



Economic and financial information relating to asset-backed securities

Second Half-year 2014

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EUR thousands	2014-2S					2013-2S					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
ASSETS											
A) NON-CURRENT ASSETS	213,230,222	0	213,230,222	580,507	213,810,729	227,567,365	0	227,567,365	1,670,949	229,238,314	-6.73
I. Long-term financial assets	213,230,222	0	213,230,222	580,507	213,810,729	227,567,365	0	227,567,365	1,670,949	229,238,314	-6.73
1. Debt securities	0	0	0	0	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2. Collection rights	212,633,769	0	212,633,769	580,507	213,214,276	226,883,745	0	226,883,745	1,670,190	228,553,935	-6.71
2.1 Mortgage participations	26,970,621	0	26,970,621	0	26,970,621	31,131,384	0	31,131,384	0	31,131,384	-13.37
2.2 Mortgage assignments certificates	79,245,093	0	79,245,093	0	79,245,093	71,611,435	0	71,611,435	103,812	71,715,247	10.50
2.3 Mortgage loans	344,273	0	344,273	0	344,273	380,831	0	380,831	0	380,831	-9.60
2.4 Mortgage covered bonds	62,484,904	0	62,484,904	0	62,484,904	72,978,795	0	72,978,795	697,000	73,675,795	-15.19
2.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
2.6 Loans to SMEs	11,156,749	0	11,156,749	0	11,156,749	11,439,715	0	11,439,715	0	11,439,715	-2.47
2.7 Loans to companies	3,857,579	0	3,857,579	86,497	3,944,076	6,213,969	0	6,213,969	131,952	6,345,921	-37.85
2.8 Corporate loans	7,600	0	7,600	0	7,600	650,052	0	650,052	0	650,052	-98.83
2.9 Territorial covered bonds	0	0	0	0	0	0	0	0	0	0	-
2.10 Treasury bonds	0	0	0	0	0	0	0	0	0	0	-
2.11 Subordinated debt	124,378	0	124,378	0	124,378	124,378	0	124,378	0	124,378	-
2.12 Government loans	42,634	0	42,634	98,763	141,397	192,140	0	192,140	108,640	300,780	-52.99
2.13 Consumer loans	1,502,533	0	1,502,533	0	1,502,533	1,977,647	0	1,977,647	0	1,977,647	-24.02
2.14 Auto loans	2,073,549	0	2,073,549	388,748	2,462,297	2,052,283	0	2,052,283	595,771	2,648,054	-7.01
2.15 Financial leases	963,333	0	963,333	0	963,333	1,407,608	0	1,407,608	0	1,407,608	-31.56
2.16 Accounts receivable	0	0	0	0	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	0	0	0	0	0	0	0	-
2.19 Others	19,991,479	0	19,991,479	0	19,991,479	21,396,110	0	21,396,110	27,306	21,423,416	-6.68
2.20 Doubtful assets	4,578,510	0	4,578,510	17,479	4,595,989	6,386,085	0	6,386,085	9,227	6,395,312	-28.14
2.21 Valuation corrections due to assets impairment (-)	-709,466	0	-709,466	-10,980	-720,446	-1,058,687	0	-1,058,687	-3,518	-1,062,205	-32.17
2.22 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	366,304	0	366,304	0	366,304	425,379	0	425,379	759	426,138	-14.04
3.1 Hedging derivatives	366,304	0	366,304	0	366,304	425,379	0	425,379	759	426,138	-14.04
3.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
4. Other financial assets	230,149	0	230,149	0	230,149	258,241	0	258,241	0	258,241	-10.88
4.1 Financial guarantees	1,145	0	1,145	0	1,145	1,532	0	1,532	0	1,532	-25.26
4.2 Others	229,004	0	229,004	0	229,004	256,709	0	256,709	0	256,709	-10.79
II. Deferred tax assets	0	0	0	0	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2014-25					2013-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
B) CURRENT ASSETS	61,345,396	646,522	61,991,918	1,538,113	63,530,031	66,101,821	1,159,327	67,261,148	1,685,549	68,946,697	-7.86
IV. Non-current assets classified as held for sale	1,088,006	672	1,088,678	0	1,088,678	1,078,900	674	1,079,574	0	1,079,574	0.84
V. Short-term financial assets	35,288,165	199,787	35,487,952	1,318,167	36,806,119	40,740,075	751,357	41,491,432	1,417,511	42,908,943	-14.22
1. Trade debtors and other receivables	1,089,204	0	1,089,204	8,940	1,098,144	930,173	0	930,173	7,979	938,152	17.05
2. Debt securities	0	0	0	0	0	0	0	0	0	0	-
2.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	0	0	0	0	-
3. Collection rights	34,130,933	199,787	34,330,720	1,309,224	35,639,944	39,750,224	751,357	40,501,581	1,409,530	41,911,111	-14.96
3.1 Mortgage participations	2,726,572	0	2,726,572	0	2,726,572	3,207,016	0	3,207,016	0	3,207,016	-14.98
3.2 Mortgage assignment certificates	5,261,202	0	5,261,202	0	5,261,202	4,780,144	0	4,780,144	0	4,780,144	10.06
3.3 Mortgage loans	39,483	0	39,483	0	39,483	118,794	0	118,794	0	118,794	-66.76
3.4 Mortgage covered bonds	10,495,000	0	10,495,000	697,000	11,192,000	13,983,631	0	13,983,631	300,000	14,283,631	-21.64
3.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
3.6 Loans to SMEs	5,430,385	0	5,430,385	0	5,430,385	4,703,981	0	4,703,981	0	4,703,981	15.44
3.7 Loans to companies	1,957,641	0	1,957,641	32,642	1,990,283	4,360,971	0	4,360,971	46,795	4,407,766	-54.85
3.8 Corporate loans	718,341	0	718,341	0	718,341	360,156	0	360,156	0	360,156	99.45
3.9 Territorial covered bonds	0	0	0	0	0	0	0	0	0	0	-
3.10 Treasury bonds	0	0	0	0	0	0	0	0	0	0	-
3.11 Subordinated debt	0	0	0	0	0	0	0	0	0	0	-
3.12 Government loans	142,111	0	142,111	9,876	151,987	74,051	0	74,051	9,876	83,927	81.09
3.13 Consumer loans	1,170,361	0	1,170,361	0	1,170,361	1,574,075	0	1,574,075	0	1,574,075	-25.65
3.14 Auto loans	1,221,348	0	1,221,348	204,761	1,426,109	1,404,632	0	1,404,632	249,233	1,653,865	-13.77
3.15 Financial leases	274,867	0	274,867	0	274,867	435,845	0	435,845	0	435,845	-36.93
3.16 Accounts receivable	0	188,580	188,580	255,273	443,853	0	750,192	750,192	247,082	997,274	-55.49
3.17 Future receivables	0	0	0	0	0	0	0	0	0	0	-
3.18 Asset-backed securities	0	0	0	0	0	0	0	0	0	0	-
3.19 Other	1,507,501	0	1,507,501	41,957	1,549,458	1,374,434	0	1,374,434	54,727	1,429,161	8.42
3.20 Doubtful assets	3,407,056	10,745	3,417,801	65,331	3,483,132	3,414,504	1,165	3,415,669	519,689	3,935,358	-11.49
3.21 Valuation corrections due to assets impairment (-)	-1,820,987	0	-1,820,987	-13,587	-1,834,574	-1,891,817	0	-1,891,817	-37,640	-1,929,457	-4.92
3.22 Accrued interests and expenses	1,568,699	462	1,569,161	15,489	1,584,650	1,806,770	0	1,806,770	18,420	1,825,190	-13.18
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	31,353	0	31,353	482	31,835	43,037	0	43,037	1,348	44,385	-28.28
4. Derivatives	35,690	0	35,690	0	35,690	26,458	0	26,458	0	26,458	34.89
4.1 Hedging derivatives	35,690	0	35,690	0	35,690	26,458	0	26,458	0	26,458	34.89
4.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
5. Other financial assets	32,338	0	32,338	3	32,341	33,220	0	33,220	2	33,222	-2.65
5.1 Financial guarantees	1	0	1	0	1	0	0	0	0	0	-
5.2 Others	32,337	0	32,337	3	32,340	33,220	0	33,220	2	33,222	-2.65
VI. Accrual accounts	31,429	0	31,429	3	31,432	51,753	0	51,753	68	51,821	-39.35
1. Fees	156	0	156	0	156	169	0	169	0	169	-7.69
2. Other	31,273	0	31,273	3	31,276	51,584	0	51,584	68	51,652	-39.45
VII. Cash and other equivalent liquid assets	24,937,796	446,063	25,383,859	219,943	25,603,802	24,231,093	407,296	24,638,389	267,970	24,906,359	2.80
1. Cash	24,929,282	446,063	25,375,345	219,943	25,595,288	24,147,999	407,296	24,555,295	267,970	24,823,265	3.11
2. Other equivalent liquid assets	8,514	0	8,514	0	8,514	83,094	0	83,094	0	83,094	-89.75
TOTAL ASSETS	274,575,618	646,522	275,222,140	2,118,620	277,340,760	293,669,186	1,159,327	294,828,513	3,356,498	298,185,011	-6.99

EUR thousands	2014-2S					2013-2S					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
LIABILITIES											
A) NON-CURRENT LIABILITIES	233,607,345	0	233,607,345	960,792	234,568,137	248,582,130	0	248,582,130	2,594,713	251,176,843	-6.61
I. Long-term provisions	0	0	0	0	0	0	0	0	0	0	-
II. Long-term financial liabilities	233,607,345	0	233,607,345	960,792	234,568,137	248,582,130	0	248,582,130	2,594,713	251,176,843	-6.61
1. Debentures and other marketable securities	218,196,013	0	218,196,013	572,448	218,768,461	230,104,680	0	230,104,680	2,140,601	232,245,281	-5.80
1.1 Non-subordinated series	180,666,959	0	180,666,959	572,448	181,239,407	194,795,689	0	194,795,689	2,143,057	196,938,746	-7.97
1.2 Subordinated series	38,870,568	0	38,870,568	0	38,870,568	36,524,382	0	36,524,382	0	36,524,382	6.42
1.3 Valuation corrections due to recognition of losses (-)	-1,339,726	0	-1,339,726	0	-1,339,726	-1,213,043	0	-1,213,043	-2,456	-1,215,499	10.22
1.4 Accrued interests and expenses	-1,788	0	-1,788	0	-1,788	-2,348	0	-2,348	0	-2,348	-23.85
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2. Bank borrowings	13,340,765	0	13,340,765	386,337	13,727,102	15,956,893	0	15,956,893	442,175	16,399,068	-16.29
2.1 Subordinated loan	11,044,340	0	11,044,340	301,696	11,346,036	11,861,388	0	11,861,388	342,687	12,204,075	-7.03
2.2 Liquidity line loan	1,381,663	0	1,381,663	0	1,381,663	2,145,178	0	2,145,178	15,012	2,160,190	-36.04
2.3 Other bank borrowings	1,918,144	0	1,918,144	84,641	2,002,785	2,954,534	0	2,954,534	84,600	3,039,134	-34.10
2.4 Valuation correction due to recognition of losses (-)	-1,003,820	0	-1,003,820	0	-1,003,820	-1,004,207	0	-1,004,207	-124	-1,004,331	-0.05
2.5 Accrued interests and expenses	438	0	438	0	438	0	0	0	0	0	-
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	1,669,565	0	1,669,565	2,007	1,671,572	1,927,864	0	1,927,864	11,937	1,939,801	-13.83
3.1 Hedging derivatives	1,669,565	0	1,669,565	2,007	1,671,572	1,927,864	0	1,927,864	11,937	1,939,801	-13.83
3.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4. Other financial liabilities	401,002	0	401,002	0	401,002	592,693	0	592,693	0	592,693	-32.34
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4.2 Others	401,002	0	401,002	0	401,002	592,693	0	592,693	0	592,693	-32.34
III. Deferred tax liabilities	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2014-25					2013-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
B) CURRENT LIABILITIES	42,544,025	646,522	43,190,547	1,162,738	44,353,285	46,781,107	1,159,327	47,940,434	775,367	48,715,801	-8.96
IV. Liabilities due to non-current assets held for sale	204	0	204	0	204	0	0	0	0	0	-
V. Short-term provisions	-45	0	-45	0	-45	0	0	0	0	0	-
VI. Short-term financial liabilities	40,658,368	621,318	41,279,686	1,155,226	42,434,912	45,200,349	1,137,679	46,338,028	768,451	47,106,479	-9.92
1. Trade debtors and other accounts receivable	350,026	383	350,409	88,176	438,585	497,395	0	497,395	133,967	631,362	-30.53
2. Debentures and other tradeable securities	37,246,204	583,580	37,829,784	998,260	38,828,044	42,559,961	1,076,451	43,636,412	604,753	44,241,165	-12.24
2.1 Non-subordinated series	32,738,394	580,000	33,318,394	993,968	34,312,362	37,284,912	1,074,371	38,359,283	602,080	38,961,363	-11.93
2.2 Subordinated series	2,527,890	0	2,527,890	0	2,527,890	3,310,863	0	3,310,863	0	3,310,863	-23.65
2.3 Valuation corrections due to recognition of losses (-)	-283,971	0	-283,971	-209	-284,180	-616,208	0	-616,208	-2,703	-618,911	-54.08
2.4 Accrued interests and expenses	1,924,717	3,580	1,928,297	4,377	1,932,674	2,252,932	2,080	2,255,012	5,376	2,260,388	-14.50
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	339,174	0	339,174	124	339,298	327,462	0	327,462	0	327,462	3.61
3. Bank borrowing	2,439,711	37,355	2,477,066	56,902	2,533,968	1,527,416	61,228	1,588,644	16,942	1,605,586	57.82
3.1 Subordinated loan	1,151,922	0	1,151,922	41,490	1,193,412	690,305	0	690,305	16,753	707,058	68.79
3.2 Liquidity line loan	667,302	37,312	704,614	15,012	719,626	439,239	61,156	500,395	0	500,395	43.81
3.3 Other bank borrowings	547,492	0	547,492	0	547,492	333,779	0	333,779	0	333,779	64.03
3.4 Valuation corrections due to recognition of losses (-)	-518,562	0	-518,562	0	-518,562	-460,793	0	-460,793	0	-460,793	12.54
3.5 Accrued interests and expenses	20,789	43	20,832	399	21,231	30,124	72	30,196	189	30,385	-30.13
3.6 Adjustments due to hedging transactions	0	0	0	0	0	1	0	1	0	1	-100.00
3.7 Matured and outstanding interests	570,768	0	570,768	1	570,769	494,761	0	494,761	0	494,761	15.36
4. Derivatives	412,470	0	412,470	11,875	424,345	342,014	0	342,014	12,627	354,641	19.65
4.1 Hedging derivatives	412,470	0	412,470	11,875	424,345	342,014	0	342,014	12,627	354,641	19.65
4.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
5. Other financial liabilities	209,957	0	209,957	13	209,970	273,563	0	273,563	162	273,725	-23.29
5.1 Gross amount	209,957	0	209,957	13	209,970	273,563	0	273,563	162	273,725	-23.29
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
VII. Accrual accounts	1,885,498	25,204	1,910,702	7,512	1,918,214	1,580,758	21,648	1,602,406	6,916	1,609,322	19.19
1. Fees	1,822,730	25,001	1,847,731	7,353	1,855,084	1,495,904	21,607	1,517,511	4,554	1,522,065	21.88
1.1 Management company fee	4,121	6	4,127	8	4,135	4,398	9	4,407	55	4,462	-7.33
1.2 Director's fee	26,375	1	26,376	7	26,383	22,859	1	22,860	21	22,881	15.31
1.3 Financial agent/payments fee	469	0	469	0	469	483	0	483	3	486	-3.50
1.4 Variable fee - realised results	2,455,394	33,958	2,489,352	7,350	2,496,702	2,117,756	33,957	2,151,713	4,710	2,156,423	15.78
1.5 Variable fee - non-realised results	0	0	0	0	0	22	0	22	0	22	-100.00
1.6 Other fees of the assigning company	0	0	0	0	0	0	0	0	0	0	-
1.7 Valuation correction due to recognition of losses (-)	-664,240	-8,964	-673,204	-17	-673,221	-650,083	-12,360	-662,443	-261	-662,704	1.59
1.8 Other fees	611	0	611	5	616	469	0	469	26	495	24.44
2. Others	62,668	203	62,871	159	63,030	84,853	41	84,894	2,362	87,256	-27.76
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-1,575,752	0	-1,575,752	-4,910	-1,580,662	-1,694,051	0	-1,694,051	-13,582	-1,707,633	-7.44
VIII. Financial assets available for sale	0	0	0	0	0	0	0	0	0	0	-
IX. Cash flow hedge	-1,569,705	0	-1,569,705	-4,910	-1,574,615	-1,685,253	0	-1,685,253	-13,637	-1,698,890	-7.32
X. Other recognised income and expense	0	0	0	0	0	0	0	0	55	55	-100.00
XI. Current formation expenses	-6,047	0	-6,047	0	-6,047	-8,798	0	-8,798	0	-8,798	-31.27
TOTAL LIABILITIES	274,575,618	646,522	275,222,140	2,118,620	277,340,760	293,669,186	1,159,327	294,828,513	3,356,498	298,185,011	-6.99

