-1	-11
FTA UCI 8	616	-31	-635	-0.76	-0.71	22	28
FTA UCI 9	1,611	-82	-1,448	-0.63	-0.62	50	-131
FTA, HIPOTEBANSA 11	69	-37	-637	-0.29	-0.28	43	-16
FTA, HIPOTEBANSA X	112	-27	-290	-0.23	-0.22	18	-40

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	4,903	-930	-4,281	-0.70	-0.56	-41	0
FTA, SANTANDER EMPRESAS 1	775	-131	730	0.24	0.26	2,133	-342
FTA, SANTANDER EMPRESAS 3	1,959	-5	-1,107	-0.19	-0.17	1,188	-1,676
FTA, UCI 15	10,702	0	-6,475	-0.86	-0.77	-81	-4,631
FTA, UCI 17	12,170	-20	-18,254	-2.00	-0.97	1,483	4,621
FONDO DE UTILIZACION DEL DEFICIT DEL SISTEMA ELECTRICICO, FTA	31,394	-53	-31,341	-0.13	-0.11	0	0
FTH UCI 10	1,227	-26	-1,143	-0.68	-0.66	4	-62
FTH UCI 12	4,704	-41	-3,503	-1.00	-0.93	-121	-1,039
FTH UCI 5	136	-12	-126	-0.56	-0.51	9	-7
FTPYME BANCAJA 2 FTA	50	-33	-24	-0.08	-0.05	0	0
FTPYME BANCAJA 3 FTA	114	-83	-33	-0.06	-0.03	95	0
FTPYME BANCAJA 6 FTA	-98	-48	-40	-0.02	-0.02	1,595	0
FTPYME TDA 6, FTA	46	-9	-39	-0.23	-0.19	0	0
FTPYME TDA 7, FTA	-39	-2	-29	-0.05	-0.03	2,726	0
FTPYME TDA CAM 2, FTA	173	-54	-970	-1.41	-1.39	843	0
FTPYME TDA CAM 4, FTA	269	-35	-61	-0.02	-0.01	-156	0
FTPYME TDA CAM 7, FTA	1,292	-420	-76	-0.02	-0.01	2,765	0
FTPYME TDA CAM 9, FTA	3,382	-1,039	-5,487	-1.38	-1.38	6,453	0
GAT FTGENCAT 2006, FTA	-28	-1	-111	-0.22	-0.05	-1,417	-231
GAT FTGENCAT 2007, FTA	190	-1	-67	-0.05	-0.02	-5,026	-532
GAT FTGENCAT 2008, FTA	534	-51	-177	-0.08	-0.01	-10,148	-227
GAT FTGENCAT 2009, FTA	2,365	-648	-371	-0.14	-0.01	-8,788	880
GAT ICO-FTVPO 1, FTH	99	-1	-152	-0.06	-0.01	-111	0
GC FTGENCAT CAIXA SABADELL 1, FTA	325	0	4	0.01	0.02	-5,872	0
GC FTGENCAT CAIXA SABADELL 2, FTA	-572	-1	2,063	1.76	1.77	-2,599	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-13	-1	-61	-0.06	-0.04	-4,365	348
GC FTGENCAT SABADELL 1, FTA	241	-84	346	0.47	0.48	585	0
GC FTPYME PASTOR 4, FTA	133	-112	-202	-0.29	-0.04	-2,167	378
GC FTPYME SABADELL 4, FTA	237	-71	-56	-0.07	-0.05	-2,523	0

FUND	OPERATING EXPENSES						DETERIORATION	RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)			
GC FTPYME SABADELL 5, FTA	441	-123	-28	-0.02	-0.01	184	0	
GC FTPYME SABADELL 6, FTA	520	-163	-19	-0.01	0.00	-1,691	0	
GC FTPYME SABADELL 8, FTA	1,352	-575	-735	-0.16	-0.15	-1,457	0	
GC PASTOR HIPOTECARIO 5, FTA	546	-9	-635	-0.17	-0.05	-6,758	-377	
GC SABADELL 1, FTH	827	-54	8	0.00	0.01	-1,233	0	
HIPOCAT 10, FTA	1,732	-1	-461	-0.07	-0.02	-17,287	-2,793	
HIPOCAT 11, FTA	1,626	-1	-437	-0.07	-0.02	-22,277	-3,838	
HIPOCAT 16, FTA	1,831	-19	-1,183	-0.21	-0.18	-682	0	
HIPOCAT 17, FTA	2,828	-506	-317	-0.04	-0.01	-11,400	-287	
HIPOCAT 18, FTA	2,712	-63	-1,274	-0.20	-0.17	-1,711	-25	
HIPOCAT 19, FTA	4,663	-627	-347	-0.06	-0.01	-11,860	-281	
HIPOCAT 20, FTA	6,764	-756	-579	-0.08	-0.04	-11,647	-12	
HIPOCAT 4, FTA	174	0	-181	-0.35	-0.07	-27	-4	
HIPOCAT 5, FTA	493	-7	-445	-0.32	-0.20	-61	0	
HIPOCAT 6, FTA	743	-20	-751	-0.34	-0.29	-14	-17	
HIPOCAT 7, FTA	1,642	-22	-469	-0.10	-0.03	-5,293	-366	
HIPOCAT 8, FTA	1,906	-19	-449	-0.08	-0.02	-8,151	-546	
HIPOCAT 9, FTA	1,057	0	-267	-0.06	-0.02	-7,416	-764	
IM BANCO POPULAR FTPYME 1, FTA	416	-38	-736	-0.46	-0.45	325	0	
IM BANCO POPULAR MBS 2, FTA	1,833	-483	-317	-0.05	-0.05	-1,327	0	
IM BCG RMBS 2, FTA	1,078	-78	-1,378	-0.10	-0.05	0	0	
IM BES EMPRESAS 1, FTA	2,706	-80	-3,687	-1.29	-1.28	-1,261	0	
IM CAJA LABORAL 1, FTA	962	0	-932	-0.22	-0.21	-56	0	
IM CAJA LABORAL 2, FTA	603	-73	-481	-0.10	-0.09	-52	0	
IM CAJA LABORAL EMPRESAS 1, FTA	1,752	-462	-1,076	-0.35	-0.35	-268	0	
IM CAJAMAR 1, FTA	320	-7	-303	-0.27	-0.26	-11	0	
IM CAJAMAR 3, FTA	1,626	-19	-1,437	-0.26	-0.26	-172	0	
IM CAJAMAR 4, FTA	1,332	0	-1,257	-0.24	-0.24	-77	0	
IM CAJAMAR 5, FTA	1,876	-11	-1,749	-0.29	-0.28	-150	0	

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM CAJAMAR 6, FTA	2,416	-52	-2,115	-0.16	-0.15	-317	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	277	-182	-104	-0.07	-0.06	-106	0
IM CAJAMAR EMPRESAS 4, FTA	10,388	-1	-2,764	-0.36	-0.36	-7,700	0
IM CAJAMAR EMPRESAS 5, FTA	4,210	-667	-1,871	-0.27	-0.27	-1,788	0
IM CAJASTUR MBS 1, FTA	1,017	-269	-1,252	-0.21	-0.21	447	0
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	85	-243	-286	-0.01	0.00	0	0
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0
IM CEDULAS 2, FTA	75	0	-236	-0.02	0.00	0	0
IM CEDULAS 3, FTA	53	0	-212	-0.02	0.00	0	0
IM CEDULAS 4, FTA	103	0	-368	-0.02	0.00	0	0
IM CEDULAS 5, FTA	62	0	-175	-0.01	0.00	0	0
IM CEDULAS 7, FTA	62	0	-166	-0.01	0.00	0	0
IM CEDULAS 9, FTA	63	0	-210	-0.02	0.00	0	0
IM CFS RMBS 1, FTA	2,992	-298	-1,832	-0.50	-0.47	-1,238	77
IM CITI TARJETAS 1, FTA	96,890	0	-72,106	-5.37	-5.37	-24,815	0
IM FTGENCAT SABADELL 2, FTA	341	-85	-729	-0.54	-0.53	-2,101	0
IM FTPYME SABADELL 7, FTA	542	-544	-862	-0.29	-0.25	-2,447	0
IM FTPYME SABADELL 9, FTA	9,510	-692	-10,530	-1.06	-1.06	1,434	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	2,389	-12	-3,632	-1.23	-1.22	1,162	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	44,229	-850	-17,853	-0.77	-0.77	-27,656	0
IM GRUPO BANCO POPULAR FTPYME I FTA	4,151	-11	-3,901	-0.98	-0.98	-332	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-417	-5	-207	-0.08	-0.07	-1,916	0
IM PASTOR 2, FTH	402	-14	-374	-0.15	-0.14	-28	0
IM PASTOR 3, FTH	387	-126	-251	-0.07	-0.01	-670	6
IM PASTOR 4, FTA	1,210	-77	-267	-0.07	-0.02	-569	4
IM PRESTAMOS FONDOS CEDULAS, FTA	-7	0	-221	-0.15	-0.15	0	0
IM SABADELL RMBS 2, FTA	1,741	-273	-1,615	-0.20	-0.20	-6	0
IM SABADELL RMBS 3, FTA	1,366	-597	-1,012	-0.11	-0.10	13	0
IM TERRASSA 1 FTGENCAT FTA	86	-55	-21	-0.04	-0.04	-36	0

FUND	OPERATING EXPENSES						DETERIORATION	RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)			
IM TERRASSA MBS 1, FTA	490	-92	-48	-0.02	-0.02	-2,358	0	
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0	
MADRID ACTIVOS CORPORATIVOS V, FTA	9,758	-2,491	-273	-0.03	-0.02	-30,000	0	
MADRID FTPYME I, FTA	5,698	-1,982	-92	-0.01	-0.01	-4,500	0	
MADRID FTPYME II, FTA	4,873	-1,104	-92	-0.02	-0.02	-8,999	0	
MADRID ICO-FTVPO I, FTA	554	-202	-361	-0.19	-0.18	-11	0	
MADRID RESIDENCIAL I, FTA	1,953	-1,105	-214	-0.03	-0.02	-817	0	
MADRID RESIDENCIAL II, FTA	1,832	-800	-183	-0.03	-0.01	-1,107	0	
MADRID RMBS I, FTA	2,887	-732	-569	-0.06	-0.01	-6,444	0	
MADRID RMBS II, FTA	2,502	-781	-417	-0.05	-0.01	-3,001	0	
MADRID RMBS III FTA	6,061	-1,528	-890	-0.05	-0.01	-5,397	0	
MADRID RMBS IV, FTA	2,287	-3,358	-593	-0.04	-0.01	-6,081	0	
MBS BANCAJA 1 FTA	239	-93	-145	-0.14	-0.13	0	0	
MBS BANCAJA 2, FTA	527	0	-471	-0.21	-0.20	-70	0	
MBS BANCAJA 3, FTA	818	0	-891	-0.29	-0.29	57	0	
MBS BANCAJA 4, FTA	2,451	-15	-2,041	-0.23	-0.23	-107	0	
MBS BANCAJA 6, FTA	2,509	-639	-1,371	-0.18	-0.18	-587	0	
MBS BANCAJA 7, FTA	2,807	-72	-1,941	-0.25	-0.24	-434	0	
MBS BANCAJA 8, FTA	1,491	-39	-1,283	-0.32	-0.31	-200	0	
MBSCAT 1, FTA	1,908	-545	-272	-0.04	-0.01	-7,961	-503	
MBSCAT 2, FTA	2,901	-593	-285	-0.10	-0.02	-6,491	-64	
PRIVATE DRIVER ESPAÑA 2013-1, FTA	2,744	-131	-2,877	-0.39	-0.39	0	0	
PROGRAMA CEDULAS TDA, FTA	0	0	-5	0.00	0.00	0	0	
PYME BANCAJA 5, FTA	-462	-43	-47	-0.04	-0.03	840	-2,858	
PYME VALENCIA 1, FTA	232	-8	-66	-0.04	-0.02	114	-1,364	
PYMES BANESTO 2, FTA	113	-297	-158	-0.09	-0.02	-1,793	-5,631	
RURAL HIPOTECARIO GLOBAL I, FTA	720	0	-589	-0.14	-0.12	11	-157	
RURAL HIPOTECARIO III FTH	517	-20	-500	-1.06	-1.04	0	0	
RURAL HIPOTECARIO IV FTH	896	-32	-869	-0.92	-0.91	0	0	

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
RURAL HIPOTECARIO IX, FTA	2,017	-7	-846	-0.10	-0.09	-24	-1,466
RURAL HIPOTECARIO V FTA	1,071	-50	-1,035	-0.60	-0.59	0	5
RURAL HIPOTECARIO VI, FTA	759	-46	-725	-0.25	-0.24	8	-14
RURAL HIPOTECARIO VII, FTA	1,070	-60	-889	-0.23	-0.23	-9	-136
RURAL HIPOTECARIO VIII, FTA	1,528	0	-1,276	-0.21	-0.21	25	-297
RURAL HIPOTECARIO X, FTA	2,340	-303	-1,642	-0.13	-0.13	-42	-400
RURAL HIPOTECARIO XI, FTA	3,096	-593	-1,934	-0.12	-0.11	-27	-637
RURAL HIPOTECARIO XII, FTA	1,580	-338	-1,176	-0.16	-0.16	-47	-69
RURAL HIPOTECARIO XIV, FTA	1,658	-72	-1,600	-0.68	-0.67	0	0
RURAL HIPOTECARIO XV, FTA	5,312	-162	-5,171	-0.93	-0.92	-12	0
RURAL HIPOTECARIO XVI, FTA	1,047	-51	-1,006	-0.63	-0.62	0	0
RURALPYME 2 FTPYME FTA	156	-16	-26	-0.02	-0.01	80	-60
SANTANDER CONSUMER SPAIN 09-1, FTA	-80	0	-26	-0.02	-0.01	137	0
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	1,530	0	-4,020	-1.65	-1.64	-439	0
SANTANDER HIPOTECARIO I, FTA	1,627	-92	-1,621	-0.27	-0.26	-212	-169
SOL-LION, FTA	7,581	-153	-7,652	-0.24	-0.24	50	0
TDA 12, FTH	591	-32	-580	-1.22	-1.22	0	0
TDA 13 - MIXTO, FTA	533	-24	-527	-1.08	-1.08	0	0
TDA 14 - MIXTO, FTA	1,408	-40	-1,398	-1.45	-1.45	0	0
TDA 15 - MIXTO, FTA	896	-33	-889	-0.88	-0.88	4	0
TDA 16 - MIXTO, FTA	982	-55	-968	-0.89	-0.87	0	0
TDA 17 - MIXTO, FTA	1,161	-60	-1,116	-1.31	-1.31	2	0
TDA 18 - MIXTO, FTA	803	-48	-814	-0.75	-0.75	21	0
TDA 19 - MIXTO, FTA	1,382	-73	-1,325	-0.77	-0.77	0	0
TDA 20 - MIXTO, FTA	629	-48	-616	-0.48	-0.48	0	0
TDA 22 - MIXTO, FTA	541	-33	-443	-0.26	-0.22	-66	0
TDA 23, FTA	541	-65	-481	-0.17	-0.16	-4	0
TDA 24, FTA	1,729	0	-908	-0.46	-0.29	-797	-24
TDA 25, FTA	246	0	-714	-0.51	-0.03	-1,122	-213

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
TDA 26 - MIXTO, FTA	748	0	-776	-0.23	-0.23	8	0
TDA 27, FTA	1,171	-71	-593	-0.12	-0.01	-995	31
TDA 28, FTA	554	-7	-873	-0.30	-0.03	-1,968	-25
TDA 29, FTA	1,020	-2	-954	-0.22	-0.22	-79	0
TDA 30, FTA	472	0	-556	-0.22	-0.22	55	0
TDA 31, FTA	407	-30	-586	-0.35	-0.35	203	0
TDA CAJAMAR 2, FTA	2,210	0	-2,214	-0.61	-0.61	0	0
TDA CAM 1, FTA	643	-66	-605	-0.30	-0.29	0	0
TDA CAM 10, FTA	1,828	-24	-3,209	-0.49	-0.49	1,324	0
TDA CAM 11, FTA	3,736	-196	-5,145	-0.44	-0.44	1,164	0
TDA CAM 12, FTA	3,768	-106	-6,677	-0.49	-0.49	2,555	0
TDA CAM 2, FTA	651	-53	-623	-0.26	-0.25	0	0
TDA CAM 3, FTA	861	-56	-831	-0.32	-0.31	0	0
TDA CAM 4, FTA	2,349	-125	-2,277	-0.36	-0.36	-1	0
TDA CAM 5, FTA	2,980	-131	-2,800	-0.32	-0.32	-90	0
TDA CAM 6, FTA	2,134	-100	-1,873	-0.32	-0.31	-183	0
TDA CAM 7, FTA	3,057	-155	-2,718	-0.31	-0.31	-215	0
TDA CAM 8, FTA	2,926	-31	-2,020	-0.23	-0.23	-906	0
TDA CAM 9, FTA	2,217	-31	-2,049	-0.25	-0.25	-171	0
TDA CORPORATIVOS I, FTA	890	-2,738	-59	-0.01	-0.01	-5,984	0
TDA IBERCAJA 1, FTA	418	-26	-401	-0.25	-0.25	0	0
TDA IBERCAJA 2, FTA	1,013	0	-1,027	-0.28	-0.27	0	0
TDA IBERCAJA 3, FTA	1,029	0	-1,031	-0.22	-0.22	-14	0
TDA IBERCAJA 4, FTA	1,379	0	-1,344	-0.19	-0.19	-57	0
TDA IBERCAJA 5, FTA	1,433	0	-1,129	-0.16	-0.16	-323	0
TDA IBERCAJA 6, FTA	685	-168	-121	-0.01	-0.01	-636	0
TDA IBERCAJA 7, FTA	1,620	0	-1,565	-0.09	-0.09	-149	0
TDA IBERCAJA ICO-FTVPO, FTH	114	-7	-71	-0.02	-0.01	0	0
TDA LICO LEASING III, FTA	1,860	-920	-958	-1.01	-0.99	-3	0

