



Economic and financial information relating to asset-backed securities

First Half-year 2014

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Aggregate balance

TABLE A

EUR thousands

2014-15

2013-25

	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	% TOTAL VARIATION FUNDS
ASSETS							
A) NON-CURRENT ASSETS	212,218,621	0	212,218,621	227,567,365	0	227,567,365	-6.74
I. Long-term financial assets	212,218,621	0	212,218,621	227,567,365	0	227,567,365	-6.74
1. Debt securities	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2. Collection rights	211,564,205	0	211,564,205	226,883,745	0	226,883,745	-6.75
2.1 Mortgage participations	29,282,734	0	29,282,734	31,131,384	0	31,131,384	-5.94
2.2 Mortgage assignments certificates	69,512,340	0	69,512,340	71,611,435	0	71,611,435	-2.93
2.3 Mortgage loans	363,810	0	363,810	380,831	0	380,831	-4.47
2.4 Mortgage covered bonds	66,589,345	0	66,589,345	72,978,795	0	72,978,795	-8.76
2.5 Real estate developer loans	0	0	0	0	0	0	-
2.6 Loans to SMEs	10,542,878	0	10,542,878	11,439,715	0	11,439,715	-7.84
2.7 Loans to companies	4,974,354	0	4,974,354	6,213,969	0	6,213,969	-19.95
2.8 Corporate loans	572,201	0	572,201	650,052	0	650,052	-11.98
2.9 Territorial covered bonds	0	0	0	0	0	0	-
2.10 Treasury bonds	0	0	0	0	0	0	-
2.11 Subordinated debt	124,379	0	124,379	124,378	0	124,378	0.00
2.12 Government loans	167,244	0	167,244	192,140	0	192,140	-12.96
2.13 Consumer loans	1,751,272	0	1,751,272	1,977,647	0	1,977,647	-11.45
2.14 Auto loans	1,635,276	0	1,635,276	2,052,283	0	2,052,283	-20.32
2.15 Financial leases	1,179,278	0	1,179,278	1,407,608	0	1,407,608	-16.22
2.16 Accounts receivable	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	0	0	0	-
2.19 Others	20,111,126	0	20,111,126	21,396,110	0	21,396,110	-6.01
2.20 Doubtful assets	5,540,472	0	5,540,472	6,386,085	0	6,386,085	-13.24
2.21 Valuation corrections due to assets impairment (-)	-782,504	0	-782,504	-1,058,687	0	-1,058,687	-26.09
2.22 Accrued interests and expenses	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	-
3. Derivatives	410,015	0	410,015	425,379	0	425,379	-3.61
3.1 Hedging derivatives	410,015	0	410,015	425,379	0	425,379	-3.61
3.2 Trading derivatives	0	0	0	0	0	0	-
4. Other financial assets	244,401	0	244,401	258,241	0	258,241	-5.36
4.1 Financial guarantees	1,437	0	1,437	1,532	0	1,532	-6.20
4.2 Others	242,964	0	242,964	256,709	0	256,709	-5.35
II. Deferred tax assets	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	-

Aggregate balance (continuation)

TABLE A

EUR thousands	2014-1S			2013-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT ASSETS	59,985,556	1,291,686	61,277,242	66,101,822	1,159,327	67,261,149	-8.90
IV. Non-current assets classified as held for sale	1,126,229	692	1,126,921	1,078,900	674	1,079,574	4.39
V. Short-term financial assets	36,234,145	627,478	36,861,623	40,740,076	751,357	41,491,433	-11.16
1. Trade debtors and other receivables	1,078,007	0	1,078,007	930,173	0	930,173	15.89
2. Debt securities	0	0	0	0	0	0	-
2.1 Central banks	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	0	-
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	-
3. Collection rights	35,098,711	627,478	35,726,189	39,750,225	751,357	40,501,582	-11.79
3.1 Mortgage participations	2,977,808	0	2,977,808	3,207,016	0	3,207,016	-7.15
3.2 Mortgage assignment certificates	4,433,437	0	4,433,437	4,780,144	0	4,780,144	-7.25
3.3 Mortgage loans	73,733	0	73,733	118,794	0	118,794	-37.93
3.4 Mortgage covered bonds	13,300,000	0	13,300,000	13,983,631	0	13,983,631	-4.89
3.5 Real estate developer loans	0	0	0	0	0	0	-
3.6 Loans to SMEs	4,519,660	0	4,519,660	4,703,982	0	4,703,982	-3.92
3.7 Loans to companies	2,289,085	0	2,289,085	4,360,971	0	4,360,971	-47.51
3.8 Corporate loans	247,102	0	247,102	360,156	0	360,156	-31.39
3.9 Territorial covered bonds	0	0	0	0	0	0	-
3.10 Treasury bonds	0	0	0	0	0	0	-
3.11 Subordinated debt	0	0	0	0	0	0	-
3.12 Government loans	64,954	0	64,954	74,051	0	74,051	-12.28
3.13 Consumer loans	1,418,408	0	1,418,408	1,574,075	0	1,574,075	-9.89
3.14 Auto loans	1,219,683	0	1,219,683	1,404,632	0	1,404,632	-13.17
3.15 Financial leases	388,401	0	388,401	435,845	0	435,845	-10.89
3.16 Accounts receivable	0	620,720	620,720	0	750,192	750,192	-17.26
3.17 Future receivables	0	0	0	0	0	0	-
3.18 Asset-backed securities	0	0	0	0	0	0	-
3.19 Other	1,743,953	0	1,743,953	1,374,434	0	1,374,434	26.89
3.20 Doubtful assets	3,044,838	6,758	3,051,596	3,414,504	1,165	3,415,669	-10.66
3.21 Valuation corrections due to assets impairment (-)	-1,789,967	0	-1,789,967	-1,891,817	0	-1,891,817	-5.38
3.22 Accrued interests and expenses	1,129,223	0	1,129,223	1,806,770	0	1,806,770	-37.50
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	38393	0	38393	43,037	0	43,037	-10.79
4. Derivatives	24,341	0	24,341	26,458	0	26,458	-8.00
4.1 Hedging derivatives	24,251	0	24,251	26,458	0	26,458	-8.34
4.2 Trading derivatives	90	0	90	0	0	0	-
5. Other financial assets	33,086	0	33,086	33,220	0	33,220	-0.40
5.1 Financial guarantees	0	0	0	0	0	0	-
5.2 Others	33,086	0	33,086	33,220	0	33,220	-0.40
VI. Accrual accounts	39,838	0	39,838	51,753	0	51,753	-23.02
1. Fees	384	0	384	169	0	169	127.22
2. Other	39,454	0	39,454	51,584	0	51,584	-23.52
VII. Cash and other equivalent liquid assets	22,585,344	663,516	23,248,860	24,231,093	407,296	24,638,389	-5.64
1. Cash	22,505,571	663,516	23,169,087	24,147,999	407,296	24,555,295	-5.65
2. Other equivalent liquid assets	79,773	0	79,773	83,094	0	83,094	-4.00
TOTAL ASSETS	272,204,177	1,291,686	273,495,863	293,669,187	1,159,327	294,828,514	-7.24

EUR thousands	2014-1S			2013-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
LIABILITIES							
A) NON-CURRENT LIABILITIES	232,939,561	0	232,939,561	248,587,193	0	248,587,193	-6.29
I. Long-term provisions	0	0	0	0	0	0	-
II. Long-term financial liabilities	232,939,561	0	232,939,561	248,587,193	0	248,587,193	-6.29
1. Debentures and other marketable securities	215,400,428	0	215,400,428	230,108,423	0	230,108,423	-6.39
1.1 Non-subordinated series	180,062,012	0	180,062,012	194,795,689	0	194,795,689	-7.56
1.2 Subordinated series	36,679,064	0	36,679,064	36,524,382	0	36,524,382	0.42
1.3 Valuation corrections due to recognition of losses (-)	-1,338,526	0	-1,338,526	-1,209,300	0	-1,209,300	10.69
1.4 Accrued interests and expenses	-2,122	0	-2,122	-2,348	0	-2,348	-9.63
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2. Bank borrowings	15,136,976	0	15,136,976	15,958,213	0	15,958,213	-5.15
2.1 Subordinated loan	11,711,860	0	11,711,860	11,861,388	0	11,861,388	-1.26
2.2 Liquidity line loan	1,907,114	0	1,907,114	2,145,178	0	2,145,178	-11.10
2.3 Other bank borrowings	2,565,720	0	2,565,720	2,954,534	0	2,954,534	-13.16
2.4 Valuation correction due to recognition of losses (-)	-1,047,718	0	-1,047,718	-1,002,887	0	-1,002,887	4.47
2.5 Accrued interests and expenses	0	0	0	0	0	0	-
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	-
3. Derivatives	1,864,942	0	1,864,942	1,927,864	0	1,927,864	-3.26
3.1 Hedging derivatives	1,864,942	0	1,864,942	1,927,864	0	1,927,864	-3.26
3.2 Trading derivatives	0	0	0	0	0	0	-
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
4. Other financial liabilities	537,215	0	537,215	592,693	0	592,693	-9.36
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	-
4.2 Others	537,215	0	537,215	592,693	0	592,693	-9.36
III. Deferred tax liabilities	0	0	0	0	0	0	-

EUR thousands	2014-1S			2013-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT LIABILITIES	40,888,678	1,291,686	42,180,364	46,776,045	1,159,327	47,935,372	-12.01
IV. Liabilities due to non-current assets held for sale	0	0	0	0	0	0	-
V. Short-term provisions	0	0	0	0	0	0	-
VI. Short-term financial liabilities	39,175,857	1,269,195	40,445,052	45,195,287	1,137,679	46,332,966	-12.71
1. Trade debtors and other accounts receivable	428,199	907	429,106	497,395	0	497,395	-13.73
2. Debentures and other tradeable securities	36,830,342	1,174,042	38,004,384	42,556,219	1,076,451	43,632,670	-12.90
2.1 Non-subordinated series	33,499,758	1,170,000	34,669,758	37,284,912	1,074,371	38,359,283	-9.62
2.2 Subordinated series	1,748,646	0	1,748,646	3,310,863	0	3,310,863	-47.18
2.3 Valuation corrections due to recognition of losses (-)	-166,347	0	-166,347	-619,952	0	-619,952	-73.17
2.4 Accrued interests and expenses	1,441,880	4,042	1,445,922	2,252,934	2,080	2,255,014	-35.88
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	306,405	0	306,405	327,462	0	327,462	-6.43
3. Bank borrowing	1,446,804	94,246	1,541,050	1,526,096	61,228	1,587,324	-2.92
3.1 Subordinated loan	524,818	0	524,818	690,305	0	690,305	-23.97
3.2 Liquidity line loan	486,437	94,139	580,576	439,239	61,156	500,395	16.02
3.3 Other bank borrowings	360,798	0	360,798	333,779	0	333,779	8.09
3.4 Valuation corrections due to recognition of losses (-)	-490,875	0	-490,875	-462,113	0	-462,113	6.22
3.5 Accrued interests and expenses	29,952	107	30,059	30,124	72	30,196	-0.45
3.6 Adjustments due to hedging transactions	0	0	0	1	0	1	-100.00
3.7 Matured and outstanding interests	535,674	0	535,674	494,761	0	494,761	8.27
4. Derivatives	289,605	0	289,605	342,014	0	342,014	-15.32
4.1 Hedging derivatives	289,605	0	289,605	342,014	0	342,014	-15.32
4.2 Trading derivatives	0	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
5. Other financial liabilities	180,907	0	180,907	273,563	0	273,563	-33.87
5.1 Gross amount	180,907	0	180,907	273,563	0	273,563	-33.87
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
VII. Accrual accounts	1,712,821	22,491	1,735,312	1,580,758	21,648	1,602,406	8.29
1. Fees	1,638,694	22,536	1,661,230	1,495,904	21,607	1,517,511	9.47
1.1 Management company fee	3,568	11	3,579	4,398	9	4,407	-18.79
1.2 Director's fee	25,274	1	25,275	22,859	1	22,860	10.56
1.3 Financial agent/payments fee	451	0	451	483	0	483	-6.63
1.4 Variable fee - realised results	2,311,598	33,958	2,345,556	2,117,995	33,957	2,151,952	9.00
1.5 Variable fee - non-realised results	0	0	0	22	0	22	-100.00
1.6 Other fees of the assigning company	0	0	0	0	0	0	-
1.7 Valuation correction due to recognition of losses (-)	-702,476	-11,434	-713,910	-650,322	-12,360	-662,682	7.73
1.8 Other fees	279	0	279	469	0	469	-40.51
2. Others	73,827	-45	73,782	84,853	41	84,894	-13.09
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-1,624,062	0	-1,624,062	-1,694,051	0	-1,694,051	-4.13
VIII. Financial assets available for sale	0	0	0	0	0	0	-
IX. Cash flow hedge	-1,616,766	0	-1,616,766	-1,685,253	0	-1,685,253	-4.06
X. Other recognised income and expense	0	0	0	0	0	0	-
XI. Current formation expenses	-7,296	0	-7,296	-8,798	0	-8,798	-17.07
TOTAL LIABILITIES	272,204,177	1,291,686	273,495,863	293,669,187	1,159,327	294,828,514	-7.24

Aggregate income statement

TABLE B

EUR thousands	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	ACCUMULATED			ACCUMULATED			ACCUMULATED		
	2014-15	2013-15	%	2014-15	2013-15	%	2014-15	2013-15	%
1. Interests and similar yields	3,644,432	4,500,355	-19.02	26,180	30,598	-14.44	3,670,612	4,530,953	-18.99
1.1 Debt securities	0	0	-	0	0	-	0	-	-
1.2 Collection rights	3,576,242	4,425,127	-19.18	22,909	26,315	-12.94	3,599,151	4,451,442	-19.15
1.3 Other financial assets	68,190	75,228	-9.36	3,271	4,283	-23.63	71,461	79,511	-10.12
2. Interests and recognised expenses	-2,617,816	-2,991,004	-12.48	-5,507	-8,294	-33.60	-2,623,323	-2,999,298	-12.54
2.1 Debentures and other marketable securities	-2,489,097	-2,849,805	-12.66	-4,073	-5,273	-22.76	-2,493,170	-2,855,078	-12.68
2.2 Bank borrowings	-107,689	-117,593	-8.42	-1,434	-3,021	-52.53	-109,123	-120,614	-9.53
2.3 Other financial liabilities	-21,030	-23,606	-10.91	0	0	-	-21,030	-23,606	-10.91
3. Result of cash flow hedge (net)	-277,472	-717,242	-61.31	0	0	-	-277,472	-717,242	-61.31
A) INTEREST MARGIN	749,144	792,109	-5.42	20,673	22,304	-7.31	769,817	814,413	-5.48
4. Financial transaction (net) result	7	-3	-	0	0	-	7	-3	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	-	-
4.3 Others	7	-3	-	0	0	-	7	-3	-
5. (Net) exchange differences	0	2,286	-100.00	0	0	-	0	2,286	-100.00
6. Other operating income	4,761	11,689	-59.27	0	0	-	4,761	11,689	-59.27
7. Other operating expenses	-544,684	-611,231	-10.89	-3,570	-16,807	-78.76	-548,254	-628,038	-12.70
7.1 External services	-16,842	-38,392	-56.13	-367	-207	77.29	-17,209	-38,599	-55.42
7.1.1 Services from independent professionals	-11,062	-31,389	-64.76	-98	-43	127.91	-11,160	-31,432	-64.49
7.1.2 Bank and similar services	-2,833	-3,828	-25.99	0	0	-	-2,833	-3,828	-25.99
7.1.3 Advertising and publicity	-10	-6	66.67	0	0	-	-10	-6	66.67
7.1.4 Other services	-2,937	-3,169	-7.32	-269	-164	64.02	-3,206	-3,333	-3.81
7.2 Taxes	-348	-69	404.35	0	0	-	-348	-69	404.35
7.3 Other current management expenses	-527,494	-572,770	-7.90	-3,203	-16,600	-80.70	-530,697	-589,370	-9.96
7.3.1 Management company fee	-15,462	-18,031	-14.25	-176	-157	12.10	-15,638	-18,188	-14.02
7.3.2 Director's fee	-16,917	-15,050	12.41	-12	-12	0.00	-16,929	-15,062	12.40
7.3.3 Financial agent/payments fee	-2,748	-3,281	-16.25	0	0	-	-2,748	-3,281	-16.25
7.3.4 Variable fee - realized profit	-467,304	-510,667	-8.49	-3,015	-16,240	-81.43	-470,319	-526,907	-10.74
7.3.5 Variable fee - non-realized profit	0	-1,927	-100.00	0	0	-	0	-1,927	-100.00
7.3.6 Other fees of the assigning company	-1	-1	0.00	0	0	-	-1	-1	0.00
7.3.7 Other expenses	-25,062	-23,813	5.25	0	-191	-100.00	-25,062	-24,004	4.41
8. (Net) impairment of financial assets	-408,433	-764,078	-46.55	-18,921	-27,236	-30.53	-427,354	-791,314	-45.99
8.1 Net impairment of debt securities	0	-6	-100.00	0	0	-	0	-6	-100.00
8.2 Net impairment of collection rights	-408,433	-764,072	-46.55	-18,921	-27,236	-30.53	-427,354	-791,308	-45.99
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	-	-
9. (Net) endowment to provisions	-1,713	-1,741	-1.61	0	0	-	-1,713	-1,741	-1.61
10. Profits (losses) in non-current assets for sale	-104,506	-245,229	-57.38	2,744	-178	-	-101,762	-245,407	-58.53
11. Deflection of losses (profits)	305,424	816,198	-62.58	-926	21,917	-	304,498	838,115	-63.67
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	-	-
12. Income tax	0	0	-	0	0	-	0	-	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	-	-

<i>EUR thousands</i>	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	2014-1S	2013-1S	%	2014-1S	2013-1S	%	2014-1S	2013-1S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	334,291	663,174	-49.59	3,388	1,528	121.73	337,679	664,702	-49.20
1. Net cash flow from interests on transactions	572,705	700,642	-18.26	2,120	1,780	19.10	574,825	702,422	-18.17
1.1 Interest collected from securitised assets	3,962,428	5,069,823	-21.84	0	0	-	3,962,428	5,069,823	-21.84
1.2 Interest paid on securitisation issues	-3,059,619	-3,467,028	-11.75	0	0	-	-3,059,619	-3,467,028	-11.75
1.3 Net interest collected/paid on derivatives transactions	-306,856	-879,876	-65.13	0	0	-	-306,856	-879,876	-65.13
1.4 Interest collected from financial investments	39,381	46,481	-15.28	4,221	4,283	-1.45	43,602	50,764	-14.11
1.5 Interest paid on loans and credit with banks	-62,629	-68,758	-8.91	-2,101	-3,096	-32.14	-64,730	-71,854	-9.91
1.6 Other net collected/paid interests	0	0	-	0	593	-100.00	0	593	-100.00
2. Fees and expenses for financial services paid by the Fund	-272,207	-281,457	-3.29	-634	-173	266.47	-272,841	-281,630	-3.12
2.1 Fees paid to the management company	-16,002	-18,632	-14.12	-173	-161	7.45	-16,175	-18,793	-13.93
2.2 Fees paid for securitised assets management	-14,245	-15,040	-5.29	-12	-12	0.00	-14,257	-15,052	-5.28
2.3 Fees paid to the financial agent	-2,768	-3,355	-17.50	0	0	-	-2,768	-3,355	-17.50
2.4 Variable fees paid	-234,785	-236,917	-0.90	0	0	-	-234,785	-236,917	-0.90
2.5 Other fees	-4,407	-7,513	-41.34	-449	0	-	-4,856	-7,513	-35.37
3. Other cash flows from Fund's operations	33,793	243,989	-86.15	1,902	-79	-	35,695	243,910	-85.37
3.1 Bad debts and other acquired assets recovery	86,503	52,511	64.73	0	0	-	86,503	52,511	64.73
3.2 Payment of provisions	0	0	-	0	0	-	0	0	-
3.3 Proceeds from disposal of non-current assets held for sale	65920	70114	-5.98169	1902	71	2578.8732	67822	70185	-3.36682
3.4 Others	-118,630	121,364	-	0	-150	-100.00	-118,630	121,214	-197.87
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	-572,071	228,038	-	252,832	63,978	295.19	-319,239	292,016	-209.32
4. Net cash flows from securitisation issuance	5,717,917	13,197,307	-56.67	615,865	567,713	8.48	6,333,782	13,765,020	-53.99
4.1 Proceeds from securities issuances	5,720,020	13,202,224	-56.67	615,865	567,713	8.48	6,335,885	13,769,937	-53.99
4.2 Payments for securities issuances (placement insurance)	-2,103	-4,917	-57.23	0	0	-	-2,103	-4,917	-57.23
5. Cash flows from financial assets acquisitions	-4,327,850	-13,155,175	-67.10	-2,812,552	-2,740,957	2.61	-7,140,402	-15,896,132	-55.08
5.1 Payments for collection rights acquisitions	-4,327,850	-13,154,711	-67.10	-2,812,552	-2,740,957	2.61	-7,140,402	-15,895,668	-55.08
5.2 Payments for other financial investment acquisitions	0	-464	-100.00	0	0	-	0	-464	-100.00
6. Net cash flows from amortisations	-1,896,923	-143,978	1,217.51	2,416,536	2,299,637	5.08	519,613	2,155,659	-75.90
6.1 Proceeds from collection rights amortisation	12,581,240	15,270,149	-17.61	2,941,536	3,164,637	-7.05	15,522,776	18,434,786	-15.80
6.2 Proceeds from other securitised assets amortisation	0	0	-	0	0	-	0	0	-
6.3 Payments for securitised bonds amortisation	-14,478,163	-15,414,127	-6.07	-525,000	-865,000	-39.31	-15,003,163	-16,279,127	-7.84
7. Other cash flows from the Fund's operations	-65,215	329,884	-	32,983	-62,415	-	-32,232	267,469	-
7.1 Collections from granting loans or drawdowns	138,924	674,061	-79.39	32,983	0	-	171,907	674,061	-74.50
7.2 Payments for loans or credits amortisation	-431,144	-473,467	-8.94	0	-62,415	-100.00	-431,144	-535,882	-19.54
7.3 Proceeds on pending collection rights	218,635	268,712	-18.64	0	0	-	218,635	268,712	-18.64
7.4 Public Administrations - liabilities	-2,836	-2,320	22.24	0	0	-	-2,836	-2,320	22.24
7.5 Other assets and liabilities	11,206	-137,102	-	0	0	-	11,206	-137,102	-
7.6 Collection from financial investment amortisation of sale	0	0	-	0	0	-	0	0	-
7.7 Grants collection	0	0	-	0	0	-	0	0	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	-237,780	891,212	-	256,220	65,506	291.14	18,440	956,718	-98.07
Cash or cash equivalents at the beginning of the period	22,823,122	27,953,795	-18.35	407,296	292,437	39.28	23,230,418	28,246,232	-17.76
Cash or cash equivalents at the end of the period	22,585,342	28,845,007	-21.70	663,516	357,943	85.37	23,248,858	29,202,950	-20.39

PERIOD	COLLECTION RIGHTS - MAIN RATIOS							SECURITIES ISSUED - IMPROVEMENTS			INCOME AND EXPENSES - MAIN HALF-YEARLY RATIOS		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)	% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	% GUARANTEE (8)	% RF (9)	% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
Public ABS, bonds													
Jun-14	272,204,177	2.20	3.18	0.72	2.90	0.41	-1.38	10.44	5.75	1.46	0.30	-0.20	-0.18
Dec-13	293,669,187	2.97	3.30	0.67	5.66	0.37	-1.34	10.26	5.63	1.41	0.24	-0.17	-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	360,587,355	3.24	3.19	0.49	3.02	0.29	-0.98	2.61	8.41	1.59	0.23	-0.12	-0.10
Jun-12	411,896,368	2.27	2.68	0.44	1.21	0.27	-0.81	2.62	5.44	1.12	0.20	-0.13	-0.11
Dec-11	455,751,455	2.99	2.10	0.43	1.11	0.23	-0.71	2.82	7.39	1.52	0.19	-0.11	-0.08
Jun-11	465,439,228	2.69	1.92	0.28	1.74	0.23	-0.59	2.37	4.66	1.20	0.18	-0.15	-0.13
Dec-10	484,209,039	4.25	1.85	0.40	2.90	0.16	-0.53	2.51	5.70	1.94	0.40	-0.24	-0.22
Jun-10	456,719,249	3.52	1.43	0.55	4.30	0.10	-0.47	2.51	3.33	0.71	0.52	-0.23	-0.22
Dec-09	478,014,950	-	-	-	-	0.08	-0.38	2.04	3.10	0.77	0.24	-0.18	-0.16
Public ABS, non-mortgage covered bonds													
Jun-14	188,542,491	3.16	4.73	1.06	4.31	0.60	-1.99	15.36	8.51	1.76	0.43	-0.29	-0.27
Dec-13	202,000,385	3.82	4.94	1.00	8.48	0.53	-1.95	15.19	8.36	1.67	0.35	-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	245,815,720	3.86	4.88	0.75	4.61	0.43	-1.43	3.98	12.71	1.93	0.34	-0.18	-0.15
Jun-12	286,302,949	3.13	4.01	0.66	1.81	0.39	-1.17	3.89	8.03	1.16	0.29	-0.19	-0.16
Dec-11	322,716,165	3.91	3.05	0.62	1.61	0.33	-1.00	4.07	10.59	1.70	0.26	-0.15	-0.12
Jun-11	322,825,758	3.26	2.83	0.41	2.57	0.32	-0.85	3.48	6.71	1.37	0.28	-0.21	-0.18
Dec-10	327,781,093	5.71	2.83	0.61	4.42	0.23	-0.78	3.81	8.51	2.13	0.59	-0.35	-0.32
Jun-10	301,516,850	5.51	2.24	0.85	6.72	0.15	-0.71	3.87	5.04	0.26	0.82	-0.34	-0.33
Dec-09	322,133,497	-	-	-	-	0.11	-0.56	-	-	-	0.36	-0.26	-0.24
Public ABS, commercial paper													
Jun-14	1,291,686	5.90	0.14	1.78	-	0.05	-0.89	-	15.00	66.93	1.46	-0.28	-0.25
Dec-13	1,159,327	-	0.16	4.43	50.43	0.06	-1.07	-	8.14	55.90	1.73	-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	1,597,679	-	0.30	2.57	50.00	0.04	-	-	17.51	32.19	1.10	-1.43	-1.42
Jun-12	1,803,870	-	0.08	-	-	0.04	-0.56	-	6.98	27.54	1.06	-0.03	-0.01
Dec-11	1,691,473	-	-	0.02	-	-	-0.50	-	5.09	27.45	1.08	-0.18	-0.15
Jun-11	2,332,627	-	0.22	0.85	-	-	-0.23	0.05	6.33	0.06	0.24	-0.39	-0.37
Dec-10	2,842,868	-	-	-	-	-	-0.06	-	4.93	24.77	0.45	-0.41	-0.40
Jun-10	2,196,163	-	-	-	-	-	-0.05	-	4.86	-	0.71	-0.82	-0.79
Dec-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26	1.85	-0.12	-0.12

(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

Aggregate information of securitised assets

TABLE E

	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	2013 2	198,192,030	2.35	32.56	2.69	0.60	0.90	14.26	7.82	30.70	34.62
	2014 1	186,533,207	1.86	32.86	2.61	0.73	1.12	14.29	8.12	29.00	33.68
Loans to companies	2013 2	29,572,298	8.70	37.93	9.23	1.32	16.21	7.10	5.18	13.80	17.38
	2014 1	24,712,959	6.38	41.12	9.33	1.07	19.03	7.27	5.21	13.76	13.91
Subordinated debt and treasury bonds	2013 2	124,378	58.72	0.00	0.00	0.00	0.00	2.90	7.15	100.00	53.00
	2014 1	124,379	0.00	0.00	0.00	0.00	0.00	2.50	7.52	100.00	53.00
Public administrations	2013 2	266,191	0.19	7.64	1.62	0.00	0.00	4.47	9.99	41.81	21.35
	2014 1	232,198	0.54	7.26	1.98	0.00	0.00	4.15	10.47	44.05	21.66
Consumer and auto loans	2013 2	7,008,637	4.33	5.62	5.38	1.81	114.20	5.88	4.73	0.49	27.30
	2014 1	6,024,639	3.22	5.85	6.31	1.33	0.16	5.96	5.11	0.51	27.32
Accounts receivable	2013 2	0	-	-	-	-	-	-	-	-	-
	2014 1	0	-	-	-	-	-	-	-	-	-
Future collection rights	2013 2	0	-	-	-	-	-	-	-	-	-
	2014 1	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2013 2	0	-	-	-	-	-	-	-	-	-
	2014 1	0	-	-	-	-	-	-	-	-	-
Other	2013 2	22,770,544	0.00	0.00	0.00	0.00	0.00	13.23	1.63	100.00	100.00
	2014 1	21,855,079	0.00	0.00	0.00	0.00	0.00	12.79	2.05	100.00	100.00
Commercial paper	2013 2	750,192	0.00	-	0.16	4.43	50.43	0.09	0.00	8.14	-
	2014 1	620,720	5.90	-	0.14	1.78	55.31	0.07	5.58	9.52	-

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
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.	431,876
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	105,578
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	164,356
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	120,561
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	32,863,666
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,140,755
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	2,217,775
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,310,801
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,073,396
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	67,982
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,214,702
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	207,343
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,267
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	75,981
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3,369,174
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,111,100
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,263,316
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	457,297
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	559,104
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	136,548
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	99,215
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	133,371
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	296,442
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	88,892
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A. CAJA DE AHORROS DE VITORIA Y ALAVA- ARABA ETA GASTEIZKO AURREZKI KUTXA	108,055
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.		114,529
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	211,485
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	177,885

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
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	405,946
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	693,480
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	67,053
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	73,620
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	26,484
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	950,829
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	292,873
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,407,528
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,190,068
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,298,803
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	127,271
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	176,960
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	412,611
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	492,324
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	560,844
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	798,303

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
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	457,207
BANKIA PYME I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	598,175
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	669,246
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	836,512
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	168,147
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	210,421
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	184,364
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	377,151
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	301,745
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	392,238
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	61,094
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	90,969
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	94,560
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	100,781
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	404,065
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	137,464
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,026,822
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	802,184
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	921,612
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	693,633
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	614,967
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	54,232
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	129,771
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	205,946

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,468,565
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,652,346
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,523,201
BBVA RMBS 12, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,518,835
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,851,178
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,985,330
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,530,919
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,351,294
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	32,480
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	46,763
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	115,215
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	124,489
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	33,465
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	179,245
BBVA-9 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	366,773
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	100,708
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	2,866
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	36,173
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	27,636

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
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	42,848
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	147,571
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	94,376
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	216,205
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	298,198
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	851,037
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	703,668
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	759,134
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	390,599
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	97,970
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	154,649
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	381,422
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	781,985
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	160,604
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	272,054
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	356,804
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	568,247
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,151,645
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,473,099

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	702,706
RURAL HIPOTECARIO XIV, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	227,117
RURAL HIPOTECARIO XV, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	539,034
RURAL HIPOTECARIO XVI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	154,657
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	108,261
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	255,536
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	112,578
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	449,808
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	340,407
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	873,264
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,037,957
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	130,048
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	168,879
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	424,174
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	305,447
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,001,907
FONCAIXA PYMES 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,543,043
FONCAIXA PYMES 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	561,968
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	71,876
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	106,060
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	87,497
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	63,098
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	62,541
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	69,708
GC FTPYME SABADELL 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	142,305
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	175,706
GC FTPYME SABADELL 8, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	432,333
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	343,523

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	43,508
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	123,381
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	199,387
GAT FTGENCAT 2009, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	238,213
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	592,073
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	592,360
HIPOCAT 16, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	539,451
HIPOCAT 17, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	694,761
HIPOCAT 18, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	609,857
HIPOCAT 19, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	537,683
HIPOCAT 20, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	718,731
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	47,838
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	131,243
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	210,174
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	415,448
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	496,265
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	390,037
MBSCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	608,802
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,195,319
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	141,836
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	573,509
IM BCG RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	1,315,633
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	398,613
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	474,726
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	275,101
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	107,772
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	516,039
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	501,727
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	581,136

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,227,402
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	138,656
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	683,365
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	634,883
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	569,790
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,322,432
IM CEDULAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,086,135
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,100,590
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,262,014
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,269,806
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,279,149
IM CFS RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	304,492
IM CITI TARJETAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CITIBANK ESPAÑA, S.A.	1,257,023
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	119,492
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	267,086
IM FTPYME SABADELL 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	863,577
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	269,704
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,853,608
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	363,822
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	219,738
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	389,688
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	101,977
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	752,157
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	867,220
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	41,857
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	192,106
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,691,197
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	665,794
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	509,472

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,260,214
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	209,002
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	298,253
FTA PYMES BANESTO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	369,050
FTA PYMES SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	919,117
FTA PYMES SANTANDER 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,474,144
FTA PYMES SANTANDER 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,233,358
FTA PYMES SANTANDER 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	385,887
FTA PYMES SANTANDER 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,538,153
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	426,115
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	433,656
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,719,143
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	275,829
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	107,700
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	476,284
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	824,692
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,412,385
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,826,534
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	792,630
FTA SANTANDER HIPOTECARIO 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	740,848
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	189,110
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	247,921
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	627,217
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,022,983
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,005,355
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	46,961
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	55,680
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	79,971
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	220,249

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	203,747
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	112,555
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	555,726
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	267,404
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	539,281
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	733,254
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	881,346
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	160,496
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	110,044
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	199,874
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	574,545
AUTO ABS 2012-3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANQUE PSA FINANCE S.E.	848,260
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	454,727
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	373,534
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	224,498
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	168,904
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	220,742
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	488,025
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,557,979
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,096,840
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,603,854
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,050,064
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,005,729
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	44,695
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	63,451
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	105,473
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	157,495

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	22,950,489
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	15,234
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	57,329
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	60,571
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	303,402
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	434,583
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	361,912
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	581,913
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	387,689
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	182,218
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	609,363
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	534,361
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	953,851
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	855,775
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	1,614,630
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	1,314,865
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	584,306
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,785,946
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,025,864
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	44,827
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	89,335
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	94,769
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	102,256
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	79,520

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	103,102
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	161,657
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	120,232
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	159,363
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	260,818
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	189,776
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	135,440
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	321,037
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	460,530
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	279,782
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	408,538
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	244,761
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	158,916
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	339,657
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	187,767
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,107,154
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,293,626
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	219,723
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	238,862
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	583,612
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	834,221
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	562,397
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	838,278
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	831,923
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	776,436

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	338,582
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	146,462
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	352,215
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	444,467
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	659,418
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	654,871
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	978,094
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	1,609,312
TDA LICO LEASING III, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	LICO LEASING, S.A., E.F.C.	72,742
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	83,113
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	10,178
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	58,849
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	141,243
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	247,781
Subtotal ABS/BONDS constituted in previous periods						259,423,380
FTA PYMES SANTANDER 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,859,748
FTA PYMES SANTANDER 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	592,757
FTA, RMBS SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,476,048
Subtotal ABS/BONDS constituted during the period						3,928,553
Total ABS/BONDS						263,351,933

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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	196,810
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,291,686
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						1,291,686
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						1,291,686
Total PUBLIC ABS						264,643,619
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	201,651
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	229,154
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	256,301
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	531,485
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	272,017
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	615,446
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	909,937
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	598,041
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	736,457
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	518,623
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	67,624
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	57,848
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	26,190
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	73,852
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	13,415
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	154,419
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	409,152
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	27,641
BANKINTER 3, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	201,911
BANKINTER 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	209,094
BANKINTER 5, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	149,087

Asset-backed securities

TABLE 00

List of Funds through June 30, 2014

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.	196,810
BANKINTER 7, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	136,632
RURAL HIPOTECARIO III FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	43,115
RURAL HIPOTECARIO IV FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	87,380
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	367,656
GC SABADELL 1, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	297,508
GAT ICO-FTVPO 1, FTH	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	224,259
IM PASTOR 2, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	225,063
IM PASTOR 3, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	321,947
FTH UCI 10	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	162,904
FTH UCI 12	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	341,650
FTH UCI 5	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	21,002
TDA 12, FTH	FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	43,305
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	320,478
Subtotal MBS constituted in previous periods						8,852,244
Subtotal MBS constituted during the period						0
Total MBS - PUBLIC						8,852,244
Total PUBLIC FUNDS						273,495,863

Amounts in thousands euros.