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2014-25	2013-25	%	2014-25	2013-25	%	2014-25	2013-25	%	2014-25	2013-25	%
1. Interests and similar yields	3,453,426	3,892,832	-11.29	7,006,928	8,278,700	-15.36	18,988	26,121	-27.31	45,168	56,719	-20.37
1.1 Debt securities	0	0	-	0	0	-	0	0	-	0	0	-
1.2 Collection rights	3,410,640	3,823,509	-10.80	6,903,705	8,137,478	-15.16	15,993	22,994	-30.45	38,902	49,309	-21.11
1.3 Other financial assets	42,786	69,323	-38.28	103,223	141,222	-26.91	2,995	3,127	-4.22	6,266	7,410	-15.44
2. Interests and recognised expenses	-2,438,309	-2,870,320	-15.05	-4,984,159	-5,680,581	-12.26	-4,477	-4,832	-7.35	-9,984	-13,126	-23.94
2.1 Debentures and other marketable securities	-2,328,274	-2,740,126	-15.03	-4,750,759	-5,427,020	-12.46	-3,188	-2,940	8.44	-7,261	-8,213	-11.59
2.2 Bank borrowings	-90,165	-106,372	-15.24	-192,554	-207,132	-7.04	-1,289	-1,892	-31.87	-2,723	-4,913	-44.58
2.3 Other financial liabilities	-19,870	-23,822	-16.59	-40,846	-46,429	-12.02	0	0	-	0	0	-
3. Result of cash flow hedge (net)	-284,425	-369,561	-23.04	-544,285	-1,084,433	-49.81	0	0	-	0	0	-
A) INTEREST MARGIN	730,692	652,951	11.91	1,478,484	1,513,686	-2.33	14,511	21,289	-31.84	35,184	43,593	-19.29
4. Financial transaction (net) result	2	-15	-	14	0	-	0	0	-	0	0	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	0	-	0	0	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	0	-	0	0	-
4.3 Others	2	-15	-	14	0	-	0	0	-	0	0	-
5. (Net) exchange differences	0	0	-	0	0	-	0	0	-	0	0	-
6. Other operating income	-292	1,293	-	4,442	8,553	-48.07	0	0	-	0	0	-
7. Other operating expenses	-575,384	-511,540	12.48	-1,070,669	-1,092,181	-1.97	-1,481	-330	348.79	-1,216	-897	35.56
7.1 External services	-20,456	-20,881	-2.04	-36,968	-57,425	-35.62	-175	-130	34.62	-542	-337	60.83
7.1.1 Services from independent professionals	-14,799	-15,296	-3.25	-25,559	-46,277	-44.77	-138	-22	527.27	-236	-65	263.08
7.1.2 Bank and similar services	-2,693	-2,932	-8.15	-5,540	-6,027	-8.08	0	0	-	0	0	-
7.1.3 Advertising and publicity	-5	-3	66.67	-15	-9	66.67	0	0	-	0	0	-
7.1.4 Other services	-2,959	-2,650	11.66	-5,854	-5,112	14.51	-37	-108	-65.74	-306	-272	12.50
7.2 Taxes	-553	-57	870.18	-901	-126	615.08	0	0	-	0	0	-
7.3 Other current management expenses	-554,375	-490,602	13.00	-1,032,800	-1,034,630	-0.18	-1,306	-200	553.00	-674	-560	20.36
7.3.1 Management company fee	-15,608	-16,604	-6.00	-30,763	-33,642	-8.56	-128	-138	-7.25	-304	-295	3.05
7.3.2 Director's fee	-14,795	-16,341	-9.46	-30,785	-30,062	2.41	-12	-12	-	-24	-24	-
7.3.3 Financial agent/payments fee	-2,732	-2,823	-3.22	-5,438	-5,834	-6.79	0	0	-	0	0	-
7.3.4 Variable fee - realized profit	-509,161	-432,727	17.66	-940,812	-924,582	1.76	-1,166	0	-	-346	0	-
7.3.5 Variable fee - non-realized profit	0	0	-	0	0	-	0	0	-	0	0	-
7.3.6 Other fees of the assigning company	0	-1	-100.00	-1	0	-	0	0	-	0	0	-
7.3.7 Other expenses	-12,079	-22,106	-45.36	-25,001	-40,510	-38.28	0	-50	-100.00	0	-241	-100.00
8. (Net) impairment of financial assets	-217,408	-624,452	-65.18	-617,193	-1,235,262	-50.04	-11,651	-27,019	-56.88	-30,572	-54,255	-43.65
8.1 Net impairment of debt securities	0	6	-100.00	0	0	-	0	0	-	0	0	-
8.2 Net impairment of collection rights	-217,408	-624,458	-65.18	-617,193	-1,235,262	-50.04	-11,651	-27,019	-56.88	-30,572	-54,255	-43.65
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	0	-	0	0	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	0	-	0	0	-
9. (Net) endowment to provisions	-1,765	-887	98.99	-1,453	686	-	0	0	-	0	0	-
10. Profits (losses) in non-current assets for sale	-108,556	-148,984	-27.14	-243,736	-381,769	-36.16	0	-623	-100.00	0	-801	-100.00
11. Deflection of losses (profits)	172,711	631,634	-72.66	450,111	1,186,287	-62.06	-1,379	6,683	-	-3,396	12,360	-
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-	0	0	-
12. Income tax	0	0	-	0	0	-	0	0	-	0	0	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-	0	0	-

Aggregate income statement

TABLE B

EUR thousands	PRIVATE FUNDS						TOTAL FUNDS					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2014-2S	2013-2S	%	2014-2S	2013-2S	%	2014-2S	2013-2S	%	2014-2S	2013-2S	%
1. Interests and similar yields	47,000	55,164	-14.80	95,417	91,913	3.81	3,519,414	3,974,117	-11.44	7,147,513	8,427,332	-15.19
1.1 Debt securities	0	0	-	0	0	-	0	0	-	0	0	-
1.2 Collection rights	46,950	54,838	-14.38	95,033	91,298	4.09	3,473,583	3,901,341	-10.96	7,037,640	8,278,085	-14.98
1.3 Other financial assets	50	326	-84.66	384	615	-37.56	45,831	72,776	-37.02	109,873	149,247	-26.38
2. Interests and recognised expenses	-15,607	-18,515	-15.71	-34,699	-33,453	3.72	-2,458,393	-2,893,667	-15.04	-5,028,842	-5,727,160	-12.19
2.1 Debentures and other marketable securities	-13,891	-16,687	-16.76	-31,087	-30,512	1.88	-2,345,353	-2,759,753	-15.02	-4,789,107	-5,465,745	-12.38
2.2 Bank borrowings	-1,716	-1,828	-6.13	-3,612	-2,941	22.82	-93,170	-110,092	-15.37	-198,889	-214,986	-7.49
2.3 Other financial liabilities	0	0	-	0	0	-	-19,870	-23,822	-16.59	-40,846	-46,429	-12.02
3. Result of cash flow hedge (net)	-4,886	-6,236	-21.65	-9,864	-13,135	-24.90	-289,311	-375,797	-23.01	-554,149	-1,097,568	-49.51
A) INTEREST MARGIN	26,507	30,413	-12.84	50,854	45,325	12.20	771,710	704,653	9.52	1,564,522	1,602,604	-2.38
4. Financial transaction (net) result	-2	2	-	1	-2	-	0	-13	-100.00	15	-2	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	0	-	0	0	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	0	-	0	0	-
4.3 Others	-2	2	-	1	-2	-	0	-13	-100.00	15	-2	-
5. (Net) exchange differences	0	0	-	0	0	-	0	0	-	0	0	-
6. Other operating income	0	0	-	1	0	-	-292	1,293	-	4,443	8,553	-48.05
7. Other operating expenses	-19,914	-28,415	-29.92	-39,476	-41,554	-5.00	-596,779	-540,285	10.46	-1,111,361	-1,134,632	-2.05
7.1 External services	-19	-406	-95.32	-65	-452	-85.62	-20,650	-21,417	-3.58	-37,575	-58,214	-35.45
7.1.1 Services from independent professionals	-11	-370	-97.03	-29	-380	-92.37	-14,948	-15,688	-4.72	-25,824	-46,722	-44.73
7.1.2 Bank and similar services	-8	-36	-77.78	-36	-72	-50.00	-2,701	-2,968	-9.00	-5,576	-6,099	-8.58
7.1.3 Advertising and publicity	0	0	-	0	0	-	-5	-3	66.67	-15	-9	66.67
7.1.4 Other services	0	0	-	0	0	-	-2,996	-2,758	8.63	-6,160	-5,384	14.41
7.2 Taxes	0	0	-	0	0	-	-553	-57	870.18	-901	-126	615.08
7.3 Other current management expenses	-19,895	-28,009	-28.97	-39,411	-41,102	-4.11	-575,576	-518,811	10.94	-1,072,885	-1,076,292	-0.32
7.3.1 Management company fee	-145	-481	-69.85	-339	-642	-47.20	-15,881	-17,223	-7.79	-31,406	-34,579	-9.18
7.3.2 Director's fee	-81	-158	-48.73	-178	-321	-44.55	-14,888	-16,511	-9.83	-30,987	-30,407	1.91
7.3.3 Financial agent/payments fee	-14	-18	-22.22	-31	-34	-8.82	-2,746	-2,841	-3.34	-5,469	-5,868	-6.80
7.3.4 Variable fee - realized profit	-19,628	-25,474	-22.95	-38,829	-38,227	1.57	-529,955	-458,201	15.66	-979,987	-962,809	1.78
7.3.5 Variable fee - non-realized profit	0	0	-	0	0	-	0	0	-	0	0	-
7.3.6 Other fees of the assigning company	0	0	-	0	0	-	0	-1	-100.00	-1	0	-
7.3.7 Other expenses	-27	-1,878	-98.56	-34	-1,878	-98.19	-12,106	-24,034	-49.63	-25,035	-42,629	-41.27
8. (Net) impairment of financial assets	-6,757	-4,407	53.32	-11,255	-5,004	124.92	-235,816	-655,878	-64.05	-659,020	-1,294,521	-49.09
8.1 Net impairment of debt securities	0	0	-	0	0	-	0	6	-100.00	0	0	-
8.2 Net impairment of collection rights	-6,757	-4,407	53.32	-11,255	-5,004	124.92	-235,816	-655,884	-64.05	-659,020	-1,294,521	-49.09
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	0	-	0	0	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	0	-	0	0	-
9. (Net) endowment to provisions	0	0	-	0	0	-	-1,765	-887	98.99	-1,453	686	-
10. Profits (losses) in non-current assets for sale	0	0	-	0	0	-	-108,556	-149,607	-27.44	-243,736	-382,570	-36.29
11. Deflection of losses (profits)	166	2,407	-93.10	-125	1,235	-	171,498	640,724	-73.23	446,590	1,199,882	-62.78
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	0	-	0	0	-
12. Income tax	0	0	-	0	0	-	0	0	-	0	0	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	0	-	0	0	-

Aggregate cash flow statement

TABLE C

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2014-2S	2013-2S	%	2014-2S	2013-2S	%	2014-2S	2013-2S	%	2014-2S	2013-2S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	576,190	715,989	-19.53	910,481	1,379,163	-33.98	-2,554	17,702	-	834	19,230	-95.66
1. Net cash flow from interests on transactions	864,994	887,422	-2.53	1,437,699	1,588,064	-9.47	-408	569	-	1,712	2,349	-27.12
1.1 Interest collected from securitised assets	2,896,609	3,178,464	-8.87	6,859,037	8,248,287	-16.84	0	0	-	0	0	-
1.2 Interest paid on securitisation issues	-1,740,667	-1,885,393	-7.68	-4,800,286	-5,352,421	-10.32	0	0	-	0	0	-
1.3 Net interest collected/paid on derivatives transactions	-274,234	-404,897	-32.27	-581,090	-1,284,773	-54.77	0	0	-	0	0	-
1.4 Interest collected from financial investments	23,543	28,799	-18.25	62,924	75,280	-16.41	2,995	3,126	-4.19	7,216	7,409	-2.60
1.5 Interest paid on loans and credit with banks	-40,335	-29,550	36.50	-102,964	-98,308	4.74	-3,403	-1,964	73.27	-5,504	-5,060	8.77
1.6 Other net collected/paid interests	78	-1	-	78	-1	-	0	-593	-100.00	0	0	-
2. Fees and expenses for financial services paid by the Fund	-345,233	-357,023	-3.30	-617,440	-638,480	-3.30	303	-150	-	-331	-323	2.48
2.1 Fees paid to the management company	-14,632	-15,074	-2.93	-30,634	-33,706	-9.11	-134	-138	-2.90	-307	-299	2.68
2.2 Fees paid for securitised assets management	-12,205	-8,639	41.28	-26,450	-23,679	11.70	-12	-12	-	-24	-24	-
2.3 Fees paid to the financial agent	-2,639	-2,470	6.84	-5,407	-5,825	-7.18	0	0	-	0	0	-
2.4 Variable fees paid	-312,725	-295,296	5.90	-547,510	-532,213	2.87	0	0	-	0	0	-
2.5 Other fees	-3,032	-35,544	-91.47	-7,439	-43,057	-82.72	449	0	-	0	0	-
3. Other cash flows from Fund's operations	56,429	185,590	-69.59	90,222	429,579	-79.00	-2,449	17,283	-	-547	17,204	-
3.1 Bad debts and other acquired assets recovery	179,182	69,430	158.08	265,685	121,941	117.88	0	17,675	-100.00	0	17,675	-100.00
3.2 Payment of provisions	0	0	-	0	0	-	0	0	-	0	0	-
3.3 Proceeds from disposal of non-current assets held for sale	77964	64747	20.4133	143884	134861	6.690593	-1977	-7	28142.9	-75	64	-
3.4 Others	-200,717	51,413	-	-319,347	172,777	-	-472	-385	22.60	-472	-535	-11.78
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	2,728,658	-1,822,549	-	2,156,587	-1,594,511	-	-214,899	31,651	-	37,933	95,629	-60.33
4. Net cash flows from securitisation issuance	23,300,987	15,651,166	48.88	29,018,904	28,848,473	0.59	0	842,287	-100.00	615,865	1,410,000	-56.32
4.1 Proceeds from securities issuances	23,303,000	15,658,327	48.82	29,023,020	28,860,551	0.56	0	842,287	-100.00	615,865	1,410,000	-56.32
4.2 Payments for securities issuances (placement insurance)	-2,013	-7,161	-71.89	-4,116	-12,078	-65.92	0	0	-	0	0	-
5. Cash flows from financial assets acquisitions	-22,065,389	-16,232,267	35.94	-26,393,239	-29,387,442	-10.19	-1,457,458	-4,720,674	-69.13	-4,270,010	-7,461,631	-42.77
5.1 Payments for collection rights acquisitions	-22,065,389	-16,232,731	35.93	-26,393,239	-29,387,442	-10.19	-1,457,458	-4,720,674	-69.13	-4,270,010	-7,461,631	-42.77
5.2 Payments for other financial investment acquisitions	0	464	-100.00	0	0	-	0	0	-	0	0	-
6. Net cash flows from amortisations	1,457,463	-1,458,194	-	-441,222	-1,602,172	-72.46	1,299,386	4,014,855	-67.64	3,715,922	6,314,492	-41.15
6.1 Proceeds from collection rights amortisation	17,638,901	21,238,114	-16.95	30,218,379	36,508,263	-17.23	1,894,386	4,826,719	-60.75	4,835,922	7,991,356	-39.49
6.2 Proceeds from other securitised assets amortisation	0	0	-	0	0	-	0	0	-	0	0	-
6.3 Payments for securitised bonds amortisation	-16,181,438	-22,696,308	-28.70	-30,659,601	-38,110,435	-19.55	-595,000	-811,864	-26.71	-1,120,000	-1,676,864	-33.21
7. Other cash flows from the Fund's operations	35,597	216,746	-83.58	-27,856	546,630	-	-56,827	-104,817	-45.78	-23,844	-167,232	-85.74
7.1 Collections from granting loans or drawdowns	319,251	1,006,316	-68.28	459,937	1,680,377	-72.63	-32,983	0	-	0	0	-
7.2 Payments for loans or credits amortisation	-354,420	-795,686	-55.46	-785,564	-1,269,153	-38.10	-23,844	-104,817	-77.25	-23,844	-167,232	-85.74
7.3 Proceeds on pending collection rights	97,265	99,786	-2.53	315,900	368,498	-14.27	0	0	-	0	0	-
7.4 Public Administrations - liabilities	-771	-942	-18.15	-3,607	-3,262	10.58	0	0	-	0	0	-
7.5 Other assets and liabilities	-25,728	-92,728	-72.25	-14,522	-229,830	-93.68	0	0	-	0	0	-
7.6 Collection from financial investment amortisation of sale	0	0	-	0	0	-	0	0	-	0	0	-
7.7 Grants collection	0	0	-	0	0	-	0	0	-	0	0	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	3,304,848	-1,106,560	-	3,067,068	-215,348	-	-217,453	49,353	-	38,767	114,859	-66.25
Cash or cash equivalents at the beginning of the period ¹	-	-	-	21,870,713	24,446,438	-10.54	0	0	-	407,296	292,437	39.28
Cash or cash equivalents at the end of the period ¹	-	-	-	24,937,781	24,231,090	2.92	0	0	-	446,063	407,296	9.52

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

Aggregate cash flow statement

TABLE C

EUR thousands	PRIVATE FUNDS			TOTAL FUNDS					
	ACCUMULATED			CURRENT PERIOD ²			ACCUMULATED		
	2014-25	2013-25	%	2014-25	2013-25	%	2014-25	2013-25	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	9,438	-284	-	573,636	733,691	-21.82	920,753	1,398,109	-34.14
1. Net cash flow from interests on transactions	46,336	36,588	26.64	864,586	887,991	-2.64	1,485,747	1,627,001	-8.68
1.1 Interest collected from securitised assets	90,867	83,644	8.64	2,896,609	3,178,464	-8.87	6,949,904	8,331,931	-16.59
1.2 Interest paid on securitisation issues	-30,989	-30,530	1.50	-1,740,667	-1,885,393	-7.68	-4,831,275	-5,382,951	-10.25
1.3 Net interest collected/paid on derivatives transactions	-10,762	-14,292	-24.70	-274,234	-404,897	-32.27	-591,852	-1,299,065	-54.44
1.4 Interest collected from financial investments	403	616	-34.58	26,538	31,925	-16.87	70,543	83,305	-15.32
1.5 Interest paid on loans and credit with banks	-3,230	-2,850	13.33	-43,738	-31,514	38.79	-111,698	-106,218	5.16
1.6 Other net collected/paid interests	47	0	-	78	-594	-	125	-1	-
2. Fees and expenses for financial services paid by the Fund	-36,592	-37,093	-1.35	-344,930	-357,173	-3.43	-654,363	-675,896	-3.19
2.1 Fees paid to the management company	-419	-635	-34.02	-14,766	-15,212	-2.93	-31,360	-34,640	-9.47
2.2 Fees paid for securitised assets management	-180	-325	-44.62	-12,217	-8,651	41.22	-26,654	-24,028	10.93
2.3 Fees paid to the financial agent	-40	-34	17.65	-2,639	-2,470	6.84	-5,447	-5,859	-7.03
2.4 Variable fees paid	-35,801	-34,161	4.80	-312,725	-295,296	5.90	-583,311	-566,374	2.99
2.5 Other fees	-152	-1,938	-92.16	-2,583	-35,544	-92.73	-7,591	-44,995	-83.13
3. Other cash flows from Fund's operations	-306	221	-	53,980	202,873	-73.39	89,369	447,004	-80.01
3.1 Bad debts and other acquired assets recovery	0	0	-	179,182	87,105	105.71	265,685	139,616	90.30
3.2 Payment of provisions	0	0	-	0	0	-	0	0	-
3.3 Proceeds from disposal of non-current assets held for sale	0	0	-	75,987	64,740	17.37	143,809	134,925	6.58
3.4 Others	-306	221	-	-201,189	51,028	-	-320,125	172,463	-
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	-41,386	122,901	-	2,513,759	-1,790,898	-	2,153,134	-1,375,981	-
4. Net cash flows from securitisation issuance	0	1,121,721	-100.00	23,300,987	16,493,453	41.27	29,634,769	31,380,194	-5.56
4.1 Proceeds from securities issuances	0	1,123,514	-100.00	23,303,000	16,500,614	41.23	29,638,885	31,394,065	-5.59
4.2 Payments for securities issuances (placement insurance)	0	-1,793	-100.00	-2,013	-7,161	-71.89	-4,116	-13,871	-70.33
5. Cash flows from financial assets acquisitions	-1,348,177	-2,816,535	-52.13	-23,522,847	-20,952,941	12.27	-32,011,426	-39,665,608	-19.30
5.1 Payments for collection rights acquisitions	-1,348,177	-2,816,535	-52.13	-23,522,847	-20,953,405	12.26	-32,011,426	-39,665,608	-19.30
5.2 Payments for other financial investment acquisitions	0	0	-	0	464	-100.00	0	0	-
6. Net cash flows from amortisations	1,340,332	1,394,344	-3.87	2,756,849	2,556,661	7.83	4,615,032	6,106,664	-24.43
6.1 Proceeds from collection rights amortisation	1,686,685	1,578,362	6.86	19,533,287	26,064,833	-25.06	36,740,986	46,077,981	-20.26
6.2 Proceeds from other securitised assets amortisation	0	0	-	0	0	-	0	0	-
6.3 Payments for securitised bonds amortisation	-346,353	-184,018	88.22	-16,776,438	-23,508,172	-28.64	-32,125,954	-39,971,317	-19.63
7. Other cash flows from the Fund's operations	-33,541	423,371	-	-21,230	111,929	-	-85,241	802,769	-
7.1 Collections from granting loans or drawdowns	500	398,667	-99.87	286,268	1,006,316	-71.55	460,437	2,079,044	-77.85
7.2 Payments for loans or credits amortisation	-1,754	-7,348	-76.13	-378,264	-900,503	-57.99	-811,162	-1,443,733	-43.81
7.3 Proceeds on pending collection rights	3,474	-3,643	-	97,265	99,786	-2.53	319,374	364,855	-12.47
7.4 Public Administrations - liabilities	-1	1	-	-771	-942	-18.15	-3,608	-3,261	10.64
7.5 Other assets and liabilities	-35,760	35,694	-	-25,728	-92,728	-72.25	-50,282	-194,136	-74.10
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	-31,948	122,617	-	3,087,395	-1,057,207	-	3,073,887	22,128	13,791.39
Cash or cash equivalents at the beginning of the period ¹	251,893	145,353	73.30	-952,409	0	-	0	24,884,228	-9.46
Cash or cash equivalents at the end of the period ¹	219,945	267,970	-17.92	2,134,986	0	-	0	24,906,356	2.80