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
TDA PASTOR 1, FTA	327	-12	-349	-0.39	-0.38	0	0
TDA PASTOR CONSUMO 1, FTA	103	-86	-56	-0.36	-0.20	-704	0
TDA SA NOSTRA EMPRESAS 1, FTA	-37	-114	-45	-0.07	-0.04	11	0
TDA SA NOSTRA EMPRESAS 2, FTA	70	-260	-34	-0.02	-0.02	-42	0
TDA TARRAGONA 1, FTA	84	-7	-75	-0.03	-0.01	-259	0
VAL BANCAJA 1, FTA	801	-261	-548	-0.21	-0.20	-26	0
VALENCIA HIPOTECARIO 1, FTA	309	-61	-256	-0.20	-0.19	0	0
VALENCIA HIPOTECARIO 2, FTH	1,079	0	-651	-0.17	-0.16	1	-867
VALENCIA HIPOTECARIO 3, FTA	1,181	-6	-438	-0.09	-0.08	-29	-963
VALENCIA HIPOTECARIO 5, FTA	886	-323	-131	-0.04	-0.01	53	-1,994
Subtotal BONDS 2013 2	821,091	-106,209	-517,653	-0.18	-0.16	-633,584	-142,613
Subtotal BONDS 2012 2	845,990	-212,624	-446,769	-0.12	-0.10	-763,760	-149,350
% change	-2.94	-50.05	15.87	50.00	60.00	-17.04	-4.51
COMMERCIAL PAPER							
FTA SANTANDER 2	20,054	-1,892	-332	-0.03	-0.01	9,599	-37,239
Subtotal COMMERCIAL PAPER 2013 2	20,054	-1,892	-332	-0.03	-0.01	9,599	-37,239
Subtotal COMMERCIAL PAPER 2012 2	17,637	-3,373	-22,801	-1.43	-1.42	48,026	-62,239
% change	13.70	-43.91	-98.54	-97.90	-99.30	-80.01	-40.17
Total 2013 2	841,145	-108,101	-517,985	-0.18	-0.16	-623,985	-179,852
Total 2012 2	863,627	-215,997	-469,570	-0.13	-0.11	-715,734	-211,589
% change	-2.60	-49.95	10.31	38.46	45.45	-12.82	-15.00

Amounts in thousands euros.

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

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

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

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

FUND	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)				
BONDS							
AUTO ABS 2012-3, FTA	325.09	33,636	-13,240	0	9.03	3.28	5.75
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-296.21	449	-968	-1,602	2.78	0.64	2.14
AYT CAJA INGENIEROS 2, FTA	-78.73	2,405	-1,252	0	1.50	0.59	0.91
AYT CAJA MURCIA HIPOTECARIO I, FTA	-51.59	928	-220	-235	1.99	0.39	1.60
AYT CAJAGRANADA HIPOTECARIO I, FTA	-76.16	2,707	-414	-1,989	3.39	0.46	2.93
AYT CAJAMURCIA HIPOTECARIO II, FTA	-53.09	975	-242	-224	1.89	0.39	1.50
AYT CEDULAS CAJAS GLOBAL FTA	-55.85	518,159	-516,511	0	1.94	2.84	0.00
AYT CEDULAS CAJAS IX, FTA	-49.66	96,484	-96,411	0	3.83	3.83	0.00
AYT CEDULAS CAJAS V, FTA	-51.83	69,375	-69,270	0	4.68	4.67	0.01
AYT CEDULAS CAJAS VI, FTA	-50.28	66,632	-66,543	0	4.01	4.00	0.01
AYT CEDULAS CAJAS VIII, FTA	-49.81	84,194	-84,061	0	4.07	4.13	0.00
AYT CEDULAS CAJAS X, FTA	-50.20	40,764	-40,640	0	2.07	2.06	0.01
AYT COLATERALES GLOBAL EMPRESAS, FTA	3,595.00	1,448	-934	-1,253	3.22	1.50	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-99.86	33,180	-22,427	-10,725	2.11	0.92	0.00
AYT DEUDA SUBORDINADA I, FTA	-95.81	677	-603	0	1.84	0.45	0.61
AYT FONDO EOLICO, FTA	-44.44	535	-490	0	1.04	0.79	0.25
AYT FTPYME II, FTA	-111.15	443	-288	-222	2.17	0.88	1.29
AYT GENOVA HIPOTECARIO II, FTH	-80.51	1,089	-574	-462	1.39	0.52	0.87
AYT GENOVA HIPOTECARIO III, FTH	-78.66	1,184	-607	-510	1.27	0.50	0.77
AYT GENOVA HIPOTECARIO IV, FTH	-45.61	1,393	-577	-537	1.33	0.43	0.90
AYT GENOVA HIPOTECARIO IX, FTH	-59.13	2,723	-1,184	-1,087	1.24	0.42	0.82
AYT GENOVA HIPOTECARIO VI, FTH	-48.42	1,405	-608	-552	1.32	0.42	0.90
AYT GENOVA HIPOTECARIO VII, FTH	-66.73	3,158	-1,261	-1,353	1.27	0.37	0.90
AYT GENOVA HIPOTECARIO VIII, FTH	-59.25	4,851	-2,009	-1,934	1.28	0.41	0.87
AYT GENOVA HIPOTECARIO X, FTH	-79.89	2,869	-1,418	-1,189	1.29	0.43	0.86
AYT GENOVA HIPOTECARIO XI, FTH	-95.68	3,266	-1,797	-1,409	1.23	0.47	0.76
AYT GENOVA HIPOTECARIO XII, FTH	-106.87	2,434	-1,464	-897	1.23	0.59	0.64
AYT GOYA HIPOTECARIO III, FTA	65.44	17,482	-11,251	-4,393	1.35	0.68	0.67

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
AYT GOYA HIPOTECARIO IV, FTA	-65.19	6,066	-3,989	-1,401	1.39	0.81	0.58	
AYT GOYA HIPOTECARIO V, FTA	-1.19	7,262	-4,519	-1,496	1.39	0.81	0.58	
AYT HIPOTECARIO BBK I, FTA	-62.39	3,788	-1,252	-1,586	1.97	0.60	1.37	
AYT HIPOTECARIO BBK II, FTA	-76.04	4,331	-1,501	-1,506	1.83	0.59	1.24	
AYT HIPOTECARIO III, FTH	-70.66	682	-207	0	2.44	0.57	1.87	
AYT HIPOTECARIO IV, FTH	-62.79	975	-184	-154	3.56	0.58	2.98	
AYT HIPOTECARIO MIXTO II, FTA	-66.64	1,764	-403	-868	2.82	0.61	0.00	
AYT HIPOTECARIO MIXTO III, FTA	-144.63	436	-274	-947	3.81	0.56	3.25	
AYT HIPOTECARIO MIXTO IV, FTA	-53.54	976	-298	-271	1.86	0.44	1.42	
AYT HIPOTECARIO MIXTO V, FTA	-96.54	3,072	-647	-2,359	2.49	0.42	2.07	
AYT HIPOTECARIO MIXTO, FTA	-74.02	881	-257	-48	3.33	0.65	2.68	
AYT ICO-FTVPO CAJA MURCIA, FTA	-57.92	1,396	-348	-793	3.12	0.67	2.45	
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-59.04	614	-437	-66	1.36	0.78	0.58	
AYT ICO-FTVPO I, FTA	-318.75	2,343	-680	-1,733	2.72	0.64	2.08	
AYT ICO-FTVPO III, FTA	-64.37	2,361	-567	-1,504	3.00	0.65	0.00	
AYT KUTXA HIPOTECARIO I, FTA	-87.33	2,004	-826	-1,017	1.42	0.40	1.02	
AYT KUTXA HIPOTECARIO II, FTA	-306.29	-2,197	-1,384	-8,101	2.89	0.38	2.51	
AYT PRESTAMOS CONSUMO III, FTA	-804.26	15	-81	-265	5.91	1.83	4.08	
AYT PROMOCIONES INMOBILIARIAS II, FTA	46.36	851	-107	-422	3.49	0.49	3.00	
AYT PROMOCIONES INMOBILIARIAS III, FTA	-135.14	445	-194	-394	1.39	0.57	0.82	
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-3.54	225	-92	-514	3.76	0.45	3.31	
AYT.1, FTH	-44.16	413	-83	0	1.65	0.69	1.26	
AYT.11, FTH	-76.00	764	-250	-116	2.51	0.63	1.88	
AYT.2, FTH	-83.69	82	-44	0	2.06	0.71	1.35	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-119.83	-17	-74	0	1.99	0.68	1.31	
BANCAJA - BVA VPO 1, FTA	-55.22	3,573	-851	-2,053	2.74	0.59	2.15	
BANCAJA 10, FTA	-52.82	10,485	-3,703	-2,944	1.60	0.49	1.11	
BANCAJA 11, FTA	-53.04	8,626	-3,476	-2,358	1.59	0.54	1.05	
BANCAJA 13, FTA	-49.78	15,061	-6,820	-2,995	1.54	0.61	0.93	

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)				
BANCAJA 3, FTA	-62.10	1,191	-671	-163	2.00	0.95	1.05
BANCAJA 4, FTH	-57.79	1,352	-417	-564	1.84	0.50	1.34
BANCAJA 5, FTA	-56.84	1,534	-514	-531	1.80	0.54	1.26
BANCAJA 6, FTA	-56.74	3,459	-1,236	-1,109	1.81	0.57	1.24
BANCAJA 7, FTA	-55.57	3,819	-1,253	-1,193	1.61	0.47	1.14
BANCAJA 8, FTA	-51.15	4,253	-1,659	-977	1.66	0.54	1.11
BANCAJA 9, FTA	-53.22	6,117	-2,341	-1,786	1.64	0.53	1.11
BANCAJA LEASING 1, FTA	-73.76	3,696	-1,448	0	1.89	0.70	1.19
BANKIA PYME I, FTA	0.00	791	-115	0	3.77	0.78	3.00
BANKINTER 10, FTA	-52.37	3,858	-1,956	-1,240	1.29	0.53	0.77
BANKINTER 11, FTH	-52.65	2,201	-1,180	-744	1.24	0.53	0.71
BANKINTER 13 FTA	-58.82	4,602	-2,321	-1,487	1.25	0.52	0.73
BANKINTER 2 PYME FTA	-44.29	1,272	-778	-255	1.57	0.79	0.78
BANKINTER 2, FTH	-70.41	195	-95	0	1.54	0.65	0.88
BANKINTER 3 FTPYME FTA	48.28	1,457	-905	-337	1.45	0.75	0.70
BANKINTER 3, FTH	-55.96	1,306	-620	-357	1.48	0.58	0.91
BANKINTER 4 FTPYME, FTA	9.09	1,436	-503	-297	1.62	0.60	1.03
BANKINTER 4, FTH	-58.06	1,260	-589	-385	1.33	0.52	0.81
BANKINTER 5, FTH	-56.81	967	-403	-285	1.41	0.50	0.91
BANKINTER 6, FTA	-56.14	2,356	-1,025	-706	1.40	0.51	0.90
BANKINTER 7, FTH	-55.57	861	-347	-255	1.39	0.47	0.92
BANKINTER 8, FTA	-54.62	1,948	-707	-563	1.43	0.43	1.00
BANKINTER 9, FTA	-51.47	2,338	-788	-708	1.35	0.38	0.97
BBVA AUTOS 2 FTA	-55.26	3,500	-148	-1,581	7.90	0.39	7.51
BBVA CONSUMO 1, FTA	-51.84	5,412	-175	-2,534	9.11	0.35	8.76
BBVA CONSUMO 2, FTA	-63.47	6,327	-272	-3,104	8.23	0.39	7.85
BBVA CONSUMO 3 FTA	-70.21	4,864	-498	-2,520	7.05	0.71	6.34
BBVA CONSUMO 4 FTA	-70.21	12,884	-1,305	-8,855	8.29	0.75	7.54
BBVA EMPRESAS 1, FTA	-67.13	1,306	-748	-225	1.86	0.91	0.95

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
BBVA EMPRESAS 2, FTA	-70.71	5,601	-2,706	-1,178	1.77	0.75	1.03	
BBVA EMPRESAS 3, FTA	-51.91	6,030	-2,018	-2,430	2.44	0.72	1.72	
BBVA EMPRESAS 4, FTA	-61.01	4,484	-1,209	-2,225	2.07	0.53	1.54	
BBVA EMPRESAS 5, FTA	-61.20	6,120	-1,820	-2,757	2.20	0.62	1.58	
BBVA EMPRESAS 6, FTA	-80.51	7,839	-2,560	-4,122	2.61	0.72	1.89	
BBVA FINANZIA AUTOS 1 FTA	-75.09	2,608	-216	-1,678	6.21	0.49	5.72	
BBVA HIPOTECARIO 3, FTA	-73.13	1,367	-328	-485	2.50	0.48	2.02	
BBVA LEASING 1, FTA	-70.22	2,244	-982	-770	1.58	0.55	1.03	
BBVA RMBS 1, FTA	-53.38	9,800	-3,230	-1,584	1.62	0.41	1.21	
BBVA RMBS 10, FTA	-22.10	8,442	-4,209	819	1.73	0.55	1.18	
BBVA RMBS 11, FTA	-49.53	11,679	-3,923	0	2.13	0.58	1.55	
BBVA RMBS 12, FTA	0.00	4,292	-1,717	0	1.72	0.63	1.09	
BBVA RMBS 2, FTA	-53.56	18,655	-6,188	-2,604	1.62	0.40	1.22	
BBVA RMBS 3, FTA	-52.14	12,077	-5,116	-924	1.83	0.47	1.36	
BBVA RMBS 5 FTA	-32.89	17,356	-9,622	1,805	1.82	0.56	1.25	
BBVA RMBS 9, FTA	-17.77	6,421	-3,002	638	1.86	0.52	1.34	
BBVA-3 FTPYME FTA	-60.28	337	-87	-138	2.73	0.53	2.20	
BBVA-4 PYME, FTA	-24.30	1,519	-149	-258	4.11	0.64	3.47	
BBVA-5 FTPYME, FTA	-57.80	1,561	-218	-531	2.32	0.31	2.00	
BBVA-6 FTPYME FTA	-95.68	1,473	-405	-1,011	2.19	0.45	1.74	
BBVA-7 FTGENCAT, FTA	-52.10	366	-129	-157	1.97	0.65	1.32	
BBVA-8 FTPYME FTA	-57.86	2,128	-790	-687	1.99	0.76	1.23	
BBVA-9 PYME FTA	1,288.95	6,415	-1,137	0	3.71	0.58	3.13	
BCL MUNICIPIOS I FTA	-64.52	339	-260	-35	0.83	0.59	0.23	
CAIXA PENEDES 1 TDA, FTA	-33.45	6,069	-928	-2,207	2.78	0.39	2.39	
CAIXA PENEDES 2 TDA, FTA	-5.40	5,230	-1,153	-1,027	2.87	0.59	2.29	
CAIXA PENEDES FT GENCAT 1 TDA, FTA	123.75	2,701	-1,037	-505	2.97	1.04	1.93	
CAIXA PENEDES PYMES 1 TDA, FTA	-20.22	2,336	-508	-443	2.87	0.54	2.33	
CAJA INGENIEROS TDA 1, FTA	-78.61	1,173	-580	0	1.48	0.56	0.92	