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AUTO ABS 2012-3, FTA	FTA BONOS	777,031	0		800,216	36,293	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA BONOS	172,247	0		195,573	42	-8,424
AYT CAJA INGENIEROS 2, FTA	FTA BONOS	392,707	0		394,614	36,153	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA BONOS	101,510	0		103,497	1,755	-5,370
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA BONOS	156,030	0		157,388	9	-8,341
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA BONOS	111,025	0		114,023	1,580	-1,758
AYT CEDULAS CAJAS GLOBAL FTA	FTA BONOS	31,532,285	0		31,526,306	1,328,959	0
AYT CEDULAS CAJAS IX, FTA	FTA BONOS	5,049,291	0		5,048,205	91,199	0
AYT CEDULAS CAJAS V, FTA	FTA BONOS	2,157,750	0		2,157,117	60,108	0
AYT CEDULAS CAJAS VIII, FTA	FTA BONOS	4,203,871	0		4,202,791	107,092	0
AYT CEDULAS CAJAS X, FTA	FTA BONOS	3,900,663	0		3,900,220	155,190	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA BONOS	45,787	0		50,793	16,744	-1,381
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA BONOS	3,919,924	0		3,987,589	192,289	-42,990
AYT DEUDA SUBORDINADA I, FTA	FTA BONOS	123,057	84,143		207,177	103	0
AYT FONDO EOLICO, FTA	FTA BONOS	15,359	0		15,343	0	0
AYT FTPYME II, FTA	FTA BONOS	50,266	0		54,431	10,677	-185
AYT GOYA HIPOTECARIO III, FTA	FTA BONOS	2,969,351	839		3,095,604	273,138	-124,598
AYT GOYA HIPOTECARIO IV, FTA	FTA BONOS	988,908	44		1,048,670	61,837	-43,513
AYT GOYA HIPOTECARIO V, FTA	FTA BONOS	1,112,949	0		1,181,222	81,497	-50,791
AYT HIPOTECARIO BBK I, FTA	FTA BONOS	419,880	0		426,926	24,113	-7,581
AYT HIPOTECARIO BBK II, FTA	FTA BONOS	520,144	0		528,478	21,599	-6,858
AYT HIPOTECARIO MIXTO II, FTA	FTA BONOS	129,612	0		130,331	5,864	-12,060
AYT HIPOTECARIO MIXTO III, FTA	FTA BONOS	95,368	3,364		99,170	0	-4,378
AYT HIPOTECARIO MIXTO IV, FTA	FTA BONOS	119,905	0		123,572	5,412	-6,204
AYT HIPOTECARIO MIXTO V, FTA	FTA BONOS	289,871	0		291,795	4,284	-9,880
AYT HIPOTECARIO MIXTO, FTA	FTA BONOS	70,114	458		70,598	18,285	-119
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA BONOS	96,368	0		97,638	9,880	-8,786
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA BONOS	103,306	0		105,178	8,296	-1,549
AYT ICO-FTVPO I, FTA	FTA BONOS	190,804	0		195,672	12,527	-6,515
AYT ICO-FTVPO III, FTA	FTA BONOS	157,107	0		160,959	13,914	-10,029
AYT KUTXA HIPOTECARIO I, FTA	FTA BONOS	380,962	0		385,807	13,554	-8,117
AYT KUTXA HIPOTECARIO II, FTA	FTA BONOS	674,436	0		684,612	5,827	-35,165
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA BONOS	61,580	0		62,194	4,784	-1,372
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA BONOS	35,531	0		36,167	36,471	-285

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	17,323	0	19,438	6,567	0
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	257,347	0	260,802	23,216	-19,755
BANCAJA 10, FTA	FTA	BONOS	1,393,570	0	1,390,402	4,342	-24,656
BANCAJA 11, FTA	FTA	BONOS	1,172,317	0	1,184,603	4,948	-21,634
BANCAJA 13, FTA	FTA	BONOS	2,110,965	0	2,058,362	187,480	-18,436
BANCAJA 3, FTA	FTA	BONOS	111,385	0	111,924	2,606	2,535
BANCAJA 5, FTA	FTA	BONOS	167,033	0	169,582	5,014	-3,752
BANCAJA 6, FTA	FTA	BONOS	385,407	0	387,284	20,832	-5,899
BANCAJA 7, FTA	FTA	BONOS	480,840	0	477,398	7,601	-5,067
BANCAJA 8, FTA	FTA	BONOS	530,078	0	548,697	0	-9,142
BANCAJA 9, FTA	FTA	BONOS	790,128	0	783,862	3,341	-14,208
BANCAJA LEASING 1, FTA	FTA	BONOS	333,693	0	346,112	102,454	0
BANKIA PYME I, FTA	FTA	BONOS	503,853	0	377,633	218,320	0
BANKINTER 10, FTA	FTA	BONOS	648,487	469	665,450	0	-9,353
BANKINTER 13 FTA	FTA	BONOS	797,575	1,942	829,426	556	-11,919
BANKINTER 2 PYME FTA	FTA	BONOS	148,661	2,417	163,168	166	-1,921
BANKINTER 3 FTPYME FTA	FTA	BONOS	193,332	2,633	205,562	369	-2,452
BANKINTER 4 FTPYME, FTA	FTA	BONOS	146,625	2,657	142,262	37,719	-1,575
BANKINTER 6, FTA	FTA	BONOS	358,186	113	361,929	13,518	-5,082
BANKINTER 8, FTA	FTA	BONOS	288,513	148	289,320	10,773	-3,744
BANKINTER 9, FTA	FTA	BONOS	371,740	346	377,032	12,381	-5,376
BBVA AUTOS 2 FTA	FTA	BONOS	36,337	57	41,318	15,761	-520
BBVA CONSUMO 1, FTA	FTA	BONOS	53,754	182	62,480	21,891	-2,734
BBVA CONSUMO 2, FTA	FTA	BONOS	66,580	224	69,972	23,423	-6,725
BBVA CONSUMO 3 FTA	FTA	BONOS	72,717	45	81,993	17,937	-7,335
BBVA CONSUMO 4 FTA	FTA	BONOS	180,352	0	194,161	208,333	-12,131
BBVA EMPRESAS 1, FTA	FTA	BONOS	102,502	2,798	108,242	28,528	-1,357
BBVA EMPRESAS 2, FTA	FTA	BONOS	547,226	6,615	549,198	477,584	0
BBVA EMPRESAS 3, FTA	FTA	BONOS	410,963	14,911	355,376	446,059	-13,060
BBVA EMPRESAS 4, FTA	FTA	BONOS	349,429	7,838	328,444	593,085	0
BBVA EMPRESAS 5, FTA	FTA	BONOS	452,932	2,166	443,878	249,716	0
BBVA EMPRESAS 6, FTA	FTA	BONOS	491,380	2,768	480,536	134,380	0
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	43,734	0	50,648	0	-4,001
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	99,607	5,635	93,537	23,080	-1,211

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BBVA LEASING 1, FTA	FTA BONOS	196,739	369	204,683	0	-7,421	
BBVA RMBS 1, FTA	FTA BONOS	1,436,228	24,042	1,436,566	30,938	-7,750	
BBVA RMBS 10, FTA	FTA BONOS	1,440,574	1,078	1,455,629	192,200	0	
BBVA RMBS 11, FTA	FTA BONOS	1,281,970	3,805	1,295,848	220,889	0	
BBVA RMBS 12, FTA	FTA BONOS	4,240,582	444	4,289,097	218,250	0	
BBVA RMBS 2, FTA	FTA BONOS	2,775,239	58,091	2,801,377	48,048	-15,006	
BBVA RMBS 3, FTA	FTA BONOS	1,897,222	63,665	1,979,765	0	1,486	
BBVA RMBS 5 FTA	FTA BONOS	3,153,564	70,108	3,118,730	412,141	0	
BBVA RMBS 9, FTA	FTA BONOS	1,076,755	4,339	1,077,810	267,043	0	
BBVA-3 FTPYME FTA	FTA BONOS	18,977	513	19,578	11,388	-267	
BBVA-4 PYME, FTA	FTA BONOS	34,207	4,371	32,583	13,931	-420	
BBVA-5 FTPYME, FTA	FTA BONOS	99,747	12,035	97,479	17,474	-2,661	
BBVA-6 FTPYME FTA	FTA BONOS	115,466	7,007	104,842	0	-3,083	
BBVA-7 FTGENCAT, FTA	FTA BONOS	31,101	382	27,714	5,093	-489	
BBVA-8 FTPYME FTA	FTA BONOS	162,808	10,771	147,778	31,246	-2,040	
BBVA-9 PYME FTA	FTA BONOS	272,537	33	280,553	85,601	0	
BCL MUNICIPIOS I FTA	FTA BONOS	66,586	0	69,990	30,419	286	
CAIXA PENEDES 1 TDA, FTA	FTA BONOS	423,538	0	434,103	11,782	-17,441	
CAIXA PENEDES 2 TDA, FTA	FTA BONOS	332,952	0	353,068	16,539	-6,673	
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA BONOS	173,215	0	177,879	43,765	-2,567	
CAIXA PENEDES PYMES 1 TDA, FTA	FTA BONOS	157,435	0	149,825	13,684	-1,151	
CAJA INGENIEROS TDA 1, FTA	FTA BONOS	189,268	0	190,726	29,204	0	
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA BONOS	2,015,132	0	2,015,111	170,036	0	
CEDULAS TDA 18, FTA	FTA BONOS	453,538	0	453,539	34,209	0	
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA BONOS	1,429,993	0	1,429,994	127,890	0	
CEDULAS TDA 3, FTA	FTA BONOS	2,028,593	0	2,028,527	63,340	0	
CEDULAS TDA 5, FTA	FTA BONOS	1,535,911	0	1,535,911	57,957	0	
CEDULAS TDA 6, FTA	FTA BONOS	3,012,037	0	3,012,037	0	0	
CEDULAS TDA 7, FTA	FTA BONOS	2,002,101	0	2,001,907	0	0	
CIBELES III FTPYME, FTA	FTA BONOS	24,892	0	23,456	18,482	-134	
CM BANCAJA 1, FTA	FTA BONOS	49,946	0	63,421	11	-42	
CONSUMO BANCAJA 1, FTA	FTA BONOS	2,090	0	2,839	0	-11	
DRIVER ESPAÑA ONE, FTA	FTA BONOS	76,152	0	71,161	10,313	-447	
EDT FTPYME PASTOR 3, FTA	FTA BONOS	26,692	7,132	21,777	14,328	-1,659	

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
EMPRESAS BANESTO 5, FTA	FTA BONOS	388,991	5,333		420,662	237,357	7,809
EMPRESAS BANESTO 6, FTA	FTA BONOS	202,642	88		509,448	0	-331
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA BONOS	149,831	0		137,785	16,972	-619
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA BONOS	1,258,088	0		1,256,286	0	0
FONCAIXA AUTONOMOS 1, FTA	FTA BONOS	677,752	0		709,845	146,128	15,169
FONCAIXA CONSUMO 1, FTA	FTA BONOS	1,798,055	0		1,830,232	146,062	55,106
FONCAIXA FTGENCAT 3, FTA	FTA BONOS	119,147	0		127,579	2,271	-4,713
FONCAIXA FTGENCAT 4, FTA	FTA BONOS	155,520	0		165,304	2,986	-7,826
FONCAIXA FTGENCAT 5, FTA	FTA BONOS	395,654	0		422,960	0	-19,208
FONCAIXA FTGENCAT 6, FTA	FTA BONOS	290,370	0		304,807	240	-9,902
FONCAIXA LEASINGS 2, FTA	FTA BONOS	790,684	0		818,244	183,244	0
FONCAIXA PYMES 3, FTA	FTA BONOS	1,147,576	0		1,302,650	240,282	0
FONCAIXA PYMES 4, FTA	FTA BONOS	483,868	0		495,827	65,231	0
FTA FTPYME SANTANDER 1	FTA BONOS	167,449	2,142		171,162	18,345	7,389
FTA FTPYME SANTANDER 2	FTA BONOS	241,866	3,581		247,342	18,265	8,687
FTA PYMES BANESTO 3	FTA BONOS	232,593	0		369,027	2	0
FTA PYMES SANTANDER 3	FTA BONOS	560,745	994		919,069	0	0
FTA PYMES SANTANDER 4	FTA BONOS	867,639	1,524		1,474,096	0	0
FTA PYMES SANTANDER 5	FTA BONOS	827,228	122		1,233,285	0	0
FTA PYMES SANTANDER 6	FTA BONOS	298,850	0		385,801	0	0
FTA PYMES SANTANDER 7	FTA BONOS	868,700	0		1,537,954	0	0
FTA PYMES SANTANDER 8	FTA BONOS	1,417,959	0		1,859,555	0	0
FTA PYMES SANTANDER 9	FTA BONOS	481,350	0		500,523	92,011	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA BONOS	283,596	0		424,589	90	-14,263
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA BONOS	286,641	0		291,052	129,108	0
FTA SANTANDER EMPRESAS 10, FTA	FTA BONOS	714,721	7,449		1,717,944	0	-5,597
FTA SANTANDER EMPRESAS 2	FTA BONOS	218,993	9,094		265,564	0	1,312
FTA SANTANDER FINANCIACION 1	FTA BONOS	80,205	210		87,199	0	10,454
FTA SANTANDER FINANCIACION 5	FTA BONOS	275,685	28		476,037	0	-9,283
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	788,553	14,014		815,467	0	4,285
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1,320,433	44,902		1,378,114	1	12,828
FTA SANTANDER HIPOTECARIO 7	FTA BONOS	1,354,724	6,278		1,706,810	0	120,057
FTA SANTANDER HIPOTECARIO 8	FTA BONOS	609,948	2,915		762,424	0	30,471

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS		LIABILITIES		DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTA SANTANDER HIPOTECARIO 9	FTA BONOS	619,272	256	740,742	0	0
FTA SANTANDER PUBLICO 1	FTA BONOS	169,887	0	174,690	14,179	60
FTA UCI 11	FTA BONOS	232,676	2,120	229,752	12,755	0
FTA UCI 14	FTA BONOS	583,773	21,550	557,127	21,759	0
FTA UCI 16	FTA BONOS	974,485	48,068	961,073	805	0
FTA UCI 18	FTA BONOS	980,906	559	960,156	0	-14,479
FTA UCI 6	FTA BONOS	41,809	0	42,401	4,544	0
FTA UCI 7	FTA BONOS	52,187	16	52,101	3,416	0
FTA UCI 8	FTA BONOS	73,740	161	73,639	6,005	0
FTA UCI 9	FTA BONOS	206,984	672	204,650	12,507	0
FTA, HIPOTEBANSA 11	FTA BONOS	186,573	949	190,095	5,048	-1,992
FTA, HIPOTEBANSA X	FTA BONOS	105,536	201	105,875	3,107	-1,915
FTA, RMBS SANTANDER 1	FTA BONOS	1,279,408	0	1,475,617	0	0
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA BONOS	454,818	0	428,429	123,934	0
FTA, SANTANDER EMPRESAS 1	FTA BONOS	221,940	3,036	235,590	22,574	3,049
FTA, SANTANDER EMPRESAS 3	FTA BONOS	454,088	16,458	487,376	0	16,599
FTA, UCI 15	FTA BONOS	687,870	23,590	675,862	0	0
FTA, UCI 17	FTA BONOS	847,494	32,948	853,239	1,677	-27,500
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	21,736,610	0	22,868,993	0	0
FTPYME BANCAJA 2 FTA	FTA BONOS	23,981	0	20,618	5,403	-47
FTPYME BANCAJA 3 FTA	FTA BONOS	39,327	0	31,756	6,172	539
FTPYME BANCAJA 6 FTA	FTA BONOS	145,266	0	135,817	0	-915
FTPYME TDA 6, FTA	FTA BONOS	13,304	0	13,345	1,519	-17
FTPYME TDA 7, FTA	FTA BONOS	46,878	0	57,064	0	19
FTPYME TDA CAM 2, FTA	FTA BONOS	56,335	0	45,633	9,525	-43
FTPYME TDA CAM 4, FTA	FTA BONOS	298,588	208	302,320	875	-2,564
FTPYME TDA CAM 7, FTA	FTA BONOS	371,765	0	360,889	73,013	21
FTPYME TDA CAM 9, FTA	FTA BONOS	299,623	0	66,315	288,171	0
GAT FTGENCAT 2006, FTA	FTA BONOS	40,878	1,827	38,229	0	-57
GAT FTGENCAT 2007, FTA	FTA BONOS	107,983	2,569	100,006	1,430	-712
GAT FTGENCAT 2008, FTA	FTA BONOS	180,557	2,128	192,668	564	930
GAT FTGENCAT 2009, FTA	FTA BONOS	190,729	8,515	0	238,174	0
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA BONOS	51,160	0	52,845	0	-609

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA BONOS	54,198	0		100,849	1,762	2,775
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	80,821	781		86,228	0	645
GC FTGENCAT SABADELL 1, FTA	FTA BONOS	51,946	0		54,106	8,835	-844
GC FTPYME PASTOR 4, FTA	FTA BONOS	52,255	4,498		52,788	0	-418
GC FTPYME SABADELL 4, FTA	FTA BONOS	67,252	0		69,677	0	-1,050
GC FTPYME SABADELL 5, FTA	FTA BONOS	124,897	0		136,158	5,573	-1,578
GC FTPYME SABADELL 6, FTA	FTA BONOS	151,814	0		165,291	9,499	-2,021
GC FTPYME SABADELL 8, FTA	FTA BONOS	297,887	0		327,709	99,081	789
GC PASTOR HIPOTECARIO 5, FTA	FTA BONOS	332,505	6,718		342,661	-1	-39,386
HIPOCAT 10, FTA	FTA BONOS	541,466	12,035		572,236	18,510	-6,818
HIPOCAT 11, FTA	FTA BONOS	537,014	15,327		574,293	16,470	-8,259
HIPOCAT 16, FTA	FTA BONOS	520,545	6		521,823	17,002	-4,868
HIPOCAT 17, FTA	FTA BONOS	680,237	4,257		570,810	123,853	-5,750
HIPOCAT 18, FTA	FTA BONOS	542,753	305		553,309	56,402	0
HIPOCAT 19, FTA	FTA BONOS	507,824	3,995		305,081	232,554	0
HIPOCAT 20, FTA	FTA BONOS	646,858	1,582		401,819	316,728	0
HIPOCAT 4, FTA	FTA BONOS	45,234	0		45,186	0	-272
HIPOCAT 5, FTA	FTA BONOS	121,256	266		123,726	5,282	-2,190
HIPOCAT 6, FTA	FTA BONOS	191,788	555		180,187	16,919	-7,195
HIPOCAT 7, FTA	FTA BONOS	388,020	3,214		383,321	29,896	-10,027
HIPOCAT 8, FTA	FTA BONOS	474,708	5,322		471,334	24,456	-10,868
HIPOCAT 9, FTA	FTA BONOS	358,920	4,629		374,515	14,750	-2,330
IM BANCO POPULAR FTPYME 1, FTA	FTA BONOS	122,608	0		116,740	12,721	-7,863
IM BANCO POPULAR MBS 2, FTA	FTA BONOS	524,082	0		510,870	58,919	-36,129
IM BCG RMBS 2, FTA	FTA BONOS	1,255,617	0		1,142,465	169,151	0
IM CAJA LABORAL 1, FTA	FTA BONOS	378,526	0		395,065	0	-6,375
IM CAJA LABORAL 2, FTA	FTA BONOS	444,394	0		442,670	29,535	-11,428
IM CAJA LABORAL EMPRESAS 1, FTA	FTA BONOS	238,573	0		101,717	164,596	0
IM CAJAMAR 1, FTA	FTA BONOS	101,648	0		102,699	2,223	-2,320
IM CAJAMAR 3, FTA	FTA BONOS	493,662	0		481,629	5,624	-7,798
IM CAJAMAR 4, FTA	FTA BONOS	485,863	0		486,148	0	-7,962
IM CAJAMAR 5, FTA	FTA BONOS	560,993	0		559,738	2,303	0
IM CAJAMAR 6, FTA	FTA BONOS	1,188,099	0		1,203,127	9,803	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA BONOS	101,632	0		98,819	39,523	-3,511

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	572,365	0	647,745	380	0
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS	508,493	0	517,648	114,555	0
IM CAJASTUR MBS 1, FTA	FTA	BONOS	486,366	0	482,325	84,469	-10,597
IM CEDULAS 10, FTA	FTA	BONOS	1,321,009	0	1,320,963	0	0
IM CEDULAS 3, FTA	FTA	BONOS	1,086,094	0	1,086,029	0	0
IM CEDULAS 4, FTA	FTA	BONOS	2,098,839	0	2,098,776	0	0
IM CEDULAS 5, FTA	FTA	BONOS	1,255,192	0	1,255,177	0	0
IM CEDULAS 7, FTA	FTA	BONOS	1,262,670	0	1,262,639	0	0
IM CEDULAS 9, FTA	FTA	BONOS	1,278,168	0	1,278,161	0	0
IM CFS RMBS 1, FTA	FTA	BONOS	290,504	202	197,043	101,826	0
IM CITI TARJETAS 1, FTA	FTA	BONOS	977,711	0	1,000,606	133,558	0
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	106,467	0	114,136	4,924	-3,958
IM FTPYME SABADELL 7, FTA	FTA	BONOS	213,577	0	224,551	42,142	-6,633
IM FTPYME SABADELL 9, FTA	FTA	BONOS	649,164	0	712,557	100,245	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	216,405	0	222,228	6,983	-230
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS	1,350,070	0	1,587,974	193,265	0
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	308,413	0	304,854	6,364	-514
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	184,069	0	219,137	0	-8,031
IM PASTOR 4, FTA	FTA	BONOS	363,889	21,903	373,868	7,177	-25,214
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	100,310	0	99,463	0	-1,313
IM SABADELL RMBS 2, FTA	FTA	BONOS	704,857	0	718,036	22,438	-41,952
IM SABADELL RMBS 3, FTA	FTA	BONOS	795,873	0	792,239	63,399	-67,386
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	30,393	0	28,755	9,174	-148
IM TERRASSA MBS 1, FTA	FTA	BONOS	182,327	0	188,547	2,520	-7,967
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	1,688,725	0	1,688,629	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	741,950	0	297,300	561,508	-83,404
MADRID FTPYME I, FTA	FTA	BONOS	380,229	1,035	110,379	450,195	20,163
MADRID FTPYME II, FTA	FTA	BONOS	334,711	0	0	387,340	507
MADRID ICO-FTVPO I, FTA	FTA	BONOS	162,849	829	130,130	51,505	-1,366
MADRID RESIDENCIAL I, FTA	FTA	BONOS	529,523	6,674	326,866	282,243	-3,621
MADRID RESIDENCIAL II, FTA	FTA	BONOS	475,544	2,759	327,762	206,065	-357
MADRID RMBS I, FTA	FTA	BONOS	906,278	38,352	884,347	67,510	-13,716
MADRID RMBS II, FTA	FTA	BONOS	808,676	38,933	784,905	64,076	-12,486
MADRID RMBS III FTA	FTA	BONOS	1,527,333	74,909	1,513,365	100,110	-11,589

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
MADRID RMBS IV, FTA	FTA BONOS	1,158,008	68,401		1,128,703	184,624	-10,876
MBS BANCAJA 1 FTA	FTA BONOS	82,074	0		81,905	7,320	-1,709
MBS BANCAJA 2, FTA	FTA BONOS	204,849	0		210,535	0	-2,166
MBS BANCAJA 3, FTA	FTA BONOS	286,885	0		287,621	0	-4,821
MBS BANCAJA 4, FTA	FTA BONOS	815,847	0		816,527	1,430	-11,393
MBS BANCAJA 6, FTA	FTA BONOS	629,699	0		610,490	74,148	0
MBS BANCAJA 7, FTA	FTA BONOS	694,846	0		693,499	44,905	0
MBS BANCAJA 8, FTA	FTA BONOS	361,055	0		354,677	23,375	0
MBSCAT 1, FTA	FTA BONOS	569,282	3,103		477,367	130,199	-25,923
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA BONOS	543,577	0		502,360	42,083	0
PROGRAMA CEDULAS TDA, FTA	FTA BONOS	10,264,207	0		10,264,207	300,542	0
PYME BANCAJA 5, FTA	FTA BONOS	93,321	2,526		97,729	0	-818
PYME VALENCIA 1, FTA	FTA BONOS	136,237	7,359		144,019	0	-1,449
PYMES BANESTO 2, FTA	FTA BONOS	150,779	8,256		155,400	4,849	-1,898
RURAL HIPOTECARIO GLOBAL I, FTA	FTA BONOS	358,695	1,198		372,919	0	-13,778
RURAL HIPOTECARIO IX, FTA	FTA BONOS	749,127	8,034		750,982	1,225	-25,018
RURAL HIPOTECARIO V FTA	FTA BONOS	151,278	34		150,480	7,997	0
RURAL HIPOTECARIO VI, FTA	FTA BONOS	256,081	86		258,724	7,462	-8,438
RURAL HIPOTECARIO VII, FTA	FTA BONOS	343,192	738		340,304	9,773	-13,298
RURAL HIPOTECARIO VIII, FTA	FTA BONOS	534,263	1,935		550,498	0	-18,113
RURAL HIPOTECARIO X, FTA	FTA BONOS	1,097,456	3,423		1,087,510	49,344	-36,998
RURAL HIPOTECARIO XI, FTA	FTA BONOS	1,394,393	3,422		1,366,594	95,039	-41,171
RURAL HIPOTECARIO XII, FTA	FTA BONOS	650,779	692		641,869	54,358	-15,907
RURAL HIPOTECARIO XIV, FTA	FTA BONOS	208,864	0		210,586	12,490	0
RURAL HIPOTECARIO XV, FTA	FTA BONOS	494,934	0		499,791	29,309	0
RURAL HIPOTECARIO XVI, FTA	FTA BONOS	141,754	0		143,229	9,118	0
RURALPYME 2 FTPYME FTA	FTA BONOS	81,739	513		104,117	2,823	-1,249
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA BONOS	48,100	0		109,480	0	-1,845
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA BONOS	99,909	0		199,361	0	-4,836
SANTANDER HIPOTECARIO I, FTA	FTA BONOS	509,362	2,485		517,373	18,794	5,505
SOL-LION, FTA	FTA BONOS	2,822,427	0		2,853,521	82,177	75,879
TDA 13 - MIXTO, FTA	FTA BONOS	38,998	0		40,291	4,055	0
TDA 14 - MIXTO, FTA	FTA BONOS	78,492	0		81,132	6,476	0
TDA 15 - MIXTO, FTA	FTA BONOS	86,585	0		85,765	5,299	0

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
TDA 16 - MIXTO, FTA	FTA BONOS	91,567	466	89,297	9,024	0
TDA 17 - MIXTO, FTA	FTA BONOS	68,571	0	67,510	9,665	0
TDA 18 - MIXTO, FTA	FTA BONOS	94,127	0	92,887	7,656	0
TDA 19 - MIXTO, FTA	FTA BONOS	147,937	0	145,408	11,773	-4,436
TDA 20 - MIXTO, FTA	FTA BONOS	109,208	0	111,705	7,370	-3,029
TDA 22 - MIXTO, FTA	FTA BONOS	152,159	2,076	141,805	6,527	-6,170
TDA 23, FTA	FTA BONOS	257,296	0	237,208	11,736	-6,769
TDA 24, FTA	FTA BONOS	183,024	3,848	181,919	1,675	-15,317
TDA 25, FTA	FTA BONOS	122,266	9,953	134,597	646	-7,921
TDA 26 - MIXTO, FTA	FTA BONOS	306,573	0	311,363	54	-5,310
TDA 27, FTA	FTA BONOS	443,662	8,155	444,140	15,796	-22,690
TDA 28, FTA	FTA BONOS	263,037	10,074	273,967	5,063	-13,520
TDA 29, FTA	FTA BONOS	400,968	0	395,896	377	-1,792
TDA 30, FTA	FTA BONOS	232,408	0	238,307	0	1,802
TDA 31, FTA	FTA BONOS	151,354	0	146,782	6,301	2,194
TDA CAJAMAR 2, FTA	FTA BONOS	320,827	0	312,164	3,400	-25,538
TDA CAM 1, FTA	FTA BONOS	174,563	26	172,248	10,734	-3,245
TDA CAM 11, FTA	FTA BONOS	1,013,406	0	1,052,145	34,577	0
TDA CAM 12, FTA	FTA BONOS	1,191,631	0	1,248,429	18,243	0
TDA CAM 2, FTA	FTA BONOS	203,398	0	203,223	8,767	-4,278
TDA CAM 3, FTA	FTA BONOS	218,781	0	221,315	9,161	-4,208
TDA CAM 4, FTA	FTA BONOS	565,219	107	542,253	20,527	-18,917
TDA CAM 5, FTA	FTA BONOS	810,224	309	770,099	21,864	-27,962
TDA CAM 6, FTA	FTA BONOS	545,661	289	513,547	17,144	-17,636
TDA CAM 7, FTA	FTA BONOS	824,627	428	768,518	29,499	-24,279
TDA CAM 8, FTA	FTA BONOS	814,705	567	794,369	6,836	-24,463
TDA CAM 9, FTA	FTA BONOS	755,384	689	742,301	6,948	-20,771
TDA CORPORATIVOS I, FTA	FTA BONOS	56,820	0	171,635	166,698	-7
TDA IBERCAJA 1, FTA	FTA BONOS	134,746	0	138,828	4,210	-2,719
TDA IBERCAJA 2, FTA	FTA BONOS	337,714	0	349,896	0	-8,267
TDA IBERCAJA 3, FTA	FTA BONOS	425,032	0	432,067	0	-11,367
TDA IBERCAJA 4, FTA	FTA BONOS	636,133	0	650,565	0	-14,957
TDA IBERCAJA 5, FTA	FTA BONOS	622,191	0	632,853	0	-15,123
TDA IBERCAJA 6, FTA	FTA BONOS	909,313	0	932,088	19,570	-25,364

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
TDA IBERCAJA 7, FTA	FTA BONOS	1,521,816	0		1,601,334	0	-21,912
TDA LICO LEASING III, FTA	FTA BONOS	55,306	0		2,898	66,774	0
TDA PASTOR 1, FTA	FTA BONOS	77,792	0		74,529	1,978	-1,200
TDA PASTOR CONSUMO 1, FTA	FTA BONOS	7,807	0		10,041	0	-107
TDA SA NOSTRA EMPRESAS 1, FTA	FTA BONOS	42,827	0		43,716	15,109	-522
TDA SA NOSTRA EMPRESAS 2, FTA	FTA BONOS	101,733	0		101,742	39,432	-1,927
TDA TARRAGONA 1, FTA	FTA BONOS	233,425	0		236,113	829	-7,119
VAL BANCAJA 1, FTA	FTA BONOS	222,536	0		217,977	30,342	0
VALENCIA HIPOTECARIO 1, FTA	FTA BONOS	102,142	29		103,071	4,761	-2,450
VALENCIA HIPOTECARIO 3, FTA	FTA BONOS	410,098	4,254		411,885	579	-5,703
VALENCIA HIPOTECARIO 5, FTA	FTA BONOS	316,456	6,770		308,151	32,189	-2,589
Subtotal ABS/BONDS 2014 1		238,384,345	1,084,833		243,729,055	16,322,395	-1,510,828
Subtotal ABS/BONDS 2013 2		257,856,714	1,040,051		263,660,889	17,223,999	-1,615,360
% change		-7.55	4.31		-7.56	-5.23	-6.47
FTA SANTANDER 2	FTA PAGARÉS	627,478	692		1,174,042	94,246	0
Subtotal ABS/COMMERCIAL PAPER 2014 1		627,478	692		1,174,042	94,246	0
Subtotal ABS/COMMERCIAL PAPER 2013 2		751,357	674		1,076,451	61,228	0
% change		-16.49	2.67		9.07	53.93	-
AYT GENOVA HIPOTECARIO II, FTH	FTH BONOS	192,972	161		193,628	8,002	-2,318
AYT GENOVA HIPOTECARIO III, FTH	FTH BONOS	214,117	459		220,623	8,393	-2,916
AYT GENOVA HIPOTECARIO IV, FTH	FTH BONOS	243,121	76		247,534	8,439	-2,679
AYT GENOVA HIPOTECARIO IX, FTH	FTH BONOS	510,666	1,202		520,309	10,829	-8,271
AYT GENOVA HIPOTECARIO VI, FTH	FTH BONOS	260,153	184		266,011	5,022	-3,880
AYT GENOVA HIPOTECARIO VII, FTH	FTH BONOS	592,673	1,421		596,637	16,843	-9,064
AYT GENOVA HIPOTECARIO VIII, FTH	FTH BONOS	879,002	977		890,755	17,469	-20,138
AYT GENOVA HIPOTECARIO X, FTH	FTH BONOS	568,917	1,436		588,162	9,749	-8,504
AYT GENOVA HIPOTECARIO XI, FTH	FTH BONOS	676,212	1,871		701,504	34,636	-29,245
AYT GENOVA HIPOTECARIO XII, FTH	FTH BONOS	479,927	739		495,370	23,148	-21,384
AYT HIPOTECARIO III, FTH	FTH BONOS	63,113	0		63,547	3,853	0
AYT HIPOTECARIO IV, FTH	FTH BONOS	53,541	0		54,135	3,502	-346
AYT.1, FTH	FTH BONOS	20,817	0		21,235	4,754	0
AYT.11, FTH	FTH BONOS	67,955	137		70,081	3,650	-146
AYT.2, FTH	FTH BONOS	10,847	0		10,994	2,330	0
BANCAJA 4, FTH	FTH BONOS	142,460	0		143,267	4,002	-4,283

Main balance aggregates - Public ABS

TABLE A.1

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
BANKINTER 11, FTH	FTH	BONOS	391,989	203	407,179	0	-5,456
BANKINTER 2, FTH	FTH	BONOS	25,306	0	27,567	0	0
BANKINTER 3, FTH	FTH	BONOS	179,575	49	186,469	13,266	-2,326
BANKINTER 4, FTH	FTH	BONOS	196,649	0	201,551	5,135	-2,569
BANKINTER 5, FTH	FTH	BONOS	141,161	75	144,118	4,282	-1,893
BANKINTER 7, FTH	FTH	BONOS	131,186	80	131,045	4,908	-1,851
FTH UCI 10	FTH	BONOS	156,335	468	154,509	6,116	0
FTH UCI 12	FTH	BONOS	326,332	4,868	315,064	10,353	0
FTH UCI 5	FTH	BONOS	18,081	12	18,308	2,654	0
GAT ICO-FTVPO 1, FTH	FTH	BONOS	205,205	55	217,170	6,296	-7,448
GC SABADELL 1, FTH	FTH	BONOS	282,888	0	286,216	11,159	-5,706
IM PASTOR 2, FTH	FTH	BONOS	215,773	972	215,844	5,025	-5,619
IM PASTOR 3, FTH	FTH	BONOS	283,272	21,235	308,243	13,204	-18,755
RURAL HIPOTECARIO III FTH	FTH	BONOS	38,767	0	39,479	3,252	0
RURAL HIPOTECARIO IV FTH	FTH	BONOS	79,498	20	81,840	4,819	0
TDA 12, FTH	FTH	BONOS	35,587	0	37,217	5,167	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH	BONOS	265,724	0	307,493	1,128	-40,116
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	328,750	4,696	338,611	0	-4,450
Subtotal MBS 2014 1			8,278,571	41,396	8,501,715	261,385	-209,363
Subtotal MBS 2013 2			8,777,256	38,849	9,003,753	260,310	-202,681
% change			-5.68	6.56	-5.58	0.41	3.30
Total 2014 1			247,290,394	1,126,921	253,404,812	16,678,026	-1,720,191
Total 2013 2			267,385,327	1,079,574	273,741,093	17,545,537	-1,818,041
% change			-7.52	4.39	-7.43	-4.94	-5.38

Amounts in thousands euros.

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)	
BONDS												
AUTO ABS 2012-3, FTA	0	0	0	0	770,271	0	0	0	0	1,716	5,044	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	163,406	0	0	0	0	0	0	0	0	8,635	206	
AYT CAJA INGENIEROS 2, FTA	391,411	0	0	0	0	0	0	0	0	1,038	258	
AYT CAJA MURCIA HIPOTECARIO I, FTA	100,698	0	0	0	0	0	0	0	0	676	136	
AYT CAJAGRANADA HIPOTECARIO I, FTA	146,478	0	0	0	0	0	0	0	0	9,316	236	
AYT CAJAMURCIA HIPOTECARIO II, FTA	110,694	0	0	0	0	0	0	0	0	186	145	
AYT CEDULAS CAJAS GLOBAL FTA	31,214,345	0	0	0	0	0	0	0	0	0	317,940	
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	49,291	
AYT CEDULAS CAJAS V, FTA	2,100,000	0	0	0	0	0	0	0	0	0	57,750	
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	103,871	
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	663	
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	44,412	0	0	0	0	0	0	0	1,254	121	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,844,135	0	0	0	0	0	0	0	0	72,074	3,715	
AYT DEUDA SUBORDINADA I, FTA	0	0	122,876	0	0	0	0	0	0	0	181	
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	59	
AYT FTPYME II, FTA	0	50,005	0	0	0	0	0	0	0	160	101	
AYT GENOVA HIPOTECARIO II, FTH	191,844	0	0	0	0	0	0	0	0	1,003	125	
AYT GENOVA HIPOTECARIO III, FTH	213,584	0	0	0	0	0	0	0	0	433	100	
AYT GENOVA HIPOTECARIO IV, FTH	241,822	0	0	0	0	0	0	0	0	1,174	125	
AYT GENOVA HIPOTECARIO IX, FTH	506,690	0	0	0	0	0	0	0	0	3,519	457	
AYT GENOVA HIPOTECARIO VI, FTH	259,326	0	0	0	0	0	0	0	0	689	138	
AYT GENOVA HIPOTECARIO VII, FTH	589,567	0	0	0	0	0	0	0	0	2,709	397	
AYT GENOVA HIPOTECARIO VIII, FTH	872,312	0	0	0	0	0	0	0	0	6,232	458	
AYT GENOVA HIPOTECARIO X, FTH	564,164	0	0	0	0	0	0	0	0	4,438	315	
AYT GENOVA HIPOTECARIO XI, FTH	667,603	0	0	0	0	0	0	0	0	8,166	443	
AYT GENOVA HIPOTECARIO XII, FTH	474,566	0	0	0	0	0	0	0	0	5,137	224	
AYT GOYA HIPOTECARIO III, FTA	2,933,491	0	0	0	0	0	0	0	0	34,543	1,317	

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
AYT GOYA HIPOTECARIO IV, FTA	975,386	0	0	0	0	0	0	0	0	13,083	439
AYT GOYA HIPOTECARIO V, FTA	1,103,760	0	0	0	0	0	0	0	0	8,707	482
AYT HIPOTECARIO BBK I, FTA	416,814	0	0	0	0	0	0	0	0	2,747	319
AYT HIPOTECARIO BBK II, FTA	516,139	0	0	0	0	0	0	0	0	3,649	356
AYT HIPOTECARIO III, FTH	62,832	0	0	0	0	0	0	0	0	130	151
AYT HIPOTECARIO IV, FTH	52,817	0	0	0	0	0	0	0	0	650	74
AYT HIPOTECARIO MIXTO II, FTA	128,482	0	0	0	0	0	0	0	0	1,009	121
AYT HIPOTECARIO MIXTO III, FTA	89,034	0	0	0	0	0	0	0	0	5,966	368
AYT HIPOTECARIO MIXTO IV, FTA	118,429	0	0	0	0	0	0	0	0	1,380	96
AYT HIPOTECARIO MIXTO V, FTA	282,382	0	0	0	0	0	0	0	0	7,206	283
AYT HIPOTECARIO MIXTO, FTA	67,411	0	0	0	0	0	0	0	0	2,436	267
AYT ICO-FTVPO CAJA MURCIA, FTA	95,674	0	0	0	0	0	0	0	0	454	240
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	102,484	0	0	0	0	0	0	0	0	755	67
AYT ICO-FTVPO I, FTA	188,525	0	0	0	0	0	0	0	0	1,987	292
AYT ICO-FTVPO III, FTA	156,302	0	0	0	0	0	0	0	0	618	187
AYT KUTXA HIPOTECARIO I, FTA	379,982	0	0	0	0	0	0	0	0	694	286
AYT KUTXA HIPOTECARIO II, FTA	662,514	0	0	0	0	0	0	0	0	11,161	761
AYT PROMOCIONES INMOBILIARIAS III, FTA	60,857	0	0	0	0	0	0	0	0	669	54
AYT PROMOCIONES INMOBILIARIAS IV, FTA	34,084	0	0	0	0	0	0	0	0	1,382	65
AYT.1, FTH	20,581	0	0	0	0	0	0	0	0	232	4
AYT.11, FTH	66,793	0	0	0	0	0	0	0	0	1,098	64
AYT.2, FTH	10,828	0	0	0	0	0	0	0	0	18	1
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	17,104	0	0	0	0	0	0	0	0	206	13
BANCAJA - BVA VPO 1, FTA	251,743	0	0	0	0	0	0	0	0	5,284	320
BANCAJA 10, FTA	1,272,703	0	0	0	0	0	0	0	0	119,617	1,250
BANCAJA 11, FTA	1,061,916	0	0	0	0	0	0	0	0	109,378	1,023
BANCAJA 13, FTA	1,949,173	0	0	0	0	0	0	0	0	159,913	1,879
BANCAJA 3, FTA	108,562	0	0	0	0	0	0	0	0	2,719	104
BANCAJA 4, FTH	138,548	0	0	0	0	0	0	0	0	3,790	122

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
BANCAJA 5, FTA	163,220	0	0	0	0	0	0	0	0	3,670	143
BANCAJA 6, FTA	376,121	0	0	0	0	0	0	0	0	8,960	326
BANCAJA 7, FTA	463,616	0	0	0	0	0	0	0	0	16,837	387
BANCAJA 8, FTA	497,136	0	0	0	0	0	0	0	0	32,496	446
BANCAJA 9, FTA	724,657	0	0	0	0	0	0	0	0	64,757	714
BANCAJA LEASING 1, FTA	0	318,584	0	0	0	0	0	0	0	14,659	450
BANKIA PYME I, FTA	498,671	0	0	0	0	0	0	0	0	4,334	848
BANKINTER 10, FTA	638,975	0	0	0	0	0	0	0	0	9,204	308
BANKINTER 11, FTH	386,356	0	0	0	0	0	0	0	0	5,454	179
BANKINTER 13 FTA	780,291	0	0	0	0	0	0	0	0	16,900	384
BANKINTER 2 PYME FTA	0	134,520	0	0	0	0	0	0	0	14,059	82
BANKINTER 2, FTH	24,810	0	0	0	0	0	0	0	0	482	14
BANKINTER 3 FTPYME FTA	0	169,054	0	0	0	0	0	0	0	24,182	96
BANKINTER 3, FTH	177,679	0	0	0	0	0	0	0	0	1,804	92
BANKINTER 4 FTPYME, FTA	0	129,874	0	0	0	0	0	0	0	16,678	73
BANKINTER 4, FTH	195,078	0	0	0	0	0	0	0	0	1,477	94
BANKINTER 5, FTH	139,839	0	0	0	0	0	0	0	0	1,250	72
BANKINTER 6, FTA	353,765	0	0	0	0	0	0	0	0	4,242	179
BANKINTER 7, FTH	128,663	0	0	0	0	0	0	0	0	2,458	65
BANKINTER 8, FTA	284,122	0	0	0	0	0	0	0	0	4,244	147
BANKINTER 9, FTA	366,142	0	0	0	0	0	0	0	0	5,419	179
BBVA AUTOS 2 FTA	0	0	0	0	35,748	0	0	0	0	451	138
BBVA CONSUMO 1, FTA	0	0	0	0	53,127	0	0	0	0	416	211
BBVA CONSUMO 2, FTA	0	0	0	0	65,503	0	0	0	0	806	271
BBVA CONSUMO 3 FTA	0	0	0	0	71,362	0	0	0	0	1,119	236
BBVA CONSUMO 4 FTA	0	0	0	0	176,896	0	0	0	0	2,770	686
BBVA EMPRESAS 1, FTA	0	98,148	0	0	0	0	0	0	0	4,294	60
BBVA EMPRESAS 2, FTA	0	519,589	0	0	0	0	0	0	0	27,325	312
BBVA EMPRESAS 3, FTA	0	330,504	0	0	0	0	0	0	0	80,109	350

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTIO N RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
BBVA EMPRESAS 4, FTA	0	303,490	0	0	0	0	0	0	0	45,476	463
BBVA EMPRESAS 5, FTA	0	427,179	0	0	0	0	0	0	0	24,890	863
BBVA EMPRESAS 6, FTA	0	399,382	0	0	0	0	0	0	0	91,179	819
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	42,585	0	0	0	0	979	170
BBVA HIPOTECARIO 3, FTA	86,525	0	0	0	0	0	0	0	0	13,049	33
BBVA LEASING 1, FTA	0	193,594	0	0	0	0	0	0	0	2,992	153
BBVA RMBS 1, FTA	1,401,943	0	0	0	0	0	0	0	0	34,015	270
BBVA RMBS 10, FTA	1,437,497	0	0	0	0	0	0	0	0	2,877	200
BBVA RMBS 11, FTA	1,269,784	0	0	0	0	0	0	0	0	11,884	302
BBVA RMBS 12, FTA	4,237,370	0	0	0	0	0	0	0	0	2,431	781
BBVA RMBS 2, FTA	2,700,801	0	0	0	0	0	0	0	0	73,912	526
BBVA RMBS 3, FTA	1,810,280	0	0	0	0	0	0	0	0	86,365	577
BBVA RMBS 5 FTA	3,063,848	0	0	0	0	0	0	0	0	88,942	774
BBVA RMBS 9, FTA	1,065,354	0	0	0	0	0	0	0	0	11,177	224
BBVA-3 FTPYME FTA	0	16,694	0	0	0	0	0	0	0	2,276	7
BBVA-4 PYME, FTA	0	30,244	0	0	0	0	0	0	0	3,947	16
BBVA-5 FTPYME, FTA	0	81,120	0	0	0	0	0	0	0	18,590	37
BBVA-6 FTPYME FTA	0	100,549	0	0	0	0	0	0	0	14,861	56
BBVA-7 FTGENCAT, FTA	0	24,923	0	0	0	0	0	0	0	6,156	22
BBVA-8 FTPYME FTA	0	139,243	0	0	0	0	0	0	0	23,443	122
BBVA-9 PYME FTA	0	265,140	0	0	0	0	0	0	0	6,908	489
BCL MUNICIPIOS I FTA	0	0	0	65,936	0	0	0	0	0	603	47
CAIXA PENEDES 1 TDA, FTA	410,170	0	0	0	0	0	0	0	0	12,791	577
CAIXA PENEDES 2 TDA, FTA	326,130	0	0	0	0	0	0	0	0	6,392	430
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	156,001	0	0	0	0	0	0	0	16,850	364
CAIXA PENEDES PYMES 1 TDA, FTA	0	135,686	0	0	0	0	0	0	0	21,384	365
CAJA INGENIEROS TDA 1, FTA	187,956	0	0	0	0	0	0	0	0	1,191	121
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	15,132
CEDULAS TDA 18, FTA	450,000	0	0	0	0	0	0	0	0	0	3,538

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURITIZATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
CEDULAS TDA 21, FONDO DE TITULIZACION	1,400,000	0	0	0	0	0	0	0	0	0	29,993
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	28,593
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	35,911
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	12,037
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	2,101
CIBELES III FTPYME, FTA	0	22,275	0	0	0	0	0	0	0	2,579	38
CM BANCAJA 1, FTA	39,552	0	0	0	0	0	0	0	0	10,280	114
CONSUMO BANCAJA 1, FTA	0	0	0	0	1,993	0	0	0	0	88	9
DRIVER ESPAÑA ONE, FTA	0	0	0	0	74,509	0	0	0	0	1,452	191
EDT FTPYME PASTOR 3, FTA	0	20,109	0	0	0	0	0	0	0	6,559	24
EMPRESAS BANESTO 5, FTA	0	372,584	0	0	0	0	0	0	0	13,421	2,986
EMPRESAS BANESTO 6, FTA	0	197,483	0	0	0	0	0	0	0	4,375	784
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	108,408	0	0	0	0	0	0	0	40,644	779
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	58,088
FONCAIXA AUTONOMOS 1, FTA	0	650,847	0	0	0	0	0	0	0	25,171	1,734
FONCAIXA CONSUMO 1, FTA	0	0	0	0	1,727,698	0	0	0	0	65,385	4,972
FONCAIXA FTGENCAT 3, FTA	0	114,922	0	0	0	0	0	0	0	3,992	233
FONCAIXA FTGENCAT 4, FTA	0	149,405	0	0	0	0	0	0	0	5,816	299
FONCAIXA FTGENCAT 5, FTA	0	378,317	0	0	0	0	0	0	0	16,549	788
FONCAIXA FTGENCAT 6, FTA	0	275,763	0	0	0	0	0	0	0	14,027	580
FONCAIXA LEASINGS 2, FTA	0	786,067	0	0	0	0	0	0	0	4,592	25
FONCAIXA PYMES 3, FTA	0	1,113,355	0	0	0	0	0	0	0	30,461	3,760
FONCAIXA PYMES 4, FTA	0	477,857	0	0	0	0	0	0	0	3,493	2,518
FTA FTPYME SANTANDER 1	0	162,950	0	0	0	0	0	0	0	4,326	173
FTA FTPYME SANTANDER 2	0	234,593	0	0	0	0	0	0	0	7,071	202
FTA PYMES BANESTO 3	0	230,523	0	0	0	0	0	0	0	1,073	997
FTA PYMES SANTANDER 3	0	558,624	0	0	0	0	0	0	0	217	1,904
FTA PYMES SANTANDER 4	0	838,475	0	0	0	0	0	0	0	25,129	4,035