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

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													
Dec-14	274,575,618	5.01	2.77	0.73	2.03	0.40	-1.39	9.96	6.54	1.37	0.29	-0.21	-0.20
Jun-14	272,204,177	2.20	3.18	0.72	2.91	0.41	-1.38	10.44	5.75	1.46	0.30	-0.20	-0.18
Dec-13	293,669,187	2.97	3.35	0.67	5.64	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	3.25	3.18	0.48	2.39	0.29	-0.98	2.61	8.41	1.59	0.24	-0.13	-0.11
Jun-12	411,896,368	2.29	2.71	0.44	1.22	0.27	-0.82	2.65	5.49	1.13	0.20	-0.13	-0.11
Dec-11	455,751,455	2.99	2.10	0.43	1.11	0.23	-0.71	2.82	7.39	1.52	0.19	-0.11	-0.08
Jun-11	465,439,228	2.69	1.92	0.28	1.74	0.23	-0.59	2.37	4.66	1.20	0.18	-0.15	-0.13
Dec-10	484,209,039	4.25	1.85	0.40	2.90	0.16	-0.53	2.51	5.70	1.94	0.40	-0.24	-0.22
Jun-10	456,719,249	3.52	1.43	0.55	4.30	0.10	-0.47	2.51	3.33	0.71	0.52	-0.23	-0.22
Dec-09	478,014,950	-	-	-	-	0.08	-0.38	2.04	3.10	0.77	0.24	-0.18	-0.16
Public ABS, non-mortgage covered bonds													
Dec-14	197,873,215	7.17	3.96	1.05	2.90	0.55	-1.92	14.05	9.33	1.66	0.40	-0.29	-0.27
Jun-14	188,542,491	3.16	4.73	1.06	4.33	0.60	-1.98	15.36	8.52	1.76	0.43	-0.29	-0.27
Dec-13	202,000,385	3.82	5.02	1.00	8.44	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	3.87	4.87	0.73	4.61	0.43	-1.44	3.97	12.71	1.93	0.34	-0.18	-0.16
Jun-12	286,302,949	3.13	4.01	0.66	1.81	0.39	-1.17	3.89	8.03	1.16	0.29	-0.19	-0.16
Dec-11	322,716,165	3.91	3.05	0.62	1.61	0.33	-1.00	4.07	10.59	1.70	0.26	-0.15	-0.12
Jun-11	322,825,758	3.26	2.83	0.41	2.57	0.32	-0.85	3.48	6.71	1.37	0.28	-0.21	-0.18
Dec-10	327,781,093	5.71	2.83	0.61	4.42	0.23	-0.78	3.81	8.51	2.13	0.59	-0.35	-0.32
Jun-10	301,516,850	5.51	2.24	0.85	6.72	0.15	-0.71	3.87	5.04	0.26	0.82	-0.34	-0.33
Dec-09	322,133,497	-	-	-	-	0.11	-0.56	-	-	-	0.36	-0.26	-0.24
Public ABS, commercial paper													
Dec-14	646,522	-	0.90	11.59	-	0.10	-1.39	-	18.68	210.22	1.98	-0.23	-0.20
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

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)
Private ABS													
Dec-14	2,118,620	3.11	3.39	-	-	-	-0.01	-	18.01	-	1.33	-0.94	-0.94
Dec-13	3,356,498	1.45	2.07	-	-	-	-0.17	-	11.54	-	0.95	-0.85	-0.78
Dec-12	3,812,325	5.81	4.17	-	0.01	-	-2.78	-	3.26	1.86	0.54	-0.08	-0.08
Dec-11	3,655,797	2.07	3.45	0.09	2.79	-	-2.05	-	4.13	1.97	0.78	-0.09	-0.09
Dec-10	3,143,463	1.90	0.37	0.14	3.92	-	-2.30	-	3.03	2.13	1.30	-0.05	-0.04
Dec-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26	1.85	-0.12	-0.12

(1) Total assets in thousands euros.

(2) Early amortisation rate

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

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

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

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

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

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

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

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

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

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

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

	PERIOD	OUTSTANDING AMOUNT (EUR thousands)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
										BY DEBTOR	GEOGRAPHICAL / BY SECTOR
PUBLIC FUNDS											
MBS	2013 2	198,192,030	2.35	32.56	2.72	0.60	0.90	14.26	7.82	30.70	34.62
	2014 2	187,567,148	4.70	37.62	2.29	0.74	1.94	14.93	8.29	26.54	32.51
Loans to companies	2013 2	29,572,297	8.70	37.93	9.45	1.32	15.99	7.10	5.18	13.80	17.38
	2014 2	24,366,495	11.32	43.72	8.06	0.96	4.64	7.01	4.90	13.04	13.10
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	52.85
	2014 2	124,378	0.00	0.00	0.00	0.00	0.00	1.90	8.15	100.00	52.85
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 2	184,745	13.02	6.47	2.37	0.00	0.00	3.64	11.06	42.96	23.38
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 2	5,967,791	5.13	5.35	4.90	2.04	0.86	6.04	4.98	0.20	26.16
Accounts receivable	2013 2	0	-	-	-	-	-	-	-	-	-
	2014 2	0	-	-	-	-	-	-	-	-	-
Future collection rights	2013 2	0	-	-	-	-	-	-	-	-	-
	2014 2	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2013 2	0	-	-	-	-	-	-	-	-	-
	2014 2	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 2	21,498,980	0.00	0.00	0.00	0.00	0.00	12.29	2.56	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 2	188,580	0.00	-	0.90	11.59	0.00	0.07	6.09	9.86	-
PRIVATE FUNDS	2013 2	2,572,194	1.45	-	2.07	0.00	0.00	2.49	4.89	38.17	-
	2014 2	1,815,517	3.11	-	3.39	0.00	0.00	2.29	5.91	48.73	-

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

Asset-backed securities

TABLE 00

List of Funds through December 31, 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	149,781
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.	419,729
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	99,551
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	154,257
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	114,305
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	31,304,725
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,237,263
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	2,168,102
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	1,134,504
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,095,314
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	60,331
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,002,087
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	211,001
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	10,164
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	71,305
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3,143,320
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,036,995
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,184,234
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	441,615
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	539,486
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	128,473
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	91,974
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	124,899
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	283,235
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	85,377
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	104,119
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE VITORIA Y ALAVA- ARABA ETA GASTEIZKO AURREZKI KUTXA	110,544
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	200,193
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	78,872
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	392,502
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	664,431

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	64,607
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	25,384
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	870,835
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	277,481
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,359,254
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,151,917
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,228,201
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	115,020
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	166,311
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	388,605
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	473,090
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	547,225
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	759,800
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	408,939
BANKIA PYME I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	482,245
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	638,329
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	805,949
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	152,145
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	191,119
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	169,278
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	356,214
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	286,339
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	387,343
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	43,126
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	69,309
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	68,718
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	78,864
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	352,644
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	111,417
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	948,604

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND	TYPE	SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET	
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	741,060
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	859,276
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	551,716
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	525,380
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	36,916
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	114,200
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	171,489
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,422,406
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,624,761
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,496,778
BBVA RMBS 12, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,421,793
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,751,874
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,923,140
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,428,341
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,323,697
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	27,427
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	39,770
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	95,697
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	107,136
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	29,629
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	157,745
BBVA-9 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	318,547
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	92,257
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	1,937
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	31,755
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	24,351
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	38,812
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	131,482
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	86,076
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	204,248
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	283,255
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	805,958

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
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	670,696
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	734,485
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	378,741
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	90,081
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	138,059
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	359,686
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	744,608
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	151,253
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	254,710
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	336,739
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	540,688
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,081,729
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,377,718
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	665,884
RURAL HIPOTECARIO XIV, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	219,890
RURAL HIPOTECARIO XV, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	523,537
RURAL HIPOTECARIO XVI, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	150,831
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	98,655
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	247,743
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	104,320
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	421,445
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	820,534
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,878,200
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	117,479
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	158,189
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	393,100
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	282,000
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	894,252
FONCAIXA PYMES 3, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,273,809
FONCAIXA PYMES 4, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	484,533
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	27,293
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	67,247
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	79,978
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	53,589

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND	TYPE	SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
GC FTPYME SABADELL 4, FTA	FTA	BONOS PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	57,942
GC FTPYME SABADELL 5, FTA	FTA	BONOS PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	121,671
GC FTPYME SABADELL 6, FTA	FTA	BONOS PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	154,679
GC FTPYME SABADELL 8, FTA	FTA	BONOS PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	377,943
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	326,481
GAT FTGENCAT 2006, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	38,958
GAT FTGENCAT 2007, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	107,234
GAT FTGENCAT 2008, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	185,013
HIPOCAT 10, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	503,036
HIPOCAT 11, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	501,620
HIPOCAT 16, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	475,864
HIPOCAT 17, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	574,413
HIPOCAT 18, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	522,916
HIPOCAT 19, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	390,375
HIPOCAT 20, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	554,202
HIPOCAT 4, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	44,876
HIPOCAT 5, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	123,728
HIPOCAT 6, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	198,739
HIPOCAT 7, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	377,559
HIPOCAT 8, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	444,196
HIPOCAT 9, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	337,227
MBSCAT 1, FTA	FTA	BONOS PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	490,353
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,236,080
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	128,847
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	557,808
IM BCG RMBS 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	1,285,674
IM CAJA LABORAL 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	379,424
IM CAJA LABORAL 2, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	463,289
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	249,900
IM CAJAMAR 1, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	101,970
IM CAJAMAR 3, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	486,630
IM CAJAMAR 4, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	480,502
IM CAJAMAR 5, FTA	FTA	BONOS PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	556,551

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List of Funds through December 31, 2014

FUND	TYPE	SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET	
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,186,308
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	126,048
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	602,413
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	566,586
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	551,515
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,351,649
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,138,339
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,279,998
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,294,340
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,306,017
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	106,131
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	234,829
IM FTPYME SABADELL 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	757,066
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	246,465
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,450,558
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	331,765
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	196,270
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	373,492
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	102,258
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	712,998
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	823,272
IM TARJETAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CITIBANK ESPAÑA, S.A.	1,207,125
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	184,057
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,661,285
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	596,634
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	379,302
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,229,600
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	187,328
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	277,174
FTA PYMES BANESTO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	275,024
FTA PYMES SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	758,845
FTA PYMES SANTANDER 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,154,965
FTA PYMES SANTANDER 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,028,130
FTA PYMES SANTANDER 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	348,917
FTA PYMES SANTANDER 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	994,910
FTA PYMES SANTANDER 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,502,284

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List of Funds through December 31, 2014

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FTA PYMES SANTANDER 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	560,834
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	349,092
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	358,424
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,393,610
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	243,181
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	93,550
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	794,612
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,362,079
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,784,254
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	771,307
FTA SANTANDER HIPOTECARIO 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	724,556
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	168,237
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	240,378
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	609,022
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	994,004
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	959,114
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	44,435
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	52,419
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	76,593
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	211,943
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	190,911
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	103,152
FTA, RMBS SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,439,754
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	478,589
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	235,715
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	478,281
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	712,481
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	856,325
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	140,667
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	164,866
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	548,090
AUTO ABS 2012-3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANQUE PSA FINANCE S.E.	847,531
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	426,794
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	341,804
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	201,731
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	151,526
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	214,373

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FUND	TYPE	SPECIAL-PURPOSE VEHICLE			ORIGINATOR	TOTAL ASSET
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	495,973
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,139,904
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,572,174
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,106,690
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,040,278
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	41,575
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	58,174
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	143,709
FTA RESULTANTES DE LA MORATORIA NUCLEAR	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	IBERDROLA, S.A.	61,711
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	22,881,534
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	52,379
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	53,269
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	275,739
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	410,862
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	333,722
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	522,445
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	317,906
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	173,770
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	591,190
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	519,585
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	917,284
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	821,856
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	1,550,505
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	1,257,488
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	450,040
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,910,168
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	2,892,826
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	41,430
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	82,794
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	89,370
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	152,243
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	114,117

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List of Funds through December 31, 2014

FUND	TYPE		SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	152,819
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	247,317
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	165,871
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	126,861
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	303,520
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	439,403
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	269,337
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	391,959
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	235,233
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	151,436
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	322,395
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	172,418
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,064,113
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,240,498
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	203,620
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	218,852
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	546,889
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	793,627
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	534,952
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	803,902
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	792,144
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	741,058
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	135,285
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	335,015
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	415,393
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	630,627
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	630,454
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	946,594
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	1,564,729
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	77,344

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	6,947
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	54,327
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	132,814
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	204,031
Subtotal ABS/BONDS constituted in previous periods						242,589,561
BBVA CONSUMO 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	343,824
BBVA RMBS 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4,274,946
BBVA RMBS 14, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	738,403
RURAL HIPOTECARIO XVII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	119,587
FONCAIXA PYMES 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,964,822
FTA PYMES SANTANDER 10	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	4,557,182
FTA RMBS SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3,387,388
FTA RMBS SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	7,449,177
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	811,344
Subtotal ABS/BONDS constituted during the period						23,646,673
Total ABS/BONDS						266,236,234
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	646,522
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						646,522
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						646,522
Total PUBLIC ABS						266,882,756
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	190,584
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	216,271
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	241,339
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	510,075
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	258,970
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	586,743
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	865,273
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	556,762
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	694,117
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	486,348
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	62,537

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND	TYPE		SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	53,508
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	23,545
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	69,400
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	12,257
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	142,867
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	390,524
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	25,308
BANKINTER 3, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	189,435
BANKINTER 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	198,464
BANKINTER 5, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	139,867
BANKINTER 7, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	133,637
RURAL HIPOTECARIO III FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	38,851
RURAL HIPOTECARIO IV FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	80,746
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	348,166
GC SABADELL 1, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	276,386
GAT ICO-FTVPO 1, FTH	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	211,424
IM PASTOR 2, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	212,234
IM PASTOR 3, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	308,982
FTH UCI 10	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	156,386
FTH UCI 12	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	333,296
FTH UCI 5	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	19,713
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	305,369
Subtotal MBS constituted in previous periods						8,339,384
Subtotal MBS constituted during the period						0
Total MBS - PUBLIC						8,339,384
Total PUBLIC FUNDS						275,222,140
AYT ADMINISTRACIONES I, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	112,147
AYT FINANCIACION INVERSIONES II, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	319,897
AYT FINANCIACION INVERSIONES III, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	268,516
AYT PRESTIGE CAJAS DE AHORRO, FTA	FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	171,620
BBVA SECURITISED FUNDING 1 FTA	FTA	BONOS	PRIVADO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	667,756

Asset-backed securities

TABLE 00

List of Funds through December 31, 2014

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM CAJAMAR EMPRESAS 6, FTA	FTA	BONOS	PRIVADO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	133,379
CAP-TDA 2, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	GRUPO DRAGADOS	388,414
SOFINLOC ESPAÑA TDA Nº 1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	13,588
TDA FS1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	43,303
Subtotal ABS/PRIVATE/BONDS constituted in previous periods						2,118,620
Subtotal ABS/PRIVATE/BONDS constituted during the period						0
Total ABS/PRIVATE/BONDS						2,118,620
Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted in previous periods						0
Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted during the period						0
Total ABS/PRIVATE/COMMERCIAL PAPER						0
Total PRIVATE FUNDS						2,118,620

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	776,375	0	800,504	36,296	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA BONOS	132,853	0	136,432	12,397	-4,861
AYT CAJA INGENIEROS 2, FTA	FTA BONOS	379,102	0	382,592	36,246	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA BONOS	95,225	0	97,470	1,759	-5,014
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA BONOS	144,167	0	145,703	46	-7,436
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA BONOS	104,341	0	107,918	1,579	-1,654
AYT CEDULAS CAJAS GLOBAL FTA	FTA BONOS	30,192,637	0	30,186,968	1,111,090	0
AYT CEDULAS CAJAS IX, FTA	FTA BONOS	5,145,775	0	5,144,617	91,297	0
AYT CEDULAS CAJAS V, FTA	FTA BONOS	2,108,211	0	2,107,652	59,824	0
AYT CEDULAS CAJAS VIII, FTA	FTA BONOS	1,105,901	0	1,105,636	28,599	0
AYT CEDULAS CAJAS X, FTA	FTA BONOS	3,938,496	0	3,938,030	155,238	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA BONOS	39,394	0	43,527	16,412	-1,249
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA BONOS	3,705,568	0	3,783,429	189,386	-45,304
AYT DEUDA SUBORDINADA I, FTA	FTA BONOS	123,019	87,844	210,867	91	0
AYT FONDO EOLICO, FTA	FTA BONOS	7,627	0	7,619	0	0
AYT FTPYME II, FTA	FTA BONOS	45,282	0	47,878	12,624	-120
AYT GOYA HIPOTECARIO III, FTA	FTA BONOS	2,851,688	1,409	2,871,805	270,954	-135,872
AYT GOYA HIPOTECARIO IV, FTA	FTA BONOS	945,965	269	976,456	59,324	-47,328
AYT GOYA HIPOTECARIO V, FTA	FTA BONOS	1,067,802	0	1,101,264	81,637	-52,872
AYT HIPOTECARIO BBK I, FTA	FTA BONOS	402,109	0	411,582	24,106	-8,558
AYT HIPOTECARIO BBK II, FTA	FTA BONOS	499,638	0	509,870	21,590	-8,471
AYT HIPOTECARIO MIXTO II, FTA	FTA BONOS	121,116	0	122,316	5,862	-10,726
AYT HIPOTECARIO MIXTO III, FTA	FTA BONOS	88,080	3,387	91,887	0	-7,589
AYT HIPOTECARIO MIXTO IV, FTA	FTA BONOS	111,888	0	115,572	5,152	-5,675
AYT HIPOTECARIO MIXTO V, FTA	FTA BONOS	273,900	0	277,043	3,406	-9,697
AYT HIPOTECARIO MIXTO, FTA	FTA BONOS	66,235	673	66,772	18,512	-78
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA BONOS	92,063	0	93,655	9,806	-7,210
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA BONOS	98,531	0	101,276	8,142	-1,838
AYT ICO-FTVPO I, FTA	FTA BONOS	178,180	73	184,308	12,477	-5,263
AYT ICO-FTVPO III, FTA	FTA BONOS	67,664	0	70,043	8,332	-3,132
AYT KUTXA HIPOTECARIO I, FTA	FTA BONOS	363,899	0	371,843	13,397	-9,216
AYT KUTXA HIPOTECARIO II, FTA	FTA BONOS	647,324	0	658,407	3,669	-31,991
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA BONOS	58,136	0	59,188	5,069	-1,282