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)				
CEDULAS GRUPO BANCO POPULAR 3, FTA	-50.00	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	-86.52	14,694	-14,675	0	4.51	4.50	0.01
CEDULAS TDA 18, FTA	-21.99	12,428	-12,279	0	3.50	3.50	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	46,493	-46,493	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	-49.75	44,332	-44,231	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	31,162	-31,162	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	0.00	58,603	-58,603	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	0.00	35,288	-35,288	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	-72.01	235	-268	-42	1.53	1.78	-0.25
CM BANCAJA 1, FTA	-55.77	414	-666	-120	1.70	1.91	-0.21
CONSUMO BANCAJA 1, FTA	-96.91	419	-299	-104	8.55	2.28	6.27
DRIVER ESPAÑA ONE, FTA	-80.27	3,592	-1,161	-1,280	4.49	1.57	2.92
EDT FTPYME PASTOR 3, FTA	100.25	846	-230	183	4.10	1.58	2.52
EMPRESAS BANESTO 5, FTA	9.52	6,342	-3,873	408	2.01	1.50	0.51
EMPRESAS BANESTO 6, FTA	-170.00	5,277	-4,362	-978	2.30	1.24	1.06
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	34.99	1,473	-469	-514	2.07	0.55	1.51
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-16.12	4,880	-2,239	-1,954	2.01	0.86	1.15
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-51.69	31,223	-31,051	0	0.00	0.00	0.01
FONCAIXA AUTONOMOS 1, FTA	-57.20	9,548	-5,918	-715	2.33	1.78	0.89
FONCAIXA CONSUMO 1, FTA	-62.57	35,853	-21,415	-4,526	3.31	2.34	1.29
FONCAIXA FTGENCAT 3, FTA	-61.21	1,567	-446	-820	2.17	0.69	1.48
FONCAIXA FTGENCAT 4, FTA	-60.97	1,944	-442	-1,098	2.19	0.61	1.71
FONCAIXA FTGENCAT 5, FTA	-66.70	4,805	-1,430	-2,793	2.12	0.77	1.53
FONCAIXA FTGENCAT 6, FTA	-64.61	3,571	-1,540	-1,600	2.17	1.02	1.25
FONCAIXA LEASINGS 2, FTA	0.00	14,520	-2,946	0	2.60	0.54	1.97
FONCAIXA PYMES 3, FTA	381.96	31,700	-5,144	0	3.65	0.57	3.08
FONCAIXA PYMES 4, FTA	0.00	2,854	-1,006	0	3.50	0.00	1.98
FTA FTPYME SANTANDER 1	-66.98	1,945	-1,196	-23	1.80	1.78	2.00
FTA FTPYME SANTANDER 2	-68.38	2,130	-1,163	-8	1.45	0.83	1.00

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)				
FTA PYMES BANESTO 3	0.00	16,099	-2,898	0	4.09	0.59	3.46
FTA PYMES SANTANDER 3	-44.48	16,579	-3,986	0	3.81	0.62	3.19
FTA PYMES SANTANDER 4	76.94	31,929	-6,564	0	4.28	0.61	3.78
FTA PYMES SANTANDER 5	0.00	38,375	-13,802	0	4.03	1.13	4.03
FTA PYMES SANTANDER 6	0.00	1,449	-742	0	5.47	1.63	3.84
FTA PYMES SANTANDER 7	0.00	6,846	-2,114	0	5.14	1.09	4.07
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-72.69	15,916	-4,512	-7,699	7.88	1.56	6.32
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	86.39	14,691	-6,322	0	7.95	7.86	1.00
FTA SANTANDER EMPRESAS 10, FTA	-85.82	24,650	-11,893	-8,633	3.62	1.03	2.59
FTA SANTANDER EMPRESAS 2	-55.47	2,684	-1,174	-508	2.03	0.76	1.62
FTA SANTANDER EMPRESAS 8, FTA	-100.79	17,083	-19,876	2,677	2.31	1.43	0.88
FTA SANTANDER FINANCIACION 1	-69.42	1,355	-898	718	1.96	1.10	0.86
FTA SANTANDER FINANCIACION 5	-77.94	14,333	-3,514	-6,335	7.58	1.21	6.19
FTA SANTANDER HIPOTECARIO 2	-63.93	5,596	-2,072	-1,211	1.38	0.46	0.92
FTA SANTANDER HIPOTECARIO 3	-63.73	9,739	-3,484	-1,846	1.50	1.50	1.00
FTA SANTANDER HIPOTECARIO 7	-53.69	8,675	-9,174	3,774	1.18	1.06	1.00
FTA SANTANDER HIPOTECARIO 8	-64.84	4,008	-3,886	1,352	1.40	0.93	0.47
FTA SANTANDER HIPOTECARIO 9	0.00	4,675	-2,214	0	1.39	1.37	1.00
FTA SANTANDER PUBLICO 1	68.73	1,243	-324	-347	1.06	0.98	1.00
FTA UCI 11	-57.33	3,262	-523	0	2.64	0.48	2.17
FTA UCI 14	-45.05	10,808	-1,232	0	3.63	0.48	3.15
FTA UCI 16	-45.39	17,738	-2,414	0	3.25	0.52	3.25
FTA UCI 18	-35.83	14,931	-3,294	-1,264	3.27	0.62	2.65
FTA UCI 6	-74.49	397	-132	0	1.84	0.56	1.28
FTA UCI 7	-69.72	547	-147	0	1.91	0.56	1.35
FTA UCI 8	-66.27	805	-189	0	2.08	0.53	1.55
FTA UCI 9	-65.49	2,199	-588	0	2.03	0.60	1.43
FTA, HIPOTEBANSA 11	-97.12	1,439	-507	-863	1.55	0.46	1.09
FTA, HIPOTEBANSA X	-93.09	1,137	-283	-742	2.07	0.52	1.55

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 2013-1	0.00	7,911	-3,008	0	8.67	3.00	5.67
FTA, SANTANDER EMPRESAS 1	-67.52	1,841	-986	-80	1.42	0.71	0.71
FTA, SANTANDER EMPRESAS 3	-65.40	4,238	-2,071	-208	1.52	0.70	0.82
FTA, UCI 15	-46.24	12,203	-1,501	0	3.67	0.48	3.19
FTA, UCI 17	-27.62	15,572	-2,048	-1,354	3.65	0.50	3.15
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	13.70	530,015	-498,621	0	4.90	4.35	0.55
FTH UCI 10	-64.96	1,564	-337	0	2.68	2.68	1.00
FTH UCI 12	-48.75	5,394	-690	0	3.38	0.46	2.92
FTH UCI 5	-72.47	188	-52	0	1.84	0.50	1.34
FTPYME BANCAJA 2 FTA	-65.52	186	-109	-27	1.64	0.77	0.87
FTPYME BANCAJA 3 FTA	-73.85	361	-188	-59	1.99	0.81	1.18
FTPYME BANCAJA 6 FTA	-89.07	1,231	-1,058	-271	1.63	1.16	0.47
FTPYME TDA 6, FTA	-47.13	214	-38	-130	2.83	0.37	2.45
FTPYME TDA 7, FTA	-90.99	924	-461	-502	2.84	1.34	1.51
FTPYME TDA CAM 2, FTA	-22.07	557	-140	-244	2.16	0.49	1.67
FTPYME TDA CAM 4, FTA	-142.30	2,627	-1,303	-1,055	2.07	0.78	1.29
FTPYME TDA CAM 7, FTA	1.89	3,978	-1,624	-1,062	1.74	0.76	0.98
FTPYME TDA CAM 9, FTA	-70.86	3,749	-367	0	2.10	0.56	1.54
GAT FTGENCAT 2006, FTA	-121.88	536	-366	-198	1.90	1.06	0.84
GAT FTGENCAT 2007, FTA	-33.33	1,515	-983	-342	1.95	1.14	0.81
GAT FTGENCAT 2008, FTA	-62.45	2,303	-1,368	-401	1.82	1.07	0.75
GAT FTGENCAT 2009, FTA	-73.13	2,487	-122	0	2.00	0.59	1.41
GAT ICO-FTVPO 1, FTH	-77.60	3,200	-1,248	-1,853	2.81	1.01	1.80
GC FTGENCAT CAIXA SABADELL 1, FTA	-61.17	878	-210	-343	3.19	0.57	2.68
GC FTGENCAT CAIXA SABADELL 2, FTA	-15.63	1,499	-1,503	-568	3.41	2.64	0.99
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-105.12	1,147	-680	-480	2.23	1.39	1.06
GC FTGENCAT SABADELL 1, FTA	-70.47	1,020	-159	-620	2.71	0.48	2.19
GC FTPYME PASTOR 4, FTA	-56.25	1,003	-324	-546	3.30	1.28	2.35
GC FTPYME SABADELL 4, FTA	-65.40	1,224	-206	-781	3.00	0.50	2.46

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)				
GC FTPYME SABADELL 5, FTA	-67.02	2,264	-355	-1,468	2.79	0.57	2.38
GC FTPYME SABADELL 6, FTA	-64.41	2,613	-394	-1,699	2.88	0.52	2.50
GC FTPYME SABADELL 8, FTA	-58.63	6,055	-3,514	-1,189	2.98	2.14	1.31
GC PASTOR HIPOTECARIO 5, FTA	-57.44	5,223	-1,044	-3,633	3.10	0.62	2.51
GC SABADELL 1, FTH	-57.87	4,174	-679	-2,668	2.66	0.49	2.17
HIPOCAT 10, FTA	-61.70	6,699	-1,987	-2,980	2.31	0.58	1.73
HIPOCAT 11, FTA	-73.61	6,975	-2,118	-3,231	2.34	0.56	1.78
HIPOCAT 16, FTA	-54.23	4,524	-1,649	-1,044	1.53	0.56	0.97
HIPOCAT 17, FTA	-48.03	5,698	-1,808	-1,062	1.51	0.59	0.92
HIPOCAT 18, FTA	-72.15	4,459	-1,747	0	1.49	0.59	0.90
HIPOCAT 19, FTA	-69.38	5,433	-770	0	1.98	0.47	1.51
HIPOCAT 20, FTA	-67.29	7,775	-1,011	0	2.24	0.48	1.76
HIPOCAT 4, FTA	-57.25	974	-145	-655	3.92	0.56	3.36
HIPOCAT 5, FTA	-53.67	2,565	-340	-1,732	3.91	0.50	3.41
HIPOCAT 6, FTA	-55.27	3,589	-565	-2,281	3.52	0.56	2.96
HIPOCAT 7, FTA	-54.22	5,654	-948	-3,064	2.76	0.44	2.32
HIPOCAT 8, FTA	-54.34	6,578	-1,036	-3,636	2.60	0.38	2.22
HIPOCAT 9, FTA	-63.44	3,859	-1,166	-1,636	2.02	0.55	1.47
IM BANCO POPULAR FTPYME 1, FTA	-68.67	2,734	-424	-1,894	3.98	0.61	3.27
IM BANCO POPULAR MBS 2, FTA	-54.28	8,265	-1,983	-4,449	3.15	0.79	2.32
IM BCG RMBS 2, FTA	0.00	1,542	-464	0	1.13	0.45	0.68
IM BES EMPRESAS 1, FTA	-81.13	3,451	-745	0	2.57	0.64	1.85
IM CAJA LABORAL 1, FTA	-29.26	2,702	-1,029	-711	1.30	0.48	0.82
IM CAJA LABORAL 2, FTA	-17.06	2,805	-1,404	-798	1.21	0.60	0.60
IM CAJA LABORAL EMPRESAS 1, FTA	-73.37	2,078	-326	0	1.41	0.42	0.98
IM CAJAMAR 1, FTA	-65.07	881	-308	-253	1.64	0.55	1.05
IM CAJAMAR 3, FTA	-50.24	4,073	-1,081	-1,366	1.63	0.48	1.09
IM CAJAMAR 4, FTA	-49.49	3,837	-1,257	-1,248	1.49	0.55	0.90
IM CAJAMAR 5, FTA	-33.50	4,522	-1,681	-965	1.55	0.62	0.87

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)				
IM CAJAMAR 6, FTA	-14.36	8,876	-4,526	-1,934	1.48	0.76	0.64
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-70.63	1,770	-662	-831	3.20	1.11	1.99
IM CAJAMAR EMPRESAS 4, FTA	-61.89	12,578	-2,190	0	3.61	0.67	2.92
IM CAJAMAR EMPRESAS 5, FTA	0.00	11,988	-7,778	0	4.03	2.52	1.53
IM CAJASTUR MBS 1, FTA	-69.36	3,464	-1,310	-1,137	1.29	0.62	0.66
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	-50.29	42,585	-42,500	0	4.26	4.25	0.01
IM CEDULAS 10, FTA	-50.00	29,315	-29,250	0	4.51	4.50	0.01
IM CEDULAS 2, FTA	-49.32	33,262	-33,187	0	4.51	4.50	0.01
IM CEDULAS 3, FTA	-50.00	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	-50.48	39,010	-38,907	0	3.76	3.75	0.01
IM CEDULAS 5, FTA	-50.40	21,937	-21,875	0	3.51	3.50	0.01
IM CEDULAS 7, FTA	-50.40	25,062	-25,000	0	4.01	4.00	0.01
IM CEDULAS 9, FTA	-50.39	27,157	-27,094	0	4.26	4.25	0.01
IM CFS RMBS 1, FTA	617.51	3,573	-581	0	2.07	0.55	1.53
IM CITI TARJETAS 1, FTA	149.69	112,755	-15,865	0	23.24	3.16	20.08
IM FTGENCAT SABADELL 2, FTA	-71.89	1,688	-243	-1,104	2.62	0.35	2.21
IM FTPYME SABADELL 7, FTA	-61.78	3,978	-1,485	-1,951	2.97	1.16	1.78
IM FTPYME SABADELL 9, FTA	-69.73	13,866	-4,356	0	3.14	0.99	2.13
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-43.96	4,216	-1,241	-586	4.00	1.03	2.84
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0.00	51,773	-7,544	0	4.94	0.56	4.37
IM GRUPO BANCO POPULAR FTPYME I FTA	-29.60	6,229	-1,309	-769	3.84	0.79	2.92
IM GRUPO BANCO POPULAR FTPYME II, FTA	-1,703.85	3,287	-1,328	-2,376	3.61	1.11	2.26
IM PASTOR 2, FTH	-59.48	2,423	-647	-1,374	2.12	0.60	1.49
IM PASTOR 3, FTH	-61.30	3,919	-656	-2,876	3.13	0.46	2.52
IM PASTOR 4, FTA	-67.39	4,904	-820	-2,874	2.97	0.48	2.39
IM PRESTAMOS FONDOS CEDULAS, FTA	-96.13	512	-325	-194	1.29	0.42	-3.07
IM SABADELL RMBS 2, FTA	-54.67	10,972	-2,840	-6,391	2.85	0.72	2.12
IM SABADELL RMBS 3, FTA	-51.28	13,155	-2,837	-8,952	3.05	0.72	2.32
IM TERRASSA 1 FTGENCAT FTA	-77.01	373	-125	-162	2.12	0.70	1.45

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)				
IM TERRASSA MBS 1, FTA	-57.09	2,046	-453	-1,103	2.12	0.44	1.69
INTERMONEY MASTER CEDULAS, FTA	-50.00	29,046	-28,963	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS V, FTA	-67.74	13,008	-2,612	-638	2.77	1.36	1.41
MADRID FTPYME I, FTA	-62.83	3,658	-2,500	4,540	1.59	2.11	-0.53
MADRID FTPYME II, FTA	-67.55	6,421	-1,346	-202	2.81	2.21	0.60
MADRID ICO-FTVPO I, FTA	-53.25	1,178	-490	-134	1.41	0.66	0.75
MADRID RESIDENCIAL I, FTA	-58.73	3,503	-1,116	-434	1.38	0.61	0.77
MADRID RESIDENCIAL II, FTA	-56.84	3,108	-1,117	-159	1.35	0.61	0.74
MADRID RMBS I, FTA	-36.76	6,788	-2,093	-1,808	1.57	0.44	1.13
MADRID RMBS II, FTA	-49.14	5,926	-1,901	-1,523	1.56	0.45	1.11
MADRID RMBS III FTA	-39.14	12,148	-4,139	-1,948	1.70	0.52	1.18
MADRID RMBS IV, FTA	-38.85	7,820	-3,926	-1,607	1.43	0.64	0.79
MBS BANCAJA 1 FTA	-60.50	807	-229	-339	1.91	0.47	1.44
MBS BANCAJA 2, FTA	-51.96	1,719	-760	-432	1.76	0.64	1.13
MBS BANCAJA 3, FTA	-53.20	2,324	-824	-682	1.70	0.50	1.20
MBS BANCAJA 4, FTA	-53.91	6,404	-2,233	-1,720	1.64	0.49	1.16
MBS BANCAJA 6, FTA	-77.81	4,750	-2,241	0	1.60	0.64	0.96
MBS BANCAJA 7, FTA	-75.30	5,576	-2,769	0	1.67	0.74	0.93
MBS BANCAJA 8, FTA	-75.46	2,884	-1,393	0	1.73	0.71	1.02
MBSCAT 1, FTA	-64.89	6,945	-1,656	-3,381	2.20	0.65	1.55
MBSCAT 2, FTA	-71.99	3,069	-168	0	2.13	0.51	1.62
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0.00	4,031	-1,287	0	2.60	1.48	1.12
PROGRAMA CEDULAS TDA, FTA	0.00	183,103	-183,103	0	3.57	3.57	0.00
PYME BANCAJA 5, FTA	-50.75	677	-886	-253	1.49	1.37	0.12
PYME VALENCIA 1, FTA	-270.59	1,124	-1,088	196	1.94	1.21	0.73
PYMES BANESTO 2, FTA	-65.86	1,302	-450	-739	1.56	0.52	1.04
RURAL HIPOTECARIO GLOBAL I, FTA	-56.07	4,850	-1,229	-2,901	2.58	0.59	2.00
RURAL HIPOTECARIO III FTH	-59.42	638	-121	0	2.92	0.50	2.42
RURAL HIPOTECARIO IV FTH	-62.03	1,146	-250	0	2.64	0.53	2.11