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
FTA PYMES SANTANDER 5	0	799,284	0	0	0	0	0	0	0	24,275	3,669
FTA PYMES SANTANDER 6	0	299,571	0	0	0	0	0	0	0	-1,778	1,057
FTA PYMES SANTANDER 7	0	803,987	0	0	0	0	0	0	0	60,686	4,027
FTA PYMES SANTANDER 8	0	1,423,397	0	0	0	0	0	0	0	-7,823	2,385
FTA PYMES SANTANDER 9	0	489,692	0	0	0	0	0	0	0	-9,112	770
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	280,175	0	0	0	0	2,288	1,133
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	0	0	283,335	0	0	0	0	2,140	1,166
FTA SANTANDER EMPRESAS 10, FTA	0	719,580	0	0	0	0	0	0	0	-8,094	3,235
FTA SANTANDER EMPRESAS 2	0	212,869	0	0	0	0	0	0	0	5,563	561
FTA SANTANDER FINANCIACION 1	0	0	0	0	79,879	0	0	0	0	239	87
FTA SANTANDER FINANCIACION 5	0	0	0	0	267,723	0	0	0	0	6,036	1,926
FTA SANTANDER HIPOTECARIO 2	771,981	0	0	0	0	0	0	0	0	15,985	587
FTA SANTANDER HIPOTECARIO 3	1,280,518	0	0	0	0	0	0	0	0	38,887	1,028
FTA SANTANDER HIPOTECARIO 7	1,329,617	0	0	0	0	0	0	0	0	24,213	894
FTA SANTANDER HIPOTECARIO 8	595,670	0	0	0	0	0	0	0	0	13,834	444
FTA SANTANDER HIPOTECARIO 9	541,325	0	0	0	0	0	0	0	0	77,425	522
FTA SANTANDER PUBLICO 1	0	0	0	166,262	0	0	0	0	0	3,063	562
FTA UCI 11	221,332	0	0	0	0	0	0	0	0	10,429	915
FTA UCI 14	489,309	0	0	0	0	0	0	0	0	91,863	2,601
FTA UCI 16	804,775	0	0	0	0	0	0	0	0	165,660	4,050
FTA UCI 18	851,819	0	0	0	0	0	0	0	0	125,562	3,525
FTA UCI 6	36,848	0	0	0	4,356	0	0	0	0	552	53
FTA UCI 7	51,768	0	0	0	0	0	0	0	0	262	157
FTA UCI 8	70,294	0	0	0	1,972	0	0	0	0	1,234	240
FTA UCI 9	203,261	0	0	0	0	0	0	0	0	3,075	648
FTA, HIPOTEBANSA 11	184,894	0	0	0	0	0	0	0	0	1,534	145
FTA, HIPOTEBANSA X	104,420	0	0	0	0	0	0	0	0	974	142
FTA, RMBS SANTANDER 1	1,279,025	0	0	0	0	0	0	0	0	0	383

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	0	0	451,596	0	0	0	0	1,235	1,987
FTA, SANTANDER EMPRESAS 1	0	214,918	0	0	0	0	0	0	0	6,533	489
FTA, SANTANDER EMPRESAS 3	0	410,413	0	0	0	0	0	0	0	43,242	433
FTA, UCI 15	598,525	0	0	0	0	0	0	0	0	86,513	2,832
FTA, UCI 17	712,916	0	0	0	0	0	0	0	0	130,746	3,832
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	21,736,610	0	0
FTH UCI 10	152,166	0	0	0	0	0	0	0	0	3,707	462
FTH UCI 12	303,897	0	0	0	0	0	0	0	0	20,874	1,561
FTH UCI 5	17,820	0	0	0	0	0	0	0	0	238	23
FTPyme BANCAJA 2 FTA	0	18,400	0	0	0	0	0	0	0	5,567	14
FTPyme BANCAJA 3 FTA	0	28,978	0	0	0	0	0	0	0	10,326	23
FTPyme BANCAJA 6 FTA	0	100,569	0	0	0	0	0	0	0	44,608	89
FTPyme TDA 6, FTA	0	11,971	0	0	0	0	0	0	0	1,303	30
FTPyme TDA 7, FTA	0	45,234	0	0	0	0	0	0	0	1,524	120
FTPyme TDA CAM 2, FTA	0	41,195	0	0	0	0	0	0	0	14,951	189
FTPyme TDA CAM 4, FTA	0	234,522	0	0	0	0	0	0	0	63,188	878
FTPyme TDA CAM 7, FTA	0	344,675	0	0	0	0	0	0	0	26,587	503
FTPyme TDA CAM 9, FTA	0	279,851	0	0	0	0	0	0	0	19,168	604
GAT FTGENCAT 2006, FTA	37,125	732	0	0	0	0	0	0	0	2,956	65
GAT FTGENCAT 2007, FTA	96,828	4,294	0	0	0	0	0	0	0	6,698	163
GAT FTGENCAT 2008, FTA	128,334	35,782	0	0	0	0	0	0	0	16,221	220
GAT FTGENCAT 2009, FTA	80,653	101,648	0	0	0	0	0	0	0	8,103	325
GAT ICO-FTVPO 1, FTH	203,393	0	0	0	0	0	0	0	0	1,530	282
GC FTGENCAT CAIXA SABADELL 1, FTA	0	48,345	0	0	0	0	0	0	0	2,745	70
GC FTGENCAT CAIXA SABADELL 2, FTA	0	51,444	0	0	0	0	0	0	0	2,657	97
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	76,302	0	0	0	0	0	0	0	4,425	94
GC FTGENCAT SABADELL 1, FTA	0	51,473	0	0	0	0	0	0	0	458	15
GC FTPyme PASTOR 4, FTA	0	50,748	0	0	0	0	0	0	0	1,448	59

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TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
GC FTPYME SABADELL 4, FTA	0	62,694	0	0	0	0	0	0	0	4,501	57
GC FTPYME SABADELL 5, FTA	0	121,756	0	0	0	0	0	0	0	2,988	153
GC FTPYME SABADELL 6, FTA	0	145,409	0	0	0	0	0	0	0	6,232	173
GC FTPYME SABADELL 8, FTA	0	286,003	0	0	0	0	0	0	0	11,575	309
GC PASTOR HIPOTECARIO 5, FTA	325,498	0	0	0	0	0	0	0	0	6,816	191
GC SABADELL 1, FTH	281,611	0	0	0	0	0	0	0	0	1,064	213
HIPOCAT 10, FTA	475,463	0	0	0	0	0	0	0	0	64,978	1,025
HIPOCAT 11, FTA	469,437	0	0	0	0	0	0	0	0	66,435	1,142
HIPOCAT 16, FTA	516,720	0	0	0	0	0	0	0	0	3,134	691
HIPOCAT 17, FTA	649,946	0	0	0	0	0	0	0	0	29,425	866
HIPOCAT 18, FTA	530,055	0	0	0	0	0	0	0	0	11,976	722
HIPOCAT 19, FTA	471,916	0	0	0	0	0	0	0	0	35,007	901
HIPOCAT 20, FTA	613,553	0	0	0	0	0	0	0	0	31,993	1,312
HIPOCAT 4, FTA	44,601	0	0	0	0	0	0	0	0	484	149
HIPOCAT 5, FTA	119,001	0	0	0	0	0	0	0	0	1,834	421
HIPOCAT 6, FTA	182,687	0	0	0	0	0	0	0	0	8,533	568
HIPOCAT 7, FTA	361,847	0	0	0	0	0	0	0	0	25,236	937
HIPOCAT 8, FTA	442,867	0	0	0	0	0	0	0	0	30,803	1,038
HIPOCAT 9, FTA	325,728	0	0	0	0	0	0	0	0	32,566	626
IM BANCO POPULAR FTPYME 1, FTA	0	109,157	0	0	0	0	0	0	249	12,819	383
IM BANCO POPULAR MBS 2, FTA	504,308	0	0	0	0	0	0	0	132	18,799	843
IM BCG RMBS 2, FTA	1,254,276	0	0	0	0	0	0	0	109	552	680
IM CAJA LABORAL 1, FTA	374,291	0	0	0	0	0	0	0	51	3,964	220
IM CAJA LABORAL 2, FTA	430,474	0	0	0	0	0	0	0	64	13,498	358
IM CAJA LABORAL EMPRESAS 1, FTA	0	223,800	0	0	0	0	0	0	307	14,417	49
IM CAJAMAR 1, FTA	98,383	0	0	0	0	0	0	0	81	3,138	46
IM CAJAMAR 3, FTA	471,754	0	0	0	0	0	0	0	325	21,367	216
IM CAJAMAR 4, FTA	467,941	0	0	0	0	0	0	0	242	17,495	185
IM CAJAMAR 5, FTA	534,829	0	0	0	0	0	0	0	343	25,580	241

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
IM CAJAMAR 6, FTA	1,118,262	0	0	0	0	0	0	0	559	69,089	189
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	89,555	0	0	0	0	0	0	264	11,737	76
IM CAJAMAR EMPRESAS 4, FTA	0	552,932	0	0	0	0	0	0	1,920	16,098	1,415
IM CAJAMAR EMPRESAS 5, FTA	0	485,808	0	0	0	0	0	0	1,507	17,976	3,202
IM CAJASTUR MBS 1, FTA	474,268	0	0	0	0	0	0	0	215	11,636	247
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	21,009
IM CEDULAS 3, FTA	1,060,000	0	0	0	0	0	0	0	0	0	26,094
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	23,839
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	5,192
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	12,670
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	3,168
IM CFS RMBS 1, FTA	288,854	0	0	0	0	0	0	0	26	1,193	431
IM CITI TARJETAS 1, FTA	0	0	0	0	941,269	0	0	0	99	6,025	30,318
IM FTGENCAT SABADELL 2, FTA	0	106,142	0	0	0	0	0	0	103	204	18
IM FTPYME SABADELL 7, FTA	0	200,699	0	0	0	0	0	0	640	12,083	155
IM FTPYME SABADELL 9, FTA	0	639,315	0	0	0	0	0	0	1,507	7,474	868
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	184,760	0	0	0	0	0	0	434	30,581	630
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	1,324,039	0	0	0	0	0	0	6,735	16,081	3,215
IM GRUPO BANCO POPULAR FTPYME I FTA	0	269,835	0	0	0	0	0	0	785	37,270	523
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	156,298	0	0	0	0	0	0	1,132	26,340	299
IM PASTOR 2, FTH	212,053	0	0	0	0	0	0	0	123	3,560	37
IM PASTOR 3, FTH	252,607	0	0	0	0	0	0	0	258	30,257	150
IM PASTOR 4, FTA	330,612	0	0	0	0	0	0	0	285	32,826	166
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	98,963	0	1,347
IM SABADELL RMBS 2, FTA	693,543	0	0	0	0	0	0	0	401	10,610	303
IM SABADELL RMBS 3, FTA	779,722	0	0	0	0	0	0	0	402	15,289	460
IM TERRASSA 1 FTGENCAT FTA	0	26,365	0	0	0	0	0	0	62	3,957	9
IM TERRASSA MBS 1, FTA	175,154	0	0	0	0	0	0	0	146	6,954	73

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	33,725
MADRID ACTIVOS CORPORATIVOS V, FTA	0	739,663	0	0	0	0	0	0	0	0	2,287
MADRID FTPYME I, FTA	0	366,105	0	0	0	0	0	0	0	13,680	444
MADRID FTPYME II, FTA	0	327,370	0	0	0	0	0	0	0	6,724	617
MADRID ICO-FTVPO I, FTA	161,344	0	0	0	0	0	0	0	0	1,403	102
MADRID RESIDENCIAL I, FTA	511,622	0	0	0	0	0	0	0	0	17,489	412
MADRID RESIDENCIAL II, FTA	461,272	0	0	0	0	0	0	0	0	13,929	343
MADRID RMBS I, FTA	870,477	0	0	0	0	0	0	0	0	34,924	877
MADRID RMBS II, FTA	764,989	0	0	0	0	0	0	0	0	42,864	823
MADRID RMBS III FTA	1,436,171	0	0	0	0	0	0	0	0	89,359	1,803
MADRID RMBS IV, FTA	1,104,604	0	0	0	0	0	0	0	0	52,397	1,007
MBS BANCAJA 1 FTA	77,890	0	0	0	0	0	0	0	0	4,108	76
MBS BANCAJA 2, FTA	192,309	0	0	0	0	0	0	0	0	12,369	171
MBS BANCAJA 3, FTA	267,434	0	0	0	0	0	0	0	0	19,194	257
MBS BANCAJA 4, FTA	746,230	0	0	0	0	0	0	0	0	68,891	726
MBS BANCAJA 6, FTA	577,103	0	0	0	0	0	0	0	0	52,024	572
MBS BANCAJA 7, FTA	632,775	0	0	0	0	0	0	0	0	61,394	677
MBS BANCAJA 8, FTA	326,751	0	0	0	0	0	0	0	0	33,932	372
MBSCAT 1, FTA	543,278	0	0	0	0	0	0	0	0	24,918	1,086
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0	0	0	0	540,898	0	0	0	0	2,118	561
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	104,207
PYME BANCAJA 5, FTA	0	60,683	0	0	0	0	0	0	0	32,592	46
PYME VALENCIA 1, FTA	0	93,991	0	0	0	0	0	0	0	42,018	228
PYMES BANESTO 2, FTA	0	136,175	0	0	0	0	0	0	0	14,421	183
RURAL HIPOTECARIO GLOBAL I, FTA	338,147	0	0	0	0	0	0	0	0	20,144	404
RURAL HIPOTECARIO III FTH	38,010	0	0	0	0	0	0	0	0	707	50
RURAL HIPOTECARIO IV FTH	77,292	0	0	0	0	0	0	0	0	2,118	88
RURAL HIPOTECARIO IX, FTA	694,183	0	0	0	0	0	0	0	0	54,088	856
RURAL HIPOTECARIO V FTA	147,654	0	0	0	0	0	0	0	0	3,513	111

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
RURAL HIPOTECARIO VI, FTA	247,457	0	0	0	0	0	0	0	0	8,344	280
RURAL HIPOTECARIO VII, FTA	330,904	0	0	0	0	0	0	0	0	11,881	407
RURAL HIPOTECARIO VIII, FTA	506,970	0	0	0	0	0	0	0	0	26,625	668
RURAL HIPOTECARIO X, FTA	1,037,371	0	0	0	0	0	0	0	0	58,776	1,309
RURAL HIPOTECARIO XI, FTA	1,315,916	0	0	0	0	0	0	0	0	76,974	1,503
RURAL HIPOTECARIO XII, FTA	616,779	0	0	0	0	0	0	0	0	33,501	499
RURAL HIPOTECARIO XIV, FTA	207,547	0	0	0	0	0	0	0	0	1,115	202
RURAL HIPOTECARIO XV, FTA	493,165	0	0	0	0	0	0	0	0	1,200	569
RURAL HIPOTECARIO XVI, FTA	141,332	0	0	0	0	0	0	0	0	327	95
RURALPYME 2 FTPYME FTA	0	68,885	0	0	0	0	0	0	0	12,640	214
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	47,168	0	0	0	0	623	309
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	98,521	0	0	0	0	967	421
SANTANDER HIPOTECARIO I, FTA	503,619	0	0	0	0	0	0	0	0	5,332	411
SOL-LION, FTA	2,798,311	0	0	0	0	0	0	0	0	21,899	2,217
TDA 12, FTH	34,785	0	0	0	0	0	0	0	0	741	61
TDA 13 - MIXTO, FTA	38,509	0	0	0	0	0	0	0	0	459	30
TDA 14 - MIXTO, FTA	77,371	0	0	0	0	0	0	0	0	987	134
TDA 15 - MIXTO, FTA	84,280	0	0	0	0	0	0	0	0	2,189	116
TDA 16 - MIXTO, FTA	87,990	0	0	0	0	0	0	0	0	3,398	179
TDA 17 - MIXTO, FTA	66,366	0	0	0	0	0	0	0	0	2,037	168
TDA 18 - MIXTO, FTA	91,856	0	0	0	0	0	0	0	0	2,142	129
TDA 19 - MIXTO, FTA	143,065	0	0	0	0	0	0	0	0	4,734	138
TDA 20 - MIXTO, FTA	107,748	0	0	0	0	0	0	0	0	1,361	99
TDA 22 - MIXTO, FTA	137,529	0	0	0	0	0	0	0	0	14,317	313
TDA 23, FTA	228,524	0	0	0	0	0	0	0	0	28,188	584
TDA 24, FTA	156,640	0	0	0	0	0	0	0	0	25,791	593
TDA 25, FTA	80,073	0	0	0	0	0	0	0	0	41,483	710
TDA 26 - MIXTO, FTA	291,251	0	0	0	0	0	0	0	0	14,735	587

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO RECEIVABLE	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
TDA 27, FTA	385,382	0	0	0	0	0	0	0	0	57,223	1,057
TDA 28, FTA	199,203	0	0	0	0	0	0	0	0	62,674	1,160
TDA 29, FTA	378,541	0	0	0	0	0	0	0	0	21,711	716
TDA 30, FTA	227,113	0	0	0	0	0	0	0	0	4,793	502
TDA 31, FTA	143,030	0	0	0	0	0	0	0	0	8,064	260
TDA CAJAMAR 2, FTA	308,353	0	0	0	0	0	0	0	0	12,111	363
TDA CAM 1, FTA	168,558	0	0	0	0	0	0	0	0	5,805	200
TDA CAM 11, FTA	959,960	0	0	0	0	0	0	0	0	52,625	821
TDA CAM 12, FTA	1,144,162	0	0	0	0	0	0	0	0	46,526	943
TDA CAM 2, FTA	193,904	0	0	0	0	0	0	0	0	9,259	235
TDA CAM 3, FTA	208,960	0	0	0	0	0	0	0	0	9,557	264
TDA CAM 4, FTA	533,112	0	0	0	0	0	0	0	0	31,424	683
TDA CAM 5, FTA	738,310	0	0	0	0	0	0	0	0	70,837	1,077
TDA CAM 6, FTA	473,984	0	0	0	0	0	0	0	0	70,712	965
TDA CAM 7, FTA	727,496	0	0	0	0	0	0	0	0	96,586	545
TDA CAM 8, FTA	730,228	0	0	0	0	0	0	0	0	83,252	1,225
TDA CAM 9, FTA	648,321	0	0	0	0	0	0	0	0	105,819	1,244
TDA CORPORATIVOS I, FTA	0	64,340	0	0	0	0	0	0	0	-7,571	51
TDA IBERCAJA 1, FTA	134,002	0	0	0	0	0	0	0	0	724	20
TDA IBERCAJA 2, FTA	335,212	0	0	0	0	0	0	0	0	2,442	60
TDA IBERCAJA 3, FTA	420,891	0	0	0	0	0	0	0	0	4,062	79
TDA IBERCAJA 4, FTA	623,075	0	0	0	0	0	0	0	0	12,870	188
TDA IBERCAJA 5, FTA	611,887	0	0	0	0	0	0	0	0	10,139	165
TDA IBERCAJA 6, FTA	888,951	0	0	0	0	0	0	0	0	20,072	290
TDA IBERCAJA 7, FTA	1,505,909	0	0	0	0	0	0	0	0	15,652	255
TDA IBERCAJA ICO-FTVPO, FTH	264,351	0	0	0	0	0	0	0	0	987	386
TDA LICO LEASING III, FTA	0	53,422	0	0	0	0	0	0	0	1,755	129
TDA PASTOR 1, FTA	75,994	0	1,503	0	0	0	0	0	0	267	28
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	8,055	0	0	0	0	-498	250

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA SA NOSTRA EMPRESAS 1, FTA	0	42,765	0	0	0	0	0	0	0	24	38
TDA SA NOSTRA EMPRESAS 2, FTA	0	99,327	0	0	0	0	0	0	0	2,316	90
TDA TARRAGONA 1, FTA	191,988	0	0	0	0	0	0	0	0	40,963	474
VAL BANCAJA 1, FTA	211,116	0	0	0	0	0	0	0	0	11,225	195
VALENCIA HIPOTECARIO 1, FTA	99,988	0	0	0	0	0	0	0	0	2,073	81
VALENCIA HIPOTECARIO 2, FTH	313,117	0	0	0	0	0	0	0	0	15,364	269
VALENCIA HIPOTECARIO 3, FTA	390,450	0	0	0	0	0	0	0	0	19,267	381
VALENCIA HIPOTECARIO 5, FTA	292,646	0	0	0	0	0	0	0	0	23,520	290
Subtotal BONDS 2014 1	186,533,207	24,712,959	124,379	232,198	6,024,639	0	0	0	21,855,079	6,012,839	1,167,616
which are covered bonds	79,889,345			0							
Subtotal BONDS 2013 2	198,192,030	29,572,298	124,378	266,191	7,008,637	0	0	0	22,770,544	6,850,085	1,849,807
% change	-5.88	-16.43	0.00	-12.77	-14.04	-	-	-	-4.02	-12.22	-36.88
COMMERCIAL PAPER											
FTA SANTANDER 2	0	0	0	0	0	620,720	0	0	0	6,758	0
Subtotal COMMERCIAL PAPER 2014 1	0	0	0	0	0	620,720	0	0	0	6,758	0
which are covered bonds	0			0							
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	750,192	0	0	0	1,165	0
% change	-	-	-	-	-	-17.26	-	-	-	480.09	-
Total 2014 1	186,533,207	24,712,959	124,379	232,198	6,024,639	620,720	0	0	21,855,079	6,019,597	1,167,616
which are covered bonds	79,889,345			0							
Total 2013 2	198,192,030	29,572,298	124,378	266,191	7,008,637	750,192	0	0	22,770,544	6,851,250	1,849,807
% change	-5.88	-16.43	0.00	-12.77	-14.04	-17.26	-	-	-4.02	-12.14	-36.88

Amounts in thousands euros.

(1) Matured and outstanding interests included

FUND									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
AYT CAIXA SABADELL HIPOTECARIO I, FTA	13.26	81.80	13.83	0.00	0.00	25.26	8.52	2.19	CATALUÑA	99.94
AYT CAJA INGENIEROS 2, FTA	0.90	53.33	0.41	0.00	0.00	24.56	6.37	1.55	CATALUÑA	70.23
AYT CAJA MURCIA HIPOTECARIO I, FTA	1.41	45.20	0.86	0.00	0.00	11.39	11.16	2.04	MURCIA	76.03
AYT CAJAGRANADA HIPOTECARIO I, FTA	2.67	61.23	10.56	0.00	0.00	20.62	8.45	2.11	ANDALUCÍA	79.68
AYT CAJAMURCIA HIPOTECARIO II, FTA	1.37	43.13	0.31	0.00	0.00	12.49	10.26	2.30	MURCIA	58.98
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	3.72	7.12	43.37	PAÍS VASCO	17.68
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	2.50	9.00	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	4.90	10.08	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	2.24	9.12	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	6.13	9.00	89.55	GALICIA	20.51
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	8.74	0.00	3.54	0.00	0.00	22.18	9.23	0.20	PAÍS VASCO	26.49
AYT GENOVA HIPOTECARIO II, FTH	1.32	35.25	1.01	0.08	0.00	13.37	12.00	1.66	MADRID	41.89
AYT GENOVA HIPOTECARIO III, FTH	1.57	35.78	0.62	0.25	0.00	13.84	11.52	1.76	MADRID	41.60
AYT GENOVA HIPOTECARIO IV, FTH	1.47	35.10	0.68	0.04	0.00	14.33	11.06	1.37	MADRID	39.73
AYT GENOVA HIPOTECARIO IX, FTH	1.11	44.86	1.41	0.50	0.00	18.46	8.64	1.54	MADRID	25.00
AYT GENOVA HIPOTECARIO VI, FTH	1.70	38.48	0.51	0.11	0.00	16.18	10.16	2.13	MADRID	30.85
AYT GENOVA HIPOTECARIO VII, FTH	1.71	40.71	1.00	0.37	0.00	16.61	9.71	0.93	MADRID	22.23
AYT GENOVA HIPOTECARIO VIII, FTH	1.29	39.10	1.21	0.15	0.00	15.97	10.07	0.81	MADRID	31.21
AYT GENOVA HIPOTECARIO X, FTH	3.83	44.59	1.92	0.42	0.00	18.85	8.31	1.16	CATALUÑA	22.45
AYT GENOVA HIPOTECARIO XI, FTH	3.78	44.21	2.42	0.64	0.00	19.34	7.95	1.16	MADRID	26.38
AYT GENOVA HIPOTECARIO XII, FTH	3.57	45.20	2.48	0.33	0.00	19.80	7.57	1.59	MADRID	22.90
AYT GOYA HIPOTECARIO III, FTA	4.74	50.65	1.96	0.07	0.00	22.04	5.48	0.44	MADRID	21.25
AYT GOYA HIPOTECARIO IV, FTA	4.22	48.09	1.93	0.01	0.00	21.67	4.96	1.42	MADRID	22.77
AYT GOYA HIPOTECARIO V, FTA	4.10	48.79	1.19	0.00	0.00	20.55	6.57	0.87	MADRID	29.62
AYT HIPOTECARIO BBK I, FTA	0.89	67.56	1.42	0.00	0.00	17.72	11.16	0.71	PAÍS VASCO	64.23
AYT HIPOTECARIO BBK II, FTA	0.93	66.16	1.65	0.00	0.00	18.48	10.34	0.74	PAÍS VASCO	56.89
AYT HIPOTECARIO III, FTH	1.53	35.46	1.17	0.00	0.00	10.94	12.49	1.64	NAVARRA	32.51
AYT HIPOTECARIO IV, FTH	2.61	34.49	1.96	0.00	0.00	10.55	13.67	3.38	ANDALUCÍA	49.28
AYT HIPOTECARIO MIXTO II, FTA	1.55	42.89	1.36	0.00	0.00	13.13	12.05	1.71	ANDALUCÍA	46.22
AYT HIPOTECARIO MIXTO III, FTA	1.28	55.50	16.97	5.97	0.00	17.35	10.72	1.80	ANDALUCÍA	63.74
AYT HIPOTECARIO MIXTO IV, FTA	2.37	41.78	2.13	0.00	0.00	14.25	10.87	2.39	NAVARRA	54.01
AYT HIPOTECARIO MIXTO V, FTA	1.84	59.17	4.35	0.00	0.00	17.48	9.99	1.15	NAVARRA	39.27

FUND									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
AYT HIPOTECARIO MIXTO, FTA	1.83	47.45	8.93	0.58	0.00	14.88	12.27	1.97	ANDALUCÍA	38.81
AYT ICO-FTVPO CAJA MURCIA, FTA	0.64	51.10	0.59	0.00	0.00	12.48	8.14	0.80	MURCIA	57.84
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	1.07	60.76	0.95	0.00	0.00	22.08	8.54	2.38	PAÍS VASCO	92.24
AYT ICO-FTVPO I, FTA	1.48	46.85	1.47	0.00	0.00	13.17	9.43	1.54	NAVARRA	30.79
AYT ICO-FTVPO III, FTA	1.82	49.76	1.02	0.00	0.00	12.78	9.28	1.66	ARAGÓN	53.16
AYT KUTXA HIPOTECARIO I, FTA	0.88	59.55	0.87	0.00	0.00	19.37	10.35	0.82	PAÍS VASCO	51.17
AYT KUTXA HIPOTECARIO II, FTA	1.00	64.22	6.56	0.00	0.00	21.70	9.56	0.48	PAÍS VASCO	42.51
AYT PROMOCIONES INMOBILIARIAS III, FTA	0.92	46.69	3.03	0.00	0.00	21.46	7.72	7.17	PAÍS VASCO	92.47
AYT PROMOCIONES INMOBILIARIAS IV, FTA	5.09	49.49	21.71	0.00	0.00	15.20	9.92	17.18	ANDALUCÍA	88.91
AYT.1, FTH	1.87	37.99	1.49	0.00	0.00	7.87	16.33	5.84	GALICIA	52.62
AYT.11, FTH	1.56	40.69	3.28	0.23	0.00	11.99	13.49	1.63	ANDALUCÍA	39.12
AYT.2, FTH	1.24	29.41	0.93	0.00	0.00	4.65	15.98	6.86	CANARIAS	58.92
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	1.83	38.98	15.28	0.00	0.00	11.23	8.08	13.10	ANDALUCÍA	38.80
BANCAJA - BVA VPO 1, FTA	2.54	50.94	2.01	0.18	0.00	13.69	9.34	1.57	C.VALENCIANA	76.18
BANCAJA 10, FTA	3.31	61.73	7.57	2.64	0.28	22.48	8.55	0.21	C.VALENCIANA	32.56
BANCAJA 11, FTA	3.51	63.41	8.20	2.77	0.34	25.28	8.03	0.39	C.VALENCIANA	33.65
BANCAJA 13, FTA	4.27	70.40	7.17	0.71	0.01	29.37	6.92	0.34	C.VALENCIANA	36.21
BANCAJA 3, FTA	3.67	25.36	2.43	0.02	0.00	7.93	12.25	1.47	C.VALENCIANA	68.49
BANCAJA 4, FTH	3.01	36.35	2.63	0.16	0.00	12.20	12.94	1.23	C.VALENCIANA	53.40
BANCAJA 5, FTA	3.26	41.63	2.16	0.02	0.00	12.81	12.64	1.04	C.VALENCIANA	52.31
BANCAJA 6, FTA	2.72	49.53	2.26	0.13	0.00	13.52	12.47	0.55	C.VALENCIANA	56.89
BANCAJA 7, FTA	3.23	44.72	3.41	0.28	0.00	15.11	11.05	0.59	C.VALENCIANA	43.85
BANCAJA 8, FTA	3.56	54.09	5.61	1.31	0.28	17.53	10.14	0.75	C.VALENCIANA	36.31
BANCAJA 9, FTA	3.54	56.35	7.31	2.73	0.63	19.15	9.40	0.69	C.VALENCIANA	36.01
BANKIA PYME I, FTA	11.90	65.89	0.00	0.00	0.00	6.15	4.11	18.75	C.VALENCIANA	39.25
BANKINTER 10, FTA	2.29	42.45	1.42	0.02	0.00	18.24	10.06	0.91	MADRID	35.18
BANKINTER 11, FTH	2.44	42.82	1.39	0.03	0.00	19.21	9.97	1.35	MADRID	33.63
BANKINTER 13 FTA	2.12	48.53	2.37	0.13	0.00	21.18	8.67	0.84	MADRID	31.12
BANKINTER 2, FTH	3.23	26.70	1.90	0.05	0.00	8.76	15.95	4.60	MADRID	28.88
BANKINTER 3, FTH	3.12	31.37	1.00	0.00	0.00	10.86	14.68	0.92	MADRID	24.62
BANKINTER 4, FTH	2.98	34.21	0.75	0.00	0.00	12.58	13.70	0.97	MADRID	31.23
BANKINTER 5, FTH	2.91	37.51	0.88	0.00	0.00	13.18	13.44	1.30	MADRID	27.76

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL								BY DEBTOR (8)	PERCENTAGE
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	AREA		
BANKINTER 6, FTA	2.80	41.85	1.18	0.01	0.00	14.25	12.36	0.59	MADRID	26.89
BANKINTER 7, FTH	2.43	45.15	1.87	0.02	0.00	15.28	12.97	1.64	MADRID	23.28
BANKINTER 8, FTA	2.82	44.50	1.47	0.00	0.00	15.52	12.86	0.79	MADRID	25.88
BANKINTER 9, FTA	2.90	47.03	1.45	0.01	0.00	17.36	11.03	1.21	MADRID	30.79
BBVA HIPOTECARIO 3, FTA	4.81	23.76	12.85	0.59	0.00	5.43	10.89	9.97	ANDALUCÍA	24.94
BBVA RMBS 1, FTA	0.93	73.35	2.42	1.53	0.05	21.37	9.25	0.28	CATALUÑA	24.45
BBVA RMBS 10, FTA	0.85	81.58	0.21	0.00	0.00	31.96	4.03	0.42	MADRID	19.86
BBVA RMBS 11, FTA	0.80	82.92	1.00	0.07	0.00	31.56	4.67	0.82	MADRID	22.34
BBVA RMBS 12, FTA	0.54	69.83	0.04	0.00	0.00	27.32	5.97	0.25	ANDALUCÍA	20.13
BBVA RMBS 2, FTA	1.44	60.21	2.68	0.87	0.06	20.06	9.29	0.16	CATALUÑA	20.44
BBVA RMBS 3, FTA	0.76	75.83	4.69	3.43	0.17	26.32	8.10	0.27	CATALUÑA	22.45
BBVA RMBS 5 FTA	0.93	73.49	2.95	1.67	0.16	28.20	7.28	0.24	ANDALUCÍA	19.78
BBVA RMBS 9, FTA	0.83	79.79	1.08	0.10	0.00	30.69	5.45	0.49	ANDALUCÍA	22.58
CAIXA PENEDES 1 TDA, FTA	4.82	51.91	3.10	0.00	0.00	16.92	10.36	0.72	CATALUÑA	98.29
CAIXA PENEDES 2 TDA, FTA	7.59	45.20	1.92	0.00	0.00	17.06	9.84	1.24	CATALUÑA	97.37
CAJA INGENIEROS TDA 1, FTA	2.57	51.75	0.64	0.00	0.00	22.26	8.59	3.03	CATALUÑA	80.13
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	2.83	7.17	100.00	MADRID	100.00
CEDULAS TDA 18, FTA	43.75	0.00	0.00	0.00	0.00	2.78	4.23	100.00	CATALUÑA	100.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	0.00	0.00	0.00	0.00	0.49	3.52	100.00	C.LEÓN	57.14
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	1.68	10.35	97.00	CATALUÑA	28.75
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	5.42	9.60	100.00	ARAGÓN	20.00
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	10.90	9.12	100.00	MADRID	21.67
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	2.98	9.05	98.50	CATALUÑA	22.50
CM BANCAJA 1, FTA	7.55	32.10	20.63	0.28	0.00	6.36	10.25	55.22	CATALUÑA	29.19
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	5.52	8.00	0.00	MADRID	100.00
FTA SANTANDER HIPOTECARIO 2	1.18	68.06	2.74	2.07	4.30	19.48	7.98	0.96	CATALUÑA	17.55
FTA SANTANDER HIPOTECARIO 3	1.12	71.21	4.64	6.27	0.30	23.46	6.45	0.70	ANDALUCÍA	17.07
FTA SANTANDER HIPOTECARIO 7	0.88	64.35	2.79	2.66	12.40	27.08	3.17	0.93	MADRID	24.70
FTA SANTANDER HIPOTECARIO 8	0.97	78.65	0.00	0.00	0.00	24.54	2.52	1.15	MADRID	20.23
FTA SANTANDER HIPOTECARIO 9	0.57	73.98	13.06	0.07	0.00	28.05	1.00	1.34	MADRID	29.13
FTA UCI 11	0.63	52.10	4.75	0.53	0.00	16.52	9.60	1.06	MADRID	21.68

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
FTA UCI 14	0.79	58.60	17.35	2.87	0.00	20.56	8.58	0.66	MADRID	22.96
FTA UCI 16	0.42	62.13	18.95	4.89	0.00	23.46	7.68	0.51	ANDALUCÍA	25.24
FTA UCI 18	7.54	61.00	13.96	2.83	50.00	27.43	6.33	0.64	ANDALUCÍA	25.39
FTA UCI 6	1.82	35.90	1.40	0.00	0.00	11.43	14.02	1.95	MADRID	34.32
FTA UCI 7	1.31	38.30	0.51	0.00	0.00	12.44	12.66	1.77	ANDALUCÍA	25.45
FTA UCI 8	0.96	43.52	0.00	0.00	0.00	14.35	12.00	1.78	MADRID	26.47
FTA UCI 9	0.72	44.78	1.50	0.00	0.00	15.68	11.03	0.91	ANDALUCÍA	22.49
FTA, HIPOTEBANSA 11	1.94	38.84	0.12	0.01	72.00	12.49	11.58	1.38	CATALUÑA	23.60
FTA, HIPOTEBANSA X	1.51	34.39	0.97	0.14	0.00	9.73	12.31	1.92	CATALUÑA	25.50
FTA, RMBS SANTANDER 1	0.05	96.88	0.00	0.00	0.00	25.48	0.00	0.66	ANDALUCÍA	20.83
FTA, UCI 15	0.66	59.54	13.91	3.11	0.00	23.28	8.15	0.70	ANDALUCÍA	22.90
FTA, UCI 17	4.74	62.58	17.17	6.49	39.00	26.08	7.14	0.62	ANDALUCÍA	24.53
FTH UCI 10	0.89	39.30	2.39	0.00	0.00	16.67	10.11	1.71	MADRID	26.93
FTH UCI 12	0.37	48.69	0.00	0.00	0.00	19.54	9.07	0.92	ANDALUCÍA	22.96
FTH UCI 5	1.58	32.38	1.37	0.00	0.00	9.71	15.06	3.27	MADRID	29.08
GAT FTGENCAT 2006, FTA	2.03	28.28	7.83	24.31	8.09	7.51	9.42	25.14	CATALUÑA	96.50
GAT FTGENCAT 2007, FTA	6.02	37.43	7.10	25.75	3.38	11.16	7.98	13.69	CATALUÑA	98.20
GAT FTGENCAT 2008, FTA	4.09	39.31	14.23	21.19	4.60	11.86	7.65	13.62	CATALUÑA	97.98
GAT ICO-FTVPO 1, FTH	3.16	43.03	0.80	0.52	14.17	10.29	10.16	0.81	CATALUÑA	74.54
GC PASTOR HIPOTECARIO 5, FTA	1.49	49.59	2.36	0.00	0.00	19.61	8.18	1.61	CATALUÑA	26.64
GC SABADELL 1, FTH	2.04	37.80	0.40	1.47	3.46	12.32	12.54	1.02	CATALUÑA	38.33
HIPOCAT 10, FTA	5.38	64.17	12.78	10.46	13.47	19.03	9.49	0.90	CATALUÑA	70.92
HIPOCAT 11, FTA	6.42	66.44	13.17	15.14	8.37	20.92	8.89	1.12	CATALUÑA	69.87
HIPOCAT 16, FTA	3.22	45.63	0.60	0.37	1.02	16.45	9.62	0.92	CATALUÑA	58.58
HIPOCAT 17, FTA	2.83	51.30	4.37	3.85	20.85	22.30	7.97	1.37	CATALUÑA	60.11
HIPOCAT 18, FTA	2.51	64.43	2.28	1.11	31.76	20.25	8.68	1.06	CATALUÑA	47.31
HIPOCAT 19, FTA	4.43	60.56	6.95	5.42	19.44	22.10	8.26	1.27	CATALUÑA	67.06
HIPOCAT 20, FTA	4.00	62.07	5.15	3.72	6.30	21.33	8.07	0.90	CATALUÑA	72.76
HIPOCAT 4, FTA	3.12	44.21	1.05	0.34	0.00	11.24	15.63	0.08	CATALUÑA	86.41
HIPOCAT 5, FTA	3.19	55.53	1.49	0.31	57.91	12.85	14.86	1.31	CATALUÑA	86.16
HIPOCAT 6, FTA	3.96	60.90	4.51	0.56	0.00	15.00	13.41	1.21	CATALUÑA	83.39
HIPOCAT 7, FTA	3.29	60.72	6.65	3.75	13.72	16.60	11.74	0.73	CATALUÑA	70.44

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
HIPOCAT 8, FTA	3.61	56.69	6.77	5.25	16.85	16.82	11.10	0.68	CATALUÑA	82.38
HIPOCAT 9, FTA	4.79	60.32	9.43	6.77	13.45	18.45	9.83	1.18	CATALUÑA	68.26
IM BANCO POPULAR MBS 2, FTA	2.03	77.08	4.80	0.00	0.00	24.14	7.19	1.56	ANDALUCÍA	32.77
IM BCG RMBS 2, FTA	1.93	60.37	0.04	0.00	0.00	28.67	5.60	0.51	GALICIA	21.14
IM CAJA LABORAL 1, FTA	2.90	47.08	1.15	0.00	0.00	15.24	11.14	0.61	PAÍS VASCO	43.51
IM CAJA LABORAL 2, FTA	1.37	77.47	3.36	0.00	0.00	27.24	8.03	0.69	PAÍS VASCO	44.30
IM CAJAMAR 1, FTA	3.85	44.94	3.37	0.00	0.00	14.62	10.57	2.01	ANDALUCÍA	41.14
IM CAJAMAR 3, FTA	4.21	48.16	4.93	0.00	0.00	17.50	9.46	0.79	ANDALUCÍA	38.36
IM CAJAMAR 4, FTA	2.95	51.44	3.76	0.00	0.00	18.55	8.76	0.80	ANDALUCÍA	40.88
IM CAJAMAR 5, FTA	4.60	51.69	4.79	0.00	0.00	18.80	8.33	0.92	ANDALUCÍA	46.60
IM CAJAMAR 6, FTA	4.50	55.65	6.12	0.00	0.00	21.83	7.60	0.47	ANDALUCÍA	40.01
IM CAJASTUR MBS 1, FTA	1.73	67.81	2.89	0.00	0.00	21.68	7.54	5.02	ASTURIAS	69.01
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	7.67	7.33	100.00	CATALUÑA	57.69
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	0.42	9.58	100.00	ANDALUCÍA	47.17
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	0.75	9.25	100.00	MADRID	40.96
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	6.00	9.00	100.00	PAÍS VASCO	48.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	6.75	8.25	100.00	PAÍS VASCO	58.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	2.00	8.00	100.00	ANDALUCÍA	39.22
IM CFS RMBS 1, FTA	23.74	54.08	0.41	0.00	0.00	17.45	10.70	1.42	ANDALUCÍA	29.43
IM PASTOR 2, FTH	4.11	38.04	2.48	0.00	0.00	12.87	11.85	1.59	CATALUÑA	27.71
IM PASTOR 3, FTH	3.62	50.70	20.85	0.00	0.00	17.44	9.96	2.22	CATALUÑA	37.29
IM PASTOR 4, FTA	3.50	51.22	17.97	0.00	0.00	18.93	9.02	1.67	CATALUÑA	25.47
IM SABADELL RMBS 2, FTA	4.19	44.54	1.55	0.00	0.00	16.68	9.25	0.85	CATALUÑA	43.08
IM SABADELL RMBS 3, FTA	4.84	51.83	1.99	0.00	0.00	18.14	8.06	1.20	CATALUÑA	45.96
IM TERRASSA MBS 1, FTA	1.13	62.59	10.58	0.00	0.00	22.80	9.44	4.99	CATALUÑA	99.42
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	1.50	8.58	100.00	ANDALUCÍA	30.21
MADRID ICO-FTVPO I, FTA	2.69	54.50	0.87	0.29	0.00	17.97	8.79	2.61	MADRID	47.02
MADRID RESIDENCIAL I, FTA	2.75	77.15	3.44	1.81	0.00	24.86	7.46	1.39	MADRID	52.03
MADRID RESIDENCIAL II, FTA	2.75	82.42	3.10	0.99	0.00	25.92	7.30	1.56	MADRID	51.92
MADRID RMBS I, FTA	0.95	79.94	4.80	5.47	0.20	20.52	9.21	0.53	MADRID	68.25
MADRID RMBS II, FTA	0.99	78.99	5.59	5.85	0.42	20.42	9.21	0.61	MADRID	67.39
MADRID RMBS III FTA	1.16	80.69	6.23	5.80	0.10	23.73	8.57	0.00	MADRID	61.85