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	16,148	0	18,127	6,785	0
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	241,923	0	247,435	22,886	-19,252
BANCAJA 10, FTA	FTA	BONOS	1,343,235	0	1,337,957	4,383	-24,876
BANCAJA 11, FTA	FTA	BONOS	1,133,492	0	1,143,114	6,011	-22,835
BANCAJA 13, FTA	FTA	BONOS	2,037,440	0	1,981,380	189,029	-18,869
BANCAJA 3, FTA	FTA	BONOS	99,588	0	100,279	2,606	3,141
BANCAJA 5, FTA	FTA	BONOS	155,851	0	158,581	5,027	-3,451
BANCAJA 6, FTA	FTA	BONOS	360,509	0	362,678	20,826	-6,656
BANCAJA 7, FTA	FTA	BONOS	453,552	0	451,442	7,688	-5,677
BANCAJA 8, FTA	FTA	BONOS	501,237	0	523,326	0	-9,043
BANCAJA 9, FTA	FTA	BONOS	746,866	0	743,387	3,371	-15,617
BANCAJA LEASING 1, FTA	FTA	BONOS	289,322	0	319,391	82,416	0
BANKIA PYME I, FTA	FTA	BONOS	391,238	0	263,667	217,562	0
BANKINTER 10, FTA	FTA	BONOS	616,011	661	634,065	0	-8,564
BANKINTER 13 FTA	FTA	BONOS	763,857	1,895	798,314	562	-12,328
BANKINTER 2 PYME FTA	FTA	BONOS	133,422	2,471	147,773	9	-1,666
BANKINTER 3 FTPYME FTA	FTA	BONOS	175,176	3,801	187,027	0	-2,164
BANKINTER 4 FTPYME, FTA	FTA	BONOS	134,962	1,334	128,200	37,930	-1,588
BANKINTER 6, FTA	FTA	BONOS	334,407	110	340,642	13,515	-4,484
BANKINTER 8, FTA	FTA	BONOS	271,995	124	273,763	10,709	-3,467
BANKINTER 9, FTA	FTA	BONOS	351,456	461	359,490	11,597	-5,703
BBVA AUTOS 2 FTA	FTA	BONOS	22,601	44	25,968	15,756	-1,064
BBVA CONSUMO 1, FTA	FTA	BONOS	37,491	229	44,464	21,886	-2,454
BBVA CONSUMO 2, FTA	FTA	BONOS	41,990	197	44,381	23,420	-1,606
BBVA CONSUMO 3 FTA	FTA	BONOS	49,859	89	56,812	21,213	-5,932
BBVA CONSUMO 4 FTA	FTA	BONOS	131,637	8	141,343	210,093	-7,960
BBVA CONSUMO 6, FTA	FTA	BONOS	272,994	0	300,560	38,283	0
BBVA EMPRESAS 1, FTA	FTA	BONOS	78,086	2,956	82,857	28,243	-1,238
BBVA EMPRESAS 2, FTA	FTA	BONOS	467,087	7,137	468,236	480,302	0
BBVA EMPRESAS 3, FTA	FTA	BONOS	349,726	14,991	294,351	446,021	-11,064
BBVA EMPRESAS 4, FTA	FTA	BONOS	280,916	8,216	265,184	594,030	0
BBVA EMPRESAS 5, FTA	FTA	BONOS	304,431	2,851	298,594	252,137	0
BBVA EMPRESAS 6, FTA	FTA	BONOS	426,495	4,649	388,238	137,094	0
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	30,051	0	36,067	0	-6,513
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	83,303	5,420	77,959	23,340	-893
BBVA LEASING 1, FTA	FTA	BONOS	162,072	353	170,368	0	-7,318
BBVA RMBS 1, FTA	FTA	BONOS	1,389,862	23,128	1,391,769	29,689	-9,127

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)	
BBVA RMBS 10, FTA	FTA	BONOS	1,411,696	898	1,427,007	192,070	0
BBVA RMBS 11, FTA	FTA	BONOS	1,254,060	3,746	1,267,173	220,702	0
BBVA RMBS 12, FTA	FTA	BONOS	4,132,889	1,063	4,190,567	218,046	0
BBVA RMBS 13, FTA	FTA	BONOS	4,005,718	54	4,057,294	209,306	0
BBVA RMBS 14, FTA	FTA	BONOS	687,203	0	699,830	36,856	0
BBVA RMBS 2, FTA	FTA	BONOS	2,671,798	57,521	2,704,062	46,159	-17,471
BBVA RMBS 3, FTA	FTA	BONOS	1,842,320	61,134	1,920,985	0	-1,484
BBVA RMBS 5 FTA	FTA	BONOS	3,054,765	64,577	3,021,245	407,029	0
BBVA RMBS 9, FTA	FTA	BONOS	1,048,072	4,193	1,049,284	265,816	0
BBVA-3 FTPYME FTA	FTA	BONOS	14,414	858	14,573	11,513	-227
BBVA-4 PYME, FTA	FTA	BONOS	27,852	3,647	26,255	13,329	134
BBVA-5 FTPYME, FTA	FTA	BONOS	80,089	12,145	77,933	17,252	-2,340
BBVA-6 FTPYME FTA	FTA	BONOS	98,350	5,677	82,107	0	-2,843
BBVA-7 FTGENCAT, FTA	FTA	BONOS	23,733	326	24,160	5,081	-610
BBVA-8 FTPYME FTA	FTA	BONOS	140,865	9,974	126,244	30,746	-2,217
BBVA-9 PYME FTA	FTA	BONOS	224,004	458	230,507	85,471	0
BCL MUNICIPIOS I FTA	FTA	BONOS	57,871	0	61,605	30,405	232
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	402,571	0	403,750	11,748	-16,871
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	314,486	0	321,398	14,568	-5,505
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	161,223	0	154,673	44,028	-1,697
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	143,858	0	131,612	13,763	-875
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	181,959	0	184,273	29,081	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	2,057,692	0	2,057,611	170,037	0
CEDULAS TDA 18, FTA	FTA	BONOS	461,478	0	461,479	34,210	0
CEDULAS TDA 3, FTA	FTA	BONOS	2,072,803	0	2,072,637	63,576	0
CEDULAS TDA 5, FTA	FTA	BONOS	1,505,100	0	1,505,100	57,957	0
CEDULAS TDA 6, FTA	FTA	BONOS	3,070,320	0	3,070,320	0	0
CEDULAS TDA 7, FTA	FTA	BONOS	2,037,197	0	2,037,003	0	0
CIBELES III FTPYME, FTA	FTA	BONOS	21,850	0	20,089	18,528	-99
CM BANCAJA 1, FTA	FTA	BONOS	41,052	1,233	58,150	12	-44
CONSUMO BANCAJA 1, FTA	FTA	BONOS	1,047	0	1,922	0	-8
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	22,725	6,130	19,216	12,500	-1,490
EMPRESAS BANESTO 5, FTA	FTA	BONOS	337,146	6,062	347,372	242,293	7,028
EMPRESAS BANESTO 6, FTA	FTA	BONOS	112,391	96	379,286	0	-17
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	135,193	0	124,282	17,064	-521
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	1,227,613	0	1,225,948	0	0
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	624,845	0	655,318	147,804	14,927
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	1,641,281	0	1,672,594	146,568	52,912

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	107,448	0	115,236	2,012	-3,853
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	143,787	0	154,824	2,750	-7,044
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	366,850	0	391,760	0	-17,803
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	269,085	0	281,537	0	-9,472
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	687,429	0	708,597	184,380	0
FONCAIXA PYMES 3, FTA	FTA	BONOS	897,425	0	1,031,885	241,375	0
FONCAIXA PYMES 4, FTA	FTA	BONOS	406,203	0	418,419	65,098	0
FONCAIXA PYMES 5, FTA	FTA	BONOS	1,731,327	0	1,832,489	129,048	0
FTA FTPYME SANTANDER 1	FTA	BONOS	147,237	2,338	151,240	18,435	6,814
FTA FTPYME SANTANDER 2	FTA	BONOS	222,291	3,423	226,236	18,351	8,319
FTA PYMES BANESTO 3	FTA	BONOS	145,582	19	274,991	0	0
FTA PYMES SANTANDER 10	FTA	BONOS	3,475,347	0	4,556,667	0	0
FTA PYMES SANTANDER 3	FTA	BONOS	414,338	2,933	758,801	0	0
FTA PYMES SANTANDER 4	FTA	BONOS	571,918	1,209	1,154,912	0	0
FTA PYMES SANTANDER 5	FTA	BONOS	620,736	81	1,028,096	0	0
FTA PYMES SANTANDER 6	FTA	BONOS	257,952	0	348,839	0	0
FTA PYMES SANTANDER 7	FTA	BONOS	515,959	0	994,833	0	0
FTA PYMES SANTANDER 8	FTA	BONOS	832,730	0	1,499,921	608	0
FTA PYMES SANTANDER 9	FTA	BONOS	441,016	0	465,806	94,794	0
FTA RESULTANTES DE LA MORATORIA NUCLEAR	FTA	BONOS	42,477	0	0	61,262	-1,469
FTA RMBS SANTANDER 2	FTA	BONOS	2,901,900	0	3,387,234	0	0
FTA RMBS SANTANDER 3	FTA	BONOS	6,412,326	0	7,448,815	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	210,454	0	347,862	10	-10,308
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	227,523	0	217,959	127,314	0
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	FTA	BONOS	746,470	0	799,690	7,095	0
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	515,169	5,139	1,392,435	0	-1,777
FTA SANTANDER EMPRESAS 2	FTA	BONOS	177,880	9,275	234,433	0	931
FTA SANTANDER FINANCIACION 1	FTA	BONOS	68,398	266	74,798	0	9,517
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	753,352	14,596	784,308	0	4,284
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	1,263,976	45,701	1,334,381	0	12,290
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	1,310,472	8,084	1,662,720	0	121,790
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	588,760	3,363	740,737	0	30,624
FTA SANTANDER HIPOTECARIO 9	FTA	BONOS	599,341	649	724,530	0	0
FTA SANTANDER PUBLICO 1	FTA	BONOS	130,562	0	153,149	14,245	217
FTA UCI 11	FTA	BONOS	224,915	2,110	221,409	12,755	0
FTA UCI 14	FTA	BONOS	565,980	21,367	535,874	21,759	0
FTA UCI 16	FTA	BONOS	942,134	50,442	931,459	814	0
FTA UCI 18	FTA	BONOS	928,905	3,582	910,024	0	-13,996

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)
FTA UCI 6	FTA BONOS	39,250	14	39,871	4,549	0
FTA UCI 7	FTA BONOS	48,964	0	48,863	3,416	0
FTA UCI 8	FTA BONOS	70,273	149	70,316	6,005	0
FTA UCI 9	FTA BONOS	198,437	602	196,232	12,507	0
FTA, HIPOTEBANSA 11	FTA BONOS	174,258	1,097	178,239	4,890	-1,851
FTA, HIPOTEBANSA X	FTA BONOS	96,249	299	97,038	3,002	-1,854
FTA, RMBS SANTANDER 1	FTA BONOS	1,236,288	48	1,439,679	0	0
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA BONOS	384,016	0	352,662	123,921	0
FTA, SANTANDER EMPRESAS 1	FTA BONOS	200,386	3,468	207,530	25,442	2,581
FTA, SANTANDER EMPRESAS 3	FTA BONOS	407,082	19,147	444,031	0	16,712
FTA, UCI 15	FTA BONOS	665,164	25,362	652,969	0	0
FTA, UCI 17	FTA BONOS	820,054	36,008	829,788	1,695	-24,395
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	21,145,047	0	22,765,552	0	0
FTPYME BANCAJA 2 FTA	FTA BONOS	20,686	0	17,531	5,435	-153
FTPYME BANCAJA 3 FTA	FTA BONOS	35,778	0	28,169	6,246	507
FTPYME BANCAJA 6 FTA	FTA BONOS	130,260	0	125,904	0	-731
FTPYME TDA 7, FTA	FTA BONOS	40,426	0	52,009	0	59
FTPYME TDA CAM 2, FTA	FTA BONOS	47,416	57	38,233	9,577	-58
FTPYME TDA CAM 4, FTA	FTA BONOS	271,084	342	275,480	85	-2,081
FTPYME TDA CAM 7, FTA	FTA BONOS	340,573	0	334,362	75,258	128
FTPYME TDA CAM 9, FTA	FTA BONOS	274,785	0	37,828	284,882	0
GAT FTGENCAT 2006, FTA	FTA BONOS	35,758	2,371	33,560	2	-41
GAT FTGENCAT 2007, FTA	FTA BONOS	98,676	3,621	88,317	790	-445
GAT FTGENCAT 2008, FTA	FTA BONOS	165,116	3,466	173,497	3,129	1,280
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA BONOS	21,190	0	27,182	0	-201
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA BONOS	18,157	0	62,933	658	3,483
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	72,520	735	76,431	0	1,719
GC FTPYME PASTOR 4, FTA	FTA BONOS	45,097	4,480	52,284	0	729
GC FTPYME SABADELL 4, FTA	FTA BONOS	56,100	0	57,821	0	-524
GC FTPYME SABADELL 5, FTA	FTA BONOS	103,968	0	115,097	6,034	-1,297
GC FTPYME SABADELL 6, FTA	FTA BONOS	133,273	0	144,113	9,802	-1,517
GC FTPYME SABADELL 8, FTA	FTA BONOS	252,432	0	277,813	97,910	814
GC PASTOR HIPOTECARIO 5, FTA	FTA BONOS	315,841	6,827	325,778	0	-20,742
HIPOCAT 10, FTA	FTA BONOS	474,587	12,217	501,593	0	-5,817
HIPOCAT 11, FTA	FTA BONOS	466,922	14,189	499,687	0	-8,140
HIPOCAT 16, FTA	FTA BONOS	455,603	4	458,512	17,001	-3,967
HIPOCAT 17, FTA	FTA BONOS	542,153	3,340	431,350	139,221	-4,925
HIPOCAT 18, FTA	FTA BONOS	456,627	305	464,146	57,397	0

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)	
HIPOCAT 19, FTA	FTA BONOS	364,742	3,148	142,462	246,115	0	
HIPOCAT 20, FTA	FTA BONOS	488,722	927	228,341	324,755	0	
HIPOCAT 4, FTA	FTA BONOS	42,218	0	42,397	0	-258	
HIPOCAT 5, FTA	FTA BONOS	113,852	261	116,631	4,927	-1,460	
HIPOCAT 6, FTA	FTA BONOS	180,592	740	169,300	16,922	-6,178	
HIPOCAT 7, FTA	FTA BONOS	358,036	3,585	361,448	14,629	-9,959	
HIPOCAT 8, FTA	FTA BONOS	434,550	6,190	443,671	0	-9,130	
HIPOCAT 9, FTA	FTA BONOS	321,181	5,337	336,292	0	-2,318	
IM BANCO POPULAR FTPYME 1, FTA	FTA BONOS	106,527	0	102,868	12,755	-7,723	
IM BANCO POPULAR MBS 2, FTA	FTA BONOS	507,132	0	493,191	59,380	-57,195	
IM BCG RMBS 2, FTA	FTA BONOS	1,220,677	0	1,112,816	164,143	0	
IM CAJA LABORAL 1, FTA	FTA BONOS	357,436	0	375,379	0	-5,739	
IM CAJA LABORAL 2, FTA	FTA BONOS	432,626	0	430,020	29,602	-10,725	
IM CAJA LABORAL EMPRESAS 1, FTA	FTA BONOS	213,205	0	76,426	164,672	0	
IM CAJAMAR 1, FTA	FTA BONOS	96,076	0	96,640	2,222	-2,115	
IM CAJAMAR 3, FTA	FTA BONOS	467,772	0	454,083	930	-7,464	
IM CAJAMAR 4, FTA	FTA BONOS	463,968	0	463,797	0	-8,088	
IM CAJAMAR 5, FTA	FTA BONOS	535,830	0	531,147	2,314	0	
IM CAJAMAR 6, FTA	FTA BONOS	1,139,180	0	1,153,885	9,851	0	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA BONOS	86,690	0	85,047	40,260	-2,544	
IM CAJAMAR EMPRESAS 4, FTA	FTA BONOS	491,473	0	556,272	301	0	
IM CAJAMAR EMPRESAS 5, FTA	FTA BONOS	437,690	0	445,067	115,162	0	
IM CAJASTUR MBS 1, FTA	FTA BONOS	468,341	0	463,219	84,703	-9,478	
IM CEDULAS 10, FTA	FTA BONOS	1,350,324	0	1,350,213	0	0	
IM CEDULAS 4, FTA	FTA BONOS	2,137,849	0	2,137,682	0	0	
IM CEDULAS 5, FTA	FTA BONOS	1,273,766	0	1,273,698	0	0	
IM CEDULAS 7, FTA	FTA BONOS	1,287,733	0	1,287,639	0	0	
IM CEDULAS 9, FTA	FTA BONOS	1,305,326	0	1,305,255	0	0	
IM FTGENCAT SABADELL 2, FTA	FTA BONOS	93,617	0	96,324	9,314	-2,915	
IM FTPYME SABADELL 7, FTA	FTA BONOS	181,276	0	184,182	50,376	-3,944	
IM FTPYME SABADELL 9, FTA	FTA BONOS	539,464	0	603,127	93,284	0	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA BONOS	193,167	0	198,905	4,900	-247	
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA BONOS	934,200	0	1,182,492	181,812	0	
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA BONOS	278,208	0	267,865	6,367	-333	
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA BONOS	156,618	0	195,332	0	-6,950	
IM PASTOR 4, FTA	FTA BONOS	346,783	22,671	357,151	7,252	-27,822	
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA BONOS	69,191	0	99,629	0	-1,908	
IM SABADELL RMBS 2, FTA	FTA BONOS	667,932	0	679,399	21,736	-54,785	

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)
IM SABADELL RMBS 3, FTA	FTA	BONOS	752,803	0	752,026	60,182	-80,159
IM TARJETAS 1, FTA	FTA	BONOS	951,932	0	1,000,716	151,105	0
IM TERRASSA MBS 1, FTA	FTA	BONOS	155,623	0	178,418	4,454	-5,689
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	1,659,680	0	1,659,666	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	722,610	0	216,746	561,248	-74,088
MADRID FTPYME I, FTA	FTA	BONOS	320,515	1,243	55,369	450,331	17,194
MADRID FTPYME II, FTA	FTA	BONOS	260,251	0	0	317,569	529
MADRID ICO-FTVPO I, FTA	FTA	BONOS	154,307	415	121,847	51,482	-1,141
MADRID RESIDENCIAL I, FTA	FTA	BONOS	513,945	6,055	310,725	280,159	-3,044
MADRID RESIDENCIAL II, FTA	FTA	BONOS	459,967	4,233	313,075	204,759	1,232
MADRID RMBS I, FTA	FTA	BONOS	873,177	29,366	861,194	54,095	-12,812
MADRID RMBS II, FTA	FTA	BONOS	778,925	30,034	765,085	49,618	-11,420
MADRID RMBS III FTA	FTA	BONOS	1,470,992	58,675	1,477,719	71,466	-9,455
MADRID RMBS IV, FTA	FTA	BONOS	1,119,116	52,231	1,094,077	161,897	-9,102
MBS BANCAJA 1 FTA	FTA	BONOS	74,293	0	74,236	7,403	-1,350
MBS BANCAJA 2, FTA	FTA	BONOS	191,436	0	198,110	0	-2,142
MBS BANCAJA 3, FTA	FTA	BONOS	271,353	0	271,937	0	-4,631
MBS BANCAJA 4, FTA	FTA	BONOS	767,174	0	769,074	1,445	-11,323
MBS BANCAJA 6, FTA	FTA	BONOS	597,406	0	575,314	74,783	0
MBS BANCAJA 7, FTA	FTA	BONOS	670,255	0	665,756	44,974	0
MBS BANCAJA 8, FTA	FTA	BONOS	348,522	0	340,682	23,404	0
MBSCAT 1, FTA	FTA	BONOS	443,621	2,289	334,934	154,349	-14,989
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA	BONOS	413,376	0	376,107	35,203	0
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	10,397,972	0	10,397,972	300,504	0
PYME BANCAJA 5, FTA	FTA	BONOS	85,679	965	89,832	0	-698
PYME VALENCIA 1, FTA	FTA	BONOS	120,938	7,846	129,700	0	-680
PYMES BANESTO 2, FTA	FTA	BONOS	130,285	9,229	136,164	4,411	-1,574
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	335,593	1,343	350,049	0	-11,693
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	703,295	7,439	710,003	1,232	-21,218
RURAL HIPOTECARIO V FTA	FTA	BONOS	141,339	35	141,327	7,997	0
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	238,299	170	243,077	5,551	-8,007
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	319,570	790	318,616	9,831	-11,828
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	500,681	1,965	518,871	0	-17,013
RURAL HIPOTECARIO X, FTA	FTA	BONOS	1,008,346	3,618	1,026,513	47,158	-30,415
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	1,273,660	3,133	1,280,834	90,292	-33,189
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	608,229	815	611,428	51,972	-13,222
RURAL HIPOTECARIO XIV, FTA	FTA	BONOS	201,228	0	203,477	12,398	0
RURAL HIPOTECARIO XV, FTA	FTA	BONOS	478,473	0	484,616	29,119	0