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)				
RURAL HIPOTECARIO IX, FTA	-57.00	9,518	-2,019	-5,482	2.49	0.49	2.01
RURAL HIPOTECARIO V FTA	-68.21	1,525	-454	0	1.99	0.52	1.48
RURAL HIPOTECARIO VI, FTA	-57.41	3,233	-630	-1,844	2.47	0.43	2.04
RURAL HIPOTECARIO VII, FTA	-54.33	4,832	-735	-3,027	2.67	0.37	2.30
RURAL HIPOTECARIO VIII, FTA	-57.01	7,293	-1,421	-4,344	2.63	0.46	2.17
RURAL HIPOTECARIO X, FTA	-54.57	14,770	-3,279	-9,151	2.60	0.54	2.06
RURAL HIPOTECARIO XI, FTA	-50.90	17,700	-4,167	-10,437	2.47	0.54	1.93
RURAL HIPOTECARIO XII, FTA	-50.63	7,158	-1,950	-3,628	2.14	0.54	1.59
RURAL HIPOTECARIO XIV, FTA	0.00	2,249	-591	0	2.15	0.56	1.59
RURAL HIPOTECARIO XV, FTA	0.00	6,602	-1,290	0	2.77	0.54	2.23
RURAL HIPOTECARIO XVI, FTA	0.00	1,427	-380	0	2.18	0.58	1.61
RURALPYME 2 FTPYME FTA	-76.51	1,450	-748	-546	2.58	1.14	1.44
SANTANDER CONSUMER SPAIN 09-1, FTA	-102.89	3,680	-1,336	-2,424	8.57	1.72	6.85
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-74.52	6,933	-1,595	-3,808	8.14	1.17	6.97
SANTANDER HIPOTECARIO I, FTA	-65.06	3,865	-1,465	-773	1.45	0.52	0.93
SOL-LION, FTA	-43.73	14,063	-9,450	2,968	1.04	0.60	0.44
TDA 12, FTH	-58.20	726	-135	0	3.56	0.61	2.95
TDA 13 - MIXTO, FTA	-58.68	669	-136	0	3.03	0.58	0.00
TDA 14 - MIXTO, FTA	-50.37	1,690	-282	0	3.85	0.61	0.00
TDA 15 - MIXTO, FTA	-59.12	1,166	-270	0	2.65	0.55	0.00
TDA 16 - MIXTO, FTA	-59.62	1,277	-295	0	2.70	0.58	0.00
TDA 17 - MIXTO, FTA	-50.41	1,378	-217	0	3.65	0.55	0.00
TDA 18 - MIXTO, FTA	-59.77	1,108	-305	0	2.30	0.58	0.00
TDA 19 - MIXTO, FTA	-29.35	2,722	-495	-845	2.80	0.60	2.20
TDA 20 - MIXTO, FTA	-49.84	1,294	-279	-386	2.27	0.44	0.00
TDA 22 - MIXTO, FTA	-52.54	1,971	-556	-874	2.76	0.71	0.00
TDA 23, FTA	-61.05	3,686	-461	-2,684	3.00	0.34	2.66
TDA 24, FTA	89.38	3,998	-453	-1,816	3.41	0.45	2.96
TDA 25, FTA	-15.46	1,678	-332	-1,100	3.79	0.43	3.35

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
TDA 26 - MIXTO, FTA	-54.08	4,109	-782	-2,579	2.63	0.45	0.00	
TDA 27, FTA	-26.86	4,847	-1,131	-2,545	2.51	0.47	2.05	
TDA 28, FTA	49.73	2,862	-880	-1,428	2.95	0.54	2.41	
TDA 29, FTA	-53.10	4,647	-1,046	-2,581	2.37	0.48	1.89	
TDA 30, FTA	-37.15	2,639	-877	-1,290	2.17	0.68	1.50	
TDA 31, FTA	-60.87	2,286	-493	-1,386	2.88	0.60	2.28	
TDA CAJAMAR 2, FTA	-12.23	6,117	-799	-3,108	2.99	0.45	2.55	
TDA CAM 1, FTA	-58.76	2,416	-526	-1,247	2.49	0.51	1.98	
TDA CAM 10, FTA	9.20	6,503	-2,263	-2,412	2.00	0.68	1.33	
TDA CAM 11, FTA	20.13	9,630	-5,894	0	1.84	1.01	0.83	
TDA CAM 12, FTA	-15.86	10,677	-6,909	0	1.77	1.00	0.77	
TDA CAM 2, FTA	-45.93	2,475	-589	-1,235	2.33	0.50	1.83	
TDA CAM 3, FTA	-50.46	2,814	-652	-1,301	2.43	0.50	1.93	
TDA CAM 4, FTA	-35.85	6,611	-1,025	-3,237	2.25	0.32	1.93	
TDA CAM 5, FTA	-26.33	7,962	-1,526	-3,456	2.08	0.35	1.73	
TDA CAM 6, FTA	-8.92	5,398	-1,037	-2,227	2.23	0.36	1.86	
TDA CAM 7, FTA	-26.21	7,813	-1,606	-3,150	2.09	0.37	1.71	
TDA CAM 8, FTA	-14.44	7,758	-1,806	-3,026	2.04	0.41	1.63	
TDA CAM 9, FTA	-12.20	6,807	-2,031	-2,559	2.06	0.50	1.56	
TDA CORPORATIVOS I, FTA	-45.60	2,578	-1,584	-104	2.08	1.45	0.62	
TDA IBERCAJA 1, FTA	-46.68	1,688	-422	-848	2.33	0.53	1.80	
TDA IBERCAJA 2, FTA	-43.15	2,942	-766	-1,163	1.71	0.39	1.32	
TDA IBERCAJA 3, FTA	-37.10	3,100	-959	-1,112	1.46	0.40	1.06	
TDA IBERCAJA 4, FTA	-35.17	4,400	-1,545	-1,476	1.43	0.43	1.00	
TDA IBERCAJA 5, FTA	-33.10	4,318	-1,437	-1,448	1.40	0.41	0.99	
TDA IBERCAJA 6, FTA	1,802.78	6,250	-3,195	-2,370	1.38	0.63	0.75	
TDA IBERCAJA 7, FTA	37.06	8,831	-5,258	-1,953	1.20	0.61	0.59	
TDA IBERCAJA ICO-FTVPO, FTH	-122.05	4,148	-1,565	-2,469	2.93	0.93	2.00	
TDA LICO LEASING III, FTA	43.19	2,303	-443	0	5.18	2.41	2.76	

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 PASTOR 1, FTA	-67.59	1,026	-246	-453	2.17	0.56	1.60
TDA PASTOR CONSUMO 1, FTA	-68.50	547	-74	-370	7.49	0.59	6.90
TDA SA NOSTRA EMPRESAS 1, FTA	-85.49	389	-282	-144	1.62	1.12	0.50
TDA SA NOSTRA EMPRESAS 2, FTA	-204.48	949	-589	-290	1.71	1.01	0.71
TDA TARRAGONA 1, FTA	-66.80	3,179	-1,140	-1,955	2.96	0.88	2.08
VAL BANCAJA 1, FTA	-76.96	1,511	-710	0	1.48	0.60	0.88
VALENCIA HIPOTECARIO 1, FTA	-59.34	1,088	-263	-516	2.06	0.44	1.61
VALENCIA HIPOTECARIO 2, FTH	-60.10	2,939	-886	-974	1.83	0.47	1.36
VALENCIA HIPOTECARIO 3, FTA	-58.62	3,215	-1,062	-972	1.67	0.46	1.21
VALENCIA HIPOTECARIO 5, FTA	-50.50	2,370	-999	-485	1.53	0.57	0.96
Subtotal BONDS 2013 2	-49.65	3,920,480	-2,727,105	-372,284	2.86	1.93	1.01
Subtotal BONDS 2012 2	-	5,142,973	-3,279,996	-1,016,987	3.33	2.22	1.06
% change	-	-23.77	-16.86	-63.39	-14.11	-13.06	-4.72
COMMERCIAL PAPER							
FTA SANTANDER 2	-53.15	22,994	-2,940	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2013 2	-53.15	22,994	-2,940	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2012 2	-	28,471	-10,834	0	0	0	0.00
% change	-	-19.24	-72.86	-	-	-	-
Total 2013 2	-49.74	3,943,474	-2,730,045	-372,284	2.85	1.93	1.01
Total 2012 2	-	5,171,444	-3,290,830	-1,016,987	3.32	2.21	1.05
% change	-	-23.75	-17.04	-63.39	-14.16	-12.67	-3.81

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE				
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT			
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)	
BONDS						
AUTO ABS 2012-3, FTA	-51	-16,028	10,166	0	0	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-35	0	116	0	-226	
AYT CAJA INGENIEROS 2, FTA	-19	-1,062	92	0	0	
AYT CAJA MURCIA HIPOTECARIO I, FTA	-19	-287	205	0	0	
AYT CAJAGRANADA HIPOTECARIO I, FTA	-22	0	634	0	-654	
AYT CAJAMURCIA HIPOTECARIO II, FTA	-18	-427	353	0	0	
AYT CEDULAS CAJAS GLOBAL FTA	0	-870	276	0	-8	
AYT CEDULAS CAJAS IX, FTA	0	0	301	0	-5	
AYT CEDULAS CAJAS V, FTA	0	0	295	0	-295	
AYT CEDULAS CAJAS VI, FTA	0	-33	357	0	0	
AYT CEDULAS CAJAS VIII, FTA	0	0	245	0	-245	
AYT CEDULAS CAJAS X, FTA	0	-75	1,331	0	-2	
AYT COLATERALES GLOBAL EMPRESAS, FTA	-21	0	138	0	-276	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-354	791	8,873	0	-9,342	
AYT DEUDA SUBORDINADA I, FTA	-35	0	1,562	0	-1,562	
AYT FONDO EOLICO, FTA	0	-45	21	0	0	
AYT FTPYME II, FTA	-19	0	1,302	0	-1,327	
AYT GENOVA HIPOTECARIO II, FTH	-22	0	0	0	-286	
AYT GENOVA HIPOTECARIO III, FTH	-25	0	585	0	-729	
AYT GENOVA HIPOTECARIO IV, FTH	-28	-145	164	0	0	
AYT GENOVA HIPOTECARIO IX, FTH	-56	0	1,602	0	-2,131	
AYT GENOVA HIPOTECARIO VI, FTH	-29	-122	432	0	0	
AYT GENOVA HIPOTECARIO VII, FTH	-66	-73	1,931	0	0	
AYT GENOVA HIPOTECARIO VIII, FTH	-98	0	1,846	0	-660	
AYT GENOVA HIPOTECARIO X, FTH	-80	0	2,101	0	-2,543	
AYT GENOVA HIPOTECARIO XI, FTH	-86	0	448	0	-1,026	
AYT GENOVA HIPOTECARIO XII, FTH	-69	0	0	0	0	

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT GOYA HIPOTECARIO III, FTA	-144	0	7,142	0	-7,142
AYT GOYA HIPOTECARIO IV, FTA	-156	0	0	0	0
AYT GOYA HIPOTECARIO V, FTA	-117	0	0	0	-36
AYT HIPOTECARIO BBK I, FTA	-58	-786	854	0	0
AYT HIPOTECARIO BBK II, FTA	-71	-472	901	0	0
AYT HIPOTECARIO III, FTH	-20	-328	232	0	0
AYT HIPOTECARIO IV, FTH	-20	-570	215	0	0
AYT HIPOTECARIO MIXTO II, FTA	-19	-391	314	0	-3
AYT HIPOTECARIO MIXTO III, FTA	-19	0	6,422	0	-6,493
AYT HIPOTECARIO MIXTO IV, FTA	-19	-22	0	0	-42
AYT HIPOTECARIO MIXTO V, FTA	-40	0	768	0	-808
AYT HIPOTECARIO MIXTO, FTA	-19	-639	0	0	-21
AYT ICO-FTVPO CAJA MURCIA, FTA	-18	-44	339	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-17	0	334	0	-221
AYT ICO-FTVPO I, FTA	-39	0	0	0	-93
AYT ICO-FTVPO III, FTA	-31	-94	282	0	-178
AYT KUTXA HIPOTECARIO I, FTA	-51	-146	417	0	0
AYT KUTXA HIPOTECARIO II, FTA	-76	0	1,807	0	-2,303
AYT PRESTAMOS CONSUMO III, FTA	-19	0	0	0	-44
AYT PROMOCIONES INMOBILIARIAS II, FTA	-19	0	0	22	-60
AYT PROMOCIONES INMOBILIARIAS III, FTA	-19	0	0	0	-50
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-19	0	0	0	-69
AYT.1, FTH	-25	141	705	0	-518
AYT.11, FTH	-21	-186	238	0	-61
AYT.2, FTH	-26	-3	152	0	-5
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-21	0	310	0	-312
BANCAJA - BVA VPO 1, FTA	-26	-404	1,159	0	0
BANCAJA 10, FTA	-97	0	25,028	0	-17,353
BANCAJA 11, FTA	-76	0	11,510	0	-12,282