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
MADRID RMBS IV, FTA	2.64	77.91	4.73	6.90	0.12	24.16	8.11	0.67	MADRID	64.36
MBS BANCAJA 1 FTA	3.68	33.24	4.95	0.22	0.00	9.58	11.84	2.82	C.VALENCIANA	70.32
MBS BANCAJA 2, FTA	3.91	42.89	5.78	0.45	0.00	13.67	10.13	2.51	C.VALENCIANA	62.15
MBS BANCAJA 3, FTA	3.71	46.31	6.45	0.81	0.00	15.69	9.29	1.38	C.VALENCIANA	46.74
MBS BANCAJA 4, FTA	3.88	46.52	8.10	1.06	0.00	16.72	8.48	0.79	C.VALENCIANA	44.80
MBS BANCAJA 6, FTA	5.62	52.08	8.42	0.60	0.00	21.30	6.48	1.02	C.VALENCIANA	52.01
MBS BANCAJA 7, FTA	4.28	80.23	8.77	0.89	0.00	30.77	6.15	0.86	C.VALENCIANA	41.04
MBS BANCAJA 8, FTA	4.50	77.50	8.91	0.42	0.00	30.76	5.47	1.56	C.VALENCIANA	39.72
MBSCAT 1, FTA	4.16	49.28	5.71	5.20	12.34	20.34	8.01	1.07	CATALUÑA	69.30
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	10.24	8.33	75.05	ANDALUCÍA	29.53
RURAL HIPOTECARIO GLOBAL I, FTA	4.70	45.14	5.62	0.09	0.00	14.15	10.22	1.08	C.VALENCIANA	47.59
RURAL HIPOTECARIO III FTH	3.92	28.45	1.81	0.00	0.00	8.19	13.80	2.79	ANDALUCÍA	35.43
RURAL HIPOTECARIO IV FTH	4.37	35.70	2.65	0.03	0.00	10.79	12.94	2.17	ANDALUCÍA	33.14
RURAL HIPOTECARIO IX, FTA	4.52	53.33	7.31	0.47	0.01	18.82	8.64	0.49	C.VALENCIANA	33.15
RURAL HIPOTECARIO V FTA	3.31	38.30	2.29	0.00	0.00	12.50	12.03	1.12	ANDALUCÍA	15.24
RURAL HIPOTECARIO VI, FTA	4.14	43.24	3.26	0.01	0.00	13.73	11.21	0.96	ANDALUCÍA	26.70
RURAL HIPOTECARIO VII, FTA	4.32	42.79	3.48	0.01	0.00	14.10	10.98	0.75	ANDALUCÍA	36.11
RURAL HIPOTECARIO VIII, FTA	4.48	46.46	5.02	0.12	0.00	16.28	9.75	0.57	ANDALUCÍA	31.54
RURAL HIPOTECARIO X, FTA	5.38	53.08	5.36	0.15	0.00	20.77	7.74	0.40	C.VALENCIANA	29.16
RURAL HIPOTECARIO XI, FTA	5.36	52.93	5.59	0.12	0.00	20.93	7.47	0.32	C.VALENCIANA	30.45
RURAL HIPOTECARIO XII, FTA	3.95	52.72	5.14	0.02	0.00	20.75	7.19	0.59	C.LA MANCHA	34.34
RURAL HIPOTECARIO XIV, FTA	3.84	55.60	0.53	0.00	0.00	21.83	5.56	1.84	ARAGÓN	76.42
RURAL HIPOTECARIO XV, FTA	3.63	54.78	0.24	0.00	0.00	22.35	5.25	0.72	C.LA MANCHA	33.97
RURAL HIPOTECARIO XVI, FTA	2.28	60.25	0.23	0.00	0.00	23.07	4.86	2.39	C.LEÓN	56.00
SANTANDER HIPOTECARIO I, FTA	1.28	56.72	1.28	0.08	0.20	15.28	10.03	1.03	CATALUÑA	29.19
SOL-LION, FTA	2.91	43.73	0.78	0.00	0.00	18.82	7.89	0.31	MADRID	32.61
TDA 12, FTH	4.10	29.55	2.09	0.00	0.00	7.88	15.55	0.00	CATALUÑA	25.54
TDA 13 - MIXTO, FTA	3.01	34.85	1.17	0.00	0.00	8.75	15.26	0.00	CATALUÑA	61.47
TDA 14 - MIXTO, FTA	4.09	37.45	1.26	0.00	0.00	9.77	14.34	0.00	CATALUÑA	49.51
TDA 15 - MIXTO, FTA	3.33	44.02	2.53	0.00	0.00	11.94	13.49	0.00	CATALUÑA	39.80
TDA 16 - MIXTO, FTA	3.09	45.01	3.72	0.15	0.00	13.06	12.39	0.00	ANDALUCÍA	48.75
TDA 17 - MIXTO, FTA	4.32	37.74	2.99	0.00	0.00	11.45	12.37	0.00	BALEARES	38.41

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
TDA 18 - MIXTO, FTA	3.12	48.46	2.29	0.00	0.00	15.45	11.51	0.00	CATALUÑA	43.90
TDA 19 - MIXTO, FTA	2.99	44.30	3.20	0.00	0.00	13.50	11.86	0.00	CATALUÑA	44.32
TDA 20 - MIXTO, FTA	4.38	46.35	1.25	0.00	0.00	14.12	12.07	0.00	CATALUÑA	41.38
TDA 22 - MIXTO, FTA	2.71	55.97	9.38	0.80	0.00	17.17	11.41	0.00	CATALUÑA	41.16
TDA 23, FTA	3.88	49.47	11.03	0.02	0.00	16.24	11.09	0.00	CATALUÑA	48.26
TDA 24, FTA	2.31	49.14	14.14	2.94	0.00	15.69	10.81	1.08	C.LA MANCHA	54.02
TDA 25, FTA	3.29	62.96	34.44	7.05	0.00	20.20	9.31	1.78	ANDALUCÍA	37.66
TDA 26 - MIXTO, FTA	4.12	46.21	4.81	0.30	0.00	16.34	9.64	1.60	BALEARES	25.04
TDA 27, FTA	2.51	49.90	12.74	3.12	0.00	19.76	9.18	0.00	CATALUÑA	34.42
TDA 28, FTA	1.06	59.96	26.89	7.08	0.01	25.24	8.79	1.67	CATALUÑA	53.65
TDA 29, FTA	3.18	54.26	5.50	0.01	0.00	20.84	8.50	1.26	BALEARES	30.55
TDA 30, FTA	2.66	54.73	2.09	0.00	0.00	22.20	7.99	1.75	BALEARES	49.06
TDA 31, FTA	4.28	52.73	5.47	0.04	0.00	20.13	7.61	3.09	C.VALENCIANA	25.08
TDA CAJAMAR 2, FTA	3.89	45.89	3.78	0.00	0.00	15.38	10.15	0.00	ANDALUCÍA	45.43
TDA CAM 1, FTA	3.52	36.08	3.33	0.00	0.00	9.00	13.52	0.00	C.VALENCIANA	55.69
TDA CAM 11, FTA	3.63	60.52	5.34	0.00	0.00	27.31	6.81	0.77	C.VALENCIANA	36.44
TDA CAM 12, FTA	3.76	56.09	4.29	0.00	0.00	24.13	7.67	0.92	C.VALENCIANA	33.49
TDA CAM 2, FTA	3.36	36.42	4.56	0.00	0.00	9.78	12.96	0.69	C.VALENCIANA	46.66
TDA CAM 3, FTA	4.10	36.47	4.37	0.00	0.00	9.55	13.08	0.68	C.VALENCIANA	64.74
TDA CAM 4, FTA	3.63	41.06	5.57	0.01	0.00	11.73	11.66	0.00	C.VALENCIANA	58.16
TDA CAM 5, FTA	3.20	52.63	8.82	0.03	0.00	17.46	10.50	0.00	C.VALENCIANA	39.99
TDA CAM 6, FTA	3.41	57.47	13.30	0.08	0.00	19.42	9.46	0.39	C.VALENCIANA	44.40
TDA CAM 7, FTA	3.47	58.20	11.91	0.09	0.00	20.40	9.18	0.59	C.VALENCIANA	38.34
TDA CAM 8, FTA	3.56	52.33	10.79	0.05	0.00	18.47	9.73	0.72	C.VALENCIANA	45.16
TDA CAM 9, FTA	2.95	56.00	14.14	0.12	0.00	21.68	8.18	0.86	C.VALENCIANA	44.74
TDA IBERCAJA 1, FTA	3.00	40.47	0.54	0.00	0.00	10.00	13.42	0.92	MADRID	33.58
TDA IBERCAJA 2, FTA	2.95	47.44	0.73	0.08	1.05	14.03	11.48	0.65	MADRID	30.29
TDA IBERCAJA 3, FTA	2.48	49.70	0.96	0.14	0.00	16.91	10.15	0.54	MADRID	36.53
TDA IBERCAJA 4, FTA	2.58	51.95	2.03	0.42	0.20	17.50	9.86	0.66	MADRID	31.37
TDA IBERCAJA 5, FTA	2.74	55.71	1.67	0.44	0.10	18.83	9.52	0.55	MADRID	30.18
TDA IBERCAJA 6, FTA	2.36	56.45	2.29	0.89	0.24	21.11	8.85	0.52	MADRID	32.27
TDA IBERCAJA 7, FTA	1.81	58.98	1.05	0.07	0.00	24.44	7.33	0.39	MADRID	34.01

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 IBERCAJA ICO-FTVPO, FTH	3.49	50.80	0.37	0.00	0.00	12.83	8.13	0.44	MADRID	43.25
TDA PASTOR 1, FTA	3.54	32.31	0.34	0.01	0.00	9.86	16.18	0.00	MADRID	24.12
TDA TARRAGONA 1, FTA	4.40	61.31	17.65	1.17	0.19	22.56	9.36	1.27	CATALUÑA	94.14
VAL BANCAJA 1, FTA	4.27	61.30	4.72	0.54	0.00	27.43	6.40	3.09	C.VALENCIANA	53.49
VALENCIA HIPOTECARIO 1, FTA	2.96	33.09	2.03	0.00	0.00	9.32	12.97	1.63	C.VALENCIANA	61.23
VALENCIA HIPOTECARIO 2, FTH	3.35	42.02	4.67	0.33	0.00	13.46	10.46	0.97	C.VALENCIANA	65.05
VALENCIA HIPOTECARIO 3, FTA	2.63	47.43	4.73	0.38	0.00	15.92	9.45	1.12	C.VALENCIANA	70.45
VALENCIA HIPOTECARIO 5, FTA	8.31	59.82	7.66	1.15	0.00	23.06	6.79	1.19	C.VALENCIANA	66.05
Average	1.86	32.86	2.61	0.73	1.12	14.29	8.12	29.00		33.68

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
AYT COLATERALES GLOBAL EMPRESAS, FTA	61.65	0.00	8.31	0.00	0.00	9.01	9.32	12.32	84. CIVIL SERVICE AND DEFENCE; COMPULSORY SOCIAL SECURITY	0.02
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	1.50	8.19	100.00	31. FURNITURE MANUFACTURING	49.67
AYT FTPYME II, FTA	2.39	43.94	9.27	0.00	0.00	8.73	11.98	12.70	52. STORING AND ACTIVITIES LINKED TO FREIGHT	17.24
BANCAJA LEASING 1, FTA	2.62	0.00	16.09	0.00	0.00	7.93	7.43	10.76	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	37.48
BANKINTER 2 PYME FTA	2.63	30.69	9.71	1.99	0.00	8.01	10.08	8.40	68. REAL ESTATE ACTIVITIES	33.33
BANKINTER 3 FTPYME FTA	3.39	37.00	12.81	0.22	0.00	9.82	8.41	5.87	68. REAL ESTATE ACTIVITIES	25.11
BANKINTER 4 FTPYME, FTA	1.47	38.14	12.16	1.14	0.00	10.00	7.33	11.96	68. REAL ESTATE ACTIVITIES	20.08
BBVA EMPRESAS 1, FTA	7.49	30.29	16.63	0.56	0.00	5.72	8.78	43.07	68. REAL ESTATE ACTIVITIES	13.96
BBVA EMPRESAS 2, FTA	3.26	38.32	8.97	0.20	0.00	7.34	7.55	19.62	68. REAL ESTATE ACTIVITIES	16.91
BBVA EMPRESAS 3, FTA	9.29	36.66	29.98	0.80	1.30	6.34	5.83	11.49	41. BUILDING	16.02
BBVA EMPRESAS 4, FTA	3.48	34.85	19.61	0.56	0.00	6.57	5.49	20.14	68. REAL ESTATE ACTIVITIES	18.57
BBVA EMPRESAS 5, FTA	3.73	35.92	7.40	0.12	0.00	6.15	5.53	27.02	68. REAL ESTATE ACTIVITIES	16.67
BBVA EMPRESAS 6, FTA	8.74	40.62	21.32	0.12	0.00	7.89	4.76	22.82	41. BUILDING	15.07
BBVA LEASING 1, FTA	4.14	0.00	41.79	0.36	0.00	5.10	8.77	6.46	68. REAL ESTATE ACTIVITIES	19.49
BBVA-3 FTPYME FTA	13.70	18.67	21.34	0.01	0.00	3.86	11.30	21.38	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	20.25
BBVA-4 PYME, FTA	4.86	24.63	23.70	5.28	0.00	4.81	10.04	32.35	68. REAL ESTATE ACTIVITIES	13.27
BBVA-5 FTPYME, FTA	6.59	29.00	33.27	0.57	0.02	4.95	9.61	16.87	68. REAL ESTATE ACTIVITIES	22.31
BBVA-6 FTPYME FTA	10.33	31.45	34.76	1.12	2.37	5.94	8.88	13.89	68. REAL ESTATE ACTIVITIES	19.16
BBVA-7 FTGENCAT, FTA	9.87	33.65	30.70	0.36	0.00	6.67	7.97	35.52	68. REAL ESTATE ACTIVITIES	28.33
BBVA-8 FTPYME FTA	5.28	33.53	24.58	1.09	0.00	6.67	7.10	18.43	68. REAL ESTATE ACTIVITIES	13.57
BBVA-9 PYME FTA	8.67	45.57	3.10	0.00	0.00	5.95	3.37	8.40	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.34
CAIXA PENEDES FT GENCAT 1 TDA, FTA	9.28	46.26	10.37	0.00	0.00	15.34	8.74	6.74	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	23.19
CAIXA PENEDES PYMES 1 TDA, FTA	7.72	39.95	13.91	0.00	0.00	11.50	9.56	6.42	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	33.84
CIBELES III FTPYME, FTA	7.24	31.05	10.38	0.00	0.00	7.07	12.30	12.77	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	56.30
EDT FTPYME PASTOR 3, FTA	5.24	33.80	36.03	3.01	0.46	8.77	9.56	30.56	68. REAL ESTATE ACTIVITIES	44.44
EMPRESAS BANESTO 5, FTA	1.72	54.07	13.32	0.61	182.21	7.31	3.78	33.17	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	7.01
EMPRESAS BANESTO 6, FTA	13.39	0.00	9.53	0.02	0.00	2.30	2.67	31.85	10. FOOD INDUSTRY	6.88
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	6.71	31.64	29.41	0.00	0.00	6.89	10.11	34.15	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	42.54

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
FONCAIXA AUTONOMOS 1, FTA	2.15	36.57	4.25	0.00	0.00	13.90	6.39	2.91	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21.58
FONCAIXA FTGENCAT 3, FTA	1.89	30.34	3.66	0.00	0.00	12.01	11.22	3.97	68. REAL ESTATE ACTIVITIES	37.76
FONCAIXA FTGENCAT 4, FTA	1.13	35.14	4.11	0.00	0.00	13.66	10.29	4.48	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18.22
FONCAIXA FTGENCAT 5, FTA	1.43	39.57	4.84	0.00	0.00	14.93	8.38	5.67	68. REAL ESTATE ACTIVITIES	20.15
FONCAIXA FTGENCAT 6, FTA	1.15	40.32	5.62	0.00	0.00	15.59	7.80	3.46	68. REAL ESTATE ACTIVITIES	23.42
FONCAIXA LEASINGS 2, FTA	0.45	48.64	1.64	0.00	0.00	7.54	5.43	20.08	68. REAL ESTATE ACTIVITIES	25.68
FONCAIXA PYMES 3, FTA	4.96	22.16	4.00	0.00	0.00	5.55	4.44	3.88	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.53
FONCAIXA PYMES 4, FTA	10.18	17.32	0.89	0.00	0.00	7.62	3.80	12.52	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	12.92
FTA FTPYME SANTANDER 1	1.32	18.01	3.78	0.26	26.53	5.84	10.75	4.34	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.84
FTA FTPYME SANTANDER 2	1.66	26.53	4.52	0.06	99.12	9.58	9.67	4.31	68. REAL ESTATE ACTIVITIES	0.68
FTA PYMES BANESTO 3	10.36	54.27	0.34	4.27	0.00	3.57	1.43	12.65	24. MANUFACTURE OF BASIC METALS	2.58
FTA PYMES SANTANDER 3	5.76	69.69	10.71	1.13	100.00	4.21	1.94	7.61	-	1.10
FTA PYMES SANTANDER 4	4.67	81.79	12.43	0.28	343.20	2.96	1.61	6.64	41. BUILDING	0.93
FTA PYMES SANTANDER 5	10.75	49.18	12.90	0.00	0.00	3.94	1.11	10.06	41. BUILDING	1.60
FTA PYMES SANTANDER 6	4.16	88.25	0.98	0.00	0.00	8.54	0.60	8.32	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.92
FTA PYMES SANTANDER 7	19.69	67.82	8.72	0.00	0.00	3.08	0.58	12.31	52. STORING AND ACTIVITIES LINKED TO FREIGHT	1.45
FTA PYMES SANTANDER 8	4.81	53.91	0.05	0.00	0.00	3.27	0.10	7.39	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	1.09
FTA PYMES SANTANDER 9	1.16	83.28	0.00	0.00	0.00	9.73	0.09	5.93	11. MANUFACTURE OF BEVERAGES	0.75
FTA SANTANDER EMPRESAS 10, FTA	3.47	73.31	16.88	1.09	20.35	1.00	3.50	22.43	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	3.99
FTA SANTANDER EMPRESAS 2	1.33	54.24	6.03	8.59	5.31	3.51	7.53	39.80	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	8.82
FTA, SANTANDER EMPRESAS 1	1.80	52.39	8.82	3.56	3.42	9.61	8.66	18.71	68. REAL ESTATE ACTIVITIES	3.90
FTA, SANTANDER EMPRESAS 3	1.36	81.18	17.94	7.22	0.41	11.19	7.08	17.92	41. BUILDING	8.69
FTPYME BANCAJA 2 FTA	3.77	27.82	23.51	0.81	0.45	6.13	12.36	20.31	68. REAL ESTATE ACTIVITIES	32.99
FTPYME BANCAJA 3 FTA	10.12	29.93	24.80	3.41	0.00	6.77	11.24	29.25	68. REAL ESTATE ACTIVITIES	17.57
FTPYME BANCAJA 6 FTA	6.95	39.77	33.63	3.77	0.36	9.21	8.16	14.64	68. REAL ESTATE ACTIVITIES	15.10
FTPYME TDA 6, FTA	5.43	32.12	9.81	0.00	0.00	9.32	9.67	27.23	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	24.30
FTPYME TDA 7, FTA	10.35	37.29	9.35	0.00	0.00	10.50	7.83	19.15	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	34.97
FTPYME TDA CAM 2, FTA	2.04	22.23	26.08	0.00	0.00	5.32	11.79	16.91	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	21.76

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
FTPYME TDA CAM 4, FTA	3.89	42.70	22.38	0.06	0.00	11.22	9.67	5.95	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	16.40
FTPYME TDA CAM 7, FTA	4.30	49.94	9.29	0.00	0.00	17.65	7.60	7.88	33.REPAIR AND INSTALLATION OF MACHINERY AND EQUIPMENT	12.32
FTPYME TDA CAM 9, FTA	3.76	41.40	9.87	0.00	0.00	11.89	6.66	6.76	12. TOBACCO INDUSTRY	10.63
GAT FTGENCAT 2009, FTA	1.32	34.89	7.98	14.28	8.63	8.64	7.94	11.89	68. REAL ESTATE ACTIVITIES	9.52
GC FTGENCAT CAIXA SABADELL 1, FTA	3.13	41.34	5.64	18.83	23.66	9.37	8.48	14.03	68. REAL ESTATE ACTIVITIES	28.59
GC FTGENCAT CAIXA SABADELL 2, FTA	3.25	51.84	5.06	9.96	39.37	14.58	8.17	13.61	68. REAL ESTATE ACTIVITIES	37.82
GC FTGENCAT CAIXA TARRAGONA 1, FTA	1.42	39.43	7.24	20.40	1.83	13.21	8.87	21.46	41. BUILDING	18.83
GC FTGENCAT SABADELL 1, FTA	2.54	23.28	1.14	15.79	11.39	3.70	9.34	25.26	68. REAL ESTATE ACTIVITIES	32.04
GC FTPYME PASTOR 4, FTA	3.63	36.58	2.75	37.10	3.09	8.81	8.95	25.02	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	25.27
GC FTPYME SABADELL 4, FTA	6.47	28.95	7.59	18.36	4.33	7.71	10.62	13.19	68. REAL ESTATE ACTIVITIES	49.17
GC FTPYME SABADELL 5, FTA	5.49	28.29	2.84	14.91	7.93	7.32	9.55	15.47	68. REAL ESTATE ACTIVITIES	38.10
GC FTPYME SABADELL 6, FTA	8.75	30.98	4.84	13.92	12.33	7.60	8.57	11.71	68. REAL ESTATE ACTIVITIES	38.30
GC FTPYME SABADELL 8, FTA	6.39	33.46	4.99	6.36	35.48	7.56	5.72	15.78	68. REAL ESTATE ACTIVITIES	36.84
IM BANCO POPULAR FTPYME 1, FTA	4.65	28.06	12.57	0.00	0.00	7.64	11.16	12.47	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.32
IM CAJA LABORAL EMPRESAS 1, FTA	5.44	45.51	6.87	0.00	0.00	9.91	7.22	8.27	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.71
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	8.40	38.00	14.98	0.00	0.00	9.58	7.05	9.85	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5.75
IM CAJAMAR EMPRESAS 4, FTA	5.75	39.03	6.35	0.00	0.00	6.96	5.78	5.33	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.67
IM CAJAMAR EMPRESAS 5, FTA	4.89	40.80	4.54	0.00	0.00	8.32	4.43	4.84	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	28.52
IM FTGENCAT SABADELL 2, FTA	4.26	0.00	0.00	0.00	0.00	5.60	8.57	19.17	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.75
IM FTPYME SABADELL 7, FTA	8.00	36.20	12.36	0.00	0.00	8.57	7.56	19.38	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	15.06
IM FTPYME SABADELL 9, FTA	8.53	38.83	2.72	0.00	0.00	7.81	4.57	10.64	68. REAL ESTATE ACTIVITIES	22.55
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	5.90	29.56	16.80	0.00	0.00	7.44	9.91	19.26	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.95
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	13.18	0.00	3.86	0.00	0.00	3.55	3.20	4.65	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	4.28
IM GRUPO BANCO POPULAR FTPYME I FTA	8.16	35.79	14.68	0.00	0.00	9.73	9.34	7.09	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	5.34
IM GRUPO BANCO POPULAR FTPYME II, FTA	6.14	35.19	26.07	0.00	0.00	7.72	8.55	24.44	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.47
IM TERRASSA 1 FTGENCAT FTA	4.18	36.04	14.68	0.00	0.00	8.68	10.60	17.72	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	19.32
MADRID ACTIVOS CORPORATIVOS V, FTA	14.71	0.00	0.00	0.00	0.00	14.28	3.74	60.29	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	38.45

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY SECTOR		PERCENTAGE
BY DEBTOR (8)	SECTOR									
MADRID FTPYME I, FTA	5.60	48.84	6.98	0.27	0.00	6.98	5.93	10.13	68. REAL ESTATE ACTIVITIES	12.62
MADRID FTPYME II, FTA	5.79	70.93	5.89	0.06	0.00	5.14	4.90	11.25	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	16.06
PYME BANCAJA 5, FTA	6.82	38.54	37.02	2.69	0.00	8.78	8.92	19.80	41. BUILDING	26.13
PYME VALENCIA 1, FTA	4.30	41.68	35.89	1.99	0.00	7.46	8.96	23.68	41. BUILDING	28.72
PYMES BANESTO 2, FTA	1.90	23.38	18.25	0.32	52.36	2.50	8.50	5.09	55. ACCOMMODATION SERVICES	1.36
RURALPYME 2 FTPYME FTA	10.61	29.57	17.24	0.26	0.00	6.26	9.37	14.05	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	16.28
TDA CORPORATIVOS I, FTA	52.88	50.84	0.63	0.00	0.00	3.50	8.12	99.28	23. OTHER NON-METALLIC MINERAL PRODUCTS MANUFACTURING	46.33
TDA LICO LEASING III, FTA	1.78	41.87	3.19	0.00	0.00	2.99	3.57	7.72	49. LAND TRANSPORT AND TRANSPORT VIA PIPELINES	40.99
TDA SA NOSTRA EMPRESAS 1, FTA	3.54	27.61	0.08	0.00	0.00	7.99	9.36	46.62	55. ACCOMMODATION SERVICES	44.81
TDA SA NOSTRA EMPRESAS 2, FTA	5.23	39.37	2.35	0.00	0.00	13.33	8.02	14.04	41. BUILDING	11.01
Average	6.38	41.12	9.33	1.07	19.03	7.27	5.21	13.76		13.91

(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-

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

TABLE A.1.1c

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT DEUDA SUBORDINADA I, FTA	0.00	0.00	0.00	0.00	0.00	2.50	7.52	100.00	CATALUÑA	52.85
Average	0.00	0.00	0.00	0.00	0.00	2.50	7.52	100.00		53.00

(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		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
		(2)	DOUBTFUL (3)						GEOGRAPHICAL	
									AREA	PERCENTAGE
BCL MUNICIPIOS I FTA	0.25	0.00	0.90	0.00	0.00	5.38	12.92	37.37	CATALUÑA	30.59
FTA SANTANDER PUBLICO 1	0.65	10.10	2.40	0.00	0.00	3.67	9.51	46.67	ARAGÓN	17.70
Average	0.54	7.26	1.98	0.00	0.00	4.15	10.47	44.05		21.66

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV DOUBTFUL BAD DEBT BAD DEBT RECOVERY RESIDUAL					AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
		(2)	(3)	(4)	(5)	LIFE (6)			GEOGRAPHICAL	
									AREA	PERCENTAGE
AUTO ABS 2012-3, FTA	4.40	0.00	0.44	0.00	0.00	3.30	1.89	0.06	ANDALUCÍA	20.43
BBVA AUTOS 2 FTA	8.91	0.00	50.66	11.67	12.26	1.87	8.03	0.70	ANDALUCÍA	26.30
BBVA CONSUMO 1, FTA	9.08	0.00	52.34	11.57	0.93	2.31	7.52	0.56	ANDALUCÍA	24.98
BBVA CONSUMO 2, FTA	9.34	0.00	47.53	8.04	1.30	1.67	7.64	0.40	ANDALUCÍA	23.65
BBVA CONSUMO 3 FTA	7.95	0.00	43.68	1.36	0.00	2.40	6.86	0.43	CATALUÑA	23.14
BBVA CONSUMO 4 FTA	7.80	0.00	23.84	2.64	0.00	2.89	5.71	0.18	CATALUÑA	25.78
BBVA FINANZIA AUTOS 1 FTA	5.61	0.00	56.91	0.09	0.00	2.11	7.64	0.47	CATALUÑA	33.35
CONSUMO BANCAJA 1, FTA	11.03	0.00	94.32	21.81	1.37	1.78	6.95	0.89	C.VALENCIANA	63.67
DRIVER ESPAÑA ONE, FTA	4.20	0.00	5.56	1.21	1.00	1.79	4.39	0.30	ANDALUCÍA	26.62
FONCAIXA CONSUMO 1, FTA	2.73	20.05	4.02	0.00	0.00	14.90	6.57	0.37	CATALUÑA	40.49
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	2.74	0.00	4.01	0.06	0.00	1.50	3.55	0.18	ANDALUCÍA	24.52
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	2.73	0.00	2.07	0.00	0.00	1.02	8.56	0.05	ANDALUCÍA	22.65
FTA SANTANDER FINANCIACION 1	2.10	0.00	2.51	70.72	4.25	6.75	7.53	2.94	MADRID	28.42
FTA SANTANDER FINANCIACION 5	10.32	0.00	3.44	0.70	0.00	3.76	3.00	6.81	MADRID	22.23
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	2.30	0.00	0.41	0.00	0.00	4.36	0.70	0.00	ANDALUCÍA	22.24
IM CITI TARJETAS 1, FTA	0.00	0.00	6.95	0.00	0.00	0.00	7.94	0.00	MADRID	20.10
PRIVATE DRIVER ESPAÑA 2013-1, FTA	2.78	0.00	0.39	0.00	0.00	3.05	2.00	0.10	ANDALUCÍA	19.72
SANTANDER CONSUMER SPAIN 09-1, FTA	2.60	0.00	33.40	0.21	0.00	0.25	5.35	0.36	ANDALUCÍA	32.53
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	2.57	0.00	7.19	0.01	0.00	2.23	3.98	0.00	ANDALUCÍA	27.59
TDA PASTOR CONSUMO 1, FTA	3.43	0.00	69.57	0.79	0.00	0.98	7.85	1.89	GALICIA	31.87
Average	3.22	5.85	6.31	1.33	0.16	5.96	5.11	0.51		27.32

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

Information on collection rights. Public ABS - Bonds: Accounts receivable

TABLE A.1.1f

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

(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

(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)
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(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)						AREA	PERCENTAGE
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	12.84	2.01	100.00	MADRID	100.00
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.36	10.06	100.00	MADRID	100.00
Average	0.00	0.00	0.00	0.00	0.00	12.79	2.05	100.00		100.00

(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	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	5.90	0.14	1.78	55.31	0.07	5.58	9.52
Average		5.90	0.14	1.78	55.31	0.07	5.58	9.52

(1) Early amortisation rate

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

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

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

(5) Weighted average residual life (years)