FUND	TYPE	ASSETS		LIABILITIES			
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)	
RURAL HIPOTECARIO XVI, FTA	FTA	BONOS	137,342	0	139,485	9,027	0
RURAL HIPOTECARIO XVII, FTA	FTA	BONOS	97,905	0	88,192	31,134	0
RURALPYME 2 FTPYME FTA	FTA	BONOS	70,568	390	94,608	2,839	-1,046
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	67,619	0	164,435	0	-3,490
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	483,380	2,560	493,055	18,785	4,966
SOL-LION, FTA	FTA	BONOS	2,684,417	0	2,732,535	82,156	62,667
TDA 13 - MIXTO, FTA	FTA	BONOS	35,523	0	36,980	4,042	0
TDA 14 - MIXTO, FTA	FTA	BONOS	71,488	0	74,659	6,454	0
TDA 15 - MIXTO, FTA	FTA	BONOS	80,834	0	80,111	5,287	0
TDA 16 - MIXTO, FTA	FTA	BONOS	85,772	466	83,805	8,991	0
TDA 17 - MIXTO, FTA	FTA	BONOS	63,483	0	62,553	9,644	0
TDA 18 - MIXTO, FTA	FTA	BONOS	88,705	0	88,295	7,658	0
TDA 19 - MIXTO, FTA	FTA	BONOS	138,216	0	136,021	11,696	-3,795
TDA 20 - MIXTO, FTA	FTA	BONOS	101,869	0	105,431	7,389	-2,909
TDA 22 - MIXTO, FTA	FTA	BONOS	144,890	2,376	135,563	6,557	-6,849
TDA 23, FTA	FTA	BONOS	243,024	0	223,267	11,797	-6,867
TDA 24, FTA	FTA	BONOS	159,056	3,882	159,048	1,675	-14,168
TDA 25, FTA	FTA	BONOS	115,370	10,287	126,086	531	-8,268
TDA 26 - MIXTO, FTA	FTA	BONOS	290,515	0	293,279	54	-7,506
TDA 27, FTA	FTA	BONOS	421,291	8,295	426,355	12,699	-24,593
TDA 28, FTA	FTA	BONOS	252,770	11,054	263,908	4,504	-15,654
TDA 29, FTA	FTA	BONOS	383,387	0	378,342	379	-3,577
TDA 30, FTA	FTA	BONOS	223,255	0	229,808	0	691
TDA 31, FTA	FTA	BONOS	141,695	0	139,533	6,330	1,498
TDA CAJAMAR 2, FTA	FTA	BONOS	303,665	0	294,877	3,400	-28,708
TDA CAM 1, FTA	FTA	BONOS	158,138	259	156,634	10,796	-2,552
TDA CAM 11, FTA	FTA	BONOS	969,304	0	1,005,884	34,761	0
TDA CAM 12, FTA	FTA	BONOS	1,139,582	0	1,190,548	18,342	0
TDA CAM 2, FTA	FTA	BONOS	186,879	72	186,610	8,819	-3,508
TDA CAM 3, FTA	FTA	BONOS	200,673	42	200,614	9,216	-3,356
TDA CAM 4, FTA	FTA	BONOS	527,122	306	504,185	20,644	-16,954
TDA CAM 5, FTA	FTA	BONOS	766,565	1,645	727,605	21,992	-27,511
TDA CAM 6, FTA	FTA	BONOS	519,044	1,024	485,211	17,241	-18,628
TDA CAM 7, FTA	FTA	BONOS	785,845	2,431	732,750	29,653	-26,921
TDA CAM 8, FTA	FTA	BONOS	772,984	2,198	753,378	6,867	-25,584
TDA CAM 9, FTA	FTA	BONOS	715,649	2,924	706,327	6,977	-22,062
TDA IBERCAJA 1, FTA	FTA	BONOS	125,461	0	129,863	4,208	-2,461
TDA IBERCAJA 2, FTA	FTA	BONOS	319,255	0	332,671	0	-8,134

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS-LIABILITIES)
TDA IBERCAJA 3, FTA	FTA BONOS	404,214	0		412,517	0	-10,970
TDA IBERCAJA 4, FTA	FTA BONOS	607,822	0		623,211	0	-15,262
TDA IBERCAJA 5, FTA	FTA BONOS	595,252	0		607,844	0	-15,394
TDA IBERCAJA 6, FTA	FTA BONOS	873,478	0		899,420	19,493	-27,033
TDA IBERCAJA 7, FTA	FTA BONOS	1,471,250	0		1,555,451	0	-22,301
TDA PASTOR 1, FTA	FTA BONOS	71,424	0		68,925	1,978	-1,131
TDA PASTOR CONSUMO 1, FTA	FTA BONOS	5,231	0		6,841	0	-75
TDA SA NOSTRA EMPRESAS 1, FTA	FTA BONOS	36,194	0		39,289	15,003	-378
TDA SA NOSTRA EMPRESAS 2, FTA	FTA BONOS	92,942	0		93,383	39,431	-1,829
TDA TARRAGONA 1, FTA	FTA BONOS	176,438	0		191,458	1,444	-6,814
VAL BANCAJA 1, FTA	FTA BONOS	214,496	0		209,539	30,601	0
VALENCIA HIPOTECARIO 1, FTA	FTA BONOS	93,483	29		94,887	4,812	-2,264
VALENCIA HIPOTECARIO 3, FTA	FTA BONOS	387,038	4,443		389,219	585	-5,342
Subtotal ABS/BONDS 2014 2		238,994,796	1,046,728		247,450,567	15,528,181	-1,466,730
Subtotal ABS/BONDS 2013 2		257,856,713	1,040,051		263,660,888	17,223,999	-1,615,360
% change		-7.31	0.64		-6.15	-9.85	-9.20
FTA SANTANDER 2	FTA PAGARÉS	199,787	672		583,580	37,355	0
Subtotal ABS/COMMERCIAL PAPER 2014 2		199,787	672		583,580	37,355	0
Subtotal ABS/COMMERCIAL PAPER 2013 2		751,357	674		1,076,451	61,228	0
% change		-73.41	-0.30		-45.79	-38.99	-
AYT GENOVA HIPOTECARIO II, FTH	FTH BONOS	179,059	145		182,781	7,729	-2,183
AYT GENOVA HIPOTECARIO III, FTH	FTH BONOS	198,852	204		207,460	8,427	-2,750
AYT GENOVA HIPOTECARIO IV, FTH	FTH BONOS	226,202	199		232,705	8,334	-2,802
AYT GENOVA HIPOTECARIO IX, FTH	FTH BONOS	486,072	960		498,808	10,388	-9,468
AYT GENOVA HIPOTECARIO VI, FTH	FTH BONOS	244,617	180		253,265	5,045	-4,130
AYT GENOVA HIPOTECARIO VII, FTH	FTH BONOS	559,018	1,333		567,908	16,805	-9,768
AYT GENOVA HIPOTECARIO VIII, FTH	FTH BONOS	825,485	1,228		846,015	17,265	-14,193
AYT GENOVA HIPOTECARIO X, FTH	FTH BONOS	542,117	1,776		547,731	8,835	-10,256
AYT GENOVA HIPOTECARIO XI, FTH	FTH BONOS	646,726	1,703		658,520	34,953	-29,930
AYT GENOVA HIPOTECARIO XII, FTH	FTH BONOS	458,296	686		463,152	23,055	-22,103
AYT HIPOTECARIO III, FTH	FTH BONOS	57,966	0		58,478	3,852	0
AYT HIPOTECARIO IV, FTH	FTH BONOS	49,121	0		49,825	3,501	-277
AYT.1, FTH	FTH BONOS	18,416	0		18,706	4,754	0
AYT.11, FTH	FTH BONOS	63,191	131		65,815	3,480	-73
AYT.2, FTH	FTH BONOS	9,688	0		9,886	2,332	0
BANCAJA 4, FTH	FTH BONOS	132,125	0		133,276	4,002	-3,687
BANKINTER 11, FTH	FTH BONOS	371,372	277		388,268	0	-5,419
BANKINTER 2, FTH	FTH BONOS	22,895	0		25,223	0	0

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)
BANKINTER 3, FTH	FTH BONOS	164,387	0	171,979	13,258	-2,221
BANKINTER 4, FTH	FTH BONOS	181,995	0	187,855	5,133	-2,502
BANKINTER 5, FTH	FTH BONOS	131,568	79	134,647	4,308	-1,643
BANKINTER 7, FTH	FTH BONOS	123,359	80	123,740	4,918	-1,900
FTH UCI 10	FTH BONOS	149,550	441	148,748	6,117	0
FTH UCI 12	FTH BONOS	316,555	5,634	306,223	10,353	0
FTH UCI 5	FTH BONOS	16,764	20	17,029	2,654	0
GAT ICO-FTVPO 1, FTH	FTH BONOS	192,001	45	204,405	6,049	-7,771
GC SABADELL 1, FTH	FTH BONOS	262,032	0	266,290	9,985	-11,993
IM PASTOR 2, FTH	FTH BONOS	201,574	743	202,750	5,008	-5,383
IM PASTOR 3, FTH	FTH BONOS	271,140	21,293	295,649	12,788	-21,021
RURAL HIPOTECARIO III FTH	FTH BONOS	34,819	0	35,490	3,252	0
RURAL HIPOTECARIO IV FTH	FTH BONOS	73,350	20	75,576	4,817	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH BONOS	249,977	0	293,916	898	-37,047
VALENCIA HIPOTECARIO 2, FTH	FTH BONOS	309,617	4,101	319,531	0	-4,791
Subtotal MBS 2014 2		7,769,906	41,278	7,991,650	252,295	-213,311
Subtotal MBS 2013 2		8,777,256	38,849	9,003,753	260,310	-202,681
% change		-11.48	6.25	-11.24	-3.08	5.24
Total 2014 2		246,964,489	1,088,678	256,025,797	15,817,831	-1,680,041
Total 2013 2		267,385,326	1,079,574	273,741,092	17,545,537	-1,818,041
% change		-7.64	0.84	-6.47	-9.85	-7.59

Amounts in thousands euros.

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS+ ADJUSTMENTS (1)	
BONDS												
AUTO ABS 2012-3, FTA	0	0	0	0	770,656	0	0	0	0	611	5,108	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	118,817	0	0	0	0	0	0	0	0	13,838	198	
AYT CAJA INGENIEROS 2, FTA	377,456	0	0	0	0	0	0	0	0	1,383	263	
AYT CAJA MURCIA HIPOTECARIO I, FTA	94,285	0	0	0	0	0	0	0	0	816	124	
AYT CAJAGRANADA HIPOTECARIO I, FTA	137,992	0	0	0	0	0	0	0	0	5,963	212	
AYT CAJAMURCIA HIPOTECARIO II, FTA	103,745	0	0	0	0	0	0	0	0	465	131	
AYT CEDULAS CAJAS GLOBAL FTA	29,764,904	0	0	0	0	0	0	0	0	0	427,733	
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	145,775	
AYT CEDULAS CAJAS V, FTA	2,100,000	0	0	0	0	0	0	0	0	0	8,211	
AYT CEDULAS CAJAS VIII, FTA	1,100,000	0	0	0	0	0	0	0	0	0	5,901	
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	38,496	
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	38,497	0	0	0	0	0	0	0	797	100	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,645,831	0	0	0	0	0	0	0	0	56,302	3,435	
AYT DEUDA SUBORDINADA I, FTA	0	0	122,875	0	0	0	0	0	0	0	144	
AYT FONDO EOLICO, FTA	0	7,600	0	0	0	0	0	0	0	0	27	
AYT FTPYME II, FTA	0	44,587	0	0	0	0	0	0	0	604	91	
AYT GENOVA HIPOTECARIO II, FTH	178,678	0	0	0	0	0	0	0	0	265	116	
AYT GENOVA HIPOTECARIO III, FTH	197,786	0	0	0	0	0	0	0	0	973	93	
AYT GENOVA HIPOTECARIO IV, FTH	225,151	0	0	0	0	0	0	0	0	933	118	
AYT GENOVA HIPOTECARIO IX, FTH	483,512	0	0	0	0	0	0	0	0	2,107	453	
AYT GENOVA HIPOTECARIO VI, FTH	243,394	0	0	0	0	0	0	0	0	1,092	131	
AYT GENOVA HIPOTECARIO VII, FTH	556,095	0	0	0	0	0	0	0	0	2,543	380	
AYT GENOVA HIPOTECARIO VIII, FTH	819,738	0	0	0	0	0	0	0	0	5,325	422	
AYT GENOVA HIPOTECARIO X, FTH	538,476	0	0	0	0	0	0	0	0	3,327	314	
AYT GENOVA HIPOTECARIO XI, FTH	637,522	0	0	0	0	0	0	0	0	8,772	432	
AYT GENOVA HIPOTECARIO XII, FTH	453,700	0	0	0	0	0	0	0	0	4,385	211	
AYT GOYA HIPOTECARIO III, FTA	2,817,587	0	0	0	0	0	0	0	0	32,828	1,273	
AYT GOYA HIPOTECARIO IV, FTA	934,221	0	0	0	0	0	0	0	0	11,320	424	
AYT GOYA HIPOTECARIO V, FTA	1,055,711	0	0	0	0	0	0	0	0	11,650	441	
AYT HIPOTECARIO BBK I, FTA	398,697	0	0	0	0	0	0	0	0	3,103	309	

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS+ ADJUSTMENTS (1)
AYT HIPOTECARIO BBK II, FTA	495,056	0	0	0	0	0	0	0	0	4,237	345
AYT HIPOTECARIO III, FTH	57,668	0	0	0	0	0	0	0	0	181	117
AYT HIPOTECARIO IV, FTH	48,412	0	0	0	0	0	0	0	0	643	66
AYT HIPOTECARIO MIXTO II, FTA	120,399	0	0	0	0	0	0	0	0	601	116
AYT HIPOTECARIO MIXTO III, FTA	85,810	0	0	0	0	0	0	0	0	2,201	69
AYT HIPOTECARIO MIXTO IV, FTA	110,240	0	0	0	0	0	0	0	0	1,561	87
AYT HIPOTECARIO MIXTO V, FTA	262,763	0	0	0	0	0	0	0	0	10,886	251
AYT HIPOTECARIO MIXTO, FTA	62,493	0	0	0	0	0	0	0	0	3,445	297
AYT ICO-FTVPO CAJA MURCIA, FTA	91,390	0	0	0	0	0	0	0	0	437	236
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	97,903	0	0	0	0	0	0	0	0	565	63
AYT ICO-FTVPO I, FTA	176,216	0	0	0	0	0	0	0	0	1,695	269
AYT ICO-FTVPO III, FTA	67,374	0	0	0	0	0	0	0	0	205	85
AYT KUTXA HIPOTECARIO I, FTA	362,862	0	0	0	0	0	0	0	0	773	264
AYT KUTXA HIPOTECARIO II, FTA	638,803	0	0	0	0	0	0	0	0	7,934	587
AYT PROMOCIONES INMOBILIARIAS III, FTA	58,093	0	0	0	0	0	0	0	0	0	43
AYT.1, FTH	18,371	0	0	0	0	0	0	0	0	32	13
AYT.11, FTH	62,588	0	0	0	0	0	0	0	0	552	51
AYT.2, FTH	9,647	0	0	0	0	0	0	0	0	40	1
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	16,024	0	0	0	0	0	0	0	0	112	12
BANCAJA - BVA VPO 1, FTA	236,491	0	0	0	0	0	0	0	0	5,131	301
BANCAJA 10, FTA	1,223,226	0	0	0	0	0	0	0	0	118,843	1,166
BANCAJA 11, FTA	1,022,571	0	0	0	0	0	0	0	0	109,961	960
BANCAJA 13, FTA	1,876,418	0	0	0	0	0	0	0	0	159,264	1,758
BANCAJA 3, FTA	96,860	0	0	0	0	0	0	0	0	2,639	89
BANCAJA 4, FTH	128,387	0	0	0	0	0	0	0	0	3,629	109
BANCAJA 5, FTA	152,111	0	0	0	0	0	0	0	0	3,610	130
BANCAJA 6, FTA	351,274	0	0	0	0	0	0	0	0	8,945	290
BANCAJA 7, FTA	436,596	0	0	0	0	0	0	0	0	16,606	350
BANCAJA 8, FTA	468,862	0	0	0	0	0	0	0	0	31,967	408
BANCAJA 9, FTA	684,245	0	0	0	0	0	0	0	0	61,984	637
BANCAJA LEASING 1, FTA	0	271,648	0	0	0	0	0	0	0	17,402	272
BANKIA PYME I, FTA	384,964	0	0	0	0	0	0	0	0	5,656	618
BANKINTER 10, FTA	606,744	0	0	0	0	0	0	0	0	8,984	283
BANKINTER 11, FTH	365,719	0	0	0	0	0	0	0	0	5,490	163
BANKINTER 13 FTA	747,739	0	0	0	0	0	0	0	0	15,763	355
BANKINTER 2 PYME FTA	0	119,526	0	0	0	0	0	0	0	13,824	72
BANKINTER 2, FTH	22,473	0	0	0	0	0	0	0	0	410	12