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANCAJA 13, FTA	-101	-896	8,185	0	0
BANCAJA 3, FTA	-18	-314	46	0	0
BANCAJA 4, FTH	-24	-312	48	0	0
BANCAJA 5, FTA	-22	-424	1,933	0	0
BANCAJA 6, FTA	-50	-883	3,730	0	0
BANCAJA 7, FTA	-53	-1,193	5,559	0	0
BANCAJA 8, FTA	-55	-912	10,502	0	0
BANCAJA 9, FTA	-72	0	18,208	0	-8,573
BANCAJA LEASING 1, FTA	-31	0	0	0	-71
BANKIA PYME I, FTA	-3	-653	653	0	0
BANKINTER 10, FTA	-68	-488	3,151	0	0
BANKINTER 11, FTH	-41	-208	1,446	0	0
BANKINTER 13 FTA	-75	-4	5,295	0	-230
BANKINTER 2 PYME FTA	-17	0	433	0	-553
BANKINTER 2, FTH	-11	-85	104	0	0
BANKINTER 3 FTPYME FTA	-18	-87	900	0	-449
BANKINTER 3, FTH	-31	-207	258	0	0
BANKINTER 4 FTPYME, FTA	-13	0	181	0	-322
BANKINTER 4, FTH	-27	-214	149	0	0
BANKINTER 5, FTH	-19	-211	433	0	0
BANKINTER 6, FTA	-47	-477	1,404	0	0
BANKINTER 7, FTH	-16	-173	447	0	0
BANKINTER 8, FTA	-35	-498	1,443	0	0
BANKINTER 9, FTA	-40	-539	2,045	0	0
BBVA AUTOS 2 FTA	-19	0	9,579	0	-9,212
BBVA CONSUMO 1, FTA	-17	0	15,890	0	-14,865
BBVA CONSUMO 2, FTA	-16	0	17,280	0	-17,001
BBVA CONSUMO 3 FTA	-14	0	6,086	0	-6,086
BBVA CONSUMO 4 FTA	-25	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA EMPRESAS 1, FTA	-16	0	19	0	-18
BBVA EMPRESAS 2, FTA	-51	0	416	0	-416
BBVA EMPRESAS 3, FTA	-38	0	0	0	0
BBVA EMPRESAS 4, FTA	-34	0	0	0	0
BBVA EMPRESAS 5, FTA	-42	0	0	0	0
BBVA EMPRESAS 6, FTA	-51	0	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-17	0	8,401	0	-8,574
BBVA HIPOTECARIO 3, FTA	-18	38	13,721	0	-991
BBVA LEASING 1, FTA	-26	0	0	0	0
BBVA RMBS 1, FTA	-93	0	15,149	0	-15,149
BBVA RMBS 10, FTA	-75	-3,995	3,875	0	0
BBVA RMBS 11, FTA	-73	-5,004	5,615	0	0
BBVA RMBS 12, FTA	-14	-2,506	2,506	0	0
BBVA RMBS 2, FTA	-139	0	39,799	0	-36,328
BBVA RMBS 3, FTA	-100	0	20,314	0	-20,314
BBVA RMBS 5 FTA	-143	0	7,025	0	-7,208
BBVA RMBS 9, FTA	-73	-430	4,820	0	-114
BBVA-3 FTPYME FTA	-21	-1	1,489	0	-87
BBVA-4 PYME, FTA	-20	0	798	0	-798
BBVA-5 FTPYME, FTA	-20	0	2,221	0	-2,221
BBVA-6 FTPYME FTA	-20	0	0	0	0
BBVA-7 FTGENCAT, FTA	-5	0	47	0	-47
BBVA-8 FTPYME FTA	-15	0	397	0	-396
BBVA-9 PYME FTA	-33	-2,096	751	0	0
BCL MUNICIPIOS I FTA	-30	0	126	0	-158
CAIXA PENEDES 1 TDA, FTA	-54	-2,591	6,661	0	0
CAIXA PENEDES 2 TDA, FTA	-44	-2,878	3,373	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-20	-681	1,976	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-40	-1,177	4,159	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
CAJA INGENIEROS TDA 1, FTA	-26	-415	849	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	-19	-1	0	0	0
CEDULAS TDA 18, FTA	0	-143	279	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-1	6	0	0
CEDULAS TDA 3, FTA	0	-14	757	0	0
CEDULAS TDA 5, FTA	0	0	118	0	0
CEDULAS TDA 6, FTA	0	-9	438	0	0
CEDULAS TDA 7, FTA	0	-7	499	0	0
CIBELES III FTPYME, FTA	-8	0	2,245	0	-384
CM BANCAJA 1, FTA	-29	0	585	0	-669
CONSUMO BANCAJA 1, FTA	-7	0	4,923	0	-5,002
DRIVER ESPAÑA ONE, FTA	-42	-8,434	2,020	0	-2,020
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-211
EMPRESAS BANESTO 5, FTA	-55	-9,418	13,828	0	-14,052
EMPRESAS BANESTO 6, FTA	-75	-5,124	5,006	0	-5,069
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-24	-740	4,790	0	-2,163
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-39	-50	1,711	0	-1,057
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FONCAIXA AUTONOMOS 1, FTA	-58	154	0	0	-226
FONCAIXA CONSUMO 1, FTA	-134	0	0	0	-519
FONCAIXA FTGENCAT 3, FTA	-24	565	0	0	-46
FONCAIXA FTGENCAT 4, FTA	-35	68	576	0	-649
FONCAIXA FTGENCAT 5, FTA	-37	56	1,093	0	-1,454
FONCAIXA FTGENCAT 6, FTA	-33	101	158	0	-406
FONCAIXA LEASINGS 2, FTA	-212	963	0	0	-12
FONCAIXA PYMES 3, FTA	-367	-5,096	0	0	-128
FONCAIXA PYMES 4, FTA	-26	-1,342	1,342	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
FTA FTPYME SANTANDER 1	-28	-333	4,185	0	-759
FTA FTPYME SANTANDER 2	-35	-456	9,352	0	-2,176
FTA PYMES BANESTO 3	-101	-18,264	9,114	0	-9,130
FTA PYMES SANTANDER 3	-129	-6,686	0	0	-11
FTA PYMES SANTANDER 4	-214	27,158	31,334	0	-31,337
FTA PYMES SANTANDER 5	-242	-22,095	11,020	0	-11,023
FTA PYMES SANTANDER 6	-10	-364	364	0	-366
FTA PYMES SANTANDER 7	-38	-4,178	4,178	0	-4,182
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-54	-2,783	877	0	-877
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-39	-6,263	12,792	0	0
FTA SANTANDER EMPRESAS 10, FTA	-227	-8,477	8,477	0	-8,510
FTA SANTANDER EMPRESAS 2	-34	0	22,382	0	-22,493
FTA SANTANDER EMPRESAS 8, FTA	-275	-4,097	14,235	0	-14,288
FTA SANTANDER FINANCIACION 1	-35	0	17,631	0	-17,767
FTA SANTANDER FINANCIACION 5	-64	0	1,085	0	-1,122
FTA SANTANDER HIPOTECARIO 2	-110	1,927	10,439	0	-10,582
FTA SANTANDER HIPOTECARIO 3	-161	0	0	0	-143
FTA SANTANDER HIPOTECARIO 7	-181	776	1,771	0	-1,796
FTA SANTANDER HIPOTECARIO 8	-82	-1,259	330	0	-345
FTA SANTANDER HIPOTECARIO 9	-79	-1,672	0	0	-3
FTA SANTANDER PUBLICO 1	-29	-406	6,098	0	-5,655
FTA UCI 11	-32	-2,171	4,576	0	0
FTA UCI 14	-57	-5,984	48,263	0	-1,743
FTA UCI 16	-76	-10,033	73,978	0	-10,122
FTA UCI 18	-75	-7,420	50,332	0	0
FTA UCI 6	-21	-197	0	0	-2
FTA UCI 7	-29	-402	167	0	-91
FTA UCI 8	-29	-548	188	0	0
FTA UCI 9	-30	-1,362	2,745	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
FTA, HIPOTEBANSA 11	-39	-559	1,302	0	-622
FTA, HIPOTEBANSA X	-39	-219	291	0	-292
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	-20	-3,404	2,019	0	0
FTA, SANTANDER EMPRESAS 1	-35	843	9,411	0	-9,475
FTA, SANTANDER EMPRESAS 3	-56	-907	20,489	0	-20,614
FTA, UCI 15	-72	-5,744	55,018	0	-485
FTA, UCI 17	-75	-8,790	32,240	0	-2,194
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-90	-24,725	54,595	0	0
FTH UCI 10	-26	-1,076	1,842	0	0
FTH UCI 12	-37	-3,215	14,066	0	0
FTH UCI 5	-6	-96	41	0	0
FTPYME BANCAJA 2 FTA	-15	0	702	0	-163
FTPYME BANCAJA 3 FTA	-15	0	1,784	0	-5
FTPYME BANCAJA 6 FTA	-17	0	0	0	-175
FTPYME TDA 6, FTA	-14	-9	349	0	0
FTPYME TDA 7, FTA	-11	0	0	0	0
FTPYME TDA CAM 2, FTA	-17	-929	5,331	0	0
FTPYME TDA CAM 4, FTA	-27	0	0	0	0
FTPYME TDA CAM 7, FTA	-30	0	0	0	0
FTPYME TDA CAM 9, FTA	-35	-5,430	5,431	0	0
GAT FTGENCAT 2006, FTA	-15	0	715	0	-715
GAT FTGENCAT 2007, FTA	-17	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-26	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-18	0	0	0	0
GAT ICO-FTVPO 1, FTH	-25	0	511	0	-484
GC FTGENCAT CAIXA SABADELL 1, FTA	-19	51	0	0	-25
GC FTGENCAT CAIXA SABADELL 2, FTA	-32	2,134	268	0	-345
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-22	3	217	0	-300

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
GC FTGENCAT SABADELL 1, FTA	-14	390	667	0	-756
GC FTPYME PASTOR 4, FTA	-10	0	0	0	-105
GC FTPYME SABADELL 4, FTA	-15	0	1,905	0	-2,011
GC FTPYME SABADELL 5, FTA	-15	44	553	0	-747
GC FTPYME SABADELL 6, FTA	-15	53	6,632	0	-6,860
GC FTPYME SABADELL 8, FTA	-29	87	0	0	-1,531
GC PASTOR HIPOTECARIO 5, FTA	-27	0	2,521	0	-3,042
GC SABADELL 1, FTH	-28	82	0	0	0
HIPOCAT 10, FTA	-103	0	6,631	0	-6,631
HIPOCAT 11, FTA	-112	0	8,613	0	-8,613
HIPOCAT 16, FTA	-73	-928	282	0	0
HIPOCAT 17, FTA	-81	0	2,248	0	-2,248
HIPOCAT 18, FTA	-75	-970	574	0	-177
HIPOCAT 19, FTA	-44	0	2,535	0	-2,535
HIPOCAT 20, FTA	-59	-200	0	0	0
HIPOCAT 4, FTA	-27	0	2,782	0	-44
HIPOCAT 5, FTA	-44	-225	1,269	0	0
HIPOCAT 6, FTA	-65	-560	13,151	0	0
HIPOCAT 7, FTA	-139	0	10,830	0	-5,074
HIPOCAT 8, FTA	-106	0	11,855	0	-9,389
HIPOCAT 9, FTA	-84	0	3,144	0	-3,144
IM BANCO POPULAR FTPYME 1, FTA	-8	-699	11,284	0	-392
IM BANCO POPULAR MBS 2, FTA	-38	-130	2,750	0	-818
IM BCG RMBS 2, FTA	-15	-691	690	0	-353
IM BES EMPRESAS 1, FTA	-40	-3,587	12,751	0	-12,751
IM CAJA LABORAL 1, FTA	-37	-858	2,758	0	0
IM CAJA LABORAL 2, FTA	-36	-399	1,484	0	-348
IM CAJA LABORAL EMPRESAS 1, FTA	-40	-1,006	9,055	0	-150
IM CAJAMAR 1, FTA	-14	-273	2,710	0	-158

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM CAJAMAR 3, FTA	-53	-1,360	28,124	0	-1,524
IM CAJAMAR 4, FTA	-53	-1,168	15,392	0	-1,000
IM CAJAMAR 5, FTA	-40	-1,669	18,585	0	-1,881
IM CAJAMAR 6, FTA	-70	-1,832	19,132	0	-8,091
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-28	-53	3,283	0	-3,283
IM CAJAMAR EMPRESAS 4, FTA	-43	-2,666	30,934	0	0
IM CAJAMAR EMPRESAS 5, FTA	-41	-1,772	3,170	0	-26
IM CAJASTUR MBS 1, FTA	-46	-1,151	2,281	0	-191
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	-85	0	0	0	0
IM CEDULAS 10, FTA	-65	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	-63	0	0	0	0
IM CEDULAS 7, FTA	-62	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM CFS RMBS 1, FTA	-43	-1,416	3,790	0	-309
IM CITI TARJETAS 1, FTA	-53	-69,378	53,175	0	0
IM FTGENCAT SABADELL 2, FTA	-15	-688	11,931	0	-12,057
IM FTPYME SABADELL 7, FTA	-17	-721	17,188	0	-17,401
IM FTPYME SABADELL 9, FTA	-46	-10,404	40,925	0	-343
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-13	-3,405	36,367	0	-945
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-81	-16,039	46,481	0	-1,818
IM GRUPO BANCO POPULAR FTPYME I FTA	-19	-3,606	49,967	0	-1,316
IM GRUPO BANCO POPULAR FTPYME II, FTA	-13	0	37,434	0	-37,434
IM PASTOR 2, FTH	-25	-315	3,700	0	-75
IM PASTOR 3, FTH	-31	0	27,537	0	-27,537
IM PASTOR 4, FTA	-38	-39	10,364	0	-1,880
IM PRESTAMOS FONDOS CEDULAS, FTA	-20	-192	8,025	0	-8,025

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM SABADELL RMBS 2, FTA	-40	-1,484	8,107	0	0
IM SABADELL RMBS 3, FTA	-46	-862	9,797	0	-298
IM TERRASSA 1 FTGENCAT FTA	-11	-9	3,995	0	-215
IM TERRASSA MBS 1, FTA	-43	0	15,171	0	-15,215
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	-107	0	5,844	0	-5,862
MADRID FTPYME I, FTA	-52	0	0	0	0
MADRID FTPYME II, FTA	-51	0	0	0	0
MADRID ICO-FTVPO I, FTA	-37	-305	340	0	0
MADRID RESIDENCIAL I, FTA	-57	0	0	0	0
MADRID RESIDENCIAL II, FTA	-38	0	807	0	-153
MADRID RMBS I, FTA	-91	0	1,600	0	-1,600
MADRID RMBS II, FTA	-84	0	0	0	0
MADRID RMBS III FTA	-96	0	0	0	0
MADRID RMBS IV, FTA	-75	0	0	0	0
MBS BANCAJA 1 FTA	-20	-109	1,226	0	0
MBS BANCAJA 2, FTA	-24	-424	5,131	0	0
MBS BANCAJA 3, FTA	-29	-843	6,827	0	0
MBS BANCAJA 4, FTA	-60	-1,918	21,979	0	0
MBS BANCAJA 6, FTA	-50	-1,221	8,682	0	0
MBS BANCAJA 7, FTA	-51	-1,838	6,838	0	0
MBS BANCAJA 8, FTA	-30	-1,220	4,702	0	0
MBSCAT 1, FTA	-67	0	1,260	0	-1,260
MBSCAT 2, FTA	-54	0	0	0	0
PRIVATE DRIVER ESPAÑA 2013-1, FTA	-8	-1,885	1,885	0	0
PROGRAMA CEDULAS TDA, FTA	0	0	1,145	0	0
PYME BANCAJA 5, FTA	-20	0	1,083	0	-1,266
PYME VALENCIA 1, FTA	-16	0	2,929	0	-2,930
PYMES BANESTO 2, FTA	-19	0	6,751	0	-6,964

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
RURAL HIPOTECARIO GLOBAL I, FTA	-44	-443	6,462	0	0
RURAL HIPOTECARIO III FTH	-19	-469	164	0	0
RURAL HIPOTECARIO IV FTH	-21	-831	423	0	0
RURAL HIPOTECARIO IX, FTA	-75	-596	17,560	0	-334
RURAL HIPOTECARIO V FTA	-27	-988	1,988	0	0
RURAL HIPOTECARIO VI, FTA	-40	-653	3,552	0	0
RURAL HIPOTECARIO VII, FTA	-44	-793	4,443	0	0
RURAL HIPOTECARIO VIII, FTA	-62	-1,145	9,851	0	0
RURAL HIPOTECARIO X, FTA	-79	-1,395	10,262	0	0
RURAL HIPOTECARIO XI, FTA	-92	-1,604	7,541	0	0
RURAL HIPOTECARIO XII, FTA	-59	-1,049	4,503	0	0
RURAL HIPOTECARIO XIV, FTA	-18	-1,543	575	0	0
RURAL HIPOTECARIO XV, FTA	-38	-5,080	1,823	0	0
RURAL HIPOTECARIO XVI, FTA	-12	-962	544	0	0
RURALPYME 2 FTPYME FTA	-10	0	1,518	0	-70
SANTANDER CONSUMER SPAIN 09-1, FTA	-21	0	997	0	-997
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-26	-3,965	1,490	0	-1,490
SANTANDER HIPOTECARIO I, FTA	-70	-1,485	6,035	0	-1,579
SOL-LION, FTA	-73	-7,560	12,181	0	0
TDA 12, FTH	-14	-566	762	0	0
TDA 13 - MIXTO, FTA	-15	-511	632	0	0
TDA 14 - MIXTO, FTA	-25	-1,372	1,659	0	0
TDA 15 - MIXTO, FTA	-32	-856	3,373	0	0
TDA 16 - MIXTO, FTA	-30	-909	3,793	0	0
TDA 17 - MIXTO, FTA	-44	-1,071	2,024	0	0
TDA 18 - MIXTO, FTA	-51	-762	2,409	0	0
TDA 19 - MIXTO, FTA	-80	-1,245	4,229	0	0
TDA 20 - MIXTO, FTA	-60	-556	1,068	0	0
TDA 22 - MIXTO, FTA	-72	-298	10,875	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA 23, FTA	-73	-365	10,704	0	0
TDA 24, FTA	-60	-505	7,652	0	-1,994
TDA 25, FTA	-29	0	463	0	-463
TDA 26 - MIXTO, FTA	-48	-704	7,313	0	0
TDA 27, FTA	-48	0	7,941	0	-6,189
TDA 28, FTA	-32	0	0	0	0
TDA 29, FTA	-53	-882	10,357	0	0
TDA 30, FTA	-36	-504	3,072	0	0
TDA 31, FTA	-16	-555	2,744	0	0
TDA CAJAMAR 2, FTA	-65	-2,132	18,824	0	0
TDA CAM 1, FTA	-22	-563	4,194	0	0
TDA CAM 10, FTA	-48	-3,124	20,228	0	0
TDA CAM 11, FTA	-104	-4,934	14,027	0	0
TDA CAM 12, FTA	-122	-6,451	23,247	0	0
TDA CAM 2, FTA	-25	-564	6,733	0	0
TDA CAM 3, FTA	-27	-782	7,214	0	0
TDA CAM 4, FTA	-59	-2,186	18,838	0	0
TDA CAM 5, FTA	-62	-2,705	38,905	0	0
TDA CAM 6, FTA	-52	-1,775	29,801	0	0
TDA CAM 7, FTA	-68	-2,595	38,867	0	0
TDA CAM 8, FTA	-63	-1,922	28,571	0	0
TDA CAM 9, FTA	-58	-1,932	25,532	0	0
TDA CORPORATIVOS I, FTA	-30	0	0	0	0
TDA IBERCAJA 1, FTA	-24	-363	752	0	0
TDA IBERCAJA 2, FTA	-35	-960	1,665	0	0
TDA IBERCAJA 3, FTA	-44	-957	2,744	0	0
TDA IBERCAJA 4, FTA	-52	-1,242	5,043	0	0
TDA IBERCAJA 5, FTA	-51	-1,027	4,983	0	0
TDA IBERCAJA 6, FTA	-74	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA IBERCAJA 7, FTA	-121	-1,391	6,445	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-22	0	0	0	0
TDA LICO LEASING III, FTA	-10	-816	2,485	0	0
TDA PASTOR 1, FTA	-31	-307	5,328	0	0
TDA PASTOR CONSUMO 1, FTA	-21	0	0	0	-44
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	-18	0	0	0	0
VAL BANCAJA 1, FTA	-20	-500	3,861	0	0
VALENCIA HIPOTECARIO 1, FTA	-15	-220	647	0	0
VALENCIA HIPOTECARIO 2, FTH	-37	-556	11,171	0	-413
VALENCIA HIPOTECARIO 3, FTA	-40	-331	10,373	0	-202
VALENCIA HIPOTECARIO 5, FTA	-31	0	100	0	-247
Subtotal BONDS 2013 2	-16,721	-431,386	2,158,492	22	-690,775
Subtotal BONDS 2012 2	-18,912	-334,857	1,831,116	-1,540	-515,777
% change	-11.59	28.83	17.88	-	33.93
COMMERCIAL PAPER					
FTA SANTANDER 2	-138	0	33,957	0	-12,360
Subtotal COMMERCIAL PAPER 2013 2	-138	0	33,957	0	-12,360
Subtotal COMMERCIAL PAPER 2012 2	-216	-22,419	33,957	0	0
% change	-36.11	-100.00	0.00	-	-
Total 2013 2	-16,859	-431,386	2,192,449	22	-703,135
Total 2012 2	-19,128	-357,276	1,865,073	-1,540	-515,777
% change	-11.86	20.74	17.55	-	36.33

Amounts in thousands euros.