(6) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BOND													
AUTO ABS 2012-3, FTA	668,000	178	0	0	0	132,000	37	0	0	0	0.00	1.03	3.60
AYT CAIXA SABADELL HIPOTECARIO I, FTA	136,319	124	8,146	0	0	51,600	108	0	938	-1,663	0.00	0.00	0.00
AYT CAJA INGENIEROS 2, FTA	326,840	202	0	0	0	67,500	72	0	0	0	0.00	9.17	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	95,362	87	0	0	0	8,036	12	0	0	0	0.00	1.72	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	119,996	34	2,032	0	0	37,000	18	0	0	-1,692	0.00	0.00	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	105,289	114	0	0	0	8,605	15	0	0	0	0.00	1.42	0.00
AYT CEDULAS CAJAS GLOBAL FTA	31,220,000	306,305	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	48,205	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	2,100,000	57,117	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	102,791	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	220	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	11,188	22	0	0	0	39,400	183	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,392,536	6,559	0	0	0	586,700	1,793	0	0	0	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	144,586	75	0	0	0	83,500	66	0	594	-21,644	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	15,300	43	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FTPYME II, FTA	4,077	5	0	0	0	50,238	111	0	0	0	30.44	23.61	0.00
AYT GENOVA HIPOTECARIO II, FTH	181,111	39	0	0	0	12,473	5	0	0	0	0.00	4.00	0.00
AYT GENOVA HIPOTECARIO III, FTH	207,119	256	0	0	0	13,220	28	0	0	0	0.00	3.74	0.00
AYT GENOVA HIPOTECARIO IV, FTH	232,524	153	0	0	0	14,842	16	0	0	0	0.00	3.44	0.00
AYT GENOVA HIPOTECARIO IX, FTH	487,221	498	0	0	0	32,500	90	0	0	0	0.00	1.70	0.00
AYT GENOVA HIPOTECARIO VI, FTH	248,975	255	0	0	0	16,740	41	0	0	0	0.00	1.92	0.00
AYT GENOVA HIPOTECARIO VII, FTH	558,484	89	0	0	0	38,054	10	0	0	0	0.00	2.83	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	828,837	503	0	0	0	61,316	99	0	0	0	0.00	1.94	0.00
AYT GENOVA HIPOTECARIO X, FTH	546,048	89	0	0	0	42,000	24	0	0	0	0.00	1.38	0.00
AYT GENOVA HIPOTECARIO XI, FTH	654,178	447	0	0	0	46,800	78	0	0	0	0.00	4.72	0.00
AYT GENOVA HIPOTECARIO XII, FTH	473,255	107	0	0	0	22,000	8	0	0	0	0.00	4.60	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 GOYA HIPOTECARIO III, FTA	2,845,168	385	0	0	0	250,000	51	0	0	0	0.00	9.10	0.00
AYT GOYA HIPOTECARIO IV, FTA	812,291	1,686	0	0	0	234,000	692	0	0	0	0.00	6.42	0.00
AYT GOYA HIPOTECARIO V, FTA	898,528	1,865	0	0	0	280,000	829	0	0	0	0.00	7.55	0.00
AYT HIPOTECARIO BBK I, FTA	340,894	382	0	0	0	85,500	151	0	0	0	0.00	5.72	0.00
AYT HIPOTECARIO BBK II, FTA	445,852	488	0	0	0	82,000	138	0	0	0	0.00	4.13	0.00
AYT HIPOTECARIO III, FTH	50,334	9	0	0	0	13,200	4	0	0	0	0.00	6.10	0.00
AYT HIPOTECARIO IV, FTH	40,120	10	0	0	0	14,000	6	0	0	0	0.00	6.54	0.00
AYT HIPOTECARIO MIXTO II, FTA	100,908	12	0	0	0	29,400	11	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	67,530	6	8,701	0	0	27,800	5	0	0	-4,872	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	108,912	103	0	0	0	14,529	28	0	0	0	0.00	6.76	0.00
AYT HIPOTECARIO MIXTO V, FTA	266,117	65	0	0	0	25,600	13	0	0	0	0.00	1.40	0.00
AYT HIPOTECARIO MIXTO, FTA	38,778	8	0	0	0	31,800	12	0	0	0	0.00	25.29	0.00
AYT ICO-FTVPO CAJA MURCIA, FTA	79,503	97	0	0	0	18,000	38	0	0	0	81.54	10.02	0.00
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	90,400	145	0	0	0	14,600	34	0	0	0	86.10	7.76	0.00
AYT ICO-FTVPO I, FTA	171,490	226	0	0	0	23,900	56	0	0	0	87.77	6.03	0.00
AYT ICO-FTVPO III, FTA	137,704	197	0	0	0	23,000	58	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	335,528	305	0	0	0	49,900	74	0	0	0	0.00	3.52	0.00
AYT KUTXA HIPOTECARIO II, FTA	601,704	589	0	0	0	82,200	119	0	0	0	0.00	0.95	0.00
AYT PROMOCIONES INMOBILIARIAS III, FTA	44,519	9	0	0	0	17,659	7	0	0	0	0.00	8.58	0.61
AYT PROMOCIONES INMOBILIARIAS IV, FTA	36,125	42	0	0	0	0	0	0	0	0	0.00	101.67	0.00
AYT.1, FTH	20,220	4	0	0	0	1,011	0	0	0	0	0.00	22.83	0.00
AYT.11, FTH	57,872	83	0	0	0	12,100	26	0	0	0	0.00	5.04	0.00
AYT.2, FTH	9,993	2	0	0	0	999	0	0	0	0	0.00	21.48	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	19,433	5	0	0	0	0	0	0	0	0	0.00	49.07	0.00
BANCAJA - BVA VPO 1, FTA	242,117	292	0	0	0	18,600	55	0	0	0	0.00	8.81	0.00
BANCAJA 10, FTA	719,731	351	0	0	0	659,999	576	0	9,745	0	0.00	0.00	0.00
BANCAJA 11, FTA	640,132	576	0	0	0	534,891	827	0	8,177	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BANCAJA 13, FTA	1,744,229	2,096	0	0	0	311,300	736	0	0	0	0.00	5.37	0.00
BANCAJA 3, FTA	97,593	10	0	0	0	14,304	17	0	0	0	0.00	2.34	0.00
BANCAJA 4, FTH	132,055	22	0	0	0	11,186	4	0	0	0	0.00	2.81	0.00
BANCAJA 5, FTA	155,989	180	0	0	0	13,380	32	0	0	0	0.00	2.99	0.00
BANCAJA 6, FTA	319,697	212	0	0	0	67,282	93	0	0	0	0.00	5.40	0.00
BANCAJA 7, FTA	426,366	212	0	0	0	50,755	64	0	0	0	0.00	1.10	0.00
BANCAJA 8, FTA	431,605	355	0	0	0	116,400	336	0	0	0	0.00	3.91	0.00
BANCAJA 9, FTA	653,503	38	0	0	0	122,600	33	0	7,687	0	0.00	0.80	0.00
BANCAJA LEASING 1, FTA	122,173	28	0	0	0	224,000	80	0	0	0	0.00	33.46	0.00
BANKIA PYME I, FTA	376,645	1,491	0	0	0	0	0	0	0	0	0.00	42.88	0.00
BANKINTER 10, FTA	601,421	50	0	0	0	63,952	28	0	0	0	0.00	2.60	0.00
BANKINTER 11, FTH	358,934	187	0	0	0	47,952	105	0	0	0	0.00	2.82	0.00
BANKINTER 13 FTA	737,753	684	0	0	0	87,600	336	0	3,053	0	0.00	2.46	0.00
BANKINTER 2 PYME FTA	90,709	53	0	0	0	69,000	154	0	3,253	0	0.00	4.86	0.00
BANKINTER 2, FTH	24,283	71	0	0	0	3,200	13	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	102,741	65	0	0	0	98,486	160	0	4,111	0	20.47	2.73	0.00
BANKINTER 3, FTH	163,693	204	0	0	0	22,501	71	0	0	0	0.00	7.36	0.00
BANKINTER 4 FTPYME, FTA	13,294	17	0	0	0	128,770	181	0	0	0	52.38	17.04	0.00
BANKINTER 4, FTH	178,888	139	0	0	0	22,483	41	0	0	0	0.00	2.61	0.00
BANKINTER 5, FTH	133,176	107	0	0	0	10,818	17	0	0	0	0.00	3.02	0.00
BANKINTER 6, FTA	332,411	182	0	0	0	29,298	38	0	0	0	0.00	3.77	0.00
BANKINTER 7, FTH	121,341	6	0	0	0	9,697	2	0	0	0	0.00	3.74	0.00
BANKINTER 8, FTA	266,654	45	0	0	0	22,610	10	0	0	0	0.00	3.64	0.00
BANKINTER 9, FTA	339,907	314	0	0	0	36,736	75	0	0	0	0.00	3.23	0.00
BBVA AUTOS 2 FTA	11,293	7	0	0	0	30,000	19	0	0	0	0.00	43.21	0.00
BBVA CONSUMO 1, FTA	9,922	8	0	0	0	52,500	51	0	0	0	0.00	40.46	0.00
BBVA CONSUMO 2, FTA	10,663	1	0	0	0	59,300	8	0	0	0	0.00	35.15	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 CONSUMO 3 FTA	23,405	16	0	0	0	58,500	73	0	0	0	0.00	26.00	0.00
BBVA CONSUMO 4 FTA	31,862	4	0	0	0	162,300	36	0	0	0	0.00	119.46	0.00
BBVA EMPRESAS 1, FTA	29,686	54	0	0	0	78,300	202	0	0	0	0.00	22.14	0.00
BBVA EMPRESAS 2, FTA	115,335	94	0	0	0	433,200	569	0	0	0	0.00	82.04	0.00
BBVA EMPRESAS 3, FTA	225,444	31	0	0	0	130,000	26	0	0	0	0.00	89.59	0.00
BBVA EMPRESAS 4, FTA	328,410	220	0	0	0	0	0	0	0	0	0.00	157.04	0.00
BBVA EMPRESAS 5, FTA	169,001	38	0	0	0	275,000	85	0	0	0	0.00	51.40	0.00
BBVA EMPRESAS 6, FTA	84,256	71	0	0	0	396,000	524	0	0	0	0.00	18.97	0.00
BBVA FINANZIA AUTOS 1 FTA	26,695	26	0	0	0	29,200	44	0	114	-5,431	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	31,213	17	0	0	0	62,257	51	0	0	0	0.00	16.99	0.00
BBVA LEASING 1, FTA	126,869	64	0	0	0	143,800	128	0	2,521	-68,700	0.00	0.00	0.00
BBVA RMBS 1, FTA	736,382	78	0	0	0	700,000	105	0	0	0	0.00	0.00	0.00
BBVA RMBS 10, FTA	1,230,179	1,500	0	0	0	224,000	360	0	0	0	0.00	13.33	0.00
BBVA RMBS 11, FTA	1,098,572	1,339	0	0	0	196,000	375	0	0	0	0.00	17.20	0.00
BBVA RMBS 12, FTA	3,544,966	4,212	0	0	0	739,500	1,018	0	0	0	0.00	5.13	0.00
BBVA RMBS 2, FTA	1,150,917	167	0	0	0	1,650,000	293	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	499,988	279	0	0	0	1,564,375	1,095	0	0	-85,971	0.00	0.00	0.00
BBVA RMBS 5 FTA	2,793,188	441	0	0	0	325,000	100	0	0	0	0.00	9.19	0.00
BBVA RMBS 9, FTA	1,078,023	170	0	0	0	0	0	0	0	0	0.00	24.66	0.00
BBVA-3 FTPYME FTA	11,498	14	0	0	0	8,050	16	0	0	0	0.00	53.54	0.00
BBVA-4 PYME, FTA	5,767	4	0	0	0	26,784	29	0	0	0	0.00	8.20	0.00
BBVA-5 FTPYME, FTA	564	0	0	0	0	96,901	14	0	0	0	0.00	0.00	0.00
BBVA-6 FTPYME FTA	7,779	1	0	0	0	104,955	13	0	1,088	-8,995	19.83	0.00	0.00
BBVA-7 FTGENCAT, FTA	1,850	2	0	0	0	25,700	47	0	115	0	6.71	0.00	0.00
BBVA-8 FTPYME FTA	37,722	9	0	0	0	110,000	46	0	0	0	25.54	1.00	0.00
BBVA-9 PYME FTA	210,804	40	0	0	0	70,000	18	0	0	0	0.00	31.04	0.00
BCL MUNICIPIOS I FTA	9,894	8	0	0	0	60,000	89	0	0	0	0.00	45.24	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				
CAIXA PENEDES 1 TDA, FTA	387,216	323	0	0	0	46,503	61	0	0	0	0.00	2.20	0.24
CAIXA PENEDES 2 TDA, FTA	328,928	367	0	0	0	23,700	72	0	0	0	0.00	4.96	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	43,176	28	0	0	0	134,500	176	0	0	0	12.78	21.52	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	85,825	0	0	0	0	64,000	0	0	0	0	0.00	3.92	0.00
CAJA INGENIEROS TDA 1, FTA	179,803	108	0	0	0	10,800	16	0	0	0	0.00	12.70	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	15,111	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 18, FTA	450,001	3,538	0	0	0	0	0	0	0	0	0.00	0.00	7.54
CEDULAS TDA 21, FONDO DE TITULIZACION	1,400,001	29,993	0	0	0	0	0	0	0	0	0.00	0.00	8.91
CEDULAS TDA 3, FTA	2,000,000	28,527	0	0	0	0	0	0	0	0	0.00	3.12	0.00
CEDULAS TDA 5, FTA	1,500,000	35,911	0	0	0	0	0	0	0	0	0.00	0.00	3.77
CEDULAS TDA 6, FTA	3,000,000	12,037	0	0	0	0	0	0	0	0	0.00	0.00	2.85
CEDULAS TDA 7, FTA	2,000,000	1,907	0	0	0	0	0	0	0	0	0.00	0.00	2.18
CIBELES III FTPYME, FTA	23,409	47	0	0	0	0	0	0	0	0	0.00	69.92	80.35
CM BANCAJA 1, FTA	20,381	3	0	0	0	41,044	22	0	2,975	-1,003	0.00	23.59	0.00
CONSUMO BANCAJA 1, FTA	2,627	1	0	0	0	12,900	56	0	3,558	-16,302	0.00	11.53	0.00
DRIVER ESPAÑA ONE, FTA	64,419	17	0	0	0	9,178	5	0	0	-2,458	0.00	13.54	0.00
EDT FTPYME PASTOR 3, FTA	6,286	5	0	0	0	15,400	85	0	0	0	0.00	3.03	0.00
EMPRESAS BANESTO 5, FTA	164,391	65	0	0	0	256,000	207	0	0	0	0.00	65.28	0.00
EMPRESAS BANESTO 6, FTA	92,688	34	0	0	0	429,000	219	0	3,992	-16,710	0.00	128.71	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	78,318	71	0	0	0	59,300	97	0	0	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	57,971	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FONCAIXA AUTONOMOS 1, FTA	538,273	1,334	0	0	0	169,500	736	0	0	0	0.00	21.89	0.00
FONCAIXA CONSUMO 1, FTA	1,367,130	717	0	0	0	462,000	384	0	0	0	0.00	8.56	0.00
FONCAIXA FTGENCAT 3, FTA	96,741	7	0	0	0	31,500	18	0	511	-1,196	75.44	5.46	1.91
FONCAIXA FTGENCAT 4, FTA	142,702	99	0	0	0	23,476	88	0	258	-1,317	85.87	2.73	1.92
FONCAIXA FTGENCAT 5, FTA	373,764	364	0	0	0	64,000	349	0	6,417	-21,934	85.38	3.53	0.00
FONCAIXA FTGENCAT 6, FTA	273,961	64	0	0	0	41,300	46	0	4,269	-14,833	86.90	4.05	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FONCAIXA LEASINGS 2, FTA	645,605	102	0	0	0	172,500	38	0	0	0	0.00	23.27	0.00
FONCAIXA PYMES 3, FTA	940,748	1,264	0	0	0	360,000	638	0	0	0	0.00	20.91	0.00
FONCAIXA PYMES 4, FTA	366,553	195	0	0	0	129,000	80	0	0	0	0.00	13.33	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	170,853	309	0	0	0	0.00	10.75	0.00
FTA FTPYME SANTANDER 2	37,479	38	0	0	0	209,394	431	0	0	0	0.00	7.44	0.00
FTA PYMES BANESTO 3	211,324	258	0	0	0	161,700	260	0	200	-4,715	0.00	42.13	0.00
FTA PYMES SANTANDER 3	391,984	527	0	0	0	580,900	1,029	0	1,773	-57,144	0.00	49.33	0.00
FTA PYMES SANTANDER 4	602,165	489	0	0	0	927,500	989	0	1,981	-56,839	0.00	58.94	13.88
FTA PYMES SANTANDER 5	630,283	1,000	0	0	0	684,000	921	0	0	-82,919	0.00	41.34	15.24
FTA PYMES SANTANDER 6	212,481	755	0	0	0	173,400	504	0	0	0	0.00	22.75	0.00
FTA PYMES SANTANDER 7	857,274	2,435	0	0	0	680,000	1,640	0	0	-3,395	0.00	39.14	19.74
FTA PYMES SANTANDER 8	1,317,500	1,098	0	0	0	542,500	511	0	0	0	0.00	21.86	18.58
FTA PYMES SANTANDER 9	331,700	341	0	0	0	168,300	182	0	0	-8,933	0.00	20.77	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	171,273	343	0	0	0	252,500	473	0	0	0	0.00	41.36	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	290,036	1,015	0	0	0	0	0	0	0	0	0.00	17.44	0.00
FTA SANTANDER EMPRESAS 10, FTA	2,052	3	0	0	0	1,880,000	2,787	0	14,866	-181,764	0.00	114.32	0.06
FTA SANTANDER EMPRESAS 2	0	0	0	0	0	272,775	283	0	3,411	-10,904	0.00	14.33	0.00
FTA SANTANDER FINANCIACION 1	0	0	0	0	0	100,613	347	25,170	6,888	-45,818	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 5	0	0	0	0	0	490,358	216	0	3,899	-18,436	0.00	70.01	0.00
FTA SANTANDER HIPOTECARIO 2	653,052	606	0	0	0	171,100	321	0	2,941	-11,944	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,288,766	1,161	0	0	0	249,100	446	0	3,685	-165,042	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 7	991,247	368	0	0	0	719,700	365	0	4,820	-9,690	0.00	25.11	0.00
FTA SANTANDER HIPOTECARIO 8	450,408	567	0	0	0	320,000	474	0	1,432	-10,458	0.00	23.23	0.00
FTA SANTANDER HIPOTECARIO 9	463,664	348	0	0	0	279,500	257	0	0	-3,027	0.00	18.89	0.00
FTA SANTANDER PUBLICO 1	162,360	127	0	0	0	12,186	16	0	0	0	0.00	6.30	0.00
FTA UCI 11	200,809	32	0	0	0	28,900	11	0	0	0	0.00	5.48	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA UCI 14	484,557	54	0	0	0	72,500	15	0	0	0	0.00	3.73	0.00
FTA UCI 16	814,015	133	0	0	0	142,200	65	0	4,660	0	0.00	0.00	0.00
FTA UCI 18	877,404	205	0	0	0	82,500	47	0	0	0	0.00	2.34	0.00
FTA UCI 6	37,795	30	0	0	0	4,570	7	0	0	0	0.00	10.93	0.00
FTA UCI 7	48,678	9	0	0	0	3,413	1	0	0	0	0.00	6.54	0.00
FTA UCI 8	69,068	11	0	0	0	4,559	1	0	0	0	0.00	8.14	0.00
FTA UCI 9	187,634	28	0	0	0	16,983	5	0	0	0	0.00	6.04	0.00
FTA, HIPOTEBANSA 11	179,203	130	0	0	0	10,752	11	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	98,933	15	0	0	0	6,925	2	0	0	0	0.00	1.00	0.00
FTA, RMBS SANTANDER 1	962,000	147	0	0	0	533,000	93	0	0	0	0.00	15.24	0.00
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	428,037	392	0	0	0	0	0	0	0	0	0.00	12.09	0.00
FTA, SANTANDER EMPRESAS 1	0	0	0	0	0	235,272	318	0	0	0	0.00	10.75	0.00
FTA, SANTANDER EMPRESAS 3	214,195	236	0	0	0	318,000	688	0	3,977	-49,720	0.00	0.00	0.00
FTA, UCI 15	564,760	74	0	0	0	111,000	28	0	0	0	0.00	3.14	0.00
FTA, UCI 17	732,365	112	0	0	0	116,200	46	0	4,520	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	22,504,300	374,892	0	0	0	0	0	0	0	0	100.00	0.00	9.20
FTH UCI 10	145,225	12	0	0	0	9,270	1	0	0	0	0.00	3.91	0.00
FTH UCI 12	282,208	46	0	0	0	32,800	10	0	0	0	0.00	3.17	0.00
FTH UCI 5	15,644	11	0	0	0	2,650	3	0	0	0	0.00	14.66	0.00
FTPYME BANCAJA 2 FTA	4,030	3	0	0	0	16,541	44	0	0	0	19.59	4.71	16.82
FTPYME BANCAJA 3 FTA	3,560	1	0	0	0	28,180	16	0	0	0	0.00	0.00	0.00
FTPYME BANCAJA 6 FTA	41,966	1	0	0	0	97,000	21	0	8,148	-11,319	30.20	0.00	0.00
FTPYME TDA 6, FTA	8,844	0	0	0	0	4,500	1	0	0	0	53.02	10.12	1.14
FTPYME TDA 7, FTA	16,527	0	0	0	0	41,800	6	0	1,736	-3,007	11.86	15.16	0.00
FTPYME TDA CAM 2, FTA	45,581	52	0	0	0	0	0	0	0	0	22.77	0.94	0.51
FTPYME TDA CAM 4, FTA	158,918	0	0	0	0	133,300	0	0	10,104	0	24.31	0.00	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTPYME TDA CAM 7, FTA	257,581	173	0	0	0	103,000	136	0	0	0	25.71	13.93	0.00
FTPYME TDA CAM 9, FTA	66,273	43	0	0	0	0	0	0	0	0	100.00	16.69	0.00
GAT FTGENCAT 2006, FTA	11,392	1	0	0	0	40,100	28	0	3,380	-16,672	22.12	0.00	0.00
GAT FTGENCAT 2007, FTA	47,350	8	0	0	0	86,300	69	0	8,886	-42,607	35.42	0.00	0.00
GAT FTGENCAT 2008, FTA	63,996	99	0	0	0	145,800	470	0	0	-17,697	14.44	0.00	0.00
GAT FTGENCAT 2009, FTA	0	0	0	0	0	0	0	0	0	0	0.00	19.17	0.00
GAT ICO-FTVPO 1, FTH	180,261	39	0	0	0	37,787	30	0	485	0	82.67	5.50	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	34,290	25	1,561	0	0	27,058	50	0	191	-10,329	56.99	0.00	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	0	0	0	104,498	98	0	4,569	-8,316	0.00	58.30	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	45,532	63	379	0	0	56,300	201	0	2,833	-19,079	21.20	0.00	0.00
GC FTGENCAT SABADELL 1, FTA	28,599	2	0	0	0	25,500	6	0	0	0	52.86	15.78	0.00
GC FTPYME PASTOR 4, FTA	0	0	0	0	0	63,000	148	0	595	-10,954	0.00	0.00	0.00
GC FTPYME SABADELL 4, FTA	31,712	2	0	0	0	38,300	6	0	0	-344	45.30	0.00	0.00
GC FTPYME SABADELL 5, FTA	69,116	45	0	0	0	66,900	96	0	0	0	50.81	5.83	0.00
GC FTPYME SABADELL 6, FTA	109,629	69	0	0	0	55,500	94	0	0	0	66.39	2.04	0.00
GC FTPYME SABADELL 8, FTA	126,574	425	0	0	0	200,000	711	0	0	0	0.00	28.73	0.00
GC PASTOR HIPOTECARIO 5, FTA	304,920	28	24,889	0	0	42,700	14	0	2,579	-32,472	0.00	0.00	0.00
GC SABADELL 1, FTH	269,727	32	0	0	0	16,456	4	0	0	0	0.00	2.05	0.00
HIPOCAT 10, FTA	501,291	447	0	0	0	132,100	389	0	11,452	-73,442	0.00	0.00	0.00
HIPOCAT 11, FTA	547,215	544	0	0	0	144,800	468	0	14,338	-133,073	0.00	0.00	0.00
HIPOCAT 16, FTA	478,195	108	0	0	0	43,500	20	0	0	0	0.00	3.27	0.00
HIPOCAT 17, FTA	541,513	86	0	0	0	29,200	12	0	0	0	0.00	1.18	0.00
HIPOCAT 18, FTA	490,479	598	0	0	0	62,300	150	0	0	0	0.00	10.42	6.37
HIPOCAT 19, FTA	305,214	39	0	0	0	0	0	0	0	0	0.00	4.14	3.76
HIPOCAT 20, FTA	402,066	52	0	0	0	0	0	0	0	0	0.00	8.49	3.88
HIPOCAT 4, FTA	37,698	8	0	0	0	7,478	3	0	0	0	0.00	5.49	0.00
HIPOCAT 5, FTA	106,742	132	0	0	0	16,823	29	0	0	0	0.00	5.10	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
HIPOCAT 6, FTA	155,557	34	0	0	0	24,585	11	0	0	0	0.00	8.74	0.00
HIPOCAT 7, FTA	315,591	336	0	0	0	67,278	118	0	0	0	0.00	0.95	11.84
HIPOCAT 8, FTA	381,952	61	0	0	0	89,301	20	0	0	0	0.00	0.00	0.00
HIPOCAT 9, FTA	307,162	301	0	0	0	79,800	255	0	4,975	-17,978	0.00	0.00	0.00
IM BANCO POPULAR FTPYME 1, FTA	37,397	22	0	0	0	79,176	144	0	0	0	32.05	7.38	0.00
IM BANCO POPULAR MBS 2, FTA	421,796	42	0	0	0	89,000	29	0	0	0	0.00	8.63	0.00
IM BCG RMBS 2, FTA	0	0	0	0	0	0	0	0	0	0	0.00	3.11	0.00
IM CAJA LABORAL 1, FTA	347,962	306	0	0	0	46,669	115	0	0	0	0.00	2.38	0.00
IM CAJA LABORAL 2, FTA	366,478	423	0	0	0	75,600	154	0	0	0	0.00	5.15	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	101,704	12	0	0	0	0	0	0	0	0	0.00	13.52	0.00
IM CAJAMAR 1, FTA	85,872	82	0	0	0	16,700	42	0	0	0	0.00	2.18	0.00
IM CAJAMAR 3, FTA	439,876	29	0	0	0	41,715	7	0	0	0	0.00	3.41	0.00
IM CAJAMAR 4, FTA	435,602	29	0	0	0	50,500	15	0	0	0	0.00	2.47	0.00
IM CAJAMAR 5, FTA	503,381	40	0	0	0	53,000	18	0	3,296	0	0.00	2.67	0.00
IM CAJAMAR 6, FTA	1,025,800	102	0	0	0	163,800	58	0	13,363	0	0.00	2.49	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	29,013	60	18	0	0	69,600	162	0	0	0	29.43	29.08	0.00
IM CAJAMAR EMPRESAS 4, FTA	371,767	43	0	0	0	275,670	56	0	0	0	0.00	16.51	0.00
IM CAJAMAR EMPRESAS 5, FTA	379,985	137	0	0	0	135,000	108	0	0	0	0.00	22.57	0.00
IM CAJASTUR MBS 1, FTA	359,260	42	0	0	0	123,000	25	0	0	0	0.00	16.46	0.00
IM CEDULAS 10, FTA	1,300,000	20,963	0	0	0	0	0	0	0	0	0.00	0.00	3.31
IM CEDULAS 3, FTA	1,060,000	26,029	0	0	0	0	0	0	0	0	0.00	0.00	4.77
IM CEDULAS 4, FTA	2,075,000	23,776	0	0	0	0	0	0	0	0	0.00	0.00	2.87
IM CEDULAS 5, FTA	1,250,000	5,177	0	0	0	0	0	0	0	0	0.00	0.00	3.15
IM CEDULAS 7, FTA	1,250,000	12,639	0	0	0	0	0	0	0	0	0.00	0.00	3.81
IM CEDULAS 9, FTA	1,275,000	3,161	0	0	0	0	0	0	0	0	0.00	0.00	3.83
IM CFS RMBS 1, FTA	197,020	23	0	0	0	0	0	0	0	0	0.00	3.90	0.00
IM CITI TARJETAS 1, FTA	840,000	483	0	0	0	160,000	123	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 FTGENCAT SABADELL 2, FTA	88,537	61	0	0	0	25,500	37	0	0	0	77.63	2.10	0.00
IM FTPYME SABADELL 7, FTA	124,500	17	0	0	0	100,000	31	0	0	0	55.45	22.24	0.00
IM FTPYME SABADELL 9, FTA	155,963	187	0	0	0	555,000	1,412	0	0	0	21.91	23.11	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	80,150	5	0	0	0	143,100	39	0	638	0	0.00	20.79	0.00
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	923,449	1,110	0	0	0	662,500	923	0	0	0	0.00	19.63	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	159,299	7	0	0	0	145,511	36	0	0	0	50.98	13.94	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	56,280	34	0	0	0	154,000	472	0	15,115	-6,769	24.93	13.75	0.00
IM PASTOR 2, FTH	177,821	14	0	0	0	38,000	9	0	0	0	0.00	2.13	0.00
IM PASTOR 3, FTH	269,174	18	0	0	0	39,000	5	0	46	0	0.00	0.00	0.00
IM PASTOR 4, FTA	339,724	23	0	0	0	34,000	5	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	98,963	91	0	0	0	2,258	7	15	34	-1,893	0.00	2.24	39.88
IM SABADELL RMBS 2, FTA	681,903	1,002	0	0	0	35,000	120	0	0	0	0.00	3.17	0.00
IM SABADELL RMBS 3, FTA	763,295	129	0	0	0	28,800	10	0	0	0	0.00	7.96	0.00
IM TERRASSA 1 FTGENCAT FTA	10,766	7	0	0	0	17,944	37	0	0	0	37.47	28.57	0.00
IM TERRASSA MBS 1, FTA	161,816	151	0	0	0	31,600	43	0	93	-5,159	0.00	0.00	0.00
INTERMONEY MASTER CEDULAS, FTA	1,655,000	33,629	0	0	0	0	0	0	0	0	0.00	0.00	2.80
MADRID ACTIVOS CORPORATIVOS V, FTA	296,535	765	0	0	0	0	0	0	0	0	0.00	6.06	0.00
MADRID FTPYME I, FTA	110,115	265	0	0	0	0	0	0	0	0	100.00	42.16	0.00
MADRID FTPYME II, FTA	0	0	0	0	0	0	0	0	0	0	0.00	7.78	0.00
MADRID ICO-FTVPO I, FTA	130,022	108	0	0	0	0	0	0	0	0	100.00	9.40	0.00
MADRID RESIDENCIAL I, FTA	326,612	254	0	0	0	0	0	0	0	0	0.00	12.45	0.00
MADRID RESIDENCIAL II, FTA	327,506	255	0	0	0	0	0	0	0	0	0.00	10.46	0.00
MADRID RMBS I, FTA	683,821	354	0	0	0	200,000	171	0	0	0	0.00	0.00	0.00
MADRID RMBS II, FTA	603,792	318	0	0	0	180,000	158	0	637	0	0.00	0.00	0.00
MADRID RMBS III FTA	1,226,409	704	0	0	0	270,000	312	0	15,939	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	914,187	630	0	0	0	213,600	286	0	0	0	0.00	6.22	0.00
MBS BANCAJA 1 FTA	56,737	33	0	0	0	25,109	25	0	0	0	0.00	8.07	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				
MBS BANCAJA 2, FTA	155,180	72	0	0	0	54,800	90	0	394	0	0.00	4.06	0.00
MBS BANCAJA 3, FTA	244,957	11	0	0	0	42,000	9	0	643	0	0.00	2.59	0.00
MBS BANCAJA 4, FTA	513,090	468	0	0	0	300,590	480	0	1,898	0	0.00	1.11	0.00
MBS BANCAJA 6, FTA	514,025	318	0	0	0	96,000	147	0	0	0	0.00	8.72	0.00
MBS BANCAJA 7, FTA	286,130	192	0	0	0	402,500	444	0	4,693	0	0.00	6.30	0.00
MBS BANCAJA 8, FTA	177,445	10	0	0	0	175,500	18	0	2,126	0	0.00	6.23	0.00
MBSCAT 1, FTA	390,088	476	0	0	0	86,600	202	0	0	0	0.00	3.55	0.00
PRIVATE DRIVER ESPAÑA 2013-1, FTA	438,513	119	0	0	0	63,700	29	0	0	0	0.00	2.09	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	104,207	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	51,336	42	0	0	0	52,900	195	0	7,377	-14,120	0.00	0.00	0.00
PYME VALENCIA 1, FTA	38,247	4	0	0	0	110,500	41	0	4,168	-8,940	0.00	0.00	0.00
PYMES BANESTO 2, FTA	87,905	16	9,163	0	0	58,300	17	0	0	0	0.00	0.00	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	301,528	291	0	0	0	69,900	227	0	975	0	0.00	2.65	0.00
RURAL HIPOTECARIO III FTH	26,767	6	0	0	0	12,700	5	0	0	0	0.00	8.38	0.00
RURAL HIPOTECARIO IV FTH	60,467	47	0	0	0	21,300	26	0	0	0	0.00	6.05	0.00
RURAL HIPOTECARIO IX, FTA	453,520	253	0	0	0	293,300	289	0	3,620	0	0.00	0.14	0.00
RURAL HIPOTECARIO V FTA	138,261	28	0	0	0	12,186	6	0	0	0	0.00	5.28	0.00
RURAL HIPOTECARIO VI, FTA	232,411	229	0	0	0	26,037	46	0	0	0	0.00	2.83	0.00
RURAL HIPOTECARIO VII, FTA	305,000	47	0	0	0	35,246	10	0	0	0	0.00	2.54	0.00
RURAL HIPOTECARIO VIII, FTA	487,567	435	0	0	0	61,800	189	0	507	0	0.00	2.10	0.00
RURAL HIPOTECARIO X, FTA	995,609	615	0	0	0	91,200	86	0	0	0	0.00	2.44	0.00
RURAL HIPOTECARIO XI, FTA	1,279,572	109	0	0	0	86,900	12	0	0	0	0.00	3.40	0.00
RURAL HIPOTECARIO XII, FTA	594,522	68	0	0	0	47,800	9	0	0	0	0.00	5.65	0.00
RURAL HIPOTECARIO XIV, FTA	188,282	167	0	0	0	22,500	26	0	0	0	0.00	5.74	0.00
RURAL HIPOTECARIO XV, FTA	446,942	363	0	0	0	52,900	56	0	0	0	0.00	5.72	0.00
RURAL HIPOTECARIO XVI, FTA	126,848	171	0	0	0	16,500	29	0	0	0	0.00	6.10	0.00
RURALPYME 2 FTPYME FTA	24,748	16	0	0	0	76,350	268	0	2,734	0	24.48	25.32	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	0	111,570	474	0	1,793	-4,357	0.00	72.88	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	4,856	6	0	0	0	195,000	306	0	20	-827	0.00	88.58	0.00
SANTANDER HIPOTECARIO I, FTA	360,073	391	0	0	0	156,600	309	0	0	0	0.00	3.68	0.00
SOL-LION, FTA	2,671,379	1,886	0	0	0	180,000	255	0	0	0	0.00	2.91	0.00
TDA 12, FTH	16,570	18	0	0	0	20,600	30	0	0	0	0.00	14.44	0.00
TDA 13 - MIXTO, FTA	22,840	24	0	0	0	17,400	26	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	54,228	58	0	0	0	26,800	46	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	64,556	6	0	0	0	21,200	4	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	65,086	6	0	0	0	24,200	5	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	51,302	4	0	0	0	16,200	2	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	69,176	6	0	0	0	23,700	4	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	125,695	10	0	0	0	19,697	7	0	0	0	0.00	7.82	0.00
TDA 20 - MIXTO, FTA	93,294	83	0	0	0	18,300	27	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	104,505	0	0	0	0	37,300	0	0	0	0	0.00	0.00	0.00
TDA 23, FTA	214,393	13	0	0	0	22,800	3	0	0	0	0.00	0.00	0.00
TDA 24, FTA	154,306	11	0	0	0	26,600	4	0	997	0	0.00	0.00	0.00
TDA 25, FTA	128,788	9	0	0	0	14,700	3	0	1,164	-10,067	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	275,631	231	0	0	0	34,571	82	40	806	0	0.00	0.00	0.00
TDA 27, FTA	390,256	0	0	0	0	51,800	0	0	2,336	-253	0.00	0.00	1.16
TDA 28, FTA	266,235	250	0	0	-12,860	37,350	102	0	3,546	-20,656	0.00	0.00	0.48
TDA 29, FTA	363,353	172	0	0	0	31,600	40	0	730	0	0.00	0.00	0.00
TDA 30, FTA	214,215	0	0	0	0	24,000	0	0	93	0	0.00	3.32	0.00
TDA 31, FTA	127,180	76	0	0	0	19,500	25	0	0	0	0.00	1.65	0.00
TDA CAJAMAR 2, FTA	287,121	12	0	0	0	25,028	3	0	0	0	0.00	2.34	0.73
TDA CAM 1, FTA	145,731	13	0	0	0	26,500	4	0	0	0	0.00	5.54	0.00
TDA CAM 11, FTA	816,142	0	0	0	0	231,000	0	0	5,003	0	0.00	8.61	0.00
TDA CAM 12, FTA	956,802	0	0	0	0	285,000	0	0	6,628	0	0.00	7.51	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA CAM 2, FTA	175,800	173	0	0	0	27,200	49	0	0	0	0.00	3.10	0.00
TDA CAM 3, FTA	192,272	191	0	0	0	28,800	52	0	0	0	0.00	3.28	0.00
TDA CAM 4, FTA	494,234	17	0	0	0	48,000	2	0	0	0	0.00	1.76	0.00
TDA CAM 5, FTA	713,461	571	0	0	0	56,000	67	0	0	0	0.00	0.00	0.00
TDA CAM 6, FTA	463,113	379	0	0	0	50,000	53	0	0	0	0.00	0.00	0.00
TDA CAM 7, FTA	675,076	303	0	0	0	92,700	56	0	383	0	0.00	0.00	0.00
TDA CAM 8, FTA	712,942	311	0	0	0	77,400	88	0	3,628	0	0.00	0.00	0.00
TDA CAM 9, FTA	645,239	590	0	0	0	91,500	217	0	4,755	0	0.00	0.00	0.00
TDA CORPORATIVOS I, FTA	3,604	6	0	0	0	167,450	576	0	0	0	0.00	305.72	0.00
TDA IBERCAJA 1, FTA	128,060	129	0	0	0	10,610	30	0	0	0	0.00	3.12	0.00
TDA IBERCAJA 2, FTA	322,233	252	0	0	0	27,349	63	0	0	0	0.00	1.33	0.00
TDA IBERCAJA 3, FTA	391,490	0	0	0	0	40,577	0	0	0	0	0.00	1.40	0.00
TDA IBERCAJA 4, FTA	581,337	254	0	0	0	68,303	86	326	257	0	0.00	1.58	0.00
TDA IBERCAJA 5, FTA	577,391	254	0	0	0	55,000	67	0	141	0	0.00	1.10	0.00
TDA IBERCAJA 6, FTA	848,319	510	0	0	0	81,000	161	0	2,099	0	0.00	3.37	0.00
TDA IBERCAJA 7, FTA	1,428,857	859	0	0	0	170,000	262	0	1,357	0	0.00	4.60	0.00
TDA IBERCAJA ICO-FTVPO, FTH	269,429	175	0	0	0	37,700	140	0	49	0	87.73	14.19	0.00
TDA LICO LEASING III, FTA	2,884	14	0	0	0	0	0	0	0	0	0.00	7.43	0.00
TDA PASTOR 1, FTA	60,929	0	0	0	0	13,600	0	0	0	0	0.00	3.18	0.00
TDA PASTOR CONSUMO 1, FTA	7,292	7	0	0	0	10,600	17	0	0	-7,875	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	14,351	9	0	0	0	29,313	45	0	0	0	0.00	34.73	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	26,388	0	0	0	0	75,354	0	0	0	0	0.00	37.12	0.00
TDA TARRAGONA 1, FTA	195,049	10	0	0	0	37,700	8	0	3,347	0	0.00	0.00	0.00
VAL BANCAJA 1, FTA	18,311	12	0	0	0	200,190	136	0	0	0	0.00	12.42	0.00
VALENCIA HIPOTECARIO 1, FTA	94,949	47	0	0	0	8,066	9	0	0	0	0.00	4.58	0.00
VALENCIA HIPOTECARIO 2, FTH	297,192	262	0	0	0	40,500	114	0	542	0	0.00	2.37	0.00
VALENCIA HIPOTECARIO 3, FTA	370,166	31	0	0	0	40,300	12	0	1,377	0	0.00	1.81	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
VALENCIA HIPOTECARIO 5, FTA	275,925	185	0	0	0	32,000	41	0	0	0	0.00	4.36	0.00
Subtotal BONDS 2014 1	212,052,487	1,381,664	54,889	0	-12,860	38,732,892	48,176	25,551	316,047	-1,473,674	10.44	5.75	1.46
Subtotal BONDS 2013 2	232,231,217	2,196,356	286,858	0	-10,601	41,438,321	51,882	28,146	328,910	-1,811,487	10.26	5.63	1.41
% change	-8.69	-37.09	-80.87	-	21.31	-6.53	-7.14	-9.22	-3.91	-18.65	1.75	2.13	3.55
COMMERCIAL PAPER													
FTA SANTANDER 2	1,170,000	4,042	0	0	0	0	0	0	0	0	0.00	15.00	66.93
Subtotal COMMERCIAL PAPER 2014 1	1,170,000	4,042	0	0	0	0	0	0	0	0	0.00	15.00	66.93
Subtotal COMMERCIAL PAPER 2013 2	1,080,000	2,080	0	0	0	0	0	0	0	0	0.00	8.14	55.90
% change	8.33	94.33	-	-	-	-	-	-	-	-	-	84.28	19.73
Total 2014 1	213,222,487	1,385,706	54,889	0	-12,860	38,732,892	48,176	25,551	316,047	-1,473,674	10.39	5.77	1.63
Total 2013 2	233,311,217	2,198,436	286,858	0	-10,601	41,438,321	51,882	28,146	328,910	-1,811,487	10.22	5.64	1.56
% change	-8.61	-36.97	-80.87	-	21.31	-6.53	-7.14	-9.22	-3.91	-18.65	1.66	2.30	4.49

Amounts in thousands euros.

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

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

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

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BONDS							
AUTO ABS 2012-3, FTA	21,490	-668	-20,881	-2.46	-2.46	0	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	1,205	-166	-66	-0.03	-0.03	10,182	0
AYT CAJA INGENIEROS 2, FTA	830	-51	-522	-0.12	-0.12	-599	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	425	-11	-427	-0.40	-0.39	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	327	-76	-43	-0.03	-0.02	-2,534	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	448	-10	-332	-0.28	-0.26	-121	0
AYT CEDULAS CAJAS GLOBAL FTA	1,333	-4,391	-1,442	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	72	-360	-77	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	74	-196	0	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	133	-347	0	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	123	-474	-128	0.00	0.00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-223	-416	-75	-0.11	-0.06	10,411	0
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,639	-2,838	-2,525	-0.06	-0.06	-4,356	0
AYT DEUDA SUBORDINADA I, FTA	40	-499	-72	-0.03	-0.02	0	13,927
AYT FONDO EOLICO, FTA	53	0	-53	-0.26	-0.26	0	0
AYT FTPYME II, FTA	91	-100	-34	-0.04	-0.03	-348	0
AYT GENOVA HIPOTECARIO II, FTH	111	-41	-46	-0.02	-0.02	-104	-13
AYT GENOVA HIPOTECARIO III, FTH	216	-40	-61	-0.03	-0.02	-102	-18
AYT GENOVA HIPOTECARIO IV, FTH	287	-39	-116	-0.05	-0.04	-142	-3
AYT GENOVA HIPOTECARIO IX, FTH	636	-145	-195	-0.04	-0.02	37	-36
AYT GENOVA HIPOTECARIO VI, FTH	321	-53	-518	-0.19	-0.18	262	-21
AYT GENOVA HIPOTECARIO VII, FTH	810	-72	-616	-0.10	-0.09	-339	-27
AYT GENOVA HIPOTECARIO VIII, FTH	1,089	-199	-174	-0.02	-0.02	-507	-84
AYT GENOVA HIPOTECARIO X, FTH	604	-184	-148	-0.02	-0.02	-824	53
AYT GENOVA HIPOTECARIO XI, FTH	696	-631	-178	-0.02	-0.02	-1,135	-80
AYT GENOVA HIPOTECARIO XII, FTH	317	-142	-118	-0.02	-0.02	-1,417	-8
AYT GOYA HIPOTECARIO III, FTA	1,858	-1,409	-604	-0.02	-0.01	-9,309	-5

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT GOYA HIPOTECARIO IV, FTA	680	-328	-271	-0.02	-0.02	-2,742	0
AYT GOYA HIPOTECARIO V, FTA	779	-422	-308	-0.02	-0.02	-3,559	0
AYT HIPOTECARIO BBK I, FTA	1,311	-297	-906	-0.20	-0.20	-177	0
AYT HIPOTECARIO BBK II, FTA	1,453	-257	-798	-0.14	-0.14	-526	0
AYT HIPOTECARIO III, FTH	491	-18	-485	-0.72	-0.71	-9	0
AYT HIPOTECARIO IV, FTH	616	-16	-439	-0.76	-0.74	-180	0
AYT HIPOTECARIO MIXTO II, FTA	599	-36	-472	-0.35	-0.34	-121	0
AYT HIPOTECARIO MIXTO III, FTA	663	-3	-171	-0.17	-0.03	-913	-230
AYT HIPOTECARIO MIXTO IV, FTA	412	-26	-676	-0.51	-0.50	342	0
AYT HIPOTECARIO MIXTO V, FTA	608	-19	-67	-0.02	-0.02	-576	0
AYT HIPOTECARIO MIXTO, FTA	908	-91	-475	-0.53	-0.51	-186	-16
AYT ICO-FTVPO CAJA MURCIA, FTA	253	-114	-62	-0.06	-0.03	-119	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	154	-54	-61	-0.05	-0.02	-217	0
AYT ICO-FTVPO I, FTA	117	-156	-120	-0.06	-0.02	167	0
AYT ICO-FTVPO III, FTA	279	-94	-97	-0.05	-0.02	-524	0
AYT KUTXA HIPOTECARIO I, FTA	650	-61	-441	-0.11	-0.11	-215	0
AYT KUTXA HIPOTECARIO II, FTA	957	0	-113	-0.02	-0.02	-3,056	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	78	-23	-31	-0.05	-0.03	-502	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	32	-204	-32	-0.04	-0.03	-38	0
AYT.1, FTH	121	-16	-33	-0.13	-0.10	23	0
AYT.11, FTH	554	-18	-136	-0.18	-0.16	-350	-13
AYT.2, FTH	42	-8	-32	-0.24	-0.20	-37	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	109	-37	-29	-0.11	-0.08	-561	0
BANCAJA - BVA VPO 1, FTA	624	-209	-464	-0.16	-0.15	-9	0
BANCAJA 10, FTA	4,033	-42	-185	-0.01	-0.01	-228	0
BANCAJA 11, FTA	3,043	-59	-151	-0.01	-0.01	-91	0
BANCAJA 13, FTA	5,962	-1,640	-4,879	-0.21	-0.21	338	0
BANCAJA 3, FTA	312	-17	-304	-0.24	-0.23	0	0
BANCAJA 4, FTH	342	-26	-302	-0.20	-0.19	-25	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANCAJA 5, FTA	452	-33	-432	-0.24	-0.24	0	0
BANCAJA 6, FTA	1,039	-133	-938	-0.23	-0.22	-6	0
BANCAJA 7, FTA	1,273	-94	-1,197	-0.24	-0.24	0	0
BANCAJA 8, FTA	1,551	0	-1,445	-0.26	-0.26	-149	0
BANCAJA 9, FTA	2,110	-32	-120	-0.02	-0.01	-1,428	0
BANCAJA LEASING 1, FTA	1,740	-1,122	-69	-0.02	-0.01	-5,132	0
BANKIA PYME I, FTA	6,237	-614	-4,431	-0.74	-0.74	-1,294	0
BANKINTER 10, FTA	625	0	-613	-0.09	-0.09	-9	-44
BANKINTER 11, FTH	266	0	-275	-0.07	-0.06	0	-14
BANKINTER 13 FTA	800	-6	-208	-0.02	-0.02	-127	-275
BANKINTER 2 PYME FTA	146	-4	-72	-0.04	-0.02	175	-103
BANKINTER 2, FTH	72	0	-63	-0.23	-0.22	-12	0
BANKINTER 3 FTPYME FTA	-15	-4	-71	-0.03	-0.01	-66	-384
BANKINTER 3, FTH	267	-86	-180	-0.09	-0.08	0	-27
BANKINTER 4 FTPYME, FTA	285	-448	-100	-0.05	-0.01	-74	-866
BANKINTER 4, FTH	270	-33	-250	-0.12	-0.12	0	0
BANKINTER 5, FTH	253	-28	-232	-0.16	-0.15	0	-3
BANKINTER 6, FTA	580	-86	-541	-0.14	-0.14	0	20
BANKINTER 7, FTH	256	-58	-205	-0.15	-0.14	0	-4
BANKINTER 8, FTA	617	-125	-496	-0.16	-0.16	0	-19
BANKINTER 9, FTA	743	-166	-569	-0.15	-0.14	0	-34
BBVA AUTOS 2 FTA	836	-258	-61	-0.10	-0.05	864	3
BBVA CONSUMO 1, FTA	1,297	-361	-62	-0.07	-0.03	1,634	11
BBVA CONSUMO 2, FTA	1,727	-388	-160	-0.17	-0.03	1,066	-8
BBVA CONSUMO 3 FTA	1,281	-372	-88	-0.09	-0.04	294	-3
BBVA CONSUMO 4 FTA	2,322	-464	-87	-0.02	-0.01	-1,055	0
BBVA EMPRESAS 1, FTA	252	-593	-54	-0.04	-0.02	-10	-255
BBVA EMPRESAS 2, FTA	2,475	-7,694	-171	-0.02	-0.01	-855	-1,000
BBVA EMPRESAS 3, FTA	1,281	-993	-236	-0.03	-0.01	-330	-1,122

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BBVA EMPRESAS 4, FTA	2,035	-1,147	-168	-0.02	-0.01	1,903	-456
BBVA EMPRESAS 5, FTA	3,125	-488	-139	-0.02	-0.01	-942	-281
BBVA EMPRESAS 6, FTA	4,974	-279	-144	-0.02	-0.01	-2,621	-1,887
BBVA FINANZIA AUTOS 1 FTA	521	-230	-44	-0.08	-0.05	172	0
BBVA HIPOTECARIO 3, FTA	465	-262	-144	-0.11	-0.02	0	133
BBVA LEASING 1, FTA	388	-685	-62	-0.03	-0.02	2,485	-106
BBVA RMBS 1, FTA	4,713	-631	-594	-0.04	-0.01	-641	-5,213
BBVA RMBS 10, FTA	4,333	-389	-3,860	-0.23	-0.23	-46	-249
BBVA RMBS 11, FTA	6,685	-447	-4,089	-0.27	-0.26	-705	-1,684
BBVA RMBS 12, FTA	18,589	-492	-18,281	-0.40	-0.40	-24	-115
BBVA RMBS 2, FTA	9,314	-676	-1,270	-0.04	-0.01	-1,507	-12,083
BBVA RMBS 3, FTA	5,351	-648	-1,368	-0.07	-0.01	-2,943	-13,410
BBVA RMBS 5 FTA	9,049	-8,389	-1,403	-0.04	-0.01	-2,847	-13,731
BBVA RMBS 9, FTA	3,847	-533	-1,810	-0.13	-0.12	-328	-1,363
BBVA-3 FTPYME FTA	146	-130	-45	-0.14	-0.08	74	-46
BBVA-4 PYME, FTA	438	-204	-167	-0.36	-0.06	141	-801
BBVA-5 FTPYME, FTA	402	-495	-591	-0.51	-0.03	438	60
BBVA-6 FTPYME FTA	430	-362	-138	-0.11	-0.03	-175	132
BBVA-7 FTGENCAT, FTA	70	-147	-39	-0.12	-0.09	-18	-17
BBVA-8 FTPYME FTA	357	-851	-118	-0.07	-0.02	-347	430
BBVA-9 PYME FTA	4,172	-169	-5,514	-1.50	-1.50	1,412	-2
BCL MUNICIPIOS I FTA	38	-201	-40	-0.04	-0.03	0	0
CAIXA PENEDES 1 TDA, FTA	3,070	-62	-3,015	-0.66	-0.66	0	0
CAIXA PENEDES 2 TDA, FTA	3,123	-108	-3,022	-0.81	-0.80	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	1,108	-274	-853	-0.38	-0.38	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	1,255	-88	-1,175	-0.70	-0.69	0	0
CAJA INGENIEROS TDA 1, FTA	423	-154	-329	-0.15	-0.14	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	-77	-236	-0.01	0.00	0	0
CEDULAS TDA 18, FTA	0	-22	-7	0.00	0.00	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-477	-1	0.00	0.00	0	0
CEDULAS TDA 3, FTA	100	-212	-25	0.00	0.00	0	0
CEDULAS TDA 5, FTA	0	0	0	0.00	0.00	0	0
CEDULAS TDA 6, FTA	0	0	-14	0.00	0.00	0	0
CEDULAS TDA 7, FTA	0	0	-12	0.00	0.00	0	0
CIBELES III FTPYME, FTA	-93	-44	-51	-0.11	-0.02	0	0
CM BANCAJA 1, FTA	-364	-1	-34	-0.05	-0.05	0	0
CONSUMO BANCAJA 1, FTA	-79	-17	-21	-0.73	-0.35	435	0
DRIVER ESPAÑA ONE, FTA	712	0	-4,994	-4.73	-4.72	37	0
EDT FTPYME PASTOR 3, FTA	148	-151	-92	-0.25	-0.05	164	190
EMPRESAS BANESTO 5, FTA	1,617	-1,818	-1,148	-0.17	-0.17	-9,159	414
EMPRESAS BANESTO 6, FTA	-1,422	-3	-1,258	-0.25	-0.24	-3,357	-22
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	146	-100	-37	-0.02	-0.02	-4	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	171	0	-95	-0.01	0.00	0	0
FONCAIXA AUTONOMOS 1, FTA	2,403	-1,872	-232	-0.03	-0.02	-2,300	0
FONCAIXA CONSUMO 1, FTA	8,570	-1,782	-550	-0.03	-0.03	-7,782	0
FONCAIXA FTGENCAT 3, FTA	240	-10	-61	-0.05	-0.04	213	0
FONCAIXA FTGENCAT 4, FTA	386	-12	-91	-0.05	-0.04	-69	0
FONCAIXA FTGENCAT 5, FTA	539	0	-131	-0.03	-0.03	-1,375	0
FONCAIXA FTGENCAT 6, FTA	416	0	-108	-0.04	-0.03	-1,847	0
FONCAIXA LEASINGS 2, FTA	9,438	-2,448	-417	-0.04	-0.04	-2,470	0
FONCAIXA PYMES 3, FTA	19,742	-2,775	-594	-0.04	-0.04	-13,360	0
FONCAIXA PYMES 4, FTA	4,564	-906	-3,584	-0.64	-0.57	-790	0
FTA FTPYME SANTANDER 1	969	-94	-887	-0.42	-0.40	-49	-503
FTA FTPYME SANTANDER 2	1,038	-96	-769	-0.26	-0.24	-2,015	-223
FTA PYMES BANESTO 3	4,413	-2	-11,460	-3.11	-3.09	3,604	0
FTA PYMES SANTANDER 3	10,367	-3	-120	-0.01	-0.01	-14,751	-201
FTA PYMES SANTANDER 4	15,029	-2	-981	-0.07	-0.07	-27,982	-171