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)
BANKINTER 3 FTPYME FTA	0	153,996	0	0	0	0	0	0	0	21,095	85
BANKINTER 3, FTH	162,395	0	0	0	0	0	0	0	0	1,909	83
BANKINTER 4 FTPYME, FTA	0	117,647	0	0	0	0	0	0	0	17,254	61
BANKINTER 4, FTH	180,205	0	0	0	0	0	0	0	0	1,706	84
BANKINTER 5, FTH	130,299	0	0	0	0	0	0	0	0	1,204	65
BANKINTER 6, FTA	329,720	0	0	0	0	0	0	0	0	4,525	162
BANKINTER 7, FTH	120,742	0	0	0	0	0	0	0	0	2,557	60
BANKINTER 8, FTA	267,646	0	0	0	0	0	0	0	0	4,215	134
BANKINTER 9, FTA	346,246	0	0	0	0	0	0	0	0	5,046	164
BBVA AUTOS 2 FTA	0	0	0	0	22,231	0	0	0	0	283	87
BBVA CONSUMO 1, FTA	0	0	0	0	37,090	0	0	0	0	252	149
BBVA CONSUMO 2, FTA	0	0	0	0	41,244	0	0	0	0	575	171
BBVA CONSUMO 3 FTA	0	0	0	0	49,005	0	0	0	0	694	160
BBVA CONSUMO 4 FTA	0	0	0	0	129,424	0	0	0	0	1,702	511
BBVA CONSUMO 6, FTA	0	0	0	0	272,336	0	0	0	0	16	642
BBVA EMPRESAS 1, FTA	0	74,610	0	0	0	0	0	0	0	3,448	28
BBVA EMPRESAS 2, FTA	0	440,480	0	0	0	0	0	0	0	26,373	234
BBVA EMPRESAS 3, FTA	0	274,503	0	0	0	0	0	0	0	74,989	234
BBVA EMPRESAS 4, FTA	0	245,590	0	0	0	0	0	0	0	34,998	328
BBVA EMPRESAS 5, FTA	0	282,845	0	0	0	0	0	0	0	21,077	509
BBVA EMPRESAS 6, FTA	0	339,071	0	0	0	0	0	0	0	86,722	702
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	29,430	0	0	0	0	500	121
BBVA HIPOTECARIO 3, FTA	72,359	0	0	0	0	0	0	0	0	10,920	24
BBVA LEASING 1, FTA	0	159,595	0	0	0	0	0	0	0	2,370	107
BBVA RMBS 1, FTA	1,362,237	0	0	0	0	0	0	0	0	27,399	226
BBVA RMBS 10, FTA	1,407,670	0	0	0	0	0	0	0	0	3,863	163
BBVA RMBS 11, FTA	1,240,627	0	0	0	0	0	0	0	0	13,189	244
BBVA RMBS 12, FTA	4,123,214	0	0	0	0	0	0	0	0	8,980	695
BBVA RMBS 13, FTA	4,000,975	0	0	0	0	0	0	0	0	3,984	759
BBVA RMBS 14, FTA	686,416	0	0	0	0	0	0	0	0	0	787
BBVA RMBS 2, FTA	2,605,003	0	0	0	0	0	0	0	0	66,359	436
BBVA RMBS 3, FTA	1,757,939	0	0	0	0	0	0	0	0	83,893	488
BBVA RMBS 5 FTA	2,976,672	0	0	0	0	0	0	0	0	77,413	680
BBVA RMBS 9, FTA	1,037,746	0	0	0	0	0	0	0	0	10,128	198
BBVA-3 FTPYME FTA	0	12,414	0	0	0	0	0	0	0	1,996	4
BBVA-4 PYME, FTA	0	22,844	0	0	0	0	0	0	0	4,999	9
BBVA-5 FTPYME, FTA	0	63,390	0	0	0	0	0	0	0	16,667	32
BBVA-6 FTPYME FTA	0	85,125	0	0	0	0	0	0	0	13,181	44
BBVA-7 FTGENCAT, FTA	0	21,093	0	0	0	0	0	0	0	2,626	14

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS+ ADJUSTMENTS (1)
BBVA-8 FTPYME FTA	0	121,981	0	0	0	0	0	0	0	18,786	98
BBVA-9 PYME FTA	0	213,318	0	0	0	0	0	0	0	10,283	403
BCL MUNICIPIOS I FTA	0	0	0	57,432	0	0	0	0	0	405	34
CAIXA PENEDES 1 TDA, FTA	388,942	0	0	0	0	0	0	0	0	13,100	529
CAIXA PENEDES 2 TDA, FTA	309,393	0	0	0	0	0	0	0	0	4,711	382
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	145,411	0	0	0	0	0	0	0	15,485	327
CAIXA PENEDES PYMES 1 TDA, FTA	0	123,548	0	0	0	0	0	0	0	19,988	322
CAJA INGENIEROS TDA 1, FTA	180,417	0	0	0	0	0	0	0	0	1,424	118
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	57,692
CEDULAS TDA 18, FTA	450,000	0	0	0	0	0	0	0	0	0	11,478
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	72,803
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	5,100
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	70,320
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	37,197
CIBELES III FTPYME, FTA	0	19,540	0	0	0	0	0	0	0	2,280	30
CM BANCAJA 1, FTA	35,981	0	0	0	0	0	0	0	0	4,999	72
CONSUMO BANCAJA 1, FTA	0	0	0	0	1,002	0	0	0	0	41	4
EDT FTPYME PASTOR 3, FTA	0	16,400	0	0	0	0	0	0	0	6,306	19
EMPRESAS BANESTO 5, FTA	0	324,934	0	0	0	0	0	0	0	9,373	2,839
EMPRESAS BANESTO 6, FTA	0	113,070	0	0	0	0	0	0	0	-1,050	371
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	96,569	0	0	0	0	0	0	0	37,974	650
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	27,613
FONCAIXA AUTONOMOS 1, FTA	0	602,062	0	0	0	0	0	0	0	21,132	1,651
FONCAIXA CONSUMO 1, FTA	0	0	0	0	1,578,484	0	0	0	0	58,411	4,386
FONCAIXA FTGENCAT 3, FTA	0	104,987	0	0	0	0	0	0	0	2,251	210
FONCAIXA FTGENCAT 4, FTA	0	138,378	0	0	0	0	0	0	0	5,134	275
FONCAIXA FTGENCAT 5, FTA	0	352,134	0	0	0	0	0	0	0	14,007	709
FONCAIXA FTGENCAT 6, FTA	0	257,239	0	0	0	0	0	0	0	11,322	524
FONCAIXA LEASINGS 2, FTA	0	684,270	0	0	0	0	0	0	0	3,036	123
FONCAIXA PYMES 3, FTA	0	870,119	0	0	0	0	0	0	0	24,386	2,920
FONCAIXA PYMES 4, FTA	0	398,110	0	0	0	0	0	0	0	5,803	2,290
FONCAIXA PYMES 5, FTA	0	1,726,331	0	0	0	0	0	0	0	1,038	3,958
FTA FTPYME SANTANDER 1	0	142,803	0	0	0	0	0	0	0	4,299	135
FTA FTPYME SANTANDER 2	0	214,076	0	0	0	0	0	0	0	8,058	157
FTA PYMES BANESTO 3	0	142,919	0	0	0	0	0	0	0	2,289	374
FTA PYMES SANTANDER 10	0	2,965,049	0	0	0	0	0	0	0	505,091	5,207
FTA PYMES SANTANDER 3	0	413,441	0	0	0	0	0	0	0	-440	1,337
FTA PYMES SANTANDER 4	0	545,793	0	0	0	0	0	0	0	23,532	2,593

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FTA PYMES SANTANDER 5	0	587,564	0	0	0	0	0	0	0	30,158	3,014
FTA PYMES SANTANDER 6	0	252,226	0	0	0	0	0	0	0	4,873	853
FTA PYMES SANTANDER 7	0	485,605	0	0	0	0	0	0	0	28,301	2,053
FTA PYMES SANTANDER 8	0	834,183	0	0	0	0	0	0	0	-3,629	2,176
FTA PYMES SANTANDER 9	0	439,323	0	0	0	0	0	0	0	930	763
FTA RESULTANTES DE LA MORATORIA NUCLEAR	0	0	0	0	0	0	0	0	184,163	-141,732	46
FTA RMBS SANTANDER 2	2,916,641	0	0	0	0	0	0	0	0	-16,311	1,570
FTA RMBS SANTANDER 3	6,404,409	0	0	0	0	0	0	0	0	0	7,917
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	207,891	0	0	0	0	1,679	884
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	0	0	224,859	0	0	0	0	1,742	922
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	0	0	0	0	742,853	0	0	0	0	0	3,617
FTA SANTANDER EMPRESAS 10, FTA	0	522,416	0	0	0	0	0	0	0	-8,769	1,522
FTA SANTANDER EMPRESAS 2	0	171,869	0	0	0	0	0	0	0	5,829	182
FTA SANTANDER FINANCIACION 1	0	0	0	0	68,101	0	0	0	0	231	66
FTA SANTANDER HIPOTECARIO 2	740,021	0	0	0	0	0	0	0	0	12,863	468
FTA SANTANDER HIPOTECARIO 3	1,229,200	0	0	0	0	0	0	0	0	33,933	843
FTA SANTANDER HIPOTECARIO 7	1,290,195	0	0	0	0	0	0	0	0	19,580	697
FTA SANTANDER HIPOTECARIO 8	577,724	0	0	0	0	0	0	0	0	10,693	343
FTA SANTANDER HIPOTECARIO 9	597,103	0	0	0	0	0	0	0	0	1,825	413
FTA SANTANDER PUBLICO 1	0	0	0	127,313	0	0	0	0	0	3,063	186
FTA UCI 18	815,829	0	0	0	0	0	0	0	0	109,846	3,230
FTA UCI 6	34,661	0	0	0	4,030	0	0	0	0	510	49
FTA UCI 7	48,327	0	0	0	0	0	0	0	0	489	148
FTA UCI 8	66,788	0	0	0	1,874	0	0	0	0	1,393	218
FTA UCI 9	193,546	0	0	0	0	0	0	0	0	4,286	605
FTA, HIPOTEBANSA 11	172,867	0	0	0	0	0	0	0	0	1,268	123
FTA, HIPOTEBANSA X	94,981	0	0	0	0	0	0	0	0	1,143	125
FTA, RMBS SANTANDER 1	1,247,248	0	0	0	0	0	0	0	0	-12,298	1,338
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	0	0	380,624	0	0	0	0	1,621	1,771
FTA, SANTANDER EMPRESAS 1	0	196,900	0	0	0	0	0	0	0	2,924	562
FTA, SANTANDER EMPRESAS 3	0	407,963	0	0	0	0	0	0	0	-1,539	658
FTA, UCI 15	542,630	0	0	0	0	0	0	0	33,067	86,905	2,562
FTA, UCI 17	681,936	0	0	0	0	0	0	0	0	134,637	3,481
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	21,145,047	0	0
FTH UCI 10	144,959	0	0	0	0	0	0	0	0	4,156	435

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FTH UCI 12	292,053	0	0	0	0	0	0	0	0	23,097	1,405
FTH UCI 5	16,496	0	0	0	0	0	0	0	0	248	20
FTPYPE BANCAJA 2 FTA	0	15,457	0	0	0	0	0	0	0	5,219	10
FTPYPE BANCAJA 3 FTA	0	25,464	0	0	0	0	0	0	0	10,294	20
FTPYPE BANCAJA 6 FTA	0	92,126	0	0	0	0	0	0	0	38,053	81
FTPYPE TDA 7, FTA	0	37,250	0	0	0	0	0	0	0	3,088	88
FTPYPE TDA CAM 2, FTA	0	34,705	0	0	0	0	0	0	0	12,564	147
FTPYPE TDA CAM 4, FTA	0	214,912	0	0	0	0	0	0	0	55,374	798
FTPYPE TDA CAM 7, FTA	0	322,778	0	0	0	0	0	0	0	17,396	399
FTPYPE TDA CAM 9, FTA	0	255,514	0	0	0	0	0	0	0	18,793	478
GAT FTGENCAT 2006, FTA	33,444	438	0	0	0	0	0	0	0	1,814	62
GAT FTGENCAT 2007, FTA	90,701	4,305	0	0	0	0	0	0	0	3,516	154
GAT FTGENCAT 2008, FTA	120,788	38,285	0	0	0	0	0	0	0	5,869	174
GAT ICO-FTVPO 1, FTH	190,061	0	0	0	0	0	0	0	0	1,697	243
GC FTGENCAT CAIXA SABADELL 1, FTA	0	20,299	0	0	0	0	0	0	0	872	19
GC FTGENCAT CAIXA SABADELL 2, FTA	0	17,819	0	0	0	0	0	0	0	310	28
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	67,789	0	0	0	0	0	0	0	4,637	94
GC FTPYPE PASTOR 4, FTA	0	44,469	0	0	0	0	0	0	0	593	35
GC FTPYPE SABADELL 4, FTA	0	54,146	0	0	0	0	0	0	0	1,920	34
GC FTPYPE SABADELL 5, FTA	0	101,964	0	0	0	0	0	0	0	1,908	96
GC FTPYPE SABADELL 6, FTA	0	129,020	0	0	0	0	0	0	0	4,124	129
GC FTPYPE SABADELL 8, FTA	0	239,658	0	0	0	0	0	0	0	12,591	183
GC PASTOR HIPOTECARIO 5, FTA	309,639	0	0	0	0	0	0	0	0	6,085	117
GC SABADELL 1, FTH	260,757	0	0	0	0	0	0	0	0	1,096	179
HIPOCAT 10, FTA	437,705	0	0	0	0	0	0	0	0	36,067	815
HIPOCAT 11, FTA	433,060	0	0	0	0	0	0	0	0	32,963	899
HIPOCAT 16, FTA	453,989	0	0	0	0	0	0	0	0	1,039	575
HIPOCAT 17, FTA	536,906	0	0	0	0	0	0	0	0	4,602	645
HIPOCAT 18, FTA	454,721	0	0	0	0	0	0	0	0	1,340	566
HIPOCAT 19, FTA	359,556	0	0	0	0	0	0	0	0	4,608	578
HIPOCAT 20, FTA	484,187	0	0	0	0	0	0	0	0	3,649	886
HIPOCAT 4, FTA	41,535	0	0	0	0	0	0	0	0	554	129
HIPOCAT 5, FTA	111,442	0	0	0	0	0	0	0	0	2,056	354
HIPOCAT 6, FTA	173,343	0	0	0	0	0	0	0	0	6,749	500
HIPOCAT 7, FTA	341,271	0	0	0	0	0	0	0	0	15,986	779
HIPOCAT 8, FTA	413,473	0	0	0	0	0	0	0	0	20,186	891
HIPOCAT 9, FTA	303,998	0	0	0	0	0	0	0	0	16,683	500
IM BANCO POPULAR FTPYPE 1, FTA	0	94,362	0	0	0	0	0	0	0	11,265	900
IM BANCO POPULAR MBS 2, FTA	488,557	0	0	0	0	0	0	0	0	17,116	1,459

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IM BCG RMBS 2, FTA	1,217,542	0	0	0	0	0	0	0	0	2,515	620
IM CAJA LABORAL 1, FTA	352,992	0	0	0	0	0	0	0	0	4,128	316
IM CAJA LABORAL 2, FTA	418,398	0	0	0	0	0	0	0	0	13,499	729
IM CAJA LABORAL EMPRESAS 1, FTA	0	201,432	0	0	0	0	0	0	0	11,404	369
IM CAJAMAR 1, FTA	93,236	0	0	0	0	0	0	0	0	2,623	217
IM CAJAMAR 3, FTA	447,880	0	0	0	0	0	0	0	0	18,231	1,661
IM CAJAMAR 4, FTA	447,111	0	0	0	0	0	0	0	0	15,780	1,077
IM CAJAMAR 5, FTA	508,915	0	0	0	0	0	0	0	0	25,202	1,713
IM CAJAMAR 6, FTA	1,074,981	0	0	0	0	0	0	0	0	59,793	4,406
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	76,281	0	0	0	0	0	0	0	9,605	804
IM CAJAMAR EMPRESAS 4, FTA	0	472,723	0	0	0	0	0	0	0	16,333	2,417
IM CAJAMAR EMPRESAS 5, FTA	0	417,451	0	0	0	0	0	0	0	17,311	2,928
IM CAJASTUR MBS 1, FTA	457,319	0	0	0	0	0	0	0	0	10,594	428
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	50,324
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	62,849
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	23,766
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	37,733
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	30,326
IM FTGENCAT SABADELL 2, FTA	0	93,187	0	0	0	0	0	0	0	-70	500
IM FTPYME SABADELL 7, FTA	0	172,493	0	0	0	0	0	0	0	8,178	605
IM FTPYME SABADELL 9, FTA	0	537,430	0	0	0	0	0	0	0	1,046	988
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	163,652	0	0	0	0	0	0	0	27,749	1,766
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	920,124	0	0	0	0	0	0	0	10,881	3,195
IM GRUPO BANCO POPULAR FTPYME I FTA	0	242,098	0	0	0	0	0	0	0	33,376	2,734
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	127,050	0	0	0	0	0	0	0	27,758	1,810
IM PASTOR 2, FTH	197,859	0	0	0	0	0	0	0	0	3,580	135
IM PASTOR 3, FTH	239,942	0	0	0	0	0	0	0	0	30,219	979
IM PASTOR 4, FTA	313,034	0	0	0	0	0	0	0	0	32,478	1,271
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	68,922	0	269
IM SABADELL RMBS 2, FTA	658,623	0	0	0	0	0	0	0	0	8,859	450
IM SABADELL RMBS 3, FTA	740,647	0	0	0	0	0	0	0	0	11,469	687
IM TARJETAS 1, FTA	0	0	0	0	915,366	0	0	0	0	2,013	34,553
IM TERRASSA MBS 1, FTA	150,710	0	0	0	0	0	0	0	0	4,142	771
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	4,680
MADRID ACTIVOS CORPORATIVOS V, FTA	0	718,341	0	0	0	0	0	0	0	0	4,269
MADRID FTPYME I, FTA	0	312,503	0	0	0	0	0	0	0	7,625	387
MADRID FTPYME II, FTA	0	256,810	0	0	0	0	0	0	0	2,912	529

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MADRID ICO-FTVPO I, FTA	152,797	0	0	0	0	0	0	0	0	1,424	86
MADRID RESIDENCIAL I, FTA	496,152	0	0	0	0	0	0	0	0	17,435	358
MADRID RESIDENCIAL II, FTA	448,146	0	0	0	0	0	0	0	0	11,526	295
MADRID RMBS I, FTA	837,350	0	0	0	0	0	0	0	0	35,062	765
MADRID RMBS II, FTA	739,467	0	0	0	0	0	0	0	0	38,755	703
MADRID RMBS III FTA	1,386,178	0	0	0	0	0	0	0	0	83,336	1,478
MADRID RMBS IV, FTA	1,071,263	0	0	0	0	0	0	0	0	46,982	871
MBS BANCAJA 1 FTA	70,122	0	0	0	0	0	0	0	0	4,104	67
MBS BANCAJA 2, FTA	178,490	0	0	0	0	0	0	0	0	12,792	154
MBS BANCAJA 3, FTA	252,488	0	0	0	0	0	0	0	0	18,627	238
MBS BANCAJA 4, FTA	695,914	0	0	0	0	0	0	0	0	70,601	659
MBS BANCAJA 6, FTA	545,616	0	0	0	0	0	0	0	0	51,263	527
MBS BANCAJA 7, FTA	608,745	0	0	0	0	0	0	0	0	60,855	655
MBS BANCAJA 8, FTA	313,128	0	0	0	0	0	0	0	0	35,048	346
MBSCAT 1, FTA	439,256	0	0	0	0	0	0	0	0	3,583	782
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0	0	0	0	411,396	0	0	0	0	1,517	463
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	237,972
PYME BANCAJA 5, FTA	0	54,749	0	0	0	0	0	0	0	30,895	35
PYME VALENCIA 1, FTA	0	85,581	0	0	0	0	0	0	0	35,218	139
PYMES BANESTO 2, FTA	0	113,113	0	0	0	0	0	0	0	17,048	124
RURAL HIPOTECARIO GLOBAL I, FTA	316,924	0	0	0	0	0	0	0	0	18,306	363
RURAL HIPOTECARIO III FTH	34,083	0	0	0	0	0	0	0	0	695	41
RURAL HIPOTECARIO IV FTH	71,074	0	0	0	0	0	0	0	0	2,199	77
RURAL HIPOTECARIO IX, FTA	658,091	0	0	0	0	0	0	0	0	44,412	792
RURAL HIPOTECARIO V FTA	137,962	0	0	0	0	0	0	0	0	3,273	104
RURAL HIPOTECARIO VI, FTA	231,317	0	0	0	0	0	0	0	0	6,723	259
RURAL HIPOTECARIO VII, FTA	309,226	0	0	0	0	0	0	0	0	9,975	369
RURAL HIPOTECARIO VIII, FTA	474,736	0	0	0	0	0	0	0	0	25,342	603
RURAL HIPOTECARIO X, FTA	976,645	0	0	0	0	0	0	0	0	30,502	1,199
RURAL HIPOTECARIO XI, FTA	1,234,117	0	0	0	0	0	0	0	0	38,170	1,373
RURAL HIPOTECARIO XII, FTA	590,585	0	0	0	0	0	0	0	0	17,192	452
RURAL HIPOTECARIO XIV, FTA	199,912	0	0	0	0	0	0	0	0	1,123	193
RURAL HIPOTECARIO XV, FTA	475,592	0	0	0	0	0	0	0	0	2,340	541
RURAL HIPOTECARIO XVI, FTA	136,827	0	0	0	0	0	0	0	0	420	95
RURAL HIPOTECARIO XVII, FTA	97,801	0	0	0	0	0	0	0	0	0	104
RURALPYME 2 FTPYME FTA	0	58,559	0	0	0	0	0	0	0	11,875	134
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	66,498	0	0	0	0	821	300
SANTANDER HIPOTECARIO I, FTA	477,694	0	0	0	0	0	0	0	0	5,351	335