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

FUND	OPERATING EXPENSES							RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION		
BONDS								
AYT ADMINISTRACIONES I, FTA	0	0	0	0.00	0.00	0	0	0
AYT FINANCIACION INVERSIONES II, FTA	41	-143	0	0.00	0.00	0	0	0
AYT FINANCIACION INVERSIONES III, FTA	6	-19	-5	0.00	0.00	0	0	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	1	-47	-32	-0.02	0.00	0	0	0
AYT.10, FINANCIACION INVERSIONES, FTA	2	-79	0	0.00	0.00	0	0	0
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	351	0	-35	-0.65	-0.39	228	0	0
BBVA SECURITISED FUNDING 1 FTA	27,139	-1,530	-22,732	-2.42	-2.42	-2,915	0	0
CAP-TDA 2, FTA	3,487	0	-2,929	-0.74	-0.74	-569	0	0
IM CAJAMAR EMPRESAS 6, FTA	236	-10	-350	-0.19	0.00	0	0	0
MORTGAGE FINANCE SPAIN, FTA	7	0	-51	-0.05	-0.05	0	0	0
SOFINLOC ESPAÑA TDA N° 1, FTA	633	0	-107	-0.52	-0.46	-1,151	0	0
TDA FS1, FTA	12	0	-50	-0.06	-0.05	0	0	0
TIBER SPAIN, FTA	0	0	-2,124	-0.50	-0.07	0	0	0
Subtotal BONDS 2013 2	31,915	-1,828	-28,415	-0.85	-0.78	-4,407	0	0
Subtotal BONDS 2012 2	20,573	-2,089	-3,150	-0.08	-0.08	-66,332	0	0
% change	55	-12.49	802.06	962.50	875.00	-93.36	-	-
COMMERCIAL PAPER								
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0.00	0.00	0	0	0
Subtotal COMMERCIAL PAPER 2012 2	0	0	0	0.00	0.00	0	0	0
% change	-	-	-	-	-	-	-	-
Total 2013 2	31,915	-1,828	-28,415	-0.85	-0.78	-4,407	0	0
Total 2012 2	20,573	-2,089	-3,150	-0.08	-0.08	-66,332	0	0
% change	55	-12.49	802.06	962.50	875.00	-93.36	-	-

Amounts in thousands euros.

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

(2) Interests for bank borrowing

(3) Percentage represented by operating expenses over total assets

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

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

Interest margin and results of financial transactions - Private ABS

TABLE B.2.1

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
BONDS							
AYT ADMINISTRACIONES I, FTA	0.00	2,784	-2,784	0	4.73	4.73	0.00
AYT FINANCIACION INVERSIONES II, FTA	0.00	529	-488	0	0.34	0.34	0.00
AYT FINANCIACION INVERSIONES III, FTA	-64.71	4,730	-1,719	-3,005	3.68	1.33	2.35
AYT PRESTIGE CAJAS DE AHORRO, FTA	0.00	273	-272	0	0.34	0.34	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	-300.00	1,161	-528	-631	0.90	0.34	0.56
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	-79.56	351	0	0	10.32	0.00	0.00
BBVA SECURITISED FUNDING 1 FTA	0.00	34,486	-6,547	-800	8.39	2.15	6.24
CAP-TDA 2, FTA	28,958.33	6,726	-3,239	0	0.00	2.03	0.00
IM CAJAMAR EMPRESAS 6, FTA	0.00	283	-47	0	5.05	2.47	2.58
MORTGAGE FINANCE SPAIN, FTA	-109.59	603	-596	0	0.66	0.67	-0.01
SOFINLOC ESPAÑA TDA N° 1, FTA	-67.93	922	-289	0	8.12	2.52	5.60
TDA FS1, FTA	-88.35	1,986	-174	-1,800	4.81	0.42	4.39
TIBER SPAIN, FTA	0.00	4	-4	0	0.00	0.00	0.00
Subtotal BONDS 2013 2	-11.07	54,838	-16,687	-6,236	3.42	1.26	2.24
Subtotal BONDS 2012 2	0.00	52,232	-24,511	-7,148	2.79	1.59	1.31
% change	-	4.99	-31.92	-12.76	22.58	-20.75	70.99
COMMERCIAL PAPER							
Subtotal COMMERCIAL PAPER 2013 2	0.00	0	0	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2012 2	0.00	0	0	0	-	-	-
% change	-	-	-	-	-	-	-
Total 2013 2	-11.07	54,838	-16,687	-6,236	3.42	1.26	2.24
Total 2012 2	0.00	52,232	-24,511	-7,148	2.79	1.59	1.31
% change	-	4.99	-31.92	-12.76	22.58	-20.75	70.99

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BONDS					
AYT ADMINISTRACIONES I, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES II, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES III, FTA	0	-1	109	0	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	0	0	0
AYT.10, FINANCIACION INVERSIONES, FTA	0	0	0	0	0
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	-1	0	0	0	-17
BBVA SECURITISED FUNDING 1 FTA	-70	-22,592	4,069	0	0
CAP-TDA 2, FTA	-35	-2,880	0	0	0
IM CAJAMAR EMPRESAS 6, FTA	-1	-1	124	0	-124
MORTGAGE FINANCE SPAIN, FTA	-10	0	247	0	-210
SOFINLOC ESPAÑA TDA N° 1, FTA	-33	0	0	0	-18
TDA FS1, FTA	-41	0	285	0	-16
TIBER SPAIN, FTA	-290	0	0	0	0
Subtotal BONDS 2013 2	-481	-25,474	4,834	0	-385
Subtotal BONDS 2012 2	-292	-2,381	644	0	-236
% change	64.73	969.89	650.62	-	63.14
COMMERCIAL PAPER					
Subtotal COMMERCIAL PAPER 2013 2					
Subtotal COMMERCIAL PAPER 2012 2	0	0	0	0	0
% change	-	-	-	-	-
Total 2013 2	-481	-25,474	4,834	0	-385
Total 2012 2	-292	-2,381	644	0	-236
% change	64.73	969.89	650.62	-	63.14

Amounts in thousands euros.

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

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AUTO ABS 2012-3, FTA	-168,059	0	33,492	-13,101	0	166,889	0	-18,405	-2.17
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	2,917	-628	-1,765	17,428	-11,271	-36	-0.02
AYT CAJA INGENIEROS 2, FTA	0	0	2,504	-1,236	0	14,950	-10,392	-1,340	-0.30
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	968	-221	-296	6,455	-6,909	-385	-0.34
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	2,881	-407	-1,987	9,823	-11,978	-23	-0.01
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	1,004	-241	-297	7,315	-7,946	-595	-0.46
AYT CEDULAS CAJAS GLOBAL FTA	0	0	420,562	-421,297	0	5,500,000	-5,500,000	-1,560	0.00
AYT CEDULAS CAJAS IX, FTA	0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS V, FTA	0	0	144,968	-135,257	0	1,000,000	-1,000,000	0	0.00
AYT CEDULAS CAJAS VI, FTA	0	0	0	0	0	0	0	11	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	167,017	-166,722	0	0	0	0	0.00
AYT CEDULAS CAJAS X, FTA	0	0	2,888	-79,070	0	0	0	-102	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	2,138	-955	-1,372	15,339	-17,096	-23	-0.01
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	39,233	-22,694	-17,073	222,613	-184,505	-4,955	-0.11
AYT DEUDA SUBORDINADA I, FTA	0	0	1,469	-310	0	-801	-272	9	0.00
AYT FONDO EOLICO, FTA	0	0	535	-491	0	0	0	-45	-0.22
AYT FTPYME II, FTA	0	0	661	-287	-228	6,953	-7,220	-20	-0.02
AYT GENOVA HIPOTECARIO II, FTH	0	0	1,121	-566	-478	14,578	-12,589	-24	-0.01
AYT GENOVA HIPOTECARIO III, FTH	0	0	1,118	-608	-556	14,872	-12,974	-28	-0.01
AYT GENOVA HIPOTECARIO IV, FTH	0	0	1,227	-587	-675	17,075	-14,735	-407	-0.15
AYT GENOVA HIPOTECARIO IX, FTH	0	0	2,643	-1,174	-1,289	23,032	-21,250	-61	-0.01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	1,548	-608	-816	15,276	-16,842	-98	-0.03
AYT GENOVA HIPOTECARIO VII, FTH	0	0	3,047	-1,234	-1,406	32,823	-27,904	-328	-0.05
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	4,689	-2,000	-2,212	53,643	-46,726	-197	-0.02
AYT GENOVA HIPOTECARIO X, FTH	0	0	3,043	-1,388	-1,262	31,596	-28,908	-85	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	3,490	-1,793	-1,577	39,502	-36,832	-85	-0.01
AYT GENOVA HIPOTECARIO XII, FTH	0	0	2,593	-1,438	-978	25,754	-25,072	-86	-0.02
AYT GOYA HIPOTECARIO III, FTA	0	0	17,126	-11,288	-4,719	184,942	-184,851	-361	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT GOYA HIPOTECARIO IV, FTA		0	4,468	-4,033	-2,879	56,392	-40,065	-228	-0.02
AYT GOYA HIPOTECARIO V, FTA		0	6,847	-4,569	-2,557	64,215	-45,211	-266	-0.02
AYT HIPOTECARIO BBK I, FTA		0	4,066	-1,236	-1,844	16,275	-15,117	-1,059	-0.22
AYT HIPOTECARIO BBK II, FTA		0	4,555	-1,490	-1,897	19,464	-18,903	-1,455	-0.25
AYT HIPOTECARIO III, FTH		0	750	-205	0	5,288	-5,152	-371	-0.51
AYT HIPOTECARIO IV, FTH		0	995	-179	-156	5,292	-5,052	-651	-1.02
AYT HIPOTECARIO MIXTO II, FTA		0	1,957	-379	-871	8,427	-7,714	-501	-0.35
AYT HIPOTECARIO MIXTO III, FTA		0	1,859	-274	-992	4,365	-4,564	-10	-0.01
AYT HIPOTECARIO MIXTO IV, FTA		0	1,004	-297	-390	8,191	-7,563	-218	-0.15
AYT HIPOTECARIO MIXTO V, FTA		0	3,675	-637	-2,402	13,904	-14,759	-45	-0.01
AYT HIPOTECARIO MIXTO, FTA		0	1,223	-253	-48	3,417	-3,636	-659	-0.71
AYT ICO-FTVPO CAJA MURCIA, FTA		0	1,404	-345	-922	4,110	-4,475	-26	-0.02
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA		0	673	-437	-129	5,119	-3,465	-29	-0.02
AYT ICO-FTVPO I, FTA		0	2,612	-679	-1,970	11,792	-11,394	-64	-0.03
AYT ICO-FTVPO III, FTA		0	2,401	-567	-1,533	8,719	-7,703	-118	-0.06
AYT KUTXA HIPOTECARIO I, FTA		0	2,522	-818	-1,212	15,668	-14,502	-271	-0.06
AYT KUTXA HIPOTECARIO II, FTA		0	10,620	-1,373	-8,694	24,011	-27,923	-84	-0.01
AYT PRESTAMOS CONSUMO III, FTA		0	439	-97	-303	4,279	-5,140	-19	-0.11
AYT PROMOCIONES INMOBILIARIAS II, FTA		0	712	-107	-417	2,881	-5,463	-20	-0.03
AYT PROMOCIONES INMOBILIARIAS III, FTA		0	677	-190	-397	2,843	-2,419	-19	-0.03
AYT PROMOCIONES INMOBILIARIAS IV, FTA		0	768	-93	-643	3,166	-4,017	-22	-0.03
AYT.1, FTH		0	174	-83	0	3,350	-3,434	-217	-0.76
AYT.11, FTH		0	1,026	-253	-108	4,821	-5,029	-503	-0.63
AYT.2, FTH		0	140	-44	0	1,546	-1,529	-134	-0.91
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA		0	215	-73	0	2,188	-2,111	-21	-0.07
BANCAJA - BVA VPO 1, FTA		0	3,590	-834	-3,753	13,541	-14,388	-220	-0.07
BANCAJA 10, FTA		0	10,756	-2,750	-3,451	56,446	-74,320	-105	-0.01
BANCAJA 11, FTA		0	8,863	-1,658	-3,039	47,425	-56,221	-81	-0.01
BANCAJA 13, FTA		0	15,477	-6,839	-4,464	74,943	-121,901	-104	0.00

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 3, FTA		0	1,217	-663	-202	14,192	-14,074	-643	-0.46
BANCAJA 4, FTH		0	1,371	-411	-594	10,954	-10,721	-622	-0.37
BANCAJA 5, FTA		0	1,555	-517	-635	12,181	-12,483	-78	-0.04
BANCAJA 6, FTA		0	3,510	-1,243	-1,301	25,556	-26,028	-600	-0.14
BANCAJA 7, FTA		0	3,879	-1,242	-1,365	29,050	-31,556	-56	-0.01
BANCAJA 8, FTA		0	4,342	-1,655	-1,252	27,922	-36,299	-60	-0.01
BANCAJA 9, FTA		0	6,257	-1,857	-1,818	37,762	-46,909	-77	-0.01
BANCAJA LEASING 1, FTA		0	3,916	-1,400	0	38,709	-35,988	-34	-0.01
BANKIA PYME I, FTA	-644,978	451,500	221	0	0	16,206	0	0	0.00
BANKINTER 10, FTA		0	3,917	-1,957	-1,398	31,763	-30,353	-507	-0.07
BANKINTER 11, FTH		0	2,234	-1,182	-953	18,538	-18,167	-105	-0.02
BANKINTER 13 FTA		0	4,654	-2,548	-2,017	32,055	-33,108	-78	-0.01
BANKINTER 2 PYME FTA		0	1,175	-482	-400	19,250	-21,015	-21	-0.01
BANKINTER 2, FTH		0	200	-106	0	2,889	-3,342	-172	-0.56
BANKINTER 3 FTPYME FTA		0	1,384	-539	-463	19,786	-23,760	-22	-0.01
BANKINTER 3, FTH		0	1,331	-627	-579	17,344	-17,004	-255	-0.12
BANKINTER 4 FTPYME, FTA		0	1,446	-514	-409	16,270	-17,945	-17	-0.01
BANKINTER 4, FTH		0	1,277	-590	-506	15,352	-14,163	-342	-0.15
BANKINTER 5, FTH		0	971	-404	-369	9,986	-9,029	-190	-0.12
BANKINTER 6, FTA		0	2,394	-1,021	-896	23,030	-21,121	-520	-0.13
BANKINTER 7, FTH		0	872	-346	-275	7,193	-6,686	-130	-0.09
BANKINTER 8, FTA		0	1,974	-694	-634	18,315	-17,083	-405	-0.13
BANKINTER 9, FTA		0	2,330	-786	-1,099	21,477	-19,864	-497	-0.12
BBVA AUTOS 2 FTA		0	2,770	-156	-1,812	22,308	-23,713	-1,771	-2.30
BBVA CONSUMO 1, FTA		0	4,213	-188	-2,717	26,983	-28,461	-2,760	-2.51
BBVA CONSUMO 2, FTA		0	5,438	-272	-3,302	40,625	-40,467	-2,618	-2.04
BBVA CONSUMO 3 FTA		0	4,707	-517	-3,117	33,198	-39,356	-47	-0.04
BBVA CONSUMO 4 FTA		0	12,730	-1,266	-9,425	78,584	-88,012	-66	-0.01
BBVA EMPRESAS 1, FTA		0	1,341	-766	-390	32,599	-32,377	-29	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA EMPRESAS 2, FTA		0	5,714	-2,804	-1,457	100,634	-127,374	-113	-0.01
BBVA EMPRESAS 3, FTA		0	5,955	-1,983	-2,734	108,466	-114,547	-93	-0.01
BBVA EMPRESAS 4, FTA		0	4,675	-1,228	-2,435	79,910	-99,833	-84	-0.01
BBVA EMPRESAS 5, FTA		0	6,746	-1,792	-2,374	79,649	-89,873	-96	-0.01
BBVA EMPRESAS 6, FTA		0	8,177	-2,603	-4,771	98,446	-135,454	-112	-0.01
BBVA FINANZIA AUTOS 1 FTA		0	2,702	-228	-1,928	19,910	-22,441	-23	-0.03
BBVA HIPOTECARIO 3, FTA		0	1,206	-338	-567	26,113	-29,672	-33	-0.02
BBVA LEASING 1, FTA		0	2,397	-413	-888	44,737	-50,543	-61	-0.02
BBVA RMBS 1, FTA		0	9,745	-3,171	-1,793	38,941	-42,346	-177	-0.01
BBVA RMBS 10, FTA		0	8,573	-4,131	-4,944	28,412	-25,868	-2,059	-0.12
BBVA RMBS 11, FTA		0	11,713	-3,877	0	27,133	-30,026	-6,416	-0.41
BBVA RMBS 12, FTA	-4,350,000	4,350,000	5,064	0	0	16,089	0	0	0.00
BBVA RMBS 2, FTA		0	18,286	-6,081	-2,940	89,963	-97,103	-296	-0.01
BBVA RMBS 3, FTA		0	12,173	-5,098	-3,340	38,266	-45,074	-217	-0.01
BBVA RMBS 5 FTA		0	17,838	-9,494	0	86,037	-110,778	-167	0.00
BBVA RMBS 9, FTA		0	6,528	-2,946	-340	23,662	-26,988	-125	-0.01
BBVA-3 FTPYME FTA		0	306	-90	-193	8,227	-9,592	-30	-0.08
BBVA-4 PYME, FTA		0	541	-151	-236	7,192	-8,257	-30	-0.05
BBVA-5 FTPYME, FTA		0	1,244	-215	-560	24,572	-25,155	-164	-0.12
BBVA-6 FTPYME FTA		0	1,851	-257	-1,061	35,847	-35,585	-36	-0.02
BBVA-7 FTGENCAT, FTA		0	375	-93	-168	7,808	-5,739	-31	-0.08
BBVA-8 FTPYME FTA		0	1,911	-784	-695	29,916	-35,176	-32	-0.02
BBVA-9 PYME FTA		0	6,386	-1,079	0	64,943	-65,404	-2,467	-0.58
BCL MUNICIPIOS I FTA		0	341	-264	-41	10,116	-10,150	-31	-0.03
CAIXA PENEDES 1 TDA, FTA		0	6,096	-917	-2,505	20,048	-22,336	-248	-0.05
CAIXA PENEDES 2 TDA, FTA		0	5,253	-1,146	-1,443	19,007	-19,182	-2,469	-0.62
CAIXA PENEDES FT GENCAT 1 TDA, FTA		0	2,717	-1,029	-571	11,591	-13,494	-30	-0.01
CAIXA PENEDES PYMES 1 TDA, FTA		0	2,341	-514	-493	13,543	-16,764	-49	-0.03
CAJA INGENIEROS TDA 1, FTA		0	1,222	-575	0	8,371	-6,748	-447	-0.19