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA PYMES SANTANDER 5	10,632	-2	-21,272	-1.72	-1.72	-23,209	-41
FTA PYMES SANTANDER 6	5,924	-3	-8,564	-2.22	-2.22	-1,971	0
FTA PYMES SANTANDER 7	19,156	-3	-15,439	-1.00	-1.00	-16,063	-9,345
FTA PYMES SANTANDER 8	5,690	-1	-4,822	-0.26	-0.22	-7,882	0
FTA PYMES SANTANDER 9	1,100	-94	-1,838	-0.31	-0.17	-9,112	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	4,050	-2	-2,622	-0.62	-0.61	-1,427	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	8,640	-2,510	-6,570	-1.52	-1.51	-1,560	0
FTA SANTANDER EMPRESAS 10, FTA	530	-3	-222	-0.01	-0.01	-23,982	-398
FTA SANTANDER EMPRESAS 2	1,400	-1	-98	-0.04	-0.02	3,902	-3,816
FTA SANTANDER FINANCIACION 1	1,832	-3	-73	-0.07	-0.04	333	-41
FTA SANTANDER FINANCIACION 5	4,919	-2	-108	-0.02	-0.01	-4,936	0
FTA SANTANDER HIPOTECARIO 2	3,365	-6	-1,364	-0.17	-0.16	-1,507	-1,550
FTA SANTANDER HIPOTECARIO 3	6,352	-6	-672	-0.05	-0.02	-6,333	-3,497
FTA SANTANDER HIPOTECARIO 7	4,704	-1	-545	-0.03	-0.03	-4,663	-1,109
FTA SANTANDER HIPOTECARIO 8	1,545	-1	-489	-0.06	-0.06	-2,902	-6,812
FTA SANTANDER HIPOTECARIO 9	2,209	-2	-1,229	-0.17	-0.16	-1,505	-78
FTA SANTANDER PUBLICO 1	-327	-74	-411	-0.22	-0.20	0	0
FTA UCI 11	2,749	-57	-2,100	-0.85	-0.84	-104	-488
FTA UCI 14	9,367	-102	-2,768	-0.44	-0.42	-943	-5,555
FTA UCI 16	14,257	-10	-284	-0.03	-0.01	-1,934	-14,946
FTA UCI 18	9,498	0	-8,162	-0.81	-0.39	-14	-1,185
FTA UCI 6	246	-19	-253	-0.54	-0.53	0	-1
FTA UCI 7	426	-16	-319	-0.57	-0.56	0	0
FTA UCI 8	673	-30	-592	-0.74	-0.73	-27	-24
FTA UCI 9	1,731	-77	-1,476	-0.67	-0.67	-67	-111
FTA, HIPOTEBANSA 11	844	-24	-611	-0.30	-0.30	-138	-72
FTA, HIPOTEBANSA X	487	-23	-474	-0.42	-0.41	49	-40
FTA, RMBS SANTANDER 1	106	0	-657	-0.04	0.00	-19,733	0
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	15,855	-2,197	-14,657	-2.64	-2.64	-590	0

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TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA, SANTANDER EMPRESAS 1	1,118	-142	-50	-0.02	-0.02	-1,562	-585
FTA, SANTANDER EMPRESAS 3	1,757	-5	-3,132	-0.58	-0.57	-2,337	-1,014
FTA, UCI 15	10,909	0	-3,840	-0.52	-0.50	-1,115	-6,262
FTA, UCI 17	10,267	-18	-8,648	-0.98	-0.04	-1,689	-1,578
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	27,514	0	-27,515	-0.12	-0.10	0	0
FTH UCI 10	1,284	-27	-1,194	-0.73	-0.72	-3	-60
FTH UCI 12	4,821	-44	-3,770	-1.10	-1.09	-8	-1,051
FTH UCI 5	108	-9	-95	-0.45	-0.43	-4	0
FTPyme BANCAJA 2 FTA	42	-35	-25	-0.09	-0.06	11	0
FTPyme BANCAJA 3 FTA	80	-81	-32	-0.07	-0.04	-2	0
FTPyme BANCAJA 6 FTA	-220	-49	-38	-0.03	-0.02	29	0
FTPyme TDA 6, FTA	38	-10	-32	-0.21	-0.15	0	0
FTPyme TDA 7, FTA	-31	-2	-64	-0.11	-0.04	0	0
FTPyme TDA CAM 2, FTA	130	-57	-83	-0.14	-0.09	0	0
FTPyme TDA CAM 4, FTA	-90	-37	-74	-0.02	-0.01	-154	0
FTPyme TDA CAM 7, FTA	1,066	-434	-62	-0.01	-0.01	0	0
FTPyme TDA CAM 9, FTA	2,988	-1,102	-2,058	-0.57	-0.56	0	0
GAT FTGENCAT 2006, FTA	-43	-1	-120	-0.28	-0.05	155	87
GAT FTGENCAT 2007, FTA	376	-1	-136	-0.11	-0.02	-3,304	5
GAT FTGENCAT 2008, FTA	685	-66	-99	-0.05	-0.01	-11,479	-36
GAT FTGENCAT 2009, FTA	2,296	-772	-103	-0.04	-0.01	-2,991	-43
GAT ICO-FTVPO 1, FTH	146	-2	-152	-0.07	-0.01	-353	0
GC FTGENCAT CAIXA SABADELL 1, FTA	238	0	-35	-0.05	-0.04	10,062	0
GC FTGENCAT CAIXA SABADELL 2, FTA	-419	-1	-63	-0.06	-0.05	4,617	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-33	-1	-59	-0.07	-0.05	-1,996	433
GC FTGENCAT SABADELL 1, FTA	201	-86	-45	-0.07	-0.06	569	0
GC FTPyme PASTOR 4, FTA	12	-115	-266	-0.43	-0.05	-224	955
GC FTPyme SABADELL 4, FTA	200	-73	-56	-0.08	-0.06	-142	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
GC FTPYME SABADELL 5, FTA	365	-127	-65	-0.05	-0.04	-2,001	0
GC FTPYME SABADELL 6, FTA	444	-166	-85	-0.05	-0.03	840	0
GC FTPYME SABADELL 8, FTA	1,107	-604	-203	-0.05	-0.04	3,023	0
GC PASTOR HIPOTECARIO 5, FTA	508	-9	-715	-0.21	-0.05	-3,143	2,144
GC SABADELL 1, FTH	756	-56	-61	-0.02	-0.02	-669	0
HIPOCAT 10, FTA	1,305	-1	-588	-0.10	-0.02	-20,771	-146
HIPOCAT 11, FTA	1,329	0	-659	-0.11	-0.02	-20,488	-162
HIPOCAT 16, FTA	1,691	-24	-1,010	-0.19	-0.18	-678	-3
HIPOCAT 17, FTA	2,910	-551	-276	-0.04	-0.01	-9,160	-30
HIPOCAT 18, FTA	2,209	-86	-303	-0.05	-0.01	-3,065	20
HIPOCAT 19, FTA	4,236	-741	-390	-0.07	-0.01	-11,992	-36
HIPOCAT 20, FTA	6,177	-908	-399	-0.06	-0.01	-10,497	-16
HIPOCAT 4, FTA	159	0	-48	-0.10	-0.07	-126	0
HIPOCAT 5, FTA	466	-8	-350	-0.27	-0.25	-174	46
HIPOCAT 6, FTA	588	-24	-323	-0.15	-0.13	-661	-1
HIPOCAT 7, FTA	1,428	-29	-343	-0.08	-0.03	-6,161	-54
HIPOCAT 8, FTA	1,697	-24	-370	-0.07	-0.02	-9,537	-197
HIPOCAT 9, FTA	825	0	-363	-0.09	-0.02	-10,213	-133
IM BANCO POPULAR FTPYME 1, FTA	457	-42	-381	-0.27	-0.25	-59	0
IM BANCO POPULAR MBS 2, FTA	1,580	-503	-1,162	-0.20	-0.20	-231	0
IM BCG RMBS 2, FTA	4,163	-524	-3,813	-0.29	-0.29	0	0
IM CAJA LABORAL 1, FTA	1,010	0	-1,099	-0.28	-0.27	81	0
IM CAJA LABORAL 2, FTA	790	-84	-1,065	-0.22	-0.22	346	0
IM CAJA LABORAL EMPRESAS 1, FTA	1,483	-538	-869	-0.32	-0.31	-1,013	0
IM CAJAMAR 1, FTA	303	-7	-311	-0.29	-0.29	12	0
IM CAJAMAR 3, FTA	1,586	-20	-1,762	-0.34	-0.34	183	0
IM CAJAMAR 4, FTA	1,288	0	-1,248	-0.25	-0.25	-50	0
IM CAJAMAR 5, FTA	2,236	-12	-2,280	-0.39	-0.39	28	0
IM CAJAMAR 6, FTA	3,230	-55	-3,112	-0.25	-0.25	-117	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	258	-194	-934	-0.67	-0.66	818	0
IM CAJAMAR EMPRESAS 4, FTA	8,565	-1	-4,427	-0.65	-0.64	-4,271	0
IM CAJAMAR EMPRESAS 5, FTA	3,639	-711	-856	-0.13	-0.13	-3,450	0
IM CAJASTUR MBS 1, FTA	902	-309	-601	-0.11	-0.10	-217	0
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0
IM CEDULAS 3, FTA	53	0	-212	-0.02	0.00	0	0
IM CEDULAS 4, FTA	105	0	-369	-0.02	0.00	0	0
IM CEDULAS 5, FTA	63	0	-175	-0.01	0.00	0	0
IM CEDULAS 7, FTA	63	0	-167	-0.01	0.00	0	0
IM CEDULAS 9, FTA	64	0	-211	-0.02	-0.01	0	0
IM CFS RMBS 1, FTA	2,667	-338	-2,039	-0.67	-0.66	-268	-99
IM CITI TARJETAS 1, FTA	94,879	0	-68,887	-5.48	-5.48	-25,992	0
IM FTGENCAT SABADELL 2, FTA	500	-87	-3,878	-3.25	-3.25	1,869	0
IM FTPYME SABADELL 7, FTA	537	-562	-1,813	-0.68	-0.66	-3,801	0
IM FTPYME SABADELL 9, FTA	7,118	-666	-10,215	-1.18	-1.18	3,017	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	2,577	-8	-5,212	-1.93	-1.93	2,614	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	34,106	-791	-28,768	-1.55	-1.55	-5,178	0
IM GRUPO BANCO POPULAR FTPYME I FTA	3,895	-6	-4,115	-1.13	-1.13	197	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-151	-6	-1,058	-0.48	-0.47	-2,775	0
IM PASTOR 2, FTH	450	-16	-497	-0.22	-0.21	-12	0
IM PASTOR 3, FTH	446	-130	-271	-0.08	-0.02	77	-184
IM PASTOR 4, FTA	1,239	-80	-505	-0.13	-0.08	26	-149
IM PRESTAMOS FONDOS CEDULAS, FTA	-21	0	-202	-0.20	-0.20	0	0
IM SABADELL RMBS 2, FTA	1,740	-268	-1,710	-0.23	-0.22	82	0
IM SABADELL RMBS 3, FTA	1,337	-601	-1,210	-0.14	-0.14	200	0
IM TERRASSA 1 FTGENCAT FTA	75	-57	-38	-0.09	-0.09	-5	0
IM TERRASSA MBS 1, FTA	445	-93	-3,014	-1.57	-1.57	1,509	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	9,671	-2,683	-14,129	-1.49	-1.45	30,000	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
MADRID FTPYME I, FTA	5,247	-2,077	-1,920	-0.33	-0.32	-519	0
MADRID FTPYME II, FTA	4,653	-1,185	-106	-0.03	-0.02	372	0
MADRID ICO-FTVPO I, FTA	539	-214	-239	-0.13	-0.12	-112	0
MADRID RESIDENCIAL I, FTA	2,008	-1,167	-152	-0.02	-0.02	-1,332	0
MADRID RESIDENCIAL II, FTA	1,818	-845	-126	-0.02	-0.01	-1,207	0
MADRID RMBS I, FTA	2,778	-740	-334	-0.04	-0.01	-2,186	0
MADRID RMBS II, FTA	2,423	-788	-293	-0.03	-0.01	-3,297	0
MADRID RMBS III FTA	5,681	-1,539	-638	-0.04	-0.01	-6,034	0
MADRID RMBS IV, FTA	2,316	-3,372	-458	-0.03	-0.01	-6,055	53
MBS BANCAJA 1 FTA	216	-90	-132	-0.14	-0.13	-6	0
MBS BANCAJA 2, FTA	587	0	-495	-0.23	-0.22	-109	0
MBS BANCAJA 3, FTA	842	0	-764	-0.26	-0.25	-98	0
MBS BANCAJA 4, FTA	2,689	-16	-2,216	-0.26	-0.26	-498	0
MBS BANCAJA 6, FTA	2,255	-650	-1,462	-0.21	-0.20	-240	0
MBS BANCAJA 7, FTA	2,364	-84	-994	-0.13	-0.13	-1,359	0
MBS BANCAJA 8, FTA	1,374	-47	-1,683	-0.43	-0.43	314	0
MBSCAT 1, FTA	1,953	-602	-205	-0.03	-0.01	-11,679	-25
PRIVATE DRIVER ESPAÑA 2013-1, FTA	3,859	-481	-3,263	-0.56	-0.55	-9	0
PROGRAMA CEDULAS TDA, FTA	0	-350	-4	0.00	0.00	0	0
PYME BANCAJA 5, FTA	-425	-44	-40	-0.04	-0.03	1	1,465
PYME VALENCIA 1, FTA	198	-8	-104	-0.07	-0.01	127	-1,080
PYMES BANESTO 2, FTA	839	-305	-3,079	-1.92	-1.90	-2,763	2,014
RURAL HIPOTECARIO GLOBAL I, FTA	1,053	0	-911	-0.24	-0.23	23	-186
RURAL HIPOTECARIO III FTH	418	-21	-402	-0.93	-0.91	0	0
RURAL HIPOTECARIO IV FTH	766	-31	-737	-0.84	-0.83	0	-5
RURAL HIPOTECARIO IX, FTA	2,259	-7	-393	-0.05	-0.03	-204	-1,736
RURAL HIPOTECARIO V FTA	919	-52	-848	-0.53	-0.52	0	-32
RURAL HIPOTECARIO VI, FTA	710	-48	-681	-0.25	-0.24	13	-9
RURAL HIPOTECARIO VII, FTA	1,044	-63	-943	-0.26	-0.25	20	-80

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
RURAL HIPOTECARIO VIII, FTA	1,567	0	-1,485	-0.26	-0.25	70	-178
RURAL HIPOTECARIO X, FTA	2,581	-310	-1,974	-0.17	-0.16	40	-399
RURAL HIPOTECARIO XI, FTA	3,061	-614	-2,301	-0.16	-0.15	80	-357
RURAL HIPOTECARIO XII, FTA	1,574	-350	-1,251	-0.18	-0.17	37	-83
RURAL HIPOTECARIO XIV, FTA	1,498	-81	-1,439	-0.63	-0.62	0	0
RURAL HIPOTECARIO XV, FTA	5,330	-189	-5,177	-0.96	-0.96	-16	0
RURAL HIPOTECARIO XVI, FTA	1,082	-60	-1,036	-0.67	-0.66	-2	0
RURALPYME 2 FTPYME FTA	-107	-17	-38	-0.04	-0.02	-111	-259
SANTANDER CONSUMER SPAIN 09-1, FTA	-519	0	-42	-0.04	-0.02	511	0
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	646	0	-593	-0.30	-0.27	-144	0
SANTANDER HIPOTECARIO I, FTA	2,057	-99	-1,496	-0.26	-0.26	-375	-201
SOL-LION, FTA	7,388	-174	-7,443	-0.25	-0.25	0	0
TDA 12, FTH	517	-34	-507	-1.17	-1.17	0	0
TDA 13 - MIXTO, FTA	471	-25	-466	-1.04	-1.04	0	0
TDA 14 - MIXTO, FTA	1,258	-43	-1,248	-1.40	-1.40	0	0
TDA 15 - MIXTO, FTA	789	-35	-779	-0.82	-0.82	0	0
TDA 16 - MIXTO, FTA	868	-58	-818	-0.80	-0.76	-22	-18
TDA 17 - MIXTO, FTA	996	-63	-953	-1.20	-1.20	0	0
TDA 18 - MIXTO, FTA	695	-48	-689	-0.67	-0.67	0	0
TDA 19 - MIXTO, FTA	551	-76	-475	-0.29	-0.29	0	0
TDA 20 - MIXTO, FTA	586	-48	-578	-0.48	-0.48	0	0
TDA 22 - MIXTO, FTA	444	-34	-308	-0.19	-0.12	-95	-8
TDA 23, FTA	664	-68	-604	-0.23	-0.22	0	0
TDA 24, FTA	1,771	0	-325	-0.17	-0.04	-1,009	-69
TDA 25, FTA	222	-1	-570	-0.42	-0.03	-753	-175
TDA 26 - MIXTO, FTA	666	0	-684	-0.21	-0.21	0	0
TDA 27, FTA	1,039	-73	-619	-0.13	-0.01	-2,327	-174
TDA 28, FTA	58	-9	-650	-0.23	-0.03	-2,076	-296
TDA 29, FTA	947	-2	-959	-0.23	-0.23	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA 30, FTA	468	0	-489	-0.20	-0.19	0	0
TDA 31, FTA	365	-31	-337	-0.21	-0.19	0	0
TDA CAJAMAR 2, FTA	-9	0	-89	-0.03	-0.02	0	0
TDA CAM 1, FTA	485	-69	-442	-0.24	-0.22	0	0
TDA CAM 11, FTA	1,935	-207	-2,224	-0.20	-0.20	0	0
TDA CAM 12, FTA	2,246	-112	-2,656	-0.21	-0.20	0	0
TDA CAM 2, FTA	599	-56	-566	-0.26	-0.25	-1	0
TDA CAM 3, FTA	765	-59	-728	-0.30	-0.29	-4	0
TDA CAM 4, FTA	1,699	-131	-1,594	-0.27	-0.27	-30	0
TDA CAM 5, FTA	2,545	-137	-2,209	-0.26	-0.26	-237	0
TDA CAM 6, FTA	1,600	-106	-1,063	-0.19	-0.18	-456	0
TDA CAM 7, FTA	1,606	-160	-703	-0.08	-0.08	-775	0
TDA CAM 8, FTA	1,785	-32	-1,450	-0.17	-0.17	-340	0
TDA CAM 9, FTA	1,771	-33	-846	-0.11	-0.11	-929	0
TDA CORPORATIVOS I, FTA	32	-2,230	-86	-0.03	-0.01	0	0
TDA IBERCAJA 1, FTA	406	-27	-389	-0.27	-0.25	0	0
TDA IBERCAJA 2, FTA	979	0	-961	-0.27	-0.27	-35	0
TDA IBERCAJA 3, FTA	992	0	-929	-0.21	-0.20	-85	0
TDA IBERCAJA 4, FTA	1,367	0	-1,255	-0.19	-0.19	-141	0
TDA IBERCAJA 5, FTA	1,317	0	-1,262	-0.19	-0.19	-79	0
TDA IBERCAJA 6, FTA	742	-172	-120	-0.01	-0.01	-368	0
TDA IBERCAJA 7, FTA	1,714	0	-1,331	-0.08	-0.08	-504	0
TDA IBERCAJA ICO-FTVPO, FTH	246	-7	-47	-0.01	-0.01	0	0
TDA LICO LEASING III, FTA	1,583	-931	-685	-0.94	-0.89	0	0
TDA PASTOR 1, FTA	334	-13	-343	-0.41	-0.38	0	0
TDA PASTOR CONSUMO 1, FTA	51	-86	-35	-0.34	-0.29	0	0
TDA SA NOSTRA EMPRESAS 1, FTA	-32	-117	-30	-0.05	-0.05	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	66	-273	-39	-0.03	-0.02	0	0
TDA TARRAGONA 1, FTA	204	-7	-87	-0.04	-0.01	1	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
VAL BANCAJA 1, FTA	725	-266	-508	-0.20	-0.19	6	0
VALENCIA HIPOTECARIO 1, FTA	274	-58	-228	-0.20	-0.19	2	0
VALENCIA HIPOTECARIO 2, FTH	943	0	-102	-0.03	-0.01	-1	-720
VALENCIA HIPOTECARIO 3, FTA	1,117	-6	-109	-0.02	-0.01	-63	-1,250
VALENCIA HIPOTECARIO 5, FTA	818	-328	-117	-0.03	-0.01	135	-1,534
Subtotal BONDS 2014 1	809,673	-107,689	-545,167	-0.20	-0.18	-407,950	-104,506
Subtotal BONDS 2013 1	858,080	-117,593	-611,231	-0.19	-0.17	-764,078	-245,229
% change	-5.64	-8.42	-10.81	5.26	5.88	-46.61	-57.38
COMMERCIAL PAPER							
FTA SANTANDER 2	18,836	-1,434	-3,570	-0.28	-0.25	-18,921	2,744
Subtotal COMMERCIAL PAPER 2014 1	18,836	-1,434	-3,570	-0.28	-0.25	-18,921	2,744
Subtotal COMMERCIAL PAPER 2013 1	21,042	-3,021	-16,807	-1.36	-1.33	-27,236	-178
% change	-10.48	-52.53	-78.76	-79.41	-81.20	-30.53	-
Total 2014 1	828,509	-109,123	-548,737	-0.20	-0.19	-426,871	-101,762
Total 2013 1	879,122	-120,614	-628,038	-0.20	-0.18	-791,314	-245,407
% change	-5.76	-9.53	-12.63	0.00	5.56	-46.06	-58.53

Amounts in thousands euros.

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

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

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

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

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BONDS							
AUTO ABS 2012-3, FTA	8.57	34,514	-13,024	0	9.26	3.28	5.98
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0.17	4,524	-954	-2,365	3.04	0.56	2.48
AYT CAJA INGENIEROS 2, FTA	-63.36	2,139	-1,309	0	1.17	0.62	0.55
AYT CAJA MURCIA HIPOTECARIO I, FTA	-39.63	835	-246	-164	1.67	0.42	1.25
AYT CAJAGRANADA HIPOTECARIO I, FTA	32.39	2,621	-428	-1,866	3.26	0.50	2.76
AYT CAJAMURCIA HIPOTECARIO II, FTA	-23.16	881	-267	-166	1.60	0.41	1.19
AYT CEDULAS CAJAS GLOBAL FTA	-23.08	483,095	-481,762	0	2.36	3.09	0.00
AYT CEDULAS CAJAS IX, FTA	-1.37	94,911	-94,839	0	3.83	3.88	0.00
AYT CEDULAS CAJAS V, FTA	-30.84	49,539	-49,465	0	4.76	4.75	0.00
AYT CEDULAS CAJAS VIII, FTA	-1.48	82,823	-82,690	0	4.07	4.13	0.00
AYT CEDULAS CAJAS X, FTA	-0.81	40,871	-40,748	0	2.11	2.10	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	-69.37	1,972	-638	-1,557	2.34	2.27	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-18.40	35,497	-21,645	-9,213	1.75	1.03	0.00
AYT DEUDA SUBORDINADA I, FTA	-95.17	703	-663	0	1.09	0.28	0.81
AYT FONDO EOLICO, FTA	26.19	642	-589	0	0.84	0.59	0.00
AYT FTPYME II, FTA	-70.07	555	-297	-167	2.09	0.98	1.11
AYT GENOVA HIPOTECARIO II, FTH	-8.26	969	-599	-259	1.08	0.58	0.50
AYT GENOVA HIPOTECARIO III, FTH	52.11	1,117	-644	-257	1.07	0.53	0.54
AYT GENOVA HIPOTECARIO IV, FTH	30.45	1,216	-614	-315	1.07	0.45	0.62
AYT GENOVA HIPOTECARIO IX, FTH	-20.00	2,636	-1,319	-681	1.05	0.45	0.60
AYT GENOVA HIPOTECARIO VI, FTH	-35.15	1,350	-666	-363	1.08	0.45	0.63
AYT GENOVA HIPOTECARIO VII, FTH	-19.24	3,049	-1,385	-854	1.06	0.42	0.64
AYT GENOVA HIPOTECARIO VIII, FTH	-18.30	4,507	-2,174	-1,244	1.06	0.44	0.62
AYT GENOVA HIPOTECARIO X, FTH	-23.74	2,918	-1,536	-778	1.06	0.48	0.58
AYT GENOVA HIPOTECARIO XI, FTH	-0.14	3,579	-1,917	-966	1.03	0.50	0.53
AYT GENOVA HIPOTECARIO XII, FTH	-81.51	2,473	-1,538	-618	1.03	0.58	0.45
AYT GOYA HIPOTECARIO III, FTA	-11.40	16,001	-11,429	-2,714	1.12	0.72	0.40
AYT GOYA HIPOTECARIO IV, FTA	10.75	5,521	-3,998	-843	1.14	0.74	0.40
AYT GOYA HIPOTECARIO V, FTA	22.10	6,207	-4,528	-900	1.19	0.75	0.44

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
AYT HIPOTECARIO BBK I, FTA	7.64	3,870	-1,290	-1,269	1.75	0.57	1.18
AYT HIPOTECARIO BBK II, FTA	-12.10	4,091	-1,549	-1,089	1.58	0.55	1.03
AYT HIPOTECARIO III, FTH	-39.53	705	-214	0	2.28	0.63	1.65
AYT HIPOTECARIO IV, FTH	-25.69	932	-185	-131	3.48	0.63	2.85
AYT HIPOTECARIO MIXTO II, FTA	-23.21	1,775	-432	-744	2.76	0.68	0.00
AYT HIPOTECARIO MIXTO III, FTA	26.53	1,895	-304	-928	3.27	0.49	2.78
AYT HIPOTECARIO MIXTO IV, FTA	-20.31	879	-329	-138	1.61	0.47	1.14
AYT HIPOTECARIO MIXTO V, FTA	-28.39	3,434	-684	-2,142	2.31	0.44	1.87
AYT HIPOTECARIO MIXTO, FTA	-11.24	1,217	-269	-40	3.24	0.71	2.53
AYT ICO-FTVPO CAJA MURCIA, FTA	25.25	1,342	-370	-719	2.93	0.70	2.23
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-12.99	614	-456	-4	1.22	0.82	0.40
AYT ICO-FTVPO I, FTA	-63.89	2,376	-718	-1,541	2.47	0.68	1.79
AYT ICO-FTVPO III, FTA	-47.56	2,229	-592	-1,358	2.86	0.68	0.00
AYT KUTXA HIPOTECARIO I, FTA	5.01	2,330	-943	-737	1.24	0.43	0.81
AYT KUTXA HIPOTECARIO II, FTA	-57.05	7,265	-1,575	-4,733	2.46	0.40	2.06
AYT PROMOCIONES INMOBILIARIAS III, FTA	-15.22	506	-206	-222	1.47	0.62	0.85
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-94.76	647	-98	-517	3.75	0.48	3.27
AYT.1, FTH	-305.08	199	-78	0	0.78	0.72	0.06
AYT.11, FTH	-29.87	872	-247	-71	2.50	0.68	1.82
AYT.2, FTH	-83.59	85	-43	0	2.04	0.75	1.29
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-56.05	180	-71	0	1.87	0.71	1.16
BANCAJA - BVA VPO 1, FTA	-9.70	3,378	-908	-1,846	2.58	0.64	1.93
BANCAJA 10, FTA	2.41	9,870	-3,938	-1,899	1.42	0.53	0.89
BANCAJA 11, FTA	2.70	8,159	-3,801	-1,315	1.39	0.60	0.79
BANCAJA 13, FTA	13.95	14,332	-7,280	-1,090	1.34	0.66	0.69
BANCAJA 3, FTA	-21.01	1,034	-669	-53	1.80	1.05	0.75
BANCAJA 4, FTH	-12.08	1,241	-437	-462	1.70	0.55	1.15
BANCAJA 5, FTA	-11.89	1,420	-544	-424	1.66	0.59	1.07
BANCAJA 6, FTA	-9.42	3,194	-1,266	-889	1.63	0.61	1.03
BANCAJA 7, FTA	-9.59	3,573	-1,311	-989	1.46	0.50	0.96
BANCAJA 8, FTA	-4.08	3,934	-1,801	-582	1.48	0.60	0.88

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BANCAJA 9, FTA	-4.31	5,816	-2,551	-1,155	1.46	0.59	0.86
BANCAJA LEASING 1, FTA	-41.34	3,188	-1,448	0	1.73	0.76	0.97
BANKIA PYME I, FTA	0.00	10,175	-3,938	0	3.59	1.82	1.77
BANKINTER 10, FTA	-11.85	3,491	-2,112	-754	1.08	0.58	0.51
BANKINTER 11, FTH	-16.88	2,016	-1,230	-520	1.03	0.57	0.46
BANKINTER 13 FTA	-17.18	4,301	-2,546	-955	1.07	0.57	0.50
BANKINTER 2 PYME FTA	15.87	1,103	-785	-172	1.47	0.88	0.59
BANKINTER 2, FTH	-54.72	167	-95	0	1.31	0.65	0.66
BANKINTER 3 FTPYME FTA	-81.93	1,128	-915	-228	1.25	0.82	0.43
BANKINTER 3, FTH	-21.24	1,123	-639	-217	1.25	0.63	0.62
BANKINTER 4 FTPYME, FTA	5.17	895	-512	-98	1.46	0.65	0.81
BANKINTER 4, FTH	-12.05	1,133	-616	-247	1.13	0.56	0.58
BANKINTER 5, FTH	-9.96	853	-422	-178	1.21	0.54	0.67
BANKINTER 6, FTA	-16.67	2,108	-1,058	-470	1.18	0.54	0.64
BANKINTER 7, FTH	-9.54	790	-380	-154	1.19	0.52	0.67
BANKINTER 8, FTA	-15.83	1,736	-756	-363	1.21	0.47	0.74
BANKINTER 9, FTA	-11.86	2,058	-879	-436	1.13	0.42	0.71
BBVA AUTOS 2 FTA	-35.39	2,124	-124	-1,164	9.02	0.44	8.58
BBVA CONSUMO 1, FTA	-28.46	3,365	-160	-1,908	10.31	0.40	9.91
BBVA CONSUMO 2, FTA	-33.19	4,211	-234	-2,250	9.33	0.45	8.88
BBVA CONSUMO 3 FTA	-38.44	3,828	-427	-2,120	7.59	0.80	6.79
BBVA CONSUMO 4 FTA	-22.32	9,911	-1,155	-6,434	8.64	0.87	7.76
BBVA EMPRESAS 1, FTA	-37.78	1,023	-690	-81	1.78	1.07	0.71
BBVA EMPRESAS 2, FTA	-9.47	4,981	-2,579	73	1.67	0.82	0.85
BBVA EMPRESAS 3, FTA	-20.58	4,810	-1,848	-1,681	2.37	0.83	1.54
BBVA EMPRESAS 4, FTA	47.25	3,865	-1,097	-733	2.05	0.57	1.48
BBVA EMPRESAS 5, FTA	84.69	4,453	-1,734	406	2.11	0.68	1.43
BBVA EMPRESAS 6, FTA	192.93	8,507	-2,369	-1,164	2.89	0.80	2.09
BBVA FINANZIA AUTOS 1 FTA	-45.95	2,041	-203	-1,317	6.45	0.58	5.87
BBVA HIPOTECARIO 3, FTA	-37.67	1,114	-301	-348	2.17	0.53	1.64
BBVA LEASING 1, FTA	-43.93	1,992	-955	-649	1.58	0.61	0.97

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BBVA RMBS 1, FTA	-5.68	9,591	-3,650	-1,228	1.31	0.46	0.85
BBVA RMBS 10, FTA	42.58	9,007	-4,674	0	1.19	0.60	0.59
BBVA RMBS 11, FTA	-48.58	11,004	-4,319	0	1.73	0.62	1.10
BBVA RMBS 12, FTA	0.00	33,089	-14,500	0	1.57	0.67	0.90
BBVA RMBS 2, FTA	-4.12	18,244	-6,881	-2,049	1.28	0.45	0.83
BBVA RMBS 3, FTA	-6.53	12,760	-5,540	-1,869	1.27	0.50	0.77
BBVA RMBS 5 FTA	43.86	19,466	-10,417	0	1.13	0.62	0.51
BBVA RMBS 9, FTA	75.66	7,154	-3,307	0	1.23	0.57	0.66
BBVA-3 FTPYME FTA	55.32	356	-80	-130	2.97	0.66	2.30
BBVA-4 PYME, FTA	204.17	785	-140	-207	5.82	0.72	5.10
BBVA-5 FTPYME, FTA	-40.36	941	-215	-324	2.26	0.36	1.90
BBVA-6 FTPYME FTA	-35.34	1,588	-406	-752	2.27	0.56	1.72
BBVA-7 FTGENCAT, FTA	-38.60	290	-127	-93	1.93	0.76	1.16
BBVA-8 FTPYME FTA	-43.60	1,555	-748	-450	2.00	0.85	1.14
BBVA-9 PYME FTA	-38.70	5,239	-1,067	0	3.57	0.63	2.94
BCL MUNICIPIOS I FTA	-28.30	319	-268	-13	0.86	0.67	0.19
CAIXA PENEDES 1 TDA, FTA	23.19	5,656	-1,048	-1,538	2.68	0.44	2.24
CAIXA PENEDES 2 TDA, FTA	22.23	4,832	-1,225	-484	2.80	0.65	2.16
CAIXA PENEDES FT GENCAT 1 TDA, FTA	27.21	2,443	-1,035	-300	2.94	1.11	1.82
CAIXA PENEDES PYMES 1 TDA, FTA	2.95	2,026	-531	-240	2.80	0.61	2.19
CAJA INGENIEROS TDA 1, FTA	-63.38	1,029	-606	0	1.14	0.60	0.54
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS TDA 18, FTA	0.00	7,810	-7,810	0	3.50	3.50	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	29,345	-29,345	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	1.01	43,531	-43,431	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	30,516	-30,516	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	0.00	57,581	-57,581	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	0.00	34,702	-34,702	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	9.41	188	-253	-28	1.50	1.98	-0.48
CM BANCAJA 1, FTA	69.30	368	-666	-66	1.54	2.08	-0.55
CONSUMO BANCAJA 1, FTA	-160.31	259	-288	-50	10.85	2.94	7.91

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE	INT RATE COLL	INTEREST RATE	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	RIGHTS (4)	DEBENTURES (5)	
DRIVER ESPAÑA ONE, FTA	-58.34	2,296	-792	-792	4.49	1.60	2.89
EDT FTPYME PASTOR 3, FTA	214.89	373	-230	5	4.42	1.89	2.53
EMPRESAS BANESTO 5, FTA	-35.91	4,700	-3,613	530	2.10	1.55	0.55
EMPRESAS BANESTO 6, FTA	-946.43	2,835	-3,708	-549	2.41	1.24	1.17
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-172.28	1,006	-477	-383	1.93	0.63	1.30
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.59	30,715	-30,544	0	0.00	0.00	0.01
FONCAIXA AUTONOMOS 1, FTA	0.04	8,428	-5,658	-367	2.29	2.16	0.71
FONCAIXA CONSUMO 1, FTA	-17.07	31,033	-20,043	-2,420	3.21	2.95	1.24
FONCAIXA FTGENCAT 3, FTA	-27.71	1,383	-476	-667	2.18	1.00	1.54
FONCAIXA FTGENCAT 4, FTA	-12.67	1,853	-486	-981	2.20	0.75	1.60
FONCAIXA FTGENCAT 5, FTA	-1.46	4,377	-1,529	-2,309	2.12	0.91	1.40
FONCAIXA FTGENCAT 6, FTA	2.46	3,280	-1,555	-1,309	2.16	1.37	1.27
FONCAIXA LEASINGS 2, FTA	18.11	12,336	-2,898	0	2.54	0.89	1.98
FONCAIXA PYMES 3, FTA	-47.25	24,343	-4,601	0	3.59	0.83	2.90
FONCAIXA PYMES 4, FTA	0.00	9,200	-4,636	0	3.42	1.56	1.88
FTA FTPYME SANTANDER 1	18.03	2,024	-1,195	140	1.78	1.74	2.00
FTA FTPYME SANTANDER 2	24.76	1,986	-1,201	253	1.44	1.38	1.00
FTA PYMES BANESTO 3	-37.37	5,814	-1,401	0	4.27	0.71	3.22
FTA PYMES SANTANDER 3	-41.48	14,086	-3,719	0	3.75	0.74	3.01
FTA PYMES SANTANDER 4	-61.56	20,893	-5,864	0	4.27	0.75	3.52
FTA PYMES SANTANDER 5	69.43	19,244	-8,612	0	3.89	1.22	3.96
FTA PYMES SANTANDER 6	0.00	9,243	-3,319	0	5.43	1.67	3.76
FTA PYMES SANTANDER 7	0.00	29,716	-10,560	0	4.80	1.23	3.96
FTA PYMES SANTANDER 8	0.00	7,298	-1,608	0	4.16	0.79	3.37
FTA PYMES SANTANDER 9	0.00	1,623	-523	0	2.97	1.04	2.14
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-16.18	14,018	-3,811	-6,157	7.88	1.65	6.23
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-21.15	13,634	-4,994	0	7.94	7.91	1.00
FTA SANTANDER EMPRESAS 10, FTA	-75.77	18,404	-10,987	-6,887	3.81	1.15	2.66
FTA SANTANDER EMPRESAS 2	275.34	3,245	-1,185	-660	2.01	0.88	1.13
FTA SANTANDER FINANCIACION 1	45.74	1,910	-897	819	1.64	1.29	0.35
FTA SANTANDER FINANCIACION 5	-15.89	12,507	-3,414	-4,174	7.47	1.22	5.97

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
FTA SANTANDER HIPOTECARIO 2	100.66	6,000	-2,323	-312	1.38	0.57	0.81
FTA SANTANDER HIPOTECARIO 3	92.89	10,712	-3,985	-375	1.48	1.45	1.00
FTA SANTANDER HIPOTECARIO 7	27.69	8,909	-9,382	5,177	1.17	1.14	1.00
FTA SANTANDER HIPOTECARIO 8	322.13	4,415	-3,949	1,079	1.35	1.05	0.44
FTA SANTANDER HIPOTECARIO 9	3,844.64	4,587	-2,378	0	1.36	1.34	1.00
FTA SANTANDER PUBLICO 1	330.26	890	-327	-890	1.09	1.07	0.00
FTA UCI 11	-5.57	3,329	-580	0	2.59	0.45	2.14
FTA UCI 14	2.15	10,766	-1,399	0	3.37	0.41	2.95
FTA UCI 16	-1.31	16,904	-2,647	0	3.38	0.48	2.90
FTA UCI 18	-6.78	13,874	-3,424	-952	2.94	0.59	2.55
FTA UCI 6	-44.22	382	-136	0	1.83	0.68	1.15
FTA UCI 7	-19.32	581	-155	0	1.91	0.51	1.40
FTA UCI 8	-13.27	877	-204	0	2.09	0.46	1.63
FTA UCI 9	-12.27	2,367	-636	0	2.03	0.52	1.51
FTA, HIPOTEBANSA 11	32.91	1,729	-527	-358	1.54	0.57	0.97
FTA, HIPOTEBANSA X	22.98	1,314	-296	-531	2.06	0.45	1.61
FTA, RMBS SANTANDER 1	0.00	346	-240	0	1.95	1.93	1.00
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0.00	22,951	-7,096	0	8.67	3.00	5.67
FTA, SANTANDER EMPRESAS 1	65.88	1,984	-993	127	1.41	0.85	0.56
FTA, SANTANDER EMPRESAS 3	-12.89	3,664	-2,144	237	1.51	0.82	0.69
FTA, UCI 15	-2.24	12,592	-1,683	0	3.34	0.42	2.92
FTA, UCI 17	1.12	13,553	-2,269	-1,017	3.33	0.45	3.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	220.04	514,623	-487,109	0	4.86	4.12	0.73
FTH UCI 10	-15.30	1,667	-383	0	1.93	1.90	0.00
FTH UCI 12	-0.06	5,588	-767	0	3.27	0.42	2.85
FTH UCI 5	-42.55	162	-54	0	1.83	0.62	1.21
FTPyme BANCAJA 2 FTA	-19.23	190	-109	-39	1.55	0.92	0.63
FTPyme BANCAJA 3 FTA	-20.79	431	-189	-162	1.88	0.94	0.95
FTPyme BANCAJA 6 FTA	-5.58	985	-1,063	-142	1.50	1.30	0.21
FTPyme TDA 6, FTA	-11.63	188	-41	-109	2.79	0.32	2.46
FTPyme TDA 7, FTA	-84.10	841	-461	-411	2.84	1.49	1.35