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)
SOL-LION, FTA	2,661,527	0	0	0	0	0	0	0	0	20,978	1,912
TDA 13 - MIXTO, FTA	35,088	0	0	0	0	0	0	0	0	409	26
TDA 14 - MIXTO, FTA	70,466	0	0	0	0	0	0	0	0	903	119
TDA 15 - MIXTO, FTA	78,232	0	0	0	0	0	0	0	0	2,496	106
TDA 16 - MIXTO, FTA	82,322	0	0	0	0	0	0	0	0	3,292	158
TDA 17 - MIXTO, FTA	61,448	0	0	0	0	0	0	0	0	1,881	154
TDA 18 - MIXTO, FTA	86,517	0	0	0	0	0	0	0	0	2,076	112
TDA 19 - MIXTO, FTA	133,987	0	0	0	0	0	0	0	0	4,112	117
TDA 20 - MIXTO, FTA	100,387	0	0	0	0	0	0	0	0	1,395	87
TDA 22 - MIXTO, FTA	131,441	0	0	0	0	0	0	0	0	13,163	286
TDA 23, FTA	215,299	0	0	0	0	0	0	0	0	27,179	546
TDA 24, FTA	133,233	0	0	0	0	0	0	0	0	25,296	527
TDA 25, FTA	75,806	0	0	0	0	0	0	0	0	38,934	630
TDA 26 - MIXTO, FTA	276,227	0	0	0	0	0	0	0	0	13,750	538
TDA 27, FTA	367,128	0	0	0	0	0	0	0	0	53,216	947
TDA 28, FTA	192,497	0	0	0	0	0	0	0	0	59,221	1,052
TDA 29, FTA	362,883	0	0	0	0	0	0	0	0	19,849	655
TDA 30, FTA	218,328	0	0	0	0	0	0	0	0	4,463	464
TDA 31, FTA	136,063	0	0	0	0	0	0	0	0	5,426	206
TDA CAJAMAR 2, FTA	291,305	0	0	0	0	0	0	0	0	12,028	332
TDA CAM 1, FTA	153,295	0	0	0	0	0	0	0	0	4,671	172
TDA CAM 11, FTA	925,533	0	0	0	0	0	0	0	0	43,075	696
TDA CAM 12, FTA	1,099,081	0	0	0	0	0	0	0	0	39,641	860
TDA CAM 2, FTA	177,930	0	0	0	0	0	0	0	0	8,738	211
TDA CAM 3, FTA	191,055	0	0	0	0	0	0	0	0	9,380	238
TDA CAM 4, FTA	497,287	0	0	0	0	0	0	0	0	29,214	621
TDA CAM 5, FTA	701,206	0	0	0	0	0	0	0	0	64,383	976
TDA CAM 6, FTA	452,104	0	0	0	0	0	0	0	0	66,059	881
TDA CAM 7, FTA	699,138	0	0	0	0	0	0	0	0	85,631	1,076
TDA CAM 8, FTA	693,491	0	0	0	0	0	0	0	0	78,370	1,123
TDA CAM 9, FTA	621,517	0	0	0	0	0	0	0	0	93,037	1,095
TDA IBERCAJA 1, FTA	124,640	0	0	0	0	0	0	0	0	803	18
TDA IBERCAJA 2, FTA	316,643	0	0	0	0	0	0	0	0	2,558	54
TDA IBERCAJA 3, FTA	399,581	0	0	0	0	0	0	0	0	4,563	70
TDA IBERCAJA 4, FTA	595,858	0	0	0	0	0	0	0	0	11,799	165
TDA IBERCAJA 5, FTA	585,244	0	0	0	0	0	0	0	0	9,868	140
TDA IBERCAJA 6, FTA	852,221	0	0	0	0	0	0	0	0	21,000	257
TDA IBERCAJA 7, FTA	1,455,445	0	0	0	0	0	0	0	0	15,588	217
TDA IBERCAJA ICO-FTVPO, FTH	248,673	0	0	0	0	0	0	0	0	971	333

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 PASTOR 1, FTA	69,604	0	1,503	0	0	0	0	0	0	304	13
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	5,167	0	0	0	0	-192	256
TDA SA NOSTRA EMPRESAS 1, FTA	0	36,061	0	0	0	0	0	0	0	102	31
TDA SA NOSTRA EMPRESAS 2, FTA	0	90,505	0	0	0	0	0	0	0	2,384	53
TDA TARRAGONA 1, FTA	170,288	0	0	0	0	0	0	0	0	5,998	152
VAL BANCAJA 1, FTA	203,992	0	0	0	0	0	0	0	0	10,318	186
VALENCIA HIPOTECARIO 1, FTA	91,189	0	0	0	0	0	0	0	0	2,222	72
VALENCIA HIPOTECARIO 2, FTH	294,755	0	0	0	0	0	0	0	0	14,613	249
VALENCIA HIPOTECARIO 3, FTA	369,687	0	0	0	0	0	0	0	0	16,996	355
Subtotal BONDS 2014 2	187,567,148	24,366,495	124,378	184,745	5,967,791	0	0	0	21,498,980	5,455,113	1,600,052
which are covered bonds	72,979,904			0							
Subtotal BONDS 2013 2	198,192,030	29,572,297	124,378	266,191	7,008,637	0	0	0	22,770,544	6,850,085	1,849,807
% change	-5.36	-17.60	0.00	-30.60	-14.85	-	-	-	-5.58	-20.36	-13.50
COMMERCIAL PAPER											
FTA SANTANDER 2	0	0	0	0	0	188,580	0	0	0	10,745	462
Subtotal COMMERCIAL PAPER 2014 2	0	0	0	0	0	188,580	0	0	0	10,745	462
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	-	-	-	-	-	-74.86	-	-	-	822.32	-
Total 2014 2	187,567,148	24,366,495	124,378	184,745	5,967,791	188,580	0	0	21,498,980	5,465,858	1,600,514
which are covered bonds	72,979,904			0							
Total 2013 2	198,192,030	29,572,297	124,378	266,191	7,008,637	750,192	0	0	22,770,544	6,851,250	1,849,807
% change	-5.36	-17.60	0.00	-30.60	-14.85	-74.86	-	-	-5.58	-20.22	-13.48

Amounts in thousands euros.

(1) Matured and outstanding interests included

FUND								CONCENTRATION RATE		
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
AYT CAIXA SABADELL HIPOTECARIO I, FTA	36.07	81.27	12.73	0.00	0.00	24.50	9.10	2.00	CATALUÑA	99.91
AYT CAJA INGENIEROS 2, FTA	2.43	52.32	0.51	0.00	0.00	24.10	6.86	1.29	CATALUÑA	70.24
AYT CAJA MURCIA HIPOTECARIO I, FTA	2.76	43.75	1.33	0.00	0.00	11.01	11.66	2.10	MURCIA	76.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	6.25	60.30	11.45	0.00	0.00	20.27	8.96	2.18	ANDALUCÍA	79.76
AYT CAJAMURCIA HIPOTECARIO II, FTA	2.99	41.85	0.60	0.00	0.00	12.14	10.76	2.37	MURCIA	59.21
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	3.40	7.67	44.64	PAÍS VASCO	17.54
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	1.80	9.76	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	3.90	11.08	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	4.90	10.12	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	5.63	9.51	89.55	GALICIA	20.51
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	7.18	0.00	3.49	0.00	0.00	21.70	9.74	0.21	PAÍS VASCO	26.89
AYT GENOVA HIPOTECARIO II, FTH	3.81	34.35	0.85	0.09	0.00	13.05	12.50	1.74	MADRID	41.92
AYT GENOVA HIPOTECARIO III, FTH	4.45	34.74	0.93	0.27	0.00	13.47	12.03	1.73	MADRID	41.79
AYT GENOVA HIPOTECARIO IV, FTH	4.17	34.16	0.74	0.09	0.00	13.99	11.57	1.44	MADRID	39.94
AYT GENOVA HIPOTECARIO IX, FTH	2.95	43.78	1.34	0.53	0.00	17.94	9.14	1.56	MADRID	24.97
AYT GENOVA HIPOTECARIO VI, FTH	4.06	37.56	0.77	0.11	0.00	15.52	10.66	2.21	MADRID	30.74
AYT GENOVA HIPOTECARIO VII, FTH	4.07	39.72	1.01	0.39	0.00	16.24	10.21	0.97	MADRID	22.15
AYT GENOVA HIPOTECARIO VIII, FTH	3.79	38.11	1.20	0.21	0.00	15.60	10.56	0.84	MADRID	31.05
AYT GENOVA HIPOTECARIO X, FTH	5.49	43.63	1.87	0.68	0.00	18.39	8.81	1.15	CATALUÑA	22.41
AYT GENOVA HIPOTECARIO XI, FTH	5.50	43.23	2.59	0.69	0.00	18.91	8.45	1.19	MADRID	26.40
AYT GENOVA HIPOTECARIO XII, FTH	5.36	44.17	2.46	0.35	0.00	19.37	8.07	1.63	MADRID	22.83
AYT GOYA HIPOTECARIO III, FTA	6.14	49.57	2.16	0.13	0.00	21.61	5.98	0.45	MADRID	21.16
AYT GOYA HIPOTECARIO IV, FTA	5.93	47.10	2.09	0.05	0.00	21.25	5.46	1.44	MADRID	22.70
AYT GOYA HIPOTECARIO V, FTA	5.54	47.81	1.54	0.00	0.00	20.15	7.06	0.89	MADRID	29.61
AYT HIPOTECARIO BBK I, FTA	2.47	65.89	1.69	0.00	0.00	17.22	11.65	0.72	PAÍS VASCO	64.43
AYT HIPOTECARIO BBK II, FTA	2.24	64.54	1.99	0.00	0.00	17.99	10.83	0.75	PAÍS VASCO	56.79
AYT HIPOTECARIO III, FTH	4.05	34.55	1.48	0.00	0.00	10.63	12.98	1.74	NAVARRA	32.17
AYT HIPOTECARIO IV, FTH	4.60	33.66	2.19	0.00	0.00	10.33	14.15	3.57	ANDALUCÍA	48.88
AYT HIPOTECARIO MIXTO II, FTA	3.84	41.90	1.16	0.00	0.00	12.79	12.55	1.75	ANDALUCÍA	46.16
AYT HIPOTECARIO MIXTO III, FTA	2.88	55.41	16.43	4.30	0.00	17.17	10.97	1.87	ANDALUCÍA	63.47
AYT HIPOTECARIO MIXTO IV, FTA	4.62	40.79	2.89	0.00	0.00	13.87	11.36	2.48	NAVARRA	53.44
AYT HIPOTECARIO MIXTO V, FTA	4.15	58.08	6.30	0.00	0.00	17.07	10.48	1.18	NAVARRA	39.12
AYT HIPOTECARIO MIXTO, FTA	3.63	49.98	10.84	1.13	0.00	14.53	12.76	2.04	ANDALUCÍA	39.24
AYT ICO-FTVPO CAJA MURCIA, FTA	1.74	49.36	0.64	0.00	0.00	11.99	8.63	0.82	MURCIA	57.79
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	3.12	59.57	0.99	0.00	0.00	21.67	9.03	2.46	PAÍS VASCO	92.17
AYT ICO-FTVPO I, FTA	3.81	45.49	1.37	0.08	0.00	12.78	9.88	1.58	NAVARRA	30.50
AYT ICO-FTVPO III, FTA	57.17	48.67	0.55	0.00	0.00	12.44	9.72	3.79	LA RIOJA	79.82
AYT KUTXA HIPOTECARIO I, FTA	2.72	58.29	0.75	0.00	0.00	18.93	10.84	0.85	PAÍS VASCO	51.07
AYT KUTXA HIPOTECARIO II, FTA	2.12	63.16	6.72	0.00	0.00	21.27	10.05	0.49	PAÍS VASCO	42.46
AYT PROMOCIONES INMOBILIARIAS III, FTA	4.43	46.34	1.00	0.00	0.00	21.12	8.21	7.16	PAÍS VASCO	92.33

FUND								CONCENTRATION RATE		
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
AYT.1, FTH	4.02	38.38	0.85	0.00	0.00	8.00	16.41	6.17	GALICIA	52.96
AYT.11, FTH	3.41	39.61	2.86	0.25	0.00	12.12	13.40	1.69	ANDALUCÍA	38.22
AYT.2, FTH	3.16	29.41	1.27	0.00	0.00	4.67	15.97	7.42	CANARIAS	59.29
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	3.83	37.93	15.16	0.00	0.00	10.89	8.58	13.90	ANDALUCÍA	38.46
BANCAJA - BVA VPO 1, FTA	3.53	49.12	2.01	0.19	0.00	13.22	9.83	1.63	C.VALENCIANA	76.15
BANCAJA 10, FTA	3.08	60.46	7.39	2.74	0.17	22.01	9.05	0.22	C.VALENCIANA	32.46
BANCAJA 11, FTA	3.00	62.26	8.16	2.87	0.29	24.83	8.53	0.40	C.VALENCIANA	33.67
BANCAJA 13, FTA	4.47	69.41	6.88	0.74	0.01	28.94	7.42	0.34	C.VALENCIANA	36.14
BANCAJA 3, FTA	4.27	24.31	2.64	0.02	0.00	7.62	12.73	1.56	C.VALENCIANA	68.10
BANCAJA 4, FTH	3.52	35.41	2.70	0.17	0.00	11.91	13.44	1.30	C.VALENCIANA	52.49
BANCAJA 5, FTA	3.40	40.56	2.28	0.02	0.00	12.49	13.14	1.08	C.VALENCIANA	51.74
BANCAJA 6, FTA	3.12	48.24	2.37	0.14	0.00	13.18	12.96	0.57	C.VALENCIANA	56.43
BANCAJA 7, FTA	3.43	43.52	3.50	0.29	0.43	14.72	11.55	0.61	C.VALENCIANA	43.36
BANCAJA 8, FTA	4.16	52.73	5.67	1.38	0.29	17.07	10.64	0.78	C.VALENCIANA	36.21
BANCAJA 9, FTA	4.50	54.95	7.02	2.89	0.19	18.69	9.91	0.71	C.VALENCIANA	35.84
BANKIA PYME I, FTA	15.16	64.36	0.00	0.00	0.00	6.41	4.74	21.97	C.VALENCIANA	38.86
BANKINTER 10, FTA	3.00	41.52	1.46	0.02	0.00	17.85	10.57	0.94	MADRID	35.30
BANKINTER 11, FTH	3.40	41.81	1.48	0.03	0.00	18.81	10.47	1.40	MADRID	33.59
BANKINTER 13 FTA	2.87	47.58	2.33	0.15	0.00	20.78	9.17	0.86	MADRID	31.17
BANKINTER 2, FTH	3.68	25.57	1.79	0.05	0.00	8.42	16.45	4.85	MADRID	29.10
BANKINTER 3, FTH	3.65	30.45	1.16	0.00	0.00	10.57	15.18	0.98	MADRID	24.48
BANKINTER 4, FTH	3.55	33.26	0.94	0.00	0.00	12.26	14.20	1.03	MADRID	30.99
BANKINTER 5, FTH	3.35	36.46	0.91	0.00	0.00	12.83	13.94	1.36	MADRID	27.67
BANKINTER 6, FTA	3.69	40.66	1.35	0.01	0.00	13.85	12.86	0.62	MADRID	26.90
BANKINTER 7, FTH	3.41	43.78	2.07	0.02	0.00	14.87	13.46	1.71	MADRID	23.24
BANKINTER 8, FTA	2.96	43.55	1.55	0.00	0.00	15.22	13.36	0.82	MADRID	25.98
BANKINTER 9, FTA	3.12	45.96	1.43	0.01	0.00	16.97	11.53	1.25	MADRID	30.84
BBVA HIPOTECARIO 3, FTA	4.89	22.94	12.85	0.71	0.00	5.33	11.38	10.70	ANDALUCÍA	24.99
BBVA RMBS 1, FTA	1.18	71.82	2.02	1.61	0.11	20.88	9.75	0.29	CATALUÑA	24.43
BBVA RMBS 10, FTA	1.28	80.34	0.28	0.00	0.00	31.48	4.54	0.42	MADRID	19.88
BBVA RMBS 11, FTA	1.56	81.77	1.14	0.08	0.01	31.09	5.17	0.82	MADRID	22.37
BBVA RMBS 12, FTA	1.61	68.72	0.32	0.00	0.00	26.87	6.46	0.25	ANDALUCÍA	20.13
BBVA RMBS 13, FTA	0.80	66.49	0.12	0.00	0.00	26.83	6.87	0.31	ANDALUCÍA	20.01
BBVA RMBS 14, FTA	1.55	66.24	0.00	0.00	0.00	20.08	5.01	0.22	MADRID	32.13
BBVA RMBS 2, FTA	1.73	58.91	2.50	0.91	0.12	19.59	9.79	0.16	CATALUÑA	20.41
BBVA RMBS 3, FTA	1.07	74.71	4.69	3.63	0.10	25.86	8.60	0.27	CATALUÑA	22.29
BBVA RMBS 5 FTA	2.24	72.41	2.66	1.77	0.14	27.76	7.78	0.24	ANDALUCÍA	19.79
BBVA RMBS 9, FTA	1.90	78.69	1.03	0.12	0.00	30.22	5.95	0.49	ANDALUCÍA	22.54
CAIXA PENEDES 1 TDA, FTA	5.41	50.92	3.32	0.00	0.00	16.49	10.86	0.74	CATALUÑA	98.31
CAIXA PENEDES 2 TDA, FTA	8.02	44.29	1.50	0.00	0.00	16.67	10.33	1.28	CATALUÑA	97.38