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
CEDULAS GRUPO BANCO POPULAR 3, FTA		0	0	0	0	0	0	0	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA		0	25,240	-25,206	0	2,050,000	-2,050,000	-34	-0.01
CEDULAS TDA 18, FTA		0	7,091	-7,091	0	350,000	-349,999	-3	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION		0	102,932	-95,791	0	1,250,000	-1,249,999	-2	0.00
CEDULAS TDA 3, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 5, FTA		0	61,875	-61,855	0	0	0	0	0.00
CEDULAS TDA 6, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 7, FTA		0	0	0	0	0	0	0	0.00
CIBELLES III FTPYME, FTA		0	239	-258	-55	7,412	-5,921	-75	-0.11
CM BANCAJA 1, FTA		0	416	-335	-122	9,038	-8,787	-29	-0.04
CONSUMO BANCAJA 1, FTA		0	458	-24	-117	5,601	-6,512	-9	-0.15
DRIVER ESPAÑA ONE, FTA		0	4,327	-1,186	-1,308	63,364	-59,947	-10,350	-6.53
EDT FTPYME PASTOR 3, FTA		0	404	-234	53	2,899	-5,357	-43	-0.11
EMPRESAS BANESTO 5, FTA		0	5,106	-3,915	337	82,576	-89,695	-56	-0.01
EMPRESAS BANESTO 6, FTA		0	5,726	-2,647	-1,585	208,761	-205,322	-195	-0.03
EMPRESAS HIPOTECARIO TDA CAM 3, FTA		0	1,279	-479	-1,242	16,133	-37,931	-34	-0.02
EMPRESAS HIPOTECARIO TDA CAM 5, FTA		0	5,343	-957	-2,311	66,155	-65,593	-58	-0.01
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA		0	61,624	-61,500	0	0	0	-60	0.00
FONCAIXA AUTONOMOS 1, FTA		0	9,811	-6,017	-1,467	62,958	-67,557	-69	-0.01
FONCAIXA CONSUMO 1, FTA		0	36,851	-21,354	-5,585	197,830	-205,345	-142	-0.01
FONCAIXA FTGENCAT 3, FTA		0	1,605	-302	-864	8,092	-12,980	-26	-0.02
FONCAIXA FTGENCAT 4, FTA		0	1,984	-333	-1,217	7,142	-13,331	-39	-0.02
FONCAIXA FTGENCAT 5, FTA		0	4,930	-863	-3,212	27,057	-36,897	-41	-0.01
FONCAIXA FTGENCAT 6, FTA		0	3,679	-1,124	-1,705	19,933	-24,801	-36	-0.01
FONCAIXA LEASINGS 2, FTA		0	14,036	-2,926	0	137,836	-139,964	-6,005	-0.53
FONCAIXA PYMES 3, FTA		0	33,034	-5,473	0	365,351	-377,386	-16,027	-0.84
FONCAIXA PYMES 4, FTA	-645,000	645,000	2,021	0	0	39,821	0	0	0.00
FTA FTPYME SANTANDER 1		0	2,443	-1,513	-155	25,333	-27,131	-29	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA FTPYME SANTANDER 2		0	2,896	-1,168	-346	23,451	-28,257	-36	-0.01
FTA PYMES BANESTO 3		0	10,326	-1,077	0	85,852	-87,732	-9,203	-2.01
FTA PYMES SANTANDER 3		0	17,776	17,891	0	192,831	-214,151	-30,610	-2.65
FTA PYMES SANTANDER 4		0	33,462	27,847	0	453,445	-599,597	-56,570	-3.10
FTA PYMES SANTANDER 5		0	33,728	-11,507	0	454,356	-396,404	-11,379	-0.71
FTA PYMES SANTANDER 6	-340,000	408,000	1,130	0	0	5,533	0	0	0.00
FTA PYMES SANTANDER 7	-1,700,000	2,040,000	3,001	0	0	210,093	0	0	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1		0	16,340	-867	-8,263	92,299	-97,795	-5,539	-1.08
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1		0	16,632	-6,517	0	65,030	-55,842	-4,397	-0.86
FTA SANTANDER EMPRESAS 10, FTA		0	26,426	-8,210	-10,603	254,808	-353,648	-239	-0.01
FTA SANTANDER EMPRESAS 2		0	2,775	-990	-477	31,595	-37,670	-35	-0.01
FTA SANTANDER EMPRESAS 8, FTA		0	20,822	-15,040	801	252,936	-490,419	-295	-0.01
FTA SANTANDER FINANCIACION 1		0	1,979	-357	605	18,454	-23,750	-35	-0.03
FTA SANTANDER FINANCIACION 5		0	16,146	-2,596	-6,448	80,327	-94,099	-64	-0.01
FTA SANTANDER HIPOTECARIO 2		0	6,468	-1,936	-2,247	29,875	-32,640	-110	-0.01
FTA SANTANDER HIPOTECARIO 3		0	10,772	-3,034	-3,566	45,591	-56,191	-163	-0.01
FTA SANTANDER HIPOTECARIO 7		0	9,489	-7,465	3,590	39,866	-49,985	-179	-0.01
FTA SANTANDER HIPOTECARIO 8		0	4,680	-3,185	242	20,662	-34,124	-82	-0.01
FTA SANTANDER HIPOTECARIO 9		0	4,558	-1,687	0	14,317	-9,121	-1,745	-0.23
FTA SANTANDER PUBLICO 1		0	1,883	-335	-456	49,256	-38,207	-32	-0.01
FTA UCI 11		0	3,274	-513	0	5,860	-6,966	-1,648	-0.65
FTA UCI 14		0	11,192	-1,210	0	9,064	-18,099	-1,362	-0.21
FTA UCI 16		0	18,177	-2,064	0	11,026	-26,651	-75	-0.01
FTA UCI 18		0	16,541	-3,237	-1,288	28,488	-37,572	-2,751	-0.25
FTA UCI 6		0	468	-135	0	2,567	-2,629	-265	-0.54
FTA UCI 7		0	565	-145	0	3,069	-3,061	-392	-0.67
FTA UCI 8		0	821	-186	0	3,092	-3,126	-558	-0.67
FTA UCI 9		0	2,447	-579	0	7,544	-7,755	-1,365	-0.60
FTA, HIPOTEBANSA 11		0	1,652	-507	-986	13,180	-12,596	-39	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA, HIPOTEBANSA X		0	1,283	-279	-762	9,454	-8,982	-269	-0.22
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	-550,000	481,200	7,483	-2,526	0	25,743	0	-1,401	-0.23
FTA, SANTANDER EMPRESAS 1	0	0	2,506	-989	-343	30,553	-33,288	-36	-0.01
FTA, SANTANDER EMPRESAS 3	0	0	6,183	-1,920	-699	31,294	-54,115	-58	-0.01
FTA, UCI 15	0	0	12,691	-1,476	0	9,649	-18,364	-3,048	-0.40
FTA, UCI 17	0	0	16,316	-1,692	-1,393	6,810	-22,624	-58	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-4,109,213	4,509,427	494,730	-347,567	0	474,746	-2,066,000	-1,963	-0.01
FTH UCI 10	0	0	1,482	-331	0	5,377	-5,300	-993	-0.59
FTH UCI 12	0	0	5,268	-675	0	6,002	-8,666	-1,668	-0.48
FTH UCI 5	0	0	192	-52	0	1,364	-1,374	-133	-0.59
FTPYME BANCAJA 2 FTA	0	0	192	-110	-56	3,104	-4,316	-15	-0.05
FTPYME BANCAJA 3 FTA	0	0	392	-186	-76	5,616	-4,270	-16	-0.03
FTPYME BANCAJA 6 FTA	0	0	1,310	-110	-276	13,934	-17,751	-19	-0.01
FTPYME TDA 6, FTA	0	0	214	-37	-135	1,409	-1,568	-21	-0.13
FTPYME TDA 7, FTA	0	0	963	-237	-521	9,789	-9,319	-23	-0.04
FTPYME TDA CAM 2, FTA	0	0	556	-143	-299	9,719	-11,394	-31	-0.04
FTPYME TDA CAM 4, FTA	0	0	2,606	-509	-1,165	28,485	-29,131	-45	-0.01
FTPYME TDA CAM 7, FTA	0	0	4,232	-1,630	-1,291	58,841	-56,518	-51	-0.01
FTPYME TDA CAM 9, FTA	0	0	3,923	-387	0	43,223	-47,492	-54	-0.01
GAT FTGENCAT 2006, FTA	0	0	545	-134	-207	5,864	-9,161	-22	-0.04
GAT FTGENCAT 2007, FTA	0	0	1,433	-153	-356	17,842	-17,917	-24	-0.02
GAT FTGENCAT 2008, FTA	0	0	2,244	-1,383	-1,040	22,579	-24,904	-34	-0.01
GAT FTGENCAT 2009, FTA	0	0	2,499	-132	0	16,867	-35,010	-25	-0.01
GAT ICO-FTVPO 1, FTH	0	0	3,259	-1,084	-1,816	13,732	-13,158	-32	-0.01
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	1,073	-171	-383	7,560	-19,347	-25	-0.04
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	1,611	-680	-355	8,702	-12,688	-36	-0.03
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	1,366	-427	-489	7,806	-12,487	-27	-0.03
GC FTGENCAT SABADELL 1, FTA	0	0	1,045	-157	-604	11,641	-13,309	-22	-0.03

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
GC FTPYME PASTOR 4, FTA		0	0	1,023	-157	-628	4,747	-10,545	-19	-0.03
GC FTPYME SABADELL 4, FTA		0	0	1,275	-207	-791	10,650	-14,841	-22	-0.03
GC FTPYME SABADELL 5, FTA		0	0	2,295	-375	-1,595	25,811	-33,152	-24	-0.01
GC FTPYME SABADELL 6, FTA		0	0	2,888	-409	-1,867	22,551	-32,994	-24	-0.01
GC FTPYME SABADELL 8, FTA		0	0	6,193	-3,736	-1,602	59,132	-90,338	-38	-0.01
GC PASTOR HIPOTECARIO 5, FTA		0	0	5,312	-799	-3,096	9,657	-12,767	-37	-0.01
GC SABADELL 1, FTH		0	0	4,217	-669	-2,699	22,251	-22,717	-35	-0.01
HIPOCAT 10, FTA		0	0	5,827	-1,072	-3,265	24,231	-22,945	-111	-0.02
HIPOCAT 11, FTA		0	0	5,979	-1,070	-3,404	27,816	-27,815	-120	-0.02
HIPOCAT 16, FTA		0	0	4,594	-1,622	-1,212	30,263	-29,088	-1,189	-0.21
HIPOCAT 17, FTA		0	0	5,703	-1,786	-1,152	22,828	-31,056	-88	-0.01
HIPOCAT 18, FTA		0	0	4,476	-1,731	0	21,316	-21,295	-2,274	-0.36
HIPOCAT 19, FTA		0	0	5,046	-756	0	19,609	-23,900	-169	-0.03
HIPOCAT 20, FTA		0	0	7,443	-993	0	27,515	-32,366	-577	-0.08
HIPOCAT 4, FTA		0	0	963	-144	-659	3,187	-2,997	-302	-0.59
HIPOCAT 5, FTA		0	0	2,495	-342	-1,758	6,690	-6,416	-270	-0.19
HIPOCAT 6, FTA		0	0	3,429	-556	-2,292	9,144	-8,542	-643	-0.29
HIPOCAT 7, FTA		0	0	5,298	-946	-3,282	16,025	-21,352	-154	-0.03
HIPOCAT 8, FTA		0	0	6,210	-1,013	-3,721	21,198	-31,119	-113	-0.02
HIPOCAT 9, FTA		0	0	3,528	-778	-1,809	17,803	-20,997	-93	-0.02
IM BANCO POPULAR FTPYME 1, FTA		0	0	2,837	-426	-2,105	17,125	-20,945	-32	-0.02
IM BANCO POPULAR MBS 2, FTA		0	0	-11,101	5,544	3,277	-11,272	17,091	246	0.04
IM BCG RMBS 2, FTA	-1,300,000	1,183,000	876	0	0	10,418	0	-374	-0.03	
IM BES EMPRESAS 1, FTA		0	0	3,755	-90	0	32,478	-46,700	-96	-0.03
IM CAJA LABORAL 1, FTA		0	0	2,761	-1,030	-917	21,729	-20,164	-1,287	-0.30
IM CAJA LABORAL 2, FTA		0	0	2,854	-1,396	-983	10,399	-12,132	-67	-0.01
IM CAJA LABORAL EMPRESAS 1, FTA		0	0	2,146	-323	0	25,202	-29,165	-69	-0.02
IM CAJAMAR 1, FTA		0	0	907	-309	-485	5,898	-6,596	-95	-0.08
IM CAJAMAR 3, FTA		0	0	4,188	-1,071	-1,526	23,676	-29,482	-63	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM CAJAMAR 4, FTA		0	3,976	-1,004	-1,423	23,065	-27,826	-74	-0.01
IM CAJAMAR 5, FTA		0	4,707	-1,347	-1,409	27,735	-34,172	-102	-0.02
IM CAJAMAR 6, FTA		0	9,213	-3,540	-2,696	53,966	-72,740	-222	-0.02
IM CAJAMAR EMPRESAS 2 FTPYME, FTA		0	1,822	-691	-934	11,251	-18,017	-39	-0.03
IM CAJAMAR EMPRESAS 4, FTA		0	13,577	-1,124	0	82,452	-108,660	-92	-0.01
IM CAJAMAR EMPRESAS 5, FTA		0	11,274	-7,761	0	67,379	-75,549	-128	-0.02
IM CAJASTUR MBS 1, FTA		0	-10,406	3,228	5,270	-15,097	15,199	111	0.02
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA		0	0	0	0	0	0	0	0.00
IM CEDULAS 10, FTA		0	0	0	0	0	0	0	0.00
IM CEDULAS 2, FTA		0	0	0	0	0	0	0	0.00
IM CEDULAS 3, FTA		0	42,506	-42,375	0	0	0	-106	-0.01
IM CEDULAS 4, FTA		0	0	0	0	0	0	0	0.00
IM CEDULAS 5, FTA		0	0	-8	0	0	0	0	0.00
IM CEDULAS 7, FTA		0	0	0	0	0	0	0	0.00
IM CEDULAS 9, FTA		0	0	-45	0	0	0	0	0.00
IM CFS RMBS 1, FTA		0	3,678	-573	0	10,638	-13,827	-335	-0.09
IM CITI TARJETAS 1, FTA	-850,714	0	108,970	-15,757	0	846,525	0	-71,616	-5.33
IM FTGENCAT SABADELL 2, FTA		0	1,723	-247	-1,205	16,044	-20,153	-29	-0.02
IM FTPYME SABADELL 7, FTA		0	3,995	-1,479	-2,002	24,986	-33,330	-39	-0.01
IM FTPYME SABADELL 9, FTA		0	14,145	-4,484	0	121,893	-164,297	-78	-0.01
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA		0	4,278	-2,763	-610	20,206	-26,568	-230	-0.08
IM GRUPO BANCO POPULAR EMPRESAS V, FTA		0	53,311	-6,680	0	447,865	-510,843	-1,981	-0.09
IM GRUPO BANCO POPULAR FTPYME I FTA		0	6,282	-1,929	-803	27,948	-36,863	-296	-0.07
IM GRUPO BANCO POPULAR FTPYME II, FTA		0	3,512	-512	-2,733	18,945	-29,284	-211	-0.09
IM PASTOR 2, FTH		0	2,426	-647	-1,488	13,397	-13,920	-87	-0.04
IM PASTOR 3, FTH		0	3,907	-650	-3,115	10,157	-11,599	-465	-0.14
IM PASTOR 4, FTA		0	4,885	-766	-3,057	12,960	-15,644	-167	-0.04
IM PRESTAMOS FONDOS CEDULAS, FTA		0	757	-296	305	29,932	-11	0	0.00
IM SABADELL RMBS 2, FTA		0	11,038	-2,862	-6,799	38,825	-45,317	-3,169	-0.40