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE	INT RATE COLL	INTEREST RATE	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	RIGHTS (4)	DEBENTURES (5)	
FTPYME TDA CAM 2, FTA	-26.97	394	-146	-118	2.04	0.59	1.45
FTPYME TDA CAM 4, FTA	91.49	2,170	-1,366	-894	1.92	0.86	1.06
FTPYME TDA CAM 7, FTA	130.24	3,005	-1,563	-376	1.54	0.81	0.73
FTPYME TDA CAM 9, FTA	-21.64	3,251	-263	0	1.94	0.60	1.34
GAT FTGENCAT 2006, FTA	-1,533.33	516	-366	-193	1.88	1.22	0.66
GAT FTGENCAT 2007, FTA	5.03	1,258	-981	99	1.92	1.27	0.65
GAT FTGENCAT 2008, FTA	-27.74	1,939	-1,335	81	1.82	1.17	0.65
GAT FTGENCAT 2009, FTA	-36.82	2,303	-7	0	2.03	0.05	1.98
GAT ICO-FTVPO 1, FTH	-30.81	3,010	-1,266	-1,598	2.95	1.08	1.87
GC FTGENCAT CAIXA SABADELL 1, FTA	-5.93	1,579	-210	-1,131	3.21	0.79	2.54
GC FTGENCAT CAIXA SABADELL 2, FTA	6.08	1,829	-1,468	-780	3.44	3.83	0.85
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-120.00	893	-675	-251	2.23	1.79	0.91
GC FTGENCAT SABADELL 1, FTA	-32.09	855	-163	-491	2.74	0.74	2.27
GC FTPYME PASTOR 4, FTA	-91.37	884	-336	-536	3.30	1.51	2.21
GC FTPYME SABADELL 4, FTA	-25.37	1,092	-220	-672	3.04	0.78	2.54
GC FTPYME SABADELL 5, FTA	-29.81	1,777	-363	-1,049	2.76	0.65	2.23
GC FTPYME SABADELL 6, FTA	-25.38	2,544	-416	-1,684	2.86	0.60	2.36
GC FTPYME SABADELL 8, FTA	-34.57	5,279	-3,078	-1,094	2.97	2.48	1.18
GC PASTOR HIPOTECARIO 5, FTA	-21.12	5,266	-1,153	-3,605	2.97	0.85	2.46
GC SABADELL 1, FTH	-13.70	3,775	-741	-2,278	2.57	0.69	2.16
HIPOCAT 10, FTA	-43.65	6,304	-2,167	-2,832	2.21	0.63	1.58
HIPOCAT 11, FTA	-46.22	6,692	-2,297	-3,066	2.26	0.62	1.64
HIPOCAT 16, FTA	-12.38	4,046	-1,723	-632	1.51	0.61	0.90
HIPOCAT 17, FTA	-0.89	5,250	-1,922	-418	1.50	0.51	0.99
HIPOCAT 18, FTA	-46.37	4,098	-1,889	0	1.48	0.64	0.84
HIPOCAT 19, FTA	-29.67	5,100	-864	0	1.93	0.29	1.64
HIPOCAT 20, FTA	-24.96	7,311	-1,134	0	2.19	0.31	1.88
HIPOCAT 4, FTA	-17.62	917	-151	-607	3.80	0.31	3.49
HIPOCAT 5, FTA	-14.50	2,452	-366	-1,620	3.81	0.55	3.26
HIPOCAT 6, FTA	-31.79	3,409	-595	-2,226	3.42	0.61	2.81
HIPOCAT 7, FTA	-22.09	5,356	-1,031	-2,897	2.68	0.49	2.19

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE	INT RATE COLL	INTEREST RATE	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)	SWAP	RIGHTS (4)	DEBENTURES (5)	
HIPOCAT 8, FTA	-26.50	6,256	-1,127	-3,432	2.51	0.43	2.08
HIPOCAT 9, FTA	-42.79	3,561	-1,263	-1,473	1.95	0.60	1.35
IM BANCO POPULAR FTPYME 1, FTA	38.07	2,427	-447	-1,523	3.96	0.77	3.08
IM BANCO POPULAR MBS 2, FTA	-10.63	7,626	-2,135	-3,911	2.97	0.73	2.19
IM BCG RMBS 2, FTA	0.00	7,236	-3,073	0	1.15	0.41	0.00
IM CAJA LABORAL 1, FTA	4.34	2,559	-1,121	-428	1.32	0.58	0.74
IM CAJA LABORAL 2, FTA	16.35	2,832	-1,531	-511	1.23	0.71	0.52
IM CAJA LABORAL EMPRESAS 1, FTA	-26.77	1,798	-315	0	1.44	0.42	1.00
IM CAJAMAR 1, FTA	-11.40	797	-333	-161	1.62	0.66	0.91
IM CAJAMAR 3, FTA	16.62	3,816	-1,228	-1,002	1.63	0.40	1.17
IM CAJAMAR 4, FTA	21.97	3,453	-1,407	-758	1.48	0.47	0.97
IM CAJAMAR 5, FTA	156.42	4,072	-1,836	0	1.54	0.55	0.94
IM CAJAMAR 6, FTA	660.00	8,054	-4,824	0	1.47	0.70	0.71
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-11.95	1,566	-622	-686	3.20	1.23	1.88
IM CAJAMAR EMPRESAS 4, FTA	-32.05	10,886	-2,321	0	3.56	0.56	2.98
IM CAJAMAR EMPRESAS 5, FTA	14.76	10,647	-7,008	0	4.01	2.45	1.62
IM CAJASTUR MBS 1, FTA	-26.96	3,141	-1,511	-728	1.28	0.50	0.77
IM CEDULAS 10, FTA	0.00	29,315	-29,250	0	4.51	4.50	0.01
IM CEDULAS 3, FTA	0.00	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	0.00	39,011	-38,906	0	3.76	3.75	0.01
IM CEDULAS 5, FTA	0.00	21,938	-21,875	0	3.51	3.50	0.01
IM CEDULAS 7, FTA	0.00	25,063	-25,000	0	4.01	4.00	0.01
IM CEDULAS 9, FTA	0.00	27,158	-27,094	0	4.26	4.25	0.01
IM CFS RMBS 1, FTA	-38.69	3,251	-584	0	2.08	0.42	1.66
IM CITI TARJETAS 1, FTA	-3.18	110,615	-15,736	0	22.65	3.16	19.49
IM FTGENCAT SABADELL 2, FTA	-12.28	1,563	-263	-800	2.62	0.47	2.08
IM FTPYME SABADELL 7, FTA	-17.00	3,593	-1,466	-1,590	3.00	1.13	1.85
IM FTPYME SABADELL 9, FTA	-42.40	11,342	-4,224	0	3.07	1.17	1.87
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	5.18	4,214	-1,289	-348	4.02	1.01	2.85
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-12.69	39,763	-5,657	0	4.94	0.67	4.24
IM GRUPO BANCO POPULAR FTPYME I FTA	9.63	5,690	-1,349	-446	3.82	0.73	2.93

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
IM GRUPO BANCO POPULAR FTPYME II, FTA	-62.99	2,890	-1,372	-1,669	3.65	1.31	2.05
IM PASTOR 2, FTH	-4.86	2,364	-705	-1,209	2.09	0.54	1.52
IM PASTOR 3, FTH	-3.04	4,082	-761	-2,875	3.08	0.39	2.43
IM PASTOR 4, FTA	-26.25	5,056	-943	-2,874	2.90	0.40	2.38
IM PRESTAMOS FONDOS CEDULAS, FTA	31.25	371	-286	-106	1.27	0.53	-3.11
IM SABADELL RMBS 2, FTA	-8.90	9,908	-2,953	-5,215	2.68	0.83	1.85
IM SABADELL RMBS 3, FTA	-12.96	11,654	-3,007	-7,310	2.81	0.64	2.16
IM TERRASSA 1 FTGENCAT FTA	-24.24	342	-122	-145	2.12	0.84	1.30
IM TERRASSA MBS 1, FTA	-13.76	2,140	-512	-1,183	2.14	0.55	1.67
INTERMONEY MASTER CEDULAS, FTA	0.00	29,045	-28,962	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS V, FTA	36.12	12,130	-2,233	-226	3.03	1.41	1.62
MADRID FTPYME I, FTA	-12.05	3,009	-1,649	3,887	1.48	2.15	-0.67
MADRID FTPYME II, FTA	-10.26	4,957	-267	-37	2.65	0.00	0.00
MADRID ICO-FTVPO I, FTA	-9.26	1,118	-490	-89	1.34	0.70	0.63
MADRID RESIDENCIAL I, FTA	5.08	3,434	-1,134	-292	1.31	0.65	0.66
MADRID RESIDENCIAL II, FTA	2.02	2,996	-1,137	-41	1.28	0.65	0.63
MADRID RMBS I, FTA	10.63	6,609	-2,264	-1,567	1.50	0.48	1.02
MADRID RMBS II, FTA	-1.42	5,748	-2,054	-1,271	1.49	0.50	1.00
MADRID RMBS III FTA	0.46	11,609	-4,416	-1,512	1.63	0.56	1.07
MADRID RMBS IV, FTA	8.58	7,518	-4,064	-1,138	1.35	0.68	0.67
MBS BANCAJA 1 FTA	-16.92	723	-234	-273	1.71	0.51	1.21
MBS BANCAJA 2, FTA	-11.33	1,638	-783	-268	1.55	0.69	0.87
MBS BANCAJA 3, FTA	-1.98	2,185	-900	-443	1.50	0.56	0.94
MBS BANCAJA 4, FTA	-1.21	6,049	-2,426	-934	1.46	0.54	0.92
MBS BANCAJA 6, FTA	-46.45	4,517	-2,262	0	1.40	0.68	0.71
MBS BANCAJA 7, FTA	-44.11	5,212	-2,848	0	1.49	0.78	0.71
MBS BANCAJA 8, FTA	-44.84	2,853	-1,479	0	1.53	0.77	0.76
MBSCAT 1, FTA	-10.49	6,454	-1,738	-2,763	2.15	0.54	1.61
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0.00	8,157	-4,298	0	2.60	1.51	1.09
PROGRAMA CEDULAS TDA, FTA	0.00	180,640	-180,640	0	3.59	3.59	0.00
PYME BANCAJA 5, FTA	-16.50	620	-885	-160	1.35	1.52	-0.18

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
PYME VALENCIA 1, FTA	-76.43	1,050	-1,105	253	1.51	1.32	0.19
PYMES BANESTO 2, FTA	75.89	1,449	-460	-150	1.52	0.50	1.02
RURAL HIPOTECARIO GLOBAL I, FTA	18.05	4,555	-1,314	-2,188	2.48	0.65	1.83
RURAL HIPOTECARIO III FTH	-31.81	541	-123	0	2.76	0.55	2.21
RURAL HIPOTECARIO IV FTH	-27.53	1,024	-258	0	2.53	0.57	1.95
RURAL HIPOTECARIO IX, FTA	-0.57	8,966	-2,141	-4,566	2.36	0.53	1.83
RURAL HIPOTECARIO V FTA	-37.53	1,389	-470	0	1.80	0.56	1.24
RURAL HIPOTECARIO VI, FTA	-11.47	2,962	-687	-1,565	2.29	0.48	1.80
RURAL HIPOTECARIO VII, FTA	-7.86	4,422	-796	-2,582	2.54	0.42	2.12
RURAL HIPOTECARIO VIII, FTA	-4.51	6,828	-1,568	-3,693	2.51	0.52	1.99
RURAL HIPOTECARIO X, FTA	2.67	13,717	-3,373	-7,763	2.47	0.57	1.89
RURAL HIPOTECARIO XI, FTA	-4.22	16,325	-4,461	-8,803	2.32	0.59	1.73
RURAL HIPOTECARIO XII, FTA	-3.38	6,682	-2,106	-3,002	2.04	0.60	1.45
RURAL HIPOTECARIO XIV, FTA	0.00	2,182	-684	0	2.11	0.60	1.51
RURAL HIPOTECARIO XV, FTA	0.00	6,898	-1,568	0	2.77	0.58	2.19
RURAL HIPOTECARIO XVI, FTA	0.00	1,551	-469	0	2.18	0.62	1.56
RURALPYME 2 FTPYME FTA	-54.27	1,010	-758	-359	2.71	1.32	1.38
SANTANDER CONSUMER SPAIN 09-1, FTA	-205.70	2,694	-1,261	-1,952	8.72	2.13	6.59
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-65.84	4,835	-1,406	-2,783	8.17	1.33	6.84
SANTANDER HIPOTECARIO I, FTA	81.87	3,945	-1,585	-303	1.45	0.63	0.82
SOL-LION, FTA	9.37	13,520	-9,742	3,610	0.94	0.64	0.30
TDA 12, FTH	-24.96	653	-136	0	3.52	0.67	2.85
TDA 13 - MIXTO, FTA	-21.89	612	-141	0	2.98	0.65	0.00
TDA 14 - MIXTO, FTA	-17.45	1,552	-294	0	3.86	0.67	0.00
TDA 15 - MIXTO, FTA	-26.12	1,077	-288	0	2.52	0.60	0.00
TDA 16 - MIXTO, FTA	-24.39	1,181	-313	0	2.58	0.63	0.00
TDA 17 - MIXTO, FTA	-20.00	1,225	-229	0	3.64	0.60	0.00
TDA 18 - MIXTO, FTA	-28.57	1,019	-324	0	2.15	0.63	0.00
TDA 19 - MIXTO, FTA	-18.85	1,812	-527	-734	2.75	0.66	2.10
TDA 20 - MIXTO, FTA	-12.93	1,187	-305	-296	2.17	0.50	0.00
TDA 22 - MIXTO, FTA	-27.92	1,790	-593	-753	2.67	0.77	0.00

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
TDA 23, FTA	-28.29	3,388	-526	-2,198	2.93	0.38	2.55
TDA 24, FTA	297.09	3,898	-504	-1,623	3.38	0.50	2.88
TDA 25, FTA	-7.11	1,575	-379	-974	3.80	0.48	3.32
TDA 26 - MIXTO, FTA	-3.48	3,667	-859	-2,142	2.55	0.51	0.00
TDA 27, FTA	-4.42	4,324	-1,267	-2,018	2.44	0.51	1.93
TDA 28, FTA	-88.72	2,222	-972	-1,192	2.92	0.60	2.33
TDA 29, FTA	10.63	4,143	-1,105	-2,091	2.27	0.52	1.75
TDA 30, FTA	-4.10	2,377	-940	-969	2.06	0.72	1.34
TDA 31, FTA	20.07	2,019	-506	-1,148	2.84	0.65	2.19
TDA CAJAMAR 2, FTA	-101.30	3,611	-879	-2,741	2.98	0.49	2.49
TDA CAM 1, FTA	-27.29	2,068	-550	-1,033	2.35	0.56	1.79
TDA CAM 11, FTA	-0.41	7,956	-6,021	0	1.60	1.07	0.53
TDA CAM 12, FTA	-17.73	9,323	-7,077	0	1.56	1.06	0.50
TDA CAM 2, FTA	-12.30	2,195	-622	-974	2.19	0.56	1.63
TDA CAM 3, FTA	-16.85	2,474	-681	-1,028	2.27	0.56	1.71
TDA CAM 4, FTA	-19.40	5,685	-1,176	-2,810	2.09	0.37	1.72
TDA CAM 5, FTA	-6.16	6,859	-1,730	-2,584	1.91	0.41	1.50
TDA CAM 6, FTA	-6.21	4,689	-1,174	-1,915	2.05	0.42	1.63
TDA CAM 7, FTA	-37.73	6,052	-1,728	-2,718	1.91	0.42	1.49
TDA CAM 8, FTA	-22.53	6,577	-1,931	-2,861	1.87	0.45	1.41
TDA CAM 9, FTA	-5.19	5,897	-2,220	-1,906	1.90	0.56	1.34
TDA CORPORATIVOS I, FTA	-96.12	1,891	-1,372	-487	0.81	1.54	-0.73
TDA IBERCAJA 1, FTA	-10.77	1,325	-443	-476	2.07	0.59	1.48
TDA IBERCAJA 2, FTA	-8.08	2,549	-859	-711	1.54	0.45	1.09
TDA IBERCAJA 3, FTA	-4.15	2,857	-1,086	-779	1.34	0.44	0.90
TDA IBERCAJA 4, FTA	-1.94	4,133	-1,655	-1,111	1.29	0.47	0.82
TDA IBERCAJA 5, FTA	-8.98	4,001	-1,548	-1,136	1.28	0.46	0.82
TDA IBERCAJA 6, FTA	36.40	5,754	-3,304	-1,708	1.27	0.68	0.60
TDA IBERCAJA 7, FTA	1.96	8,517	-5,510	-1,293	1.11	0.66	0.45
TDA IBERCAJA ICO-FTVPO, FTH	-3,175.00	4,180	-1,585	-2,349	2.76	0.99	1.77
TDA LICO LEASING III, FTA	-29.24	1,722	-139	0	5.04	2.47	2.57

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
TDA PASTOR 1, FTA	-5.38	934	-259	-341	2.03	0.61	1.42
TDA PASTOR CONSUMO 1, FTA	-58.54	389	-71	-267	7.55	0.71	6.84
TDA SA NOSTRA EMPRESAS 1, FTA	-45.76	353	-277	-108	1.58	1.18	0.40
TDA SA NOSTRA EMPRESAS 2, FTA	-18.52	874	-596	-212	1.67	1.09	0.58
TDA TARRAGONA 1, FTA	-52.67	2,991	-1,184	-1,603	2.91	0.94	1.97
VAL BANCAJA 1, FTA	-45.57	1,471	-746	0	1.29	0.63	0.65
VALENCIA HIPOTECARIO 1, FTA	-20.35	971	-269	-428	1.86	0.47	1.39
VALENCIA HIPOTECARIO 2, FTH	-24.32	2,638	-972	-723	1.61	0.52	1.09
VALENCIA HIPOTECARIO 3, FTA	-22.48	2,923	-1,171	-635	1.43	0.51	0.92
VALENCIA HIPOTECARIO 5, FTA	-9.01	2,052	-1,007	-227	1.31	0.60	0.71
Subtotal BONDS 2014 1	-5.64	3,576,242	-2,489,097	-277,472	2.78	1.96	0.91
Subtotal BONDS 2013 1	-	4,425,127	-2,849,805	-717,242	3.15	2.07	1.12
% change	-	-19.18	-12.66	-61.31	-11.75	-5.31	-18.75
COMMERCIAL PAPER							
FTA SANTANDER 2	-10.48	22,909	-4,073	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2014 1	-10.48	22,909	-4,073	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2013 1	-	26,315	-5,273	0	4.50	0.68	3.82
% change	-	-12.94	-22.76	-	-100.00	-100.00	-100.00
Total 2014 1	-5.76	3,599,151	-2,493,170	-277,472	2.77	1.95	0.91
Total 2013 1	-	4,451,442	-2,855,078	-717,242	3.16	2.07	1.13
% change	-	-19.15	-12.68	-61.31	-12.34	-5.80	-19.47

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BONDS					
AUTO ABS 2012-3, FTA	-66	-18,790	11,672	0	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-39	0	116	0	-237
AYT CAJA INGENIEROS 2, FTA	-18	-421	69	0	-90
AYT CAJA MURCIA HIPOTECARIO I, FTA	-18	-388	253	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-21	0	634	0	-662
AYT CAJAMURCIA HIPOTECARIO II, FTA	-18	-291	306	0	0
AYT CEDULAS CAJAS GLOBAL FTA	0	-744	258	0	-8
AYT CEDULAS CAJAS IX, FTA	0	-5	306	0	-8
AYT CEDULAS CAJAS V, FTA	0	0	295	0	-295
AYT CEDULAS CAJAS VIII, FTA	0	0	245	0	-245
AYT CEDULAS CAJAS X, FTA	0	-72	1,403	0	-3
AYT COLATERALES GLOBAL EMPRESAS, FTA	-38	0	138	0	-198
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-379	-1,760	9,589	0	-10,281
AYT DEUDA SUBORDINADA I, FTA	-34	0	1,562	0	-1,562
AYT FONDO EOLICO, FTA	0	-53	21	0	0
AYT FTPYME II, FTA	-19	0	1,302	0	-1,330
AYT GENOVA HIPOTECARIO II, FTH	-20	0	0	0	-296
AYT GENOVA HIPOTECARIO III, FTH	-22	0	585	0	-733
AYT GENOVA HIPOTECARIO IV, FTH	-25	-61	225	0	0
AYT GENOVA HIPOTECARIO IX, FTH	-53	0	1,602	0	-2,157
AYT GENOVA HIPOTECARIO VI, FTH	-27	-456	791	0	0
AYT GENOVA HIPOTECARIO VII, FTH	-62	-482	2,017	0	-217
AYT GENOVA HIPOTECARIO VIII, FTH	-91	0	1,846	0	-504
AYT GENOVA HIPOTECARIO X, FTH	-63	0	2,101	0	-2,573
AYT GENOVA HIPOTECARIO XI, FTH	-72	0	447	0	-1,062
AYT GENOVA HIPOTECARIO XII, FTH	-53	0	0	0	0
AYT GOYA HIPOTECARIO III, FTA	-249	0	7,142	0	-7,142

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT GOYA HIPOTECARIO IV, FTA	-164	0	0	0	0
AYT GOYA HIPOTECARIO V, FTA	-184	0	0	0	-34
AYT HIPOTECARIO BBK I, FTA	-54	-806	927	0	0
AYT HIPOTECARIO BBK II, FTA	-68	-664	554	0	0
AYT HIPOTECARIO III, FTH	-19	-454	220	0	0
AYT HIPOTECARIO IV, FTH	-19	-407	190	0	0
AYT HIPOTECARIO MIXTO II, FTA	-18	-433	275	0	0
AYT HIPOTECARIO MIXTO III, FTA	-18	0	2,391	0	-2,468
AYT HIPOTECARIO MIXTO IV, FTA	-18	-644	225	0	0
AYT HIPOTECARIO MIXTO V, FTA	-38	0	768	0	-824
AYT HIPOTECARIO MIXTO, FTA	-19	-430	0	0	-22
AYT ICO-FTVPO CAJA MURCIA, FTA	-23	0	339	0	-23
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-16	0	334	0	-365
AYT ICO-FTVPO I, FTA	-32	0	0	0	-103
AYT ICO-FTVPO III, FTA	-29	0	282	0	-198
AYT KUTXA HIPOTECARIO I, FTA	-49	-357	655	0	0
AYT KUTXA HIPOTECARIO II, FTA	-69	0	1,807	0	-2,339
AYT PROMOCIONES INMOBILIARIAS III, FTA	-18	0	0	0	-53
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-18	0	0	0	-71
AYT.1, FTH	-24	0	578	0	-399
AYT.11, FTH	-20	-90	79	0	0
AYT.2, FTH	-26	0	116	0	-29
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20	0	310	0	-313
BANCAJA - BVA VPO 1, FTA	-22	-406	1,564	0	-15
BANCAJA 10, FTA	-98	0	25,029	0	-13,754
BANCAJA 11, FTA	-75	0	11,510	0	-12,341
BANCAJA 13, FTA	-101	-4,657	12,843	0	0
BANCAJA 3, FTA	-18	-271	271	0	0
BANCAJA 4, FTH	-23	-267	266	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
BANCAJA 5, FTA	-23	-387	2,026	0	0
BANCAJA 6, FTA	-46	-858	3,957	0	0
BANCAJA 7, FTA	-51	-1,105	6,663	0	0
BANCAJA 8, FTA	-53	-1,353	11,854	0	0
BANCAJA 9, FTA	-68	0	18,208	0	-8,014
BANCAJA LEASING 1, FTA	-28	0	0	0	-90
BANKIA PYME I, FTA	-40	-4,326	2,172	0	0
BANKINTER 10, FTA	-64	-484	3,454	0	0
BANKINTER 11, FTH	-39	-202	1,647	0	0
BANKINTER 13 FTA	-73	-29	5,324	0	0
BANKINTER 2 PYME FTA	-18	0	433	0	-561
BANKINTER 2, FTH	-11	-47	61	0	0
BANKINTER 3 FTPYME FTA	-16	0	900	0	-974
BANKINTER 3, FTH	-30	-123	183	0	0
BANKINTER 4 FTPYME, FTA	-12	0	180	0	-330
BANKINTER 4, FTH	-25	-203	202	0	0
BANKINTER 5, FTH	-19	-195	572	0	0
BANKINTER 6, FTA	-43	-465	1,463	0	0
BANKINTER 7, FTH	-15	-172	620	0	0
BANKINTER 8, FTA	-33	-433	1,489	0	0
BANKINTER 9, FTA	-38	-483	2,502	0	0
BBVA AUTOS 2 FTA	-19	0	8,235	0	-7,806
BBVA CONSUMO 1, FTA	-17	0	13,555	0	-12,314
BBVA CONSUMO 2, FTA	-16	0	15,010	0	-14,728
BBVA CONSUMO 3 FTA	-13	0	6,086	0	-6,086
BBVA CONSUMO 4 FTA	-18	0	0	0	0
BBVA EMPRESAS 1, FTA	-14	0	19	0	-19
BBVA EMPRESAS 2, FTA	-41	0	416	0	-417
BBVA EMPRESAS 3, FTA	-28	0	0	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA EMPRESAS 4, FTA	-26	0	0	0	0
BBVA EMPRESAS 5, FTA	-34	0	0	0	0
BBVA EMPRESAS 6, FTA	-39	0	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-17	0	8,401	0	-8,579
BBVA HIPOTECARIO 3, FTA	-18	0	13,721	0	-777
BBVA LEASING 1, FTA	-22	0	0	0	0
BBVA RMBS 1, FTA	-90	0	15,149	0	-15,148
BBVA RMBS 10, FTA	-73	-3,627	4,398	0	0
BBVA RMBS 11, FTA	-72	-3,864	6,379	0	0
BBVA RMBS 12, FTA	-112	-17,917	11,328	0	0
BBVA RMBS 2, FTA	-135	0	39,798	0	-39,797
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,314
BBVA RMBS 5 FTA	-139	0	7,025	0	-7,366
BBVA RMBS 9, FTA	-70	-1,527	6,348	0	-31
BBVA-3 FTPYME FTA	-19	0	1,491	0	-76
BBVA-4 PYME, FTA	-18	0	798	0	-798
BBVA-5 FTPYME, FTA	-18	0	2,221	0	-2,221
BBVA-6 FTPYME FTA	-18	0	0	0	0
BBVA-7 FTGENCAT, FTA	-5	0	47	0	-47
BBVA-8 FTPYME FTA	-13	0	397	0	-396
BBVA-9 PYME FTA	-26	-5,433	587	0	0
BCL MUNICIPIOS I FTA	-28	0	126	0	-161
CAIXA PENEDES 1 TDA, FTA	-37	-2,940	8,344	0	0
CAIXA PENEDES 2 TDA, FTA	-27	-2,963	3,668	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-20	-821	2,798	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-24	-1,125	5,284	0	0
CAJA INGENIEROS TDA 1, FTA	-26	-272	802	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS TDA 18, FTA	0	0	272	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE				
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT			RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT		
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	6	0	0	
CEDULAS TDA 3, FTA	0	0	701	0	0	
CEDULAS TDA 5, FTA	0	0	118	0	0	
CEDULAS TDA 6, FTA	0	-9	446	0	0	
CEDULAS TDA 7, FTA	0	-12	511	0	0	
CIBELES III FTPYME, FTA	-7	0	2,245	0	-487	
CM BANCAJA 1, FTA	-28	0	585	0	-672	
CONSUMO BANCAJA 1, FTA	-8	0	4,923	0	-5,003	
DRIVER ESPAÑA ONE, FTA	-42	-4,372	2,020	0	-2,020	
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-213	
EMPRESAS BANESTO 5, FTA	-46	-1,036	14,864	0	-15,127	
EMPRESAS BANESTO 6, FTA	-58	-1,134	6,140	0	-6,243	
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-24	0	4,790	0	-2,130	
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0	
FONCAIXA AUTONOMOS 1, FTA	-51	0	0	0	-373	
FONCAIXA CONSUMO 1, FTA	-119	0	0	0	-909	
FONCAIXA FTGENCAT 3, FTA	-19	0	0	0	-72	
FONCAIXA FTGENCAT 4, FTA	-37	0	576	0	-682	
FONCAIXA FTGENCAT 5, FTA	-35	0	1,093	0	-1,534	
FONCAIXA FTGENCAT 6, FTA	-30	0	158	0	-467	
FONCAIXA LEASINGS 2, FTA	-182	0	0	0	-10	
FONCAIXA PYMES 3, FTA	-285	0	0	0	-99	
FONCAIXA PYMES 4, FTA	-119	-3,025	901	0	0	
FTA FTPYME SANTANDER 1	-29	-805	4,990	0	-1,322	
FTA FTPYME SANTANDER 2	-33	-674	10,026	0	-4,240	
FTA PYMES BANESTO 3	-41	-11,331	20,445	0	-20,481	
FTA PYMES SANTANDER 3	-104	0	0	0	-23	
FTA PYMES SANTANDER 4	-168	-796	32,130	0	-32,145	

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
FTA PYMES SANTANDER 5	-144	-21,082	22,808	0	-22,811
FTA PYMES SANTANDER 6	-40	-8,512	2,582	0	-2,587
FTA PYMES SANTANDER 7	-175	-15,244	7,646	0	-7,651
FTA PYMES SANTANDER 8	-43	-4,076	4,076	0	-4,078
FTA PYMES SANTANDER 9	-10	-973	0	0	-4
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-44	-2,559	665	0	-364
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-31	-6,496	13,443	0	0
FTA SANTANDER EMPRESAS 10, FTA	-197	0	9,134	0	-9,179
FTA SANTANDER EMPRESAS 2	-35	0	22,780	0	-22,903
FTA SANTANDER FINANCIACION 1	-35	0	17,491	0	-17,639
FTA SANTANDER FINANCIACION 5	-54	0	1,085	0	-1,134
FTA SANTANDER HIPOTECARIO 2	-104	-1,174	9,617	0	-9,771
FTA SANTANDER HIPOTECARIO 3	-154	-90	4,542	0	-4,697
FTA SANTANDER HIPOTECARIO 7	-173	-305	2,076	0	-2,113
FTA SANTANDER HIPOTECARIO 8	-78	-362	362	0	-389
FTA SANTANDER HIPOTECARIO 9	-74	-1,118	9	0	-13
FTA SANTANDER PUBLICO 1	-27	-342	6,440	0	-6,467
FTA UCI 11	-30	-2,045	5,404	0	0
FTA UCI 14	-54	-2,547	48,323	0	0
FTA UCI 16	-75	0	73,978	0	-13,040
FTA UCI 18	-75	-3,870	45,091	0	0
FTA UCI 6	-21	-214	0	0	0
FTA UCI 7	-29	-272	153	0	0
FTA UCI 8	-29	-543	313	0	0
FTA UCI 9	-30	-1,425	3,077	0	0
FTA, HIPOTEBANSA 11	-39	-554	1,711	0	-622
FTA, HIPOTEBANSA X	-39	-409	616	0	-353
FTA, RMBS SANTANDER 1	-7	0	0	0	0
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	-44	-14,609	2,954	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
FTA, SANTANDER EMPRESAS 1	-34	0	9,411	0	-9,487
FTA, SANTANDER EMPRESAS 3	-51	-3,034	21,995	0	-22,132
FTA, UCI 15	-69	-3,595	57,382	0	0
FTA, UCI 17	-74	-273	30,046	0	-3,860
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-102	-23,402	77,996	0	0
FTH UCI 10	-30	-1,136	2,270	0	0
FTH UCI 12	-36	-3,686	16,271	0	-52
FTH UCI 5	-5	-74	28	0	0
FTPyme BANCAJA 2 FTA	-15	0	701	0	-167
FTPyme BANCAJA 3 FTA	-14	0	1,785	0	-36
FTPyme BANCAJA 6 FTA	-16	0	0	0	-183
FTPyme TDA 6, FTA	-14	0	349	0	0
FTPyme TDA 7, FTA	-11	0	0	0	0
FTPyme TDA CAM 2, FTA	-17	-26	5,356	0	0
FTPyme TDA CAM 4, FTA	-25	0	0	0	0
FTPyme TDA CAM 7, FTA	-28	0	0	0	0
FTPyme TDA CAM 9, FTA	-31	-1,986	7,417	0	0
GAT FTGENCAT 2006, FTA	-15	0	715	0	-715
GAT FTGENCAT 2007, FTA	-15	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-22	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-18	0	0	0	0
GAT ICO-FTVPO 1, FTH	-23	0	430	0	-430
GC FTGENCAT CAIXA SABADELL 1, FTA	-18	0	0	0	-37
GC FTGENCAT CAIXA SABADELL 2, FTA	-30	0	268	0	-361
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-24	0	217	0	-317
GC FTGENCAT SABADELL 1, FTA	-15	0	667	0	-768
GC FTPyme PASTOR 4, FTA	-13	0	0	0	-117
GC FTPyme SABADELL 4, FTA	-15	0	1,905	0	-2,027

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
GC FTPYME SABADELL 5, FTA	-13	0	553	0	-776
GC FTPYME SABADELL 6, FTA	-15	0	6,632	0	-6,892
GC FTPYME SABADELL 8, FTA	-23	0	2,949	0	-1,687
GC PASTOR HIPOTECARIO 5, FTA	-28	0	2,521	0	-3,178
GC SABADELL 1, FTH	-24	0	0	0	-32
HIPOCAT 10, FTA	-97	0	6,631	0	-6,631
HIPOCAT 11, FTA	-106	0	8,613	0	-8,613
HIPOCAT 16, FTA	-68	-905	524	0	0
HIPOCAT 17, FTA	-75	0	2,248	0	-2,248
HIPOCAT 18, FTA	-71	0	201	0	-201
HIPOCAT 19, FTA	-41	0	2,535	0	-2,535
HIPOCAT 20, FTA	-53	0	0	0	0
HIPOCAT 4, FTA	-27	0	2,617	0	-53
HIPOCAT 5, FTA	-41	-272	1,467	0	0
HIPOCAT 6, FTA	-61	-203	13,138	0	-371
HIPOCAT 7, FTA	-129	0	10,830	0	-10,021
HIPOCAT 8, FTA	-99	0	11,855	0	-11,855
HIPOCAT 9, FTA	-79	0	3,144	0	-3,144
IM BANCO POPULAR FTPYME 1, FTA	-7	-337	11,284	0	-72
IM BANCO POPULAR MBS 2, FTA	-38	-966	2,750	0	-144
IM BCG RMBS 2, FTA	-60	-3,676	4,012	0	0
IM CAJA LABORAL 1, FTA	-35	-1,026	3,325	0	0
IM CAJA LABORAL 2, FTA	-35	-993	2,128	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-39	-798	9,414	0	-632
IM CAJAMAR 1, FTA	-13	-292	2,772	0	0
IM CAJAMAR 3, FTA	-51	-1,673	28,273	0	0
IM CAJAMAR 4, FTA	-51	-1,172	15,422	0	0
IM CAJAMAR 5, FTA	-38	-2,197	18,900	0	0
IM CAJAMAR 6, FTA	-60	-2,988	19,132	0	-5,103

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-27	-872	3,283	0	-3,283
IM CAJAMAR EMPRESAS 4, FTA	-40	-4,297	35,230	0	0
IM CAJAMAR EMPRESAS 5, FTA	-38	-750	3,552	0	-880
IM CAJASTUR MBS 1, FTA	-46	-504	2,491	0	-22
IM CEDULAS 10, FTA	-65	0	0	0	0
IM CEDULAS 3, FTA	-53	0	0	0	0
IM CEDULAS 4, FTA	-104	0	0	0	0
IM CEDULAS 5, FTA	-62	0	0	0	0
IM CEDULAS 7, FTA	-63	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM CFS RMBS 1, FTA	-38	-1,732	5,213	0	0
IM CITI TARJETAS 1, FTA	-52	-66,198	52,621	0	0
IM FTGENCAT SABADELL 2, FTA	-15	-3,852	11,931	0	-12,063
IM FTPYME SABADELL 7, FTA	-17	-1,716	17,188	0	-17,414
IM FTPYME SABADELL 9, FTA	-43	-10,104	50,457	0	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-12	-5,028	40,449	0	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-68	-27,329	71,882	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-18	-3,844	52,494	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-12	-886	37,434	0	-37,434
IM PASTOR 2, FTH	-23	-448	4,001	0	0
IM PASTOR 3, FTH	-29	-14	27,537	0	-27,537
IM PASTOR 4, FTA	-37	-251	10,364	0	-2,329
IM PRESTAMOS FONDOS CEDULAS, FTA	-19	-175	8,025	0	-8,025
IM SABADELL RMBS 2, FTA	-37	-1,603	8,646	0	0
IM SABADELL RMBS 3, FTA	-45	-1,079	9,931	0	0
IM TERRASSA 1 FTGENCAT FTA	-10	-27	3,995	0	-201
IM TERRASSA MBS 1, FTA	-42	-2,967	15,171	0	-15,220
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	0	-13,725	12,343	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
MADRID FTPYME I, FTA	-53	-1,803	1,804	0	0
MADRID FTPYME II, FTA	-52	0	0	0	0
MADRID ICO-FTVPO I, FTA	-35	-164	504	0	0
MADRID RESIDENCIAL I, FTA	-56	0	0	0	0
MADRID RESIDENCIAL II, FTA	-37	0	807	0	-435
MADRID RMBS I, FTA	-91	0	1,600	0	-1,600
MADRID RMBS II, FTA	-83	0	0	0	0
MADRID RMBS III FTA	-95	0	0	0	0
MADRID RMBS IV, FTA	-74	0	0	0	0
MBS BANCAJA 1 FTA	-19	-98	1,323	0	0
MBS BANCAJA 2, FTA	-23	-451	5,582	0	0
MBS BANCAJA 3, FTA	-27	-710	7,536	0	0
MBS BANCAJA 4, FTA	-56	-2,102	24,080	0	0
MBS BANCAJA 6, FTA	-46	-1,356	10,039	0	0
MBS BANCAJA 7, FTA	-49	-895	7,734	0	0
MBS BANCAJA 8, FTA	-28	-1,619	6,321	0	0
MBSCAT 1, FTA	-62	0	1,260	0	-1,260
PRIVATE DRIVER ESPAÑA 2013-1, FTA	-39	0	1,537	0	0
PROGRAMA CEDULAS TDA, FTA	0	0	1,145	0	0
PYME BANCAJA 5, FTA	-20	0	1,083	0	-1,271
PYME VALENCIA 1, FTA	-13	0	2,929	0	-2,930
PYMES BANESTO 2, FTA	-17	-3,022	9,774	0	-9,995
RURAL HIPOTECARIO GLOBAL I, FTA	-38	-810	7,272	0	0
RURAL HIPOTECARIO III FTH	-16	-375	375	0	0
RURAL HIPOTECARIO IV FTH	-18	-706	705	0	0
RURAL HIPOTECARIO IX, FTA	-67	-90	17,650	0	-398
RURAL HIPOTECARIO V FTA	-22	-803	2,119	0	0
RURAL HIPOTECARIO VI, FTA	-34	-617	4,170	0	0
RURAL HIPOTECARIO VII, FTA	-39	-844	5,287	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
RURAL HIPOTECARIO VIII, FTA	-55	-1,327	11,177	0	0
RURAL HIPOTECARIO X, FTA	-76	-1,740	12,001	0	0
RURAL HIPOTECARIO XI, FTA	-89	-2,010	9,540	0	0
RURAL HIPOTECARIO XII, FTA	-53	-1,108	5,613	0	0
RURAL HIPOTECARIO XIV, FTA	-18	-1,381	525	0	0
RURAL HIPOTECARIO XV, FTA	-39	-5,082	1,638	0	0
RURAL HIPOTECARIO XVI, FTA	-13	-987	480	0	0
RURALPYME 2 FTPYME FTA	-12	0	1,518	0	-572
SANTANDER CONSUMER SPAIN 09-1, FTA	-21	0	852	0	-852
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-22	-518	7,114	0	-7,114
SANTANDER HIPOTECARIO I, FTA	-65	-1,415	7,091	0	-1,693
SOL-LION, FTA	-58	-7,365	13,585	0	0
TDA 12, FTH	-13	-493	914	0	0
TDA 13 - MIXTO, FTA	-13	-452	475	0	0
TDA 14 - MIXTO, FTA	-23	-1,224	1,718	0	0
TDA 15 - MIXTO, FTA	-30	-747	3,698	0	0
TDA 16 - MIXTO, FTA	-28	-747	3,925	0	0
TDA 17 - MIXTO, FTA	-42	-909	2,342	0	0
TDA 18 - MIXTO, FTA	-49	-638	2,550	0	0
TDA 19 - MIXTO, FTA	-58	-403	4,440	0	0
TDA 20 - MIXTO, FTA	-59	-516	1,064	0	0
TDA 22 - MIXTO, FTA	-70	-126	11,001	0	0
TDA 23, FTA	-67	-515	11,218	0	0
TDA 24, FTA	-60	0	7,652	0	-1,624
TDA 25, FTA	-28	0	463	0	-463
TDA 26 - MIXTO, FTA	-27	-632	7,945	0	0
TDA 27, FTA	-46	0	7,941	0	-7,941
TDA 28, FTA	-31	0	0	0	0
TDA 29, FTA	-32	-906	11,263	0	0

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA 30, FTA	-20	-422	3,494	0	0
TDA 31, FTA	-16	-279	3,023	0	0
TDA CAJAMAR 2, FTA	-47	0	18,238	0	0
TDA CAM 1, FTA	-20	-387	4,580	0	0
TDA CAM 11, FTA	-95	-2,076	16,103	0	0
TDA CAM 12, FTA	-112	-2,474	25,721	0	0
TDA CAM 2, FTA	-23	-521	7,253	0	0
TDA CAM 3, FTA	-24	-670	7,885	0	0
TDA CAM 4, FTA	-54	-1,503	20,342	0	0
TDA CAM 5, FTA	-59	-2,099	41,005	0	0
TDA CAM 6, FTA	-48	-971	30,772	0	0
TDA CAM 7, FTA	-64	-610	39,478	0	0
TDA CAM 8, FTA	-60	-1,338	29,909	0	0
TDA CAM 9, FTA	-55	-756	26,288	0	0
TDA CORPORATIVOS I, FTA	-26	0	0	0	0
TDA IBERCAJA 1, FTA	-22	-339	824	0	0
TDA IBERCAJA 2, FTA	-33	-890	1,999	0	0
TDA IBERCAJA 3, FTA	-42	-849	2,457	0	0
TDA IBERCAJA 4, FTA	-50	-1,178	6,222	0	0
TDA IBERCAJA 5, FTA	-49	-1,180	6,163	0	0
TDA IBERCAJA 6, FTA	-70	0	0	0	0
TDA IBERCAJA 7, FTA	-117	-1,147	7,592	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-22	-1	0	0	0
TDA LICO LEASING III, FTA	-10	-549	3,034	0	0
TDA PASTOR 1, FTA	-14	-299	5,273	0	0
TDA PASTOR CONSUMO 1, FTA	-21	0	0	0	-45
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

Fees during the first half of the year - Public ABS

TABLE B.1.2

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
VAL BANCAJA 1, FTA	-19	-462	4,323	0	0
VALENCIA HIPOTECARIO 1, FTA	-13	-192	785	0	0
VALENCIA HIPOTECARIO 2, FTH	-33	0	11,172	0	-271
VALENCIA HIPOTECARIO 3, FTA	-39	0	10,373	0	-492
VALENCIA HIPOTECARIO 5, FTA	-26	0	100	0	-263
Subtotal BONDS 2014 1	-15,462	-467,787	2,311,598	0	-702,476
Subtotal BONDS 2013 1	-18,031	-512,594	1,818,907	0	-460,732
% change	-14.25	-8.74	27.09	-	52.47
COMMERCIAL PAPER					
FTA SANTANDER 2	-176	-3,015	33,958	0	-11,434
Subtotal COMMERCIAL PAPER 2014 1	-176	-3,015	33,958	0	-11,434
Subtotal COMMERCIAL PAPER 2013 1	-157	-16,240	33,958	0	-16,578
% change	12.10	-81.43	0.00	-	-31.03
Total 2014 1	-15,638	-470,802	2,345,556	0	-713,910
Total 2013 1	-18,188	-528,834	1,852,865	0	-477,310
% change	-14.02	-10.97	26.59	-	49.57

Amounts in thousands euros.