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM SABADELL RMBS 3, FTA	0	0	13,268	-2,826	-9,215	40,594	-41,828	-105	-0.01
IM TERRASSA 1 FTGENCAT FTA	0	0	388	-130	-225	4,209	-7,469	-12	-0.03
IM TERRASSA MBS 1, FTA	0	0	2,073	-421	-1,231	5,868	-7,323	-44	-0.02
INTERMONEY MASTER CEDULAS, FTA	0	0	58,091	-57,924	0	0	0	-166	-0.01
MADRID ACTIVOS CORPORATIVOS V, FTA	0	0	10,898	-2,814	-270	66,979	-102,096	-6,010	-0.59
MADRID FTPYME I, FTA	0	0	3,845	-2,683	4,612	79,420	-82,634	-93	-0.01
MADRID FTPYME II, FTA	0	0	6,633	-1,643	-307	98,616	-125,283	-88	-0.02
MADRID ICO-FTVPO I, FTA	0	0	1,203	-494	-160	8,950	-9,177	-51	-0.03
MADRID RESIDENCIAL I, FTA	0	0	3,573	-1,122	-493	15,817	-19,694	-101	-0.02
MADRID RESIDENCIAL II, FTA	0	0	3,193	-1,121	-217	13,534	-17,590	-77	-0.01
MADRID RMBS I, FTA	0	0	6,983	-2,081	-1,970	22,570	-25,079	-115	-0.01
MADRID RMBS II, FTA	0	0	6,089	-1,679	-1,622	20,148	-22,472	-105	-0.01
MADRID RMBS III FTA	0	0	12,397	-2,946	-2,123	35,230	-41,970	-141	-0.01
MADRID RMBS IV, FTA	0	0	8,065	-3,927	-1,637	35,597	-48,471	-179	-0.01
MBS BANCAJA 1 FTA	0	0	828	-233	-416	8,956	-10,111	-21	-0.02
MBS BANCAJA 2, FTA	0	0	1,758	-558	-486	13,040	-15,858	-24	-0.01
MBS BANCAJA 3, FTA	0	0	2,385	-607	-693	17,013	-18,425	-31	-0.01
MBS BANCAJA 4, FTA	0	0	6,576	-1,748	-2,212	49,731	-66,238	-68	-0.01
MBS BANCAJA 6, FTA	0	0	4,870	-2,268	0	36,840	-52,194	-55	-0.01
MBS BANCAJA 7, FTA	0	0	5,700	-891	0	24,731	-27,857	-55	-0.01
MBS BANCAJA 8, FTA	0	0	2,949	-547	0	12,792	-15,308	-33	-0.01
MBSCAT 1, FTA	0	0	6,727	-1,651	-3,657	27,106	-28,699	-80	-0.01
MBSCAT 2, FTA	0	0	2,904	-169	0	16,948	-26,566	-66	-0.02
PRIVATE DRIVER ESPAÑA 2013-1, FTA	-670,381	686,200	1,645	-985	0	60,610	-26,846	-826	-0.11
PROGRAMA CEDULAS TDA, FTA	0	0	48,224	-48,211	0	0	0	0	0.00
PYME BANCAJA 5, FTA	0	0	694	-269	-305	7,136	-14,984	-23	-0.02
PYME VALENCIA 1, FTA	0	0	1,234	-749	35	11,915	-12,797	-26	-0.02
PYMES BANESTO 2, FTA	0	0	1,828	-448	-688	21,568	-21,992	-19	-0.01
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	4,888	-957	-3,154	24,265	-26,948	-49	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
RURAL HIPOTECARIO III FTH		0	647	-120	0	4,391	-4,294	-890	-1.89
RURAL HIPOTECARIO IV FTH		0	1,158	-253	0	7,744	-7,515	-1,427	-1.51
RURAL HIPOTECARIO IX, FTA		0	9,572	-1,710	-5,900	36,521	-43,165	-82	-0.01
RURAL HIPOTECARIO V FTA		0	1,545	-447	0	10,670	-10,411	-818	-0.47
RURAL HIPOTECARIO VI, FTA		0	3,281	-633	-2,113	17,808	-17,379	-43	-0.01
RURAL HIPOTECARIO VII, FTA		0	4,886	-720	-3,087	23,959	-24,184	-47	-0.01
RURAL HIPOTECARIO VIII, FTA		0	7,350	-1,184	-4,748	32,774	-35,287	-68	-0.01
RURAL HIPOTECARIO X, FTA		0	14,927	-3,253	-9,483	55,811	-61,340	-93	-0.01
RURAL HIPOTECARIO XI, FTA		0	17,882	-4,181	-10,686	73,532	-80,793	-108	-0.01
RURAL HIPOTECARIO XII, FTA		0	7,238	-1,905	-3,739	31,520	-34,291	-70	-0.01
RURAL HIPOTECARIO XIV, FTA	-225,101	225,000	2,027	-386	0	8,483	-5,433	-998	-0.42
RURAL HIPOTECARIO XV, FTA	-529,136	529,000	5,987	-911	0	17,213	-10,585	-3,312	-0.59
RURAL HIPOTECARIO XVI, FTA	-150,149	150,000	1,327	-185	0	4,572	-1,728	-432	-0.27
RURALPYME 2 FTPYME FTA	0	0	1,575	-237	-695	16,758	-23,096	-14	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	3,439	-800	-2,730	30,537	-44,537	-22	-0.02
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	6,848	-851	-4,148	50,493	-53,366	-1,651	-0.68
SANTANDER HIPOTECARIO I, FTA	0	0	4,592	-1,461	-1,460	25,970	-27,272	-882	-0.15
SOL-LION, FTA	0	0	14,289	-9,559	2,601	121,232	-119,677	-6,702	-0.21
TDA 12, FTH	0	0	743	-139	0	4,601	-5,102	-615	-1.30
TDA 13 - MIXTO, FTA	0	0	706	-139	0	3,855	-3,979	-533	-1.09
TDA 14 - MIXTO, FTA	0	0	1,712	-287	0	6,344	-7,048	-1,203	-1.25
TDA 15 - MIXTO, FTA	0	0	1,182	-269	0	5,182	-5,186	-918	-0.91
TDA 16 - MIXTO, FTA	0	0	1,294	-289	0	6,047	-5,837	-1,020	-0.94
TDA 17 - MIXTO, FTA	0	0	1,394	-214	0	5,489	-5,671	-1,063	-1.25
TDA 18 - MIXTO, FTA	0	0	1,083	-297	0	5,603	-5,884	-924	-0.85
TDA 19 - MIXTO, FTA	0	0	2,361	-488	-840	9,084	-9,019	-214	-0.12
TDA 20 - MIXTO, FTA	0	0	1,304	-282	-432	7,530	-7,885	-606	-0.47
TDA 22 - MIXTO, FTA	0	0	2,020	-575	-879	8,232	-7,844	-72	-0.04
TDA 23, FTA	0	0	3,892	-456	-2,354	13,636	-16,938	-72	-0.03

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
TDA 24, FTA		0	0	2,693	-323	-1,794	8,476	-8,470	-68	-0.03
TDA 25, FTA		0	0	1,680	-249	-1,108	2,870	-3,073	-37	-0.03
TDA 26 - MIXTO, FTA		0	0	4,153	-689	-2,827	18,814	-19,255	-72	-0.02
TDA 27, FTA		0	0	4,882	-979	-2,564	18,406	-20,116	-63	-0.01
TDA 28, FTA		0	0	2,867	-595	-1,493	8,184	-10,434	-90	-0.03
TDA 29, FTA		0	0	4,712	-949	-2,710	18,062	-17,912	-66	-0.02
TDA 30, FTA		0	0	2,687	-914	-1,321	11,037	-9,671	-1,392	-0.55
TDA 31, FTA		0	0	2,328	-491	-1,460	9,524	-9,398	-26	-0.02
TDA CAJAMAR 2, FTA		0	0	5,039	-853	-3,087	18,576	-19,603	-236	-0.07
TDA CAM 1, FTA		0	0	2,345	-522	-1,297	16,918	-17,276	-31	-0.02
TDA CAM 10, FTA		0	0	6,648	-1,817	-2,565	57,619	-53,663	-71	-0.01
TDA CAM 11, FTA		0	0	9,712	-4,662	0	69,748	-67,877	-138	-0.01
TDA CAM 12, FTA		0	0	10,986	-5,490	0	76,603	-77,287	-162	-0.01
TDA CAM 2, FTA		0	0	2,506	-599	-1,399	17,261	-18,349	-36	-0.02
TDA CAM 3, FTA		0	0	2,843	-657	-1,490	21,485	-22,824	-38	-0.01
TDA CAM 4, FTA		0	0	6,418	-1,025	-3,490	40,692	-44,215	-79	-0.01
TDA CAM 5, FTA		0	0	7,790	-1,536	-4,299	40,021	-52,178	-88	-0.01
TDA CAM 6, FTA		0	0	5,287	-1,026	-2,960	26,602	-31,165	-83	-0.01
TDA CAM 7, FTA		0	0	7,736	-1,468	-3,852	40,516	-43,625	-91	-0.01
TDA CAM 8, FTA		0	0	7,597	-1,364	-3,791	42,350	-44,530	-89	-0.01
TDA CAM 9, FTA		0	0	6,711	-1,438	-3,253	34,134	-36,875	-84	-0.01
TDA CORPORATIVOS I, FTA		0	0	2,434	-1,717	175	9,255	-109,060	-37	-0.01
TDA IBERCAJA 1, FTA		0	0	1,697	-428	-909	10,834	-10,246	-406	-0.26
TDA IBERCAJA 2, FTA		0	0	2,951	-769	-1,341	19,823	-19,044	-875	-0.23
TDA IBERCAJA 3, FTA		0	0	3,127	-962	-1,168	20,822	-20,804	-293	-0.06
TDA IBERCAJA 4, FTA		0	0	4,409	-1,425	-1,699	28,323	-29,990	-76	-0.01
TDA IBERCAJA 5, FTA		0	0	4,335	-1,492	-1,612	27,632	-27,269	-604	-0.09
TDA IBERCAJA 6, FTA		0	0	6,310	-2,770	-2,541	39,642	-40,904	-106	-0.01
TDA IBERCAJA 7, FTA		0	0	8,858	-4,776	-2,289	46,916	-46,406	-165	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA IBERCAJA ICO-FTVPO, FTH		0	4,163	-1,520	-2,721	15,130	-13,781	-39	-0.01
TDA LICO LEASING III, FTA		0	2,352	-565	0	22,780	-27,491	-125	-0.13
TDA PASTOR 1, FTA		0	1,025	-237	-477	6,773	-6,151	-320	-0.35
TDA PASTOR CONSUMO 1, FTA		0	547	-76	-469	5,716	-6,535	-28	-0.18
TDA SA NOSTRA EMPRESAS 1, FTA		0	398	-281	-152	4,991	-4,911	-27	-0.04
TDA SA NOSTRA EMPRESAS 2, FTA		0	942	-533	-289	10,077	-10,857	-27	-0.02
TDA TARRAGONA 1, FTA		0	3,528	-854	-1,598	10,214	-10,528	-23	-0.01
VAL BANCAJA 1, FTA		0	1,556	-685	0	9,141	-10,387	-23	-0.01
VALENCIA HIPOTECARIO 1, FTA		0	1,106	-266	-562	8,976	-8,757	-152	-0.12
VALENCIA HIPOTECARIO 2, FTH		0	2,930	-697	-1,187	20,557	-20,524	-40	-0.01
VALENCIA HIPOTECARIO 3, FTA		0	3,304	-849	-1,046	21,092	-21,228	-42	-0.01
VALENCIA HIPOTECARIO 5, FTA		0	2,416	-1,015	-610	23,937	-23,376	-34	-0.01
Subtotal BONDS 2013 2	-16,232,731	15,658,327	3,382,700	-2,005,482	-427,377	22,990,677	-24,762,479	-365,824	-0.12
Subtotal BONDS 2012 2	-12,097,856	12,970,336	4,608,032	-2,715,351	-1,120,281	26,400,630	-29,024,532	-280,507	-0.08
% change	34.18	20.72	-26.59	-26.14	-61.85	-12.92	-14.68	30.42	50.00
COMMERCIAL PAPER									
FTA SANTANDER 2	-4,720,674	835,423	0	0	0	4,844,337	-805,000	-150	-0.01
Subtotal COMMERCIAL PAPER 2013 2	-4,720,674	835,423	0	0	0	4,844,337	-805,000	-150	-0.01
Subtotal COMMERCIAL PAPER 2012 2	-4,537,557	658,000	-462	0	0	5,228,226	-991,641	-2,445	-0.15
% change	4.04	26.96	-100.00	-	-	-7.34	-18.82	-93.87	-93.33
Total 2013 2	-20,953,405	16,493,750	3,382,700	-2,005,482	-427,377	27,835,014	-25,567,479	-365,974	-0.12
Total 2012 2	-16,635,413	13,628,336	4,607,570	-2,715,351	-1,120,281	31,628,856	-30,016,173	-282,952	-0.08
% change	25.96	21.03	-26.58	-26.14	-61.85	-11.99	-14.82	29.34	50.00

Amounts in thousands euros.

(1) Debentures and other tradeable securities

(2) Proceeds from payments for transactions with derivatives

(3) Payments for fees and other financial services

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

Main cash flows- Private ABS

TABLE C.2

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AYT ADMINISTRACIONES I, FTA	0	0	6,067	-6,067	0	9,876	-9,876	0	0.00
AYT FINANCIACION INVERSIONES II, FTA	0	0	991	-991	0	0	0	0	0.00
AYT FINANCIACION INVERSIONES III, FTA	0	0	9,384	-3,383	-5,992	0	0	-8	0.00
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	509	-509	0	0	0	-63	-0.04
AYT.10, FINANCIACION INVERSIONES, FTA	0	0	2,725	-1,009	-1,716	0	0	0	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	0	0	1,743	0	0	6,890	-9,490	-58	-1.07
BBVA SECURITISED FUNDING 1 FTA	-1,058,125	600,000	52,429	-10,080	-1,303	227,531	0	-34,335	-3.66
CAP-TDA 2, FTA	-1,150,296	0	0	-5,997	0	1,169,883	0	-78	-0.02
IM CAJAMAR EMPRESAS 6, FTA	-180,000	95,400	36	0	0	1,209	0	-167	-0.09
MORTGAGE FINANCE SPAIN, FTA	0	0	1,594	-1,490	0	113,400	-113,400	-101	-0.10
SOFINLOC ESPAÑA TDA N° 1, FTA	0	0	2,387	-581	0	6,523	-8,202	-200	-0.97
TDA FS1, FTA	0	0	5,775	-419	-5,281	38,198	-38,198	-93	-0.11
TIBER SPAIN, FTA	-428,114	428,114	4	-4	0	4,852	-4,852	-1,990	-0.47
Subtotal BONDS 2012 2	-2,816,535	1,123,514	83,644	-30,530	-14,292	1,578,362	-184,018	-37,093	-1.11
Subtotal BONDS 2011 2	-3,859,410	2,690,282	103,088	-60,311	-14,941	2,059,185	-750,535	-13,564	-0.36
% change	-27.02	-58.24	-18.86	-49.38	-4.34	-23.35	-75.48	173.47	208.33
COMMERCIAL PAPER									
Subtotal COMMERCIAL PAPER 2012 2	0	0	0	0	0	0	0	0	0.00
Subtotal COMMERCIAL PAPER 2011 2	0	0	0	0	0	0	0	0	0.00
% change	-	-	-	-	-	-	-	-	-
Total 2012 2	-2,816,535	1,123,514	83,644	-30,530	-14,292	1,578,362	-184,018	-37,093	-1.11
Total 2011 2	-3,859,410	2,690,282	103,088	-60,311	-14,941	2,059,185	-750,535	-13,564	-0.36
% change	-27.02	-58.24	-18.86	-49.38	-4.34	-23.35	-75.48	173.47	208.33

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