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

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AUTO ABS 2012-3, FTA	-173,918	0	34,336	-13,093	0	173,621	0	-19,357	-2.28
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	4,781	-603	-1,794	35,488	-23,836	-33	-0.02
AYT CAJA INGENIEROS 2, FTA	0	0	2,177	-1,284	0	11,406	-16,295	-519	-0.12
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	844	-237	-195	6,315	-6,968	-371	-0.35
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	2,629	-427	-2,045	7,623	-9,991	-23	-0.01
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	888	-250	-198	6,634	-7,191	-369	-0.31
AYT CEDULAS CAJAS GLOBAL FTA	0	0	622,211	-618,290	0	0	0	-1,637	0.00
AYT CEDULAS CAJAS IX, FTA	0	0	191,395	-191,250	0	0	0	-144	0.00
AYT CEDULAS CAJAS V, FTA	0	0	0	-60	0	0	0	0	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS X, FTA	0	0	78,749	-62,553	0	0	0	-93	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	2,249	-776	-1,810	84,494	-77,181	-43	-0.06
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	34,203	-21,836	-9,156	244,207	-301,685	-1,650	-0.04
AYT DEUDA SUBORDINADA I, FTA	0	0	688	-328	0	0	-286	-60	-0.03
AYT FONDO EOLICO, FTA	0	0	639	-586	0	0	0	-53	-0.26
AYT FTPYME II, FTA	0	0	586	-292	-189	5,541	-6,580	-20	-0.03
AYT GENOVA HIPOTECARIO II, FTH	0	0	971	-608	-261	11,934	-14,295	-22	-0.01
AYT GENOVA HIPOTECARIO III, FTH	0	0	1,099	-617	-364	13,066	-15,355	-25	-0.01
AYT GENOVA HIPOTECARIO IV, FTH	0	0	1,224	-580	-364	13,986	-16,463	-28	-0.01
AYT GENOVA HIPOTECARIO IX, FTH	0	0	2,592	-1,233	-851	20,765	-25,271	-59	-0.01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	1,333	-627	-410	14,173	-16,517	-141	-0.05
AYT GENOVA HIPOTECARIO VII, FTH	0	0	3,002	-1,407	-846	30,944	-35,579	-482	-0.08
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	4,490	-2,076	-1,428	43,899	-53,245	-102	-0.01
AYT GENOVA HIPOTECARIO X, FTH	0	0	2,907	-1,557	-799	39,221	-26,972	-73	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	3,509	-1,839	-1,043	46,082	-33,924	-74	-0.01
AYT GENOVA HIPOTECARIO XII, FTH	0	0	2,396	-1,560	-613	31,338	-22,325	-85	-0.02
AYT GOYA HIPOTECARIO III, FTA	0	0	16,071	-11,565	-2,572	222,002	-125,530	-440	-0.01
AYT GOYA HIPOTECARIO IV, FTA	0	0	6,480	-3,930	-1,123	68,545	-56,899	-219	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT GOYA HIPOTECARIO V, FTA	0	0	6,258	-4,452	-1,416	78,170	-64,251	-235	-0.02
AYT HIPOTECARIO BBK I, FTA	0	0	3,840	-1,248	-1,376	15,048	-16,070	-833	-0.18
AYT HIPOTECARIO BBK II, FTA	0	0	4,117	-1,487	-1,140	18,144	-19,766	-1,135	-0.20
AYT HIPOTECARIO III, FTH	0	0	704	-218	0	4,693	-4,980	-490	-0.72
AYT HIPOTECARIO IV, FTH	0	0	939	-188	-134	5,049	-5,649	-457	-0.79
AYT HIPOTECARIO MIXTO II, FTA	0	0	1,762	-439	-758	7,609	-8,608	-497	-0.36
AYT HIPOTECARIO MIXTO III, FTA	0	0	1,760	-312	-906	3,843	-4,537	-20	-0.02
AYT HIPOTECARIO MIXTO IV, FTA	0	0	1,048	-313	-176	8,326	-8,266	-451	-0.34
AYT HIPOTECARIO MIXTO V, FTA	0	0	3,390	-685	-2,233	13,884	-15,531	-41	-0.01
AYT HIPOTECARIO MIXTO, FTA	0	0	1,182	-272	-42	3,730	-4,222	-453	-0.51
AYT ICO-FTVPO CAJA MURCIA, FTA	0	0	1,339	-356	-767	3,880	-4,155	-27	-0.02
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	0	0	621	-455	-25	3,680	-5,112	-29	-0.03
AYT ICO-FTVPO I, FTA	0	0	2,342	-699	-1,616	11,282	-12,000	-58	-0.03
AYT ICO-FTVPO III, FTA	0	0	2,232	-573	-1,346	8,517	-10,240	-47	-0.03
AYT KUTXA HIPOTECARIO I, FTA	0	0	2,345	-883	-806	13,613	-16,945	-182	-0.04
AYT KUTXA HIPOTECARIO II, FTA	0	0	7,067	-1,456	-6,137	22,737	-28,417	-78	-0.01
AYT PROMOCIONES INMOBILIARIAS III, FTA	0	0	500	-208	-225	2,086	-2,708	-19	-0.03
AYT PROMOCIONES INMOBILIARIAS IV, FTA	0	0	675	-94	-550	3,379	-3,552	-21	-0.03
AYT.1, FTH	0	0	509	-81	0	2,723	-2,514	-153	-0.58
AYT.11, FTH	0	0	688	-241	-97	4,532	-5,383	-272	-0.37
AYT.2, FTH	0	0	83	-44	0	1,223	-1,278	-63	-0.47
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	0	0	182	-72	0	1,280	-1,709	-20	-0.08
BANCAJA - BVA VPO 1, FTA	0	0	3,390	-858	-2,216	12,815	-14,115	-28	-0.01
BANCAJA 10, FTA	0	0	9,995	-2,667	-2,039	48,821	-55,915	-103	-0.01
BANCAJA 11, FTA	0	0	8,268	-2,667	-1,622	38,701	-46,222	-80	-0.01
BANCAJA 13, FTA	0	0	14,529	-7,013	-1,549	78,090	-106,221	-104	0.00
BANCAJA 3, FTA	0	0	1,048	-676	-61	12,489	-12,916	-70	-0.06
BANCAJA 4, FTH	0	0	1,253	-445	-473	10,712	-11,272	-81	-0.05
BANCAJA 5, FTA	0	0	1,432	-538	-456	11,149	-12,408	-329	-0.19

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BANCAJA 6, FTA	0	0	3,218	-1,235	-975	22,085	-24,290	-701	-0.17
BANCAJA 7, FTA	0	0	3,607	-1,281	-1,063	26,047	-29,496	-54	-0.01
BANCAJA 8, FTA	0	0	3,976	-1,715	-702	22,939	-28,746	-57	-0.01
BANCAJA 9, FTA	0	0	5,869	-2,064	-1,152	31,283	-38,095	-72	-0.01
BANCAJA LEASING 1, FTA	0	0	3,036	-1,448	0	26,267	-27,875	-32	-0.01
BANKIA PYME I, FTA	0	0	9,857	-2,430	0	124,515	-74,855	-2,856	-0.48
BANKINTER 10, FTA	0	0	3,507	-2,140	-742	29,586	-33,138	-265	-0.04
BANKINTER 11, FTH	0	0	2,023	-1,196	-581	17,282	-19,794	-42	-0.01
BANKINTER 13 FTA	0	0	4,311	-2,040	-1,170	31,568	-36,148	-78	-0.01
BANKINTER 2 PYME FTA	0	0	1,077	-458	-155	15,418	-17,019	-21	-0.01
BANKINTER 2, FTH	0	0	168	-94	0	2,327	-2,841	-101	-0.37
BANKINTER 3 FTPYME FTA	0	0	1,135	-537	-268	17,295	-19,370	-20	-0.01
BANKINTER 3, FTH	0	0	1,132	-620	-277	14,838	-16,802	-241	-0.12
BANKINTER 4 FTPYME, FTA	0	0	879	-514	-174	11,573	-16,072	-16	-0.01
BANKINTER 4, FTH	0	0	1,141	-591	-293	14,037	-15,385	-188	-0.09
BANKINTER 5, FTH	0	0	859	-405	-212	9,062	-9,818	-80	-0.05
BANKINTER 6, FTA	0	0	2,120	-1,036	-517	20,073	-23,410	-472	-0.13
BANKINTER 7, FTH	0	0	791	-383	-158	7,187	-7,896	-18	-0.01
BANKINTER 8, FTA	0	0	1,748	-768	-376	15,994	-17,825	-429	-0.14
BANKINTER 9, FTA	0	0	2,071	-820	-545	17,191	-20,857	-81	-0.02
BBVA AUTOS 2 FTA	0	0	2,013	-127	-1,315	18,785	-18,862	-1,372	-2.25
BBVA CONSUMO 1, FTA	0	0	3,169	-164	-2,266	21,867	-22,751	-2,366	-2.60
BBVA CONSUMO 2, FTA	0	0	3,919	-242	-2,423	34,396	-34,253	-2,302	-2.43
BBVA CONSUMO 3 FTA	0	0	3,799	-435	-2,271	30,379	-30,085	-45	-0.04
BBVA CONSUMO 4 FTA	0	0	9,687	-1,152	-6,882	61,789	-68,055	-56	-0.01
BBVA EMPRESAS 1, FTA	0	0	1,048	-715	-205	21,761	-31,975	-26	-0.02
BBVA EMPRESAS 2, FTA	0	0	4,913	-2,529	-1,011	74,637	-90,912	-97	-0.01
BBVA EMPRESAS 3, FTA	0	0	4,626	-1,847	-1,849	62,510	-84,293	-78	-0.01
BBVA EMPRESAS 4, FTA	0	0	3,685	-1,047	-1,932	58,900	-69,839	-72	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA EMPRESAS 5, FTA	0	0	4,736	-1,722	-1,791	42,748	-54,321	-71	-0.01
BBVA EMPRESAS 6, FTA	0	0	8,546	-2,346	-3,784	100,049	-139,400	-95	-0.02
BBVA FINANZIA AUTOS 1 FTA	0	0	2,113	-90	-1,458	16,479	-18,036	-22	-0.04
BBVA HIPOTECARIO 3, FTA	0	0	959	-301	-417	18,791	-22,075	-31	-0.02
BBVA LEASING 1, FTA	0	0	2,091	-346	-735	40,030	-42,714	-47	-0.02
BBVA RMBS 1, FTA	0	0	9,538	-3,733	-1,114	38,265	-46,325	-169	-0.01
BBVA RMBS 10, FTA	0	0	9,005	-4,446	0	27,481	-28,494	-3,273	-0.20
BBVA RMBS 11, FTA	0	0	10,995	-4,100	0	25,470	-30,810	-3,259	-0.21
BBVA RMBS 12, FTA	0	0	31,519	-10,962	0	93,550	-65,534	-9,339	-0.21
BBVA RMBS 2, FTA	0	0	17,849	-6,988	-1,941	85,807	-103,690	-283	-0.01
BBVA RMBS 3, FTA	0	0	12,688	-5,323	-1,798	39,854	-50,282	-200	-0.01
BBVA RMBS 5 FTA	0	0	19,378	-10,572	0	81,234	-109,189	-165	0.00
BBVA RMBS 9, FTA	0	0	7,134	-3,347	0	22,780	-25,439	-95	-0.01
BBVA-3 FTPYME FTA	0	0	271	-83	-130	5,097	-6,039	-26	-0.08
BBVA-4 PYME, FTA	0	0	455	-140	-160	7,161	-7,547	-27	-0.06
BBVA-5 FTPYME, FTA	0	0	949	-221	-343	17,430	-16,755	-161	-0.14
BBVA-6 FTPYME FTA	0	0	1,471	-257	-780	19,546	-24,644	-33	-0.03
BBVA-7 FTGENCAT, FTA	0	0	287	-49	-132	4,606	-7,892	-31	-0.09
BBVA-8 FTPYME FTA	0	0	1,577	-761	-545	24,461	-25,447	-29	-0.02
BBVA-9 PYME FTA	0	0	5,522	-1,042	0	53,687	-57,223	-5,660	-1.54
BCL MUNICIPIOS I FTA	0	0	321	-262	-20	8,765	-9,546	-30	-0.03
CAIXA PENEDES 1 TDA, FTA	0	0	5,691	-982	-1,733	27,746	-22,131	-1,308	-0.29
CAIXA PENEDES 2 TDA, FTA	0	0	4,902	-1,182	-717	33,558	-22,268	-2,706	-0.72
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	0	2,492	-1,030	-331	21,121	-13,665	-30	-0.01
CAIXA PENEDES PYMES 1 TDA, FTA	0	0	2,070	-523	-255	20,067	-21,650	-33	-0.02
CAJA INGENIEROS TDA 1, FTA	0	0	1,037	-592	0	5,964	-8,284	-354	-0.16
CEDULAS GRUPO BANCO POPULAR 3, FTA	0	0	85,120	-85,003	0	0	0	-120	-0.01
CEDULAS TDA 18, FTA	0	0	15,750	-15,750	0	0	0	0	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	0	-7,140	0	0	0	0	0.00

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
CEDULAS TDA 3, FTA	0	0	87,700	-87,485	0	0	0	0	0.00
CEDULAS TDA 5, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 6, FTA	0	0	116,250	-116,016	0	0	0	0	0.00
CEDULAS TDA 7, FTA	0	0	70,000	-69,968	0	0	0	0	0.00
CIBELES III FTPYME, FTA	0	0	192	-248	-35	4,265	-5,105	-40	-0.09
CM BANCAJA 1, FTA	0	0	388	-379	-65	5,914	-5,439	-29	-0.05
CONSUMO BANCAJA 1, FTA	0	0	278	-12	-57	3,071	-3,571	-8	-0.28
DRIVER ESPAÑA ONE, FTA	0	0	2,571	-812	-809	43,570	-40,970	-6,989	-6.63
EDT FTPYME PASTOR 3, FTA	0	0	399	-230	106	3,011	-3,043	-34	-0.09
EMPRESAS BANESTO 5, FTA	0	0	3,974	-3,667	552	62,605	-67,817	-47	-0.01
EMPRESAS BANESTO 6, FTA	0	0	3,341	-2,046	-551	113,057	-88,525	-59	-0.01
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	0	1,075	-459	-431	19,859	-18,747	-35	-0.02
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	0	0	0	0	0	0	0.00
FONCAIXA AUTONOMOS 1, FTA	0	0	8,805	-5,720	-763	56,248	-77,257	-64	-0.01
FONCAIXA CONSUMO 1, FTA	0	0	31,731	-20,311	-2,733	168,771	-197,134	-130	-0.01
FONCAIXA FTGENCAT 3, FTA	0	0	1,410	-396	-684	9,560	-11,606	-24	-0.02
FONCAIXA FTGENCAT 4, FTA	0	0	1,887	-352	-1,029	9,555	-12,622	-38	-0.02
FONCAIXA FTGENCAT 5, FTA	0	0	4,436	-891	-2,532	25,056	-31,575	-39	-0.01
FONCAIXA FTGENCAT 6, FTA	0	0	3,332	-1,167	-1,327	17,419	-23,073	-34	-0.01
FONCAIXA LEASINGS 2, FTA	0	0	12,280	-2,958	0	119,344	-127,178	-378	-0.04
FONCAIXA PYMES 3, FTA	0	0	25,525	-4,774	0	295,906	-379,196	-645	-0.04
FONCAIXA PYMES 4, FTA	0	0	10,566	-5,367	0	119,838	-149,447	-3,084	-0.55
FTA FTPYME SANTANDER 1	0	0	1,542	-1,186	86	20,793	-23,589	-30	-0.01
FTA FTPYME SANTANDER 2	0	0	1,711	-780	156	21,096	-24,533	-35	-0.01
FTA PYMES BANESTO 3	0	0	5,800	-1,262	0	88,822	-94,576	-3,026	-0.82
FTA PYMES SANTANDER 3	0	0	12,561	-2,597	0	170,942	-234,699	-114	-0.01
FTA PYMES SANTANDER 4	0	0	22,008	-3,814	0	279,479	-342,812	-175	-0.01
FTA PYMES SANTANDER 5	0	0	18,974	-8,985	0	184,713	-341,313	-9,459	-0.77

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA PYMES SANTANDER 6	0	0	8,784	-2,803	0	31,655	-22,118	-3,266	-0.85
FTA PYMES SANTANDER 7	0	0	29,438	-8,598	0	608,464	-502,726	-12,028	-0.78
FTA PYMES SANTANDER 8	-1,550,000	1,860,000	5,434	0	0	124,433	0	0	0.00
FTA PYMES SANTANDER 9	-500,000	500,000	10,308	0	0	605	0	-90	-0.02
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	13,023	-4,897	-6,610	84,731	-89,441	-46	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	12,739	-5,271	0	63,520	-79,121	-5,878	-1.36
FTA SANTANDER EMPRESAS 10, FTA	0	0	17,502	-6,643	-7,579	296,799	-223,765	-200	-0.01
FTA SANTANDER EMPRESAS 2	0	0	2,063	-959	-714	16,845	-20,510	-35	-0.01
FTA SANTANDER FINANCIACION 1	0	0	1,709	-333	804	15,170	-19,904	-35	-0.03
FTA SANTANDER FINANCIACION 5	0	0	11,329	-2,490	-4,331	70,515	-81,486	-55	-0.01
FTA SANTANDER HIPOTECARIO 2	0	0	5,108	-2,110	-567	29,197	-33,164	-108	-0.01
FTA SANTANDER HIPOTECARIO 3	0	0	9,109	-3,361	-949	40,278	-47,790	-160	-0.01
FTA SANTANDER HIPOTECARIO 7	0	0	7,572	-7,767	5,218	32,928	-46,354	-174	-0.01
FTA SANTANDER HIPOTECARIO 8	0	0	3,993	-3,154	961	16,495	-25,822	-96	-0.01
FTA SANTANDER HIPOTECARIO 9	0	0	4,148	-3,826	0	12,032	-14,715	-87	-0.01
FTA SANTANDER PUBLICO 1	0	0	745	-317	-985	24,928	-45,858	-30	-0.02
FTA UCI 11	0	0	2,929	-587	0	6,330	-7,248	-1,259	-0.51
FTA UCI 14	0	0	8,814	-1,425	0	12,947	-22,104	-809	-0.13
FTA UCI 16	0	0	13,640	-2,368	0	15,163	-30,138	-75	-0.01
FTA UCI 18	0	0	13,879	-3,412	-935	61,904	-77,425	-9,020	-0.90
FTA UCI 6	0	0	396	-131	0	2,497	-2,494	-247	-0.53
FTA UCI 7	0	0	512	-158	0	3,214	-3,199	-327	-0.59
FTA UCI 8	0	0	771	-208	0	3,290	-3,455	-459	-0.57
FTA UCI 9	0	0	2,096	-650	0	7,829	-8,244	-1,136	-0.52
FTA, HIPOTEBANSA 11	0	0	1,450	-511	-452	13,258	-14,623	-203	-0.10
FTA, HIPOTEBANSA X	0	0	1,120	-302	-535	9,236	-9,843	-136	-0.12
FTA, RMBS SANTANDER 1	-1,300,000	1,495,000	-36	0	0	1,242	0	0	0.00
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	21,323	-6,781	0	70,862	-53,163	-13,718	-2.47
FTA, SANTANDER EMPRESAS 1	0	0	1,488	-979	68	28,811	-30,319	-35	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA, SANTANDER EMPRESAS 3	0	0	3,022	-1,903	122	36,213	-40,289	-53	-0.01
FTA, UCI 15	0	0	10,587	-1,712	0	12,530	-24,230	-519	-0.07
FTA, UCI 17	0	0	11,715	-1,960	-1,000	12,838	-25,812	-101	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	1,865,020	454,602	-651,390	0	499,235	-2,505,000	-2,067	-0.01
FTH UCI 10	0	0	1,479	-384	0	5,710	-6,308	-751	-0.46
FTH UCI 12	0	0	5,026	-776	0	6,092	-9,765	-1,529	-0.45
FTH UCI 5	0	0	169	-52	0	1,311	-1,370	-104	-0.50
FTPyme BANCAJA 2 FTA	0	0	199	-108	-18	2,865	-3,995	-15	-0.05
FTPyme BANCAJA 3 FTA	0	0	462	-193	-162	8,157	-8,590	-16	-0.04
FTPyme BANCAJA 6 FTA	0	0	1,013	-94	-150	13,622	-21,837	-18	-0.01
FTPyme TDA 6, FTA	0	0	189	-41	-114	1,811	-1,504	-23	-0.15
FTPyme TDA 7, FTA	0	0	866	-237	-421	10,851	-6,775	-23	-0.04
FTPyme TDA CAM 2, FTA	0	0	399	-141	-178	7,233	-7,919	-30	-0.05
FTPyme TDA CAM 4, FTA	0	0	2,230	-548	-915	24,081	-25,542	-42	-0.01
FTPyme TDA CAM 7, FTA	0	0	3,129	-1,554	-476	39,283	-31,471	-46	-0.01
FTPyme TDA CAM 9, FTA	0	0	3,399	-278	0	39,559	-35,152	-49	-0.01
GAT FTGENCAT 2006, FTA	0	0	427	-77	-199	5,072	-7,333	-23	-0.05
GAT FTGENCAT 2007, FTA	0	0	1,191	-140	-320	9,931	-18,763	-23	-0.02
GAT FTGENCAT 2008, FTA	0	0	1,539	-1,332	-289	16,673	-27,036	-31	-0.02
GAT FTGENCAT 2009, FTA	0	0	2,189	-9	0	19,704	-7,826	-26	-0.01
GAT ICO-FTVPO 1, FTH	0	0	2,985	-1,116	-1,603	13,841	-14,743	-112	-0.05
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	1,618	-159	-432	12,129	-14,864	-21	-0.03
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	1,912	-660	-635	23,679	-18,019	-36	-0.03
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	942	-419	-314	6,197	-10,197	-27	-0.03
GC FTGENCAT SABADELL 1, FTA	0	0	875	-168	-519	11,028	-10,940	-23	-0.04
GC FTPyme PASTOR 4, FTA	0	0	983	-157	-521	7,548	-3,601	-20	-0.03
GC FTPyme SABADELL 4, FTA	0	0	1,117	-224	-680	12,001	-12,792	-23	-0.03
GC FTPyme SABADELL 5, FTA	0	0	1,855	-355	-1,243	20,031	-26,606	-23	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
GC FTPYME SABADELL 6, FTA	0	0	2,721	-400	-1,742	24,601	-27,629	-23	-0.01
GC FTPYME SABADELL 8, FTA	0	0	5,433	-3,225	-1,256	49,337	-56,895	-35	-0.01
GC PASTOR HIPOTECARIO 5, FTA	0	0	5,266	-902	-4,150	14,743	-17,976	-37	-0.01
GC SABADELL 1, FTH	0	0	3,804	-755	-2,295	19,977	-22,008	-34	-0.01
HIPOCAT 10, FTA	0	0	5,600	-1,077	-2,818	36,256	-31,953	-108	-0.02
HIPOCAT 11, FTA	0	0	5,696	-1,129	-3,108	37,696	-31,188	-117	-0.02
HIPOCAT 16, FTA	0	0	4,035	-1,747	-666	29,156	-31,116	-743	-0.14
HIPOCAT 17, FTA	0	0	5,144	-1,954	-397	28,610	-40,885	-84	-0.01
HIPOCAT 18, FTA	0	0	3,980	-1,822	0	21,128	-23,910	-635	-0.10
HIPOCAT 19, FTA	0	0	4,741	-886	0	28,641	-29,623	-156	-0.03
HIPOCAT 20, FTA	0	0	6,974	-1,163	0	33,794	-38,424	-198	-0.03
HIPOCAT 4, FTA	0	0	908	-152	-615	3,134	-3,380	-200	-0.42
HIPOCAT 5, FTA	0	0	2,389	-349	-1,693	7,539	-7,626	-125	-0.10
HIPOCAT 6, FTA	0	0	3,360	-604	-2,237	11,099	-11,377	-286	-0.14
HIPOCAT 7, FTA	0	0	5,091	-979	-2,969	19,805	-29,921	-147	-0.04
HIPOCAT 8, FTA	0	0	5,936	-1,145	-3,450	26,913	-28,155	-108	-0.02
HIPOCAT 9, FTA	0	0	3,308	-816	-1,526	20,966	-20,714	-89	-0.02
IM BANCO POPULAR FTPYME 1, FTA	0	0	2,461	-433	-1,640	13,855	-18,828	-46	-0.03
IM BANCO POPULAR MBS 2, FTA	0	0	7,782	-2,350	-3,997	12,867	-20,077	-200	-0.03
IM BCG RMBS 2, FTA	0	0	7,220	-3,445	0	33,799	-40,627	-446	-0.03
IM CAJA LABORAL 1, FTA	0	0	2,568	-1,070	-550	20,275	-24,594	-536	-0.13
IM CAJA LABORAL 2, FTA	0	0	2,840	-1,463	-637	9,917	-12,603	-65	-0.01
IM CAJA LABORAL EMPRESAS 1, FTA	0	0	1,834	-325	0	25,538	-30,453	-74	-0.03
IM CAJAMAR 1, FTA	0	0	806	-319	-209	5,552	-6,463	-97	-0.09
IM CAJAMAR 3, FTA	0	0	3,855	-1,237	-992	24,423	-27,974	-81	-0.02
IM CAJAMAR 4, FTA	0	0	3,479	-1,895	-746	19,609	-23,598	-250	-0.05
IM CAJAMAR 5, FTA	0	0	4,126	-2,044	0	27,119	-32,350	-70	-0.01
IM CAJAMAR 6, FTA	0	0	8,157	-3,871	0	51,315	-62,972	-126	-0.01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	1,601	-630	-755	11,126	-12,715	-53	-0.04

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM CAJAMAR EMPRESAS 4, FTA	0	0	11,046	-3,377	0	75,966	-90,322	-125	-0.02
IM CAJAMAR EMPRESAS 5, FTA	0	0	10,532	-4,637	0	52,761	-63,803	-104	-0.02
IM CAJASTUR MBS 1, FTA	0	0	3,210	-1,534	-795	15,415	-18,197	-104	-0.02
IM CEDULAS 10, FTA	0	0	58,630	-58,499	0	0	0	-130	-0.01
IM CEDULAS 3, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 4, FTA	0	0	78,020	-77,812	0	0	0	-208	-0.01
IM CEDULAS 5, FTA	0	0	43,875	-43,721	0	0	0	-125	-0.01
IM CEDULAS 7, FTA	0	0	50,125	-49,957	0	0	0	-125	-0.01
IM CEDULAS 9, FTA	0	0	54,315	-54,136	0	0	0	-128	-0.01
IM CFS RMBS 1, FTA	0	0	3,364	-601	0	52,172	-60,223	-317	-0.10
IM CITI TARJETAS 1, FTA	-803,932	0	104,368	-15,757	0	799,073	0	-69,446	-5.52
IM FTGENCAT SABADELL 2, FTA	0	0	1,556	-251	-981	14,688	-18,050	-25	-0.02
IM FTPYME SABADELL 7, FTA	0	0	3,582	-1,473	-1,649	25,224	-30,474	-54	-0.02
IM FTPYME SABADELL 9, FTA	0	0	11,467	-4,351	0	102,475	-131,164	-79	-0.01
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	0	4,286	-5,865	-349	20,096	-26,361	-190	-0.07
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	0	40,730	-5,821	0	390,349	-467,679	-1,580	-0.09
IM GRUPO BANCO POPULAR FTPYME I FTA	0	0	5,803	-1,722	-445	28,517	-38,096	-276	-0.08
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	0	2,760	-524	-1,855	15,897	-23,246	-184	-0.08
IM PASTOR 2, FTH	0	0	2,370	-708	-1,193	14,327	-16,671	-41	-0.02
IM PASTOR 3, FTH	0	0	4,075	-713	-2,723	11,595	-14,929	-53	-0.02
IM PASTOR 4, FTA	0	0	5,062	-865	-2,765	13,913	-17,678	-67	-0.02
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	374	-284	-778	16,879	-47,948	0	0.00
IM SABADELL RMBS 2, FTA	0	0	9,937	-2,879	-5,864	35,228	-43,154	-1,173	-0.16
IM SABADELL RMBS 3, FTA	0	0	11,682	-3,048	-7,530	38,767	-50,078	-1,145	-0.13
IM TERRASSA 1 FTGENCAT FTA	0	0	344	-122	-178	3,612	-5,082	-10	-0.02
IM TERRASSA MBS 1, FTA	0	0	2,169	-449	-1,078	7,335	-8,041	-42	-0.02
INTERMONEY MASTER CEDULAS, FTA	0	0	0	0	0	0	0	0	0.00
MADRID ACTIVOS CORPORATIVOS V, FTA	0	0	13,685	-2,400	-399	143,248	-84,534	-7,302	-0.77
MADRID FTPYME I, FTA	0	0	3,095	-1,818	3,989	64,883	-78,642	-89	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
MADRID FTPYME II, FTA	0	0	5,040	-406	-99	77,071	-57,972	-83	-0.02
MADRID ICO-FTVPO I, FTA	0	0	1,117	-483	-104	8,547	-9,010	-49	-0.03
MADRID RESIDENCIAL I, FTA	0	0	3,447	-1,111	-326	16,972	-18,291	-98	-0.02
MADRID RESIDENCIAL II, FTA	0	0	3,002	-1,113	-78	14,030	-17,598	-74	-0.01
MADRID RMBS I, FTA	0	0	6,613	-2,178	-1,563	20,152	-24,399	-113	-0.01
MADRID RMBS II, FTA	0	0	5,754	-1,764	-1,335	16,818	-21,481	-103	-0.01
MADRID RMBS III FTA	0	0	11,653	-2,993	-1,630	27,887	-37,209	-138	-0.01
MADRID RMBS IV, FTA	0	0	7,629	-3,970	-1,244	34,683	-47,504	-175	-0.01
MBS BANCAJA 1 FTA	0	0	731	-228	-298	8,273	-8,902	-20	-0.02
MBS BANCAJA 2, FTA	0	0	1,655	-573	-296	12,969	-14,135	-24	-0.01
MBS BANCAJA 3, FTA	0	0	2,212	-688	-450	14,206	-16,590	-29	-0.01
MBS BANCAJA 4, FTA	0	0	6,147	-1,818	-1,134	43,014	-54,307	-63	-0.01
MBS BANCAJA 6, FTA	0	0	4,585	-2,235	0	34,310	-43,886	-52	-0.01
MBS BANCAJA 7, FTA	0	0	5,291	-845	0	25,466	-31,633	-51	-0.01
MBS BANCAJA 8, FTA	0	0	2,895	-582	0	14,684	-17,242	-31	-0.01
MBSCAT 1, FTA	0	0	6,190	-1,702	-3,070	30,603	-40,891	-78	-0.01
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0	0	8,720	-4,267	0	151,956	-157,141	-3,329	-0.57
PROGRAMA CEDULAS TDA, FTA	0	0	315,177	-313,853	0	0	0	0	0.00
PYME BANCAJA 5, FTA	0	0	646	-261	-180	11,067	-11,488	-22	-0.02
PYME VALENCIA 1, FTA	0	0	943	-782	304	13,841	-15,133	-23	-0.01
PYMES BANESTO 2, FTA	0	0	990	-463	-433	20,122	-20,978	-17	-0.01
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	4,600	-1,012	-2,635	23,387	-26,593	-44	-0.01
RURAL HIPOTECARIO III FTH	0	0	547	-125	0	4,135	-4,282	-182	-0.42
RURAL HIPOTECARIO IV FTH	0	0	1,036	-249	0	6,780	-7,121	-446	-0.51
RURAL HIPOTECARIO IX, FTA	0	0	8,943	-1,749	-4,810	38,998	-44,889	-74	-0.01
RURAL HIPOTECARIO V FTA	0	0	1,402	-478	0	10,813	-11,794	-705	-0.44
RURAL HIPOTECARIO VI, FTA	0	0	2,991	-671	-1,690	15,326	-17,904	-39	-0.01
RURAL HIPOTECARIO VII, FTA	0	0	4,458	-810	-2,655	21,734	-24,451	-42	-0.01
RURAL HIPOTECARIO VIII, FTA	0	0	6,892	-1,242	-3,953	28,692	-31,304	-61	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
RURAL HIPOTECARIO X, FTA	0	0	13,891	-3,317	-8,174	62,492	-69,458	-90	-0.01
RURAL HIPOTECARIO XI, FTA	0	0	16,511	-4,464	-8,871	74,528	-83,742	-116	-0.01
RURAL HIPOTECARIO XII, FTA	0	0	6,732	-2,104	-3,033	28,481	-31,098	-64	-0.01
RURAL HIPOTECARIO XIV, FTA	0	0	2,197	-627	0	7,962	-8,785	-1,469	-0.65
RURAL HIPOTECARIO XV, FTA	0	0	6,939	-1,460	0	17,536	-18,572	-5,341	-0.99
RURAL HIPOTECARIO XVI, FTA	0	0	1,554	-428	0	3,919	-4,924	-1,082	-0.70
RURALPYME 2 FTPYME FTA	0	0	996	-228	-444	12,317	-11,669	-13	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	2,658	-579	-2,176	24,632	-32,783	-23	-0.02
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	4,955	-1,410	-3,019	40,585	-43,750	-163	-0.08
SANTANDER HIPOTECARIO I, FTA	0	0	3,555	-1,506	-530	24,077	-27,617	-438	-0.08
SOL-LION, FTA	0	0	13,554	-9,419	3,071	139,324	-141,685	-6,029	-0.20
TDA 12, FTH	0	0	657	-134	0	4,225	-4,292	-354	-0.82
TDA 13 - MIXTO, FTA	0	0	615	-137	0	3,675	-3,845	-623	-1.39
TDA 14 - MIXTO, FTA	0	0	1,561	-286	0	7,046	-6,920	-1,188	-1.33
TDA 15 - MIXTO, FTA	0	0	1,086	-287	0	6,064	-6,578	-451	-0.48
TDA 16 - MIXTO, FTA	0	0	1,198	-307	0	5,801	-6,182	-642	-0.63
TDA 17 - MIXTO, FTA	0	0	1,242	-230	0	5,513	-6,140	-633	-0.80
TDA 18 - MIXTO, FTA	0	0	1,020	-322	0	5,321	-5,654	-546	-0.53
TDA 19 - MIXTO, FTA	0	0	2,051	-531	-739	8,849	-10,144	-249	-0.15
TDA 20 - MIXTO, FTA	0	0	1,197	-290	-326	7,063	-7,584	-578	-0.48
TDA 22 - MIXTO, FTA	0	0	1,799	-582	-757	6,741	-8,356	-71	-0.04
TDA 23, FTA	0	0	3,410	-532	-2,278	14,315	-16,399	-68	-0.03
TDA 24, FTA	0	0	3,996	-368	-1,615	7,504	-9,776	-69	-0.04
TDA 25, FTA	0	0	1,586	-299	-987	4,817	-2,649	-36	-0.03
TDA 26 - MIXTO, FTA	0	0	3,725	-681	-2,335	17,038	-19,350	-46	-0.01
TDA 27, FTA	0	0	4,357	-896	-2,030	18,318	-20,030	-59	-0.01
TDA 28, FTA	0	0	2,310	-643	-1,274	10,931	-10,512	-88	-0.03
TDA 29, FTA	0	0	4,212	-989	-2,253	17,382	-19,715	-45	-0.01
TDA 30, FTA	0	0	2,392	-852	-968	7,840	-9,222	-31	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA 31, FTA	0	0	2,073	-497	-1,244	9,372	-8,615	-25	-0.02
TDA CAJAMAR 2, FTA	0	0	4,786	-883	-2,712	19,967	-20,863	-554	-0.16
TDA CAM 1, FTA	0	0	2,096	-556	-1,038	16,169	-17,343	-29	-0.02
TDA CAM 11, FTA	0	0	8,127	-7,830	0	56,548	-56,349	-128	-0.01
TDA CAM 12, FTA	0	0	9,535	-7,932	0	70,099	-66,440	-150	-0.01
TDA CAM 2, FTA	0	0	2,226	-599	-1,104	16,278	-18,627	-34	-0.02
TDA CAM 3, FTA	0	0	2,518	-658	-1,164	20,823	-22,184	-35	-0.01
TDA CAM 4, FTA	0	0	5,779	-1,203	-2,740	40,141	-44,401	-74	-0.01
TDA CAM 5, FTA	0	0	6,958	-1,615	-2,922	39,553	-45,040	-83	-0.01
TDA CAM 6, FTA	0	0	4,796	-1,096	-1,941	26,592	-29,214	-76	-0.01
TDA CAM 7, FTA	0	0	6,812	-1,412	-2,763	36,354	-42,198	-88	-0.01
TDA CAM 8, FTA	0	0	6,727	-1,443	-2,775	42,045	-45,387	-84	-0.01
TDA CAM 9, FTA	0	0	6,045	-1,521	-2,181	34,862	-37,732	-81	-0.01
TDA CORPORATIVOS I, FTA	0	0	2,353	-1,371	-607	117,664	-17,128	-28	-0.01
TDA IBERCAJA 1, FTA	0	0	1,329	-428	-718	9,608	-10,784	-298	-0.20
TDA IBERCAJA 2, FTA	0	0	2,558	-807	-980	18,121	-20,458	-611	-0.17
TDA IBERCAJA 3, FTA	0	0	2,863	-1,066	-812	19,567	-20,831	-1,197	-0.27
TDA IBERCAJA 4, FTA	0	0	4,144	-1,453	-1,235	28,494	-31,436	-74	-0.01
TDA IBERCAJA 5, FTA	0	0	4,008	-1,359	-1,280	28,068	-30,760	-73	-0.01
TDA IBERCAJA 6, FTA	0	0	5,754	-2,852	-1,988	32,868	-38,748	-102	-0.01
TDA IBERCAJA 7, FTA	0	0	8,503	-4,858	-1,535	45,906	-51,789	-160	-0.01
TDA IBERCAJA ICO-FTVPO, FTH	0	0	4,117	-1,553	-2,175	14,499	-16,156	-39	-0.01
TDA LICO LEASING III, FTA	0	0	1,780	-249	0	19,089	-23,109	-106	-0.15
TDA PASTOR 1, FTA	0	0	929	-256	-349	6,405	-7,018	-373	-0.45
TDA PASTOR CONSUMO 1, FTA	0	0	403	-71	-315	4,845	-5,154	-29	-0.28
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	361	-277	-114	4,313	-4,140	-27	-0.05
TDA SA NOSTRA EMPRESAS 2, FTA	0	0	871	-595	-212	7,272	-7,810	-28	-0.02
TDA TARRAGONA 1, FTA	0	0	3,019	-910	-1,603	14,557	-14,688	-23	-0.01
VAL BANCAJA 1, FTA	0	0	1,493	-697	0	9,009	-10,564	-22	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
VALENCIA HIPOTECARIO 1, FTA	0	0	981	-264	-454	8,532	-9,171	-74	-0.07
VALENCIA HIPOTECARIO 2, FTH	0	0	2,619	-736	-810	19,063	-22,175	-36	-0.01
VALENCIA HIPOTECARIO 3, FTA	0	0	2,915	-987	-637	19,193	-22,261	-41	-0.01
VALENCIA HIPOTECARIO 5, FTA	0	0	2,073	-975	-276	21,198	-22,983	-29	-0.01
Subtotal BONDS 2014 1	-4,327,850	5,720,020	3,962,428	-3,059,619	-306,856	12,581,240	-14,478,163	-272,207	-0.10
Subtotal BONDS 2013 1	-13,154,711	13,202,224	5,069,823	-3,467,028	-879,876	15,270,149	-15,414,127	-281,457	-0.09
% change	-67.10	-56.67	-21.84	-11.75	-65.13	-17.61	-6.07	-3.29	11.11
COMMERCIAL PAPER									
FTA SANTANDER 2	-2,812,552	615,865	0	0	0	2,941,536	-525,000	-634	-0.05
Subtotal COMMERCIAL PAPER 2014 1	-2,812,552	615,865	0	0	0	2,941,536	-525,000	-634	-0.05
Subtotal COMMERCIAL PAPER 2013 1	-2,740,957	567,713	0	0	0	3,164,637	-865,000	-173	-0.01
% change	2.61	8.48	-	-	-	-7.05	-39.31	266.47	400.00
Total 2014 1	-7,140,402	6,335,885	3,962,428	-3,059,619	-306,856	15,522,776	-15,003,163	-272,841	-0.10
Total 2013 1	-15,895,668	13,769,937	5,069,823	-3,467,028	-879,876	18,434,786	-16,279,127	-281,630	-0.09
% change	-55.08	-53.99	-21.84	-11.75	-65.13	-15.80	-7.84	-3.12	11.11

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