FUND								CONCENTRATION RATE		
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
CAJA INGENIEROS TDA 1, FTA	2.22	50.87	0.80	0.00	0.00	21.83	9.08	3.10	CATALUÑA	80.13
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	2.33	7.67	100.00	MADRID	100.00
CEDULAS TDA 18, FTA	0.00	0.00	0.00	0.00	0.00	2.28	4.74	100.00	CATALUÑA	100.00
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	1.17	10.85	97.00	CATALUÑA	28.75
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	4.92	10.11	100.00	ARAGÓN	20.00
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	10.40	9.63	100.00	MADRID	21.67
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	2.47	9.55	98.50	CATALUÑA	22.50
CM BANCAJA 1, FTA	7.13	31.21	12.20	3.24	0.00	6.27	10.64	56.52	CATALUÑA	28.37
FTA PROGRAMA INDEPENDIENTE DE UTILIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	5.27	8.50	0.00	MADRID	100.00
FTA RMBS SANTANDER 2	25.20	95.63	0.20	0.00	0.00	23.74	7.00	0.30	MADRID	23.21
FTA RMBS SANTANDER 3	47.74	104.67	0.63	0.00	0.00	24.98	0.13	0.32	ANDALUCÍA	23.82
FTA SANTANDER HIPOTECARIO 2	19.79	89.56	2.08	2.15	4.92	19.05	8.50	0.98	CATALUÑA	17.66
FTA SANTANDER HIPOTECARIO 3	21.84	65.74	4.67	6.19	0.94	23.05	7.75	0.72	ANDALUCÍA	17.05
FTA SANTANDER HIPOTECARIO 7	6.55	125.21	2.69	3.26	1.43	26.63	3.45	0.94	MADRID	24.86
FTA SANTANDER HIPOTECARIO 8	0.05	116.44	3.33	2.55	3.68	24.08	3.05	1.16	MADRID	20.35
FTA SANTANDER HIPOTECARIO 9	2.31	120.60	1.16	0.05	0.00	27.41	1.53	1.37	MADRID	29.24
FTA UCI 11	1.57	54.52	4.86	0.00	0.00	17.60	10.11	1.08	MADRID	21.63
FTA UCI 14	1.15	57.93	18.62	0.89	0.00	20.00	9.09	0.68	MADRID	23.03
FTA UCI 16	0.91	56.85	19.52	1.70	0.00	22.99	8.19	0.52	ANDALUCÍA	25.34
FTA UCI 18	7.61	60.09	12.28	5.21	50.00	26.95	6.84	0.67	ANDALUCÍA	25.47
FTA UCI 6	2.09	34.85	1.60	0.55	0.00	11.06	14.53	2.01	MADRID	34.34
FTA UCI 7	1.43	37.19	1.01	0.00	0.00	12.09	13.17	1.84	ANDALUCÍA	25.56
FTA UCI 8	1.43	42.49	0.07	0.00	0.00	13.92	12.51	1.82	MADRID	26.48
FTA UCI 9	13.56	43.83	2.32	0.13	0.00	15.25	11.53	0.93	ANDALUCÍA	22.29
FTA, HIPOTEBANSA 11	16.02	44.33	0.11	0.02	0.00	12.16	12.10	1.44	CATALUÑA	23.82
FTA, HIPOTEBANSA X	12.02	30.57	1.28	0.16	0.38	9.49	12.84	2.05	CATALUÑA	25.55
FTA, RMBS SANTANDER 1	45.64	96.25	0.61	0.37	0.00	25.00	0.53	0.68	ANDALUCÍA	20.94
FTA, UCI 15	1.00	58.86	14.43	1.12	0.00	22.81	8.66	0.72	ANDALUCÍA	23.05
FTA, UCI 17	4.74	62.06	18.39	8.34	40.00	25.61	7.65	0.64	ANDALUCÍA	24.72
FTH UCI 10	10.24	43.91	0.54	0.00	0.00	16.25	10.62	1.71	MADRID	26.51
FTH UCI 12	0.78	48.16	7.43	0.41	0.00	19.00	9.58	0.94	MADRID	22.83
FTH UCI 5	2.47	31.41	1.53	0.00	0.00	9.41	15.56	3.40	MADRID	29.10
GAT FTGENCAT 2006, FTA	3.07	28.98	5.90	24.10	14.75	7.40	9.88	26.93	CATALUÑA	96.45
GAT FTGENCAT 2007, FTA	3.14	37.87	4.01	26.81	10.74	11.05	8.47	14.20	CATALUÑA	98.27
GAT FTGENCAT 2008, FTA	5.00	38.73	5.25	24.80	6.52	11.64	8.18	14.49	CATALUÑA	97.86
GAT ICO-FTVPO 1, FTH	3.93	41.51	1.02	0.61	16.19	9.85	10.62	0.84	CATALUÑA	74.37
GC PASTOR HIPOTECARIO 5, FTA	3.28	48.86	2.16	0.00	0.00	19.27	8.68	1.49	CATALUÑA	26.96
GC SABADELL 1, FTH	4.57	36.83	0.43	1.68	4.05	12.02	13.02	1.07	CATALUÑA	38.17
HIPOCAT 10, FTA	7.33	68.64	10.32	14.32	13.63	18.47	10.02	0.99	CATALUÑA	70.57

FUND								CONCENTRATION RATE		
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
HIPOCAT 11, FTA	8.09	73.95	10.25	18.78	11.98	20.37	9.41	1.17	CATALUÑA	69.61
HIPOCAT 16, FTA	10.96	43.84	0.23	0.04	90.89	15.95	10.13	1.02	CATALUÑA	58.96
HIPOCAT 17, FTA	19.85	50.06	0.95	0.36	87.80	21.68	8.47	1.63	CATALUÑA	60.60
HIPOCAT 18, FTA	15.07	62.18	0.36	0.05	93.00	19.68	9.20	1.17	CATALUÑA	47.27
HIPOCAT 19, FTA	28.11	58.88	1.75	0.93	85.89	21.50	8.83	1.51	CATALUÑA	68.65
HIPOCAT 20, FTA	24.49	59.82	0.93	0.28	86.62	20.81	8.60	1.13	CATALUÑA	73.08
HIPOCAT 4, FTA	3.94	42.53	1.29	0.22	4.56	10.90	16.13	0.08	CATALUÑA	86.40
HIPOCAT 5, FTA	4.55	53.62	1.82	0.33	53.66	12.45	15.35	1.36	CATALUÑA	85.98
HIPOCAT 6, FTA	5.08	58.95	3.83	0.95	0.00	14.53	13.92	1.24	CATALUÑA	83.41
HIPOCAT 7, FTA	5.06	59.74	4.90	5.27	13.99	16.11	12.25	0.75	CATALUÑA	70.06
HIPOCAT 8, FTA	5.23	57.21	5.62	7.08	21.97	16.33	11.61	0.71	CATALUÑA	82.60
HIPOCAT 9, FTA	6.51	62.17	6.53	9.84	17.29	17.93	10.33	1.25	CATALUÑA	67.77
IM BANCO POPULAR MBS 2, FTA	2.30	75.90	4.64	0.00	0.00	23.73	7.68	1.59	ANDALUCÍA	32.57
IM BCG RMBS 2, FTA	2.02	59.39	0.21	0.00	0.00	28.21	6.08	0.52	GALICIA	21.09
IM CAJA LABORAL 1, FTA	3.40	46.01	1.28	0.00	0.00	14.90	11.62	0.63	PAÍS VASCO	43.32
IM CAJA LABORAL 2, FTA	1.65	76.10	3.43	0.00	0.00	26.77	8.53	0.70	PAÍS VASCO	44.31
IM CAJAMAR 1, FTA	3.69	43.74	3.03	0.00	0.00	14.25	11.07	2.09	ANDALUCÍA	40.95
IM CAJAMAR 3, FTA	4.19	47.05	4.51	0.00	0.00	17.10	9.96	0.81	ANDALUCÍA	38.33
IM CAJAMAR 4, FTA	3.17	50.33	3.58	0.00	0.00	18.13	9.26	0.83	ANDALUCÍA	40.97
IM CAJAMAR 5, FTA	4.28	50.61	4.96	0.00	0.00	18.40	8.83	0.94	ANDALUCÍA	46.72
IM CAJAMAR 6, FTA	3.98	54.65	5.59	0.00	0.00	21.43	8.10	0.49	ANDALUCÍA	40.00
IM CAJASTUR MBS 1, FTA	1.89	66.58	2.85	0.00	0.00	21.39	8.03	5.03	ASTURIAS	68.75
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	7.17	7.83	100.00	CATALUÑA	57.69
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	0.25	9.75	100.00	MADRID	40.96
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	5.50	9.50	100.00	PAÍS VASCO	48.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	6.25	8.75	100.00	PAÍS VASCO	58.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	1.50	8.50	100.00	ANDALUCÍA	39.22
IM PASTOR 2, FTH	4.42	37.07	2.64	0.00	0.00	12.51	12.34	1.65	CATALUÑA	27.91
IM PASTOR 3, FTH	3.47	50.15	22.02	0.00	0.00	17.03	10.46	2.29	CATALUÑA	37.77
IM PASTOR 4, FTA	3.81	50.61	19.26	0.00	0.00	18.53	9.52	1.66	CATALUÑA	25.70
IM SABADELL RMBS 2, FTA	4.27	43.60	1.37	0.00	0.00	16.31	9.74	0.88	CATALUÑA	43.14
IM SABADELL RMBS 3, FTA	5.03	50.83	1.60	0.00	0.00	17.74	8.55	1.24	CATALUÑA	46.00
IM TERRASSA MBS 1, FTA	11.34	62.72	7.38	0.00	0.00	22.92	9.96	2.48	CATALUÑA	99.66
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	1.00	9.08	100.00	ANDALUCÍA	30.21
MADRID ICO-FTVPO I, FTA	2.85	53.61	0.94	0.56	0.00	17.74	9.23	2.71	MADRID	46.73
MADRID RESIDENCIAL I, FTA	2.31	75.96	3.54	2.38	0.00	24.37	7.95	1.40	MADRID	52.20
MADRID RESIDENCIAL II, FTA	2.51	81.19	2.66	1.57	0.00	25.43	7.81	1.57	MADRID	52.06
MADRID RMBS I, FTA	1.27	78.71	5.09	6.96	0.19	20.06	9.70	0.53	MADRID	68.31
MADRID RMBS II, FTA	1.15	77.76	5.25	7.67	0.31	19.96	9.70	0.62	MADRID	67.40
MADRID RMBS III FTA	1.29	79.64	6.02	7.74	0.10	23.29	9.06	0.39	MADRID	62.39

FUND								CONCENTRATION RATE		
	% DEBT / AV				BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)			AREA	PERCENTAGE
MADRID RMBS IV, FTA	2.27	76.85	4.41	8.80	0.23	23.71	8.60	0.65	MADRID	64.70
MBS BANCAJA 1 FTA	4.18	32.36	5.44	0.25	0.00	9.36	12.31	3.01	C.VALENCIANA	69.88
MBS BANCAJA 2, FTA	4.77	41.69	6.26	0.48	0.00	13.33	10.62	2.45	C.VALENCIANA	61.74
MBS BANCAJA 3, FTA	3.87	45.09	6.51	0.86	0.00	15.29	9.79	1.42	C.VALENCIANA	46.59
MBS BANCAJA 4, FTA	4.43	45.53	8.67	1.13	0.25	16.39	8.98	0.83	C.VALENCIANA	44.78
MBS BANCAJA 6, FTA	5.45	51.00	8.44	0.63	0.00	20.98	6.99	1.06	C.VALENCIANA	51.96
MBS BANCAJA 7, FTA	4.55	78.93	8.15	0.92	0.00	30.33	6.67	0.88	C.VALENCIANA	40.86
MBS BANCAJA 8, FTA	4.71	76.29	8.97	0.44	0.00	30.34	5.96	1.60	C.VALENCIANA	39.49
MBSCAT 1, FTA	21.93	46.58	1.66	2.50	62.65	19.76	8.52	1.23	CATALUÑA	70.40
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	9.74	8.84	75.05	ANDALUCÍA	29.53
RURAL HIPOTECARIO GLOBAL I, FTA	4.89	44.18	5.46	0.08	1.17	13.83	10.71	1.10	C.VALENCIANA	47.94
RURAL HIPOTECARIO III FTH	4.35	27.54	1.99	0.00	0.00	7.92	14.29	2.98	ANDALUCÍA	35.50
RURAL HIPOTECARIO IV FTH	4.15	34.80	2.99	0.03	0.00	10.50	13.43	2.29	ANDALUCÍA	33.27
RURAL HIPOTECARIO IX, FTA	5.24	52.08	6.39	0.51	0.01	18.38	9.15	0.51	C.VALENCIANA	32.85
RURAL HIPOTECARIO V FTA	3.56	37.28	2.26	0.00	0.00	12.17	12.53	1.17	ANDALUCÍA	15.21
RURAL HIPOTECARIO VI, FTA	4.61	42.06	2.82	0.01	0.00	13.34	11.71	1.01	ANDALUCÍA	26.37
RURAL HIPOTECARIO VII, FTA	4.93	41.64	3.12	0.01	0.00	13.72	11.47	0.76	ANDALUCÍA	35.77
RURAL HIPOTECARIO VIII, FTA	5.08	45.44	5.09	0.13	0.00	15.89	10.24	0.60	ANDALUCÍA	30.93
RURAL HIPOTECARIO X, FTA	6.99	51.82	3.03	0.16	0.00	20.32	8.24	0.43	ANDALUCÍA	28.94
RURAL HIPOTECARIO XI, FTA	7.22	51.42	3.01	0.13	0.50	20.47	7.98	0.35	C.VALENCIANA	29.76
RURAL HIPOTECARIO XII, FTA	4.35	51.43	2.83	0.02	0.00	20.31	7.69	0.62	C.LA MANCHA	35.37
RURAL HIPOTECARIO XIV, FTA	3.16	54.48	0.55	0.00	0.00	21.43	6.04	1.88	ARAGÓN	76.40
RURAL HIPOTECARIO XV, FTA	2.97	53.75	0.49	0.00	0.00	21.96	5.74	0.73	C.LA MANCHA	33.82
RURAL HIPOTECARIO XVI, FTA	2.09	59.07	0.31	0.00	0.00	22.66	5.36	2.41	C.LEÓN	56.24
RURAL HIPOTECARIO XVII, FTA	2.22	69.33	0.00	0.00	0.00	27.22	3.00	3.29	ARAGÓN	39.92
SANTANDER HIPOTECARIO I, FTA	1.46	63.26	1.44	0.09	4.18	14.86	10.59	1.04	CATALUÑA	29.31
SOL-LION, FTA	3.19	42.73	0.78	0.00	0.00	18.40	8.39	0.30	MADRID	32.53
TDA 13 - MIXTO, FTA	3.22	33.79	1.15	0.00	0.00	8.62	15.76	2.74	CATALUÑA	62.17
TDA 14 - MIXTO, FTA	5.13	36.25	1.27	0.00	0.00	9.40	14.83	1.50	CATALUÑA	49.87
TDA 15 - MIXTO, FTA	3.71	42.81	3.09	0.00	0.00	11.56	13.98	1.93	CATALUÑA	39.99
TDA 16 - MIXTO, FTA	3.13	43.97	3.84	0.16	0.00	12.77	12.88	1.67	ANDALUCÍA	48.09
TDA 17 - MIXTO, FTA	4.84	36.71	2.96	0.00	0.00	11.12	12.86	2.70	BALEARES	38.48
TDA 18 - MIXTO, FTA	3.39	47.43	2.36	0.00	0.00	15.09	12.01	2.16	CATALUÑA	44.23
TDA 19 - MIXTO, FTA	3.49	43.13	2.98	0.00	0.00	13.13	12.35	1.21	CATALUÑA	44.25
TDA 20 - MIXTO, FTA	4.26	45.17	1.37	0.00	0.00	13.73	12.57	2.08	CATALUÑA	41.63
TDA 22 - MIXTO, FTA	2.07	55.08	9.06	1.16	0.00	16.82	11.89	1.27	CATALUÑA	41.75
TDA 23, FTA	4.26	48.49	11.26	0.02	0.00	15.82	11.59	1.11	CATALUÑA	48.16
TDA 24, FTA	10.08	48.67	15.96	3.95	0.00	15.22	11.27	1.23	C.LA MANCHA	50.79
TDA 25, FTA	2.95	62.22	34.17	9.66	0.00	19.77	9.80	1.81	ANDALUCÍA	38.58
TDA 26 - MIXTO, FTA	4.04	45.27	4.72	0.31	0.00	15.97	10.12	1.65	BALEARES	25.17

FUND	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
	EAR (1)	(2)						GEOGRAPHICAL		
								BY DEBTOR (8)	AREA	PERCENTAGE
TDA 27, FTA	2.74	49.15	12.47	3.94	0.14	19.39	10.01	0.71	CATALUÑA	34.61
TDA 28, FTA	1.11	59.37	26.63	8.23	0.00	24.84	9.28	1.70	CATALUÑA	53.86
TDA 29, FTA	3.32	53.36	5.22	0.01	0.00	20.47	8.99	1.30	BALEARES	30.79
TDA 30, FTA	2.21	53.80	2.05	0.00	0.00	21.82	8.48	1.79	BALEARES	49.13
TDA 31, FTA	4.55	51.65	3.88	0.05	0.00	19.70	8.11	3.23	C.VALENCIANA	24.67
TDA CAJAMAR 2, FTA	3.85	44.79	3.97	0.00	0.00	15.01	10.64	0.76	ANDALUCÍA	45.16
TDA CAM 4, FTA	3.58	39.86	5.55	0.01	0.00	11.36	12.15	0.53	C.VALENCIANA	57.81
TDA CAM 5, FTA	3.64	51.49	8.48	0.11	0.00	17.02	11.00	0.25	C.VALENCIANA	39.76
TDA CAM 6, FTA	3.37	56.48	13.09	0.20	0.00	18.98	9.95	0.41	C.VALENCIANA	44.39
TDA CAM 7, FTA	2.96	57.15	11.09	0.30	0.00	19.96	9.68	0.60	C.VALENCIANA	37.96
TDA CAM 8, FTA	3.55	51.35	10.72	0.15	0.00	18.08	10.23	0.74	C.VALENCIANA	45.01
TDA CAM 9, FTA	3.12	55.03	13.12	0.33	0.00	21.23	8.68	0.88	C.VALENCIANA	44.44
TDA IBERCAJA 1, FTA	2.51	39.42	0.64	0.00	0.00	9.67	13.90	0.96	MADRID	33.64
TDA IBERCAJA 2, FTA	2.88	46.30	0.80	0.10	0.80	13.66	11.96	0.68	MADRID	30.17
TDA IBERCAJA 3, FTA	2.71	48.68	1.13	0.15	0.00	16.54	10.63	0.55	MADRID	36.40
TDA IBERCAJA 4, FTA	2.61	50.93	1.95	0.47	0.63	17.12	10.35	0.68	MADRID	31.39
TDA IBERCAJA 5, FTA	2.72	54.75	1.70	0.51	0.16	18.46	10.00	0.57	MADRID	30.22
TDA IBERCAJA 6, FTA	2.09	55.53	2.49	0.98	0.32	20.75	9.33	0.53	MADRID	32.19
TDA IBERCAJA 7, FTA	2.02	57.97	1.09	0.08	0.00	24.01	7.83	0.40	MADRID	34.02
TDA IBERCAJA ICO-FTVPO, FTH	3.95	48.91	0.39	0.00	0.00	12.36	8.61	0.46	MADRID	43.05
TDA PASTOR 1, FTA	3.58	31.32	0.42	0.02	0.00	9.48	17.05	2.77	GALICIA	23.97
TDA TARRAGONA 1, FTA	12.74	57.97	3.45	1.56	0.20	21.35	9.91	1.60	CATALUÑA	94.97
VAL BANCAJA 1, FTA	4.03	60.30	4.11	0.61	0.00	27.09	6.91	3.05	C.VALENCIANA	53.53
VALENCIA HIPOTECARIO 1, FTA	3.75	31.92	2.37	0.00	0.00	9.00	13.45	1.72	C.VALENCIANA	61.16
VALENCIA HIPOTECARIO 2, FTH	3.51	40.87	4.71	0.35	0.00	13.10	10.94	1.00	C.VALENCIANA	64.95
VALENCIA HIPOTECARIO 3, FTA	3.55	46.21	4.43	0.41	0.00	15.51	9.95	1.13	C.VALENCIANA	70.56
Average	2.35	32.56	2.69	0.60	0.90	14.26	7.82	30.70		34.62

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
AYT COLATERALES GLOBAL EMPRESAS, FTA	65.59	0.00	9.04	0.00	0.00	8.84	9.80	13.27	84. CIVIL SERVICE AND DEFENCE; COMPULSORY SOCIAL SECURITY	0.02
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	0.20	10.08	100.00	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	100.00
AYT FTPYME II, FTA	6.17	42.56	8.30	0.00	0.00	8.71	12.48	11.69	52. STORING AND ACTIVITIES LINKED TO FREIGHT	15.94
BANCAJA LEASING 1, FTA	0.85	0.00	23.92	0.00	0.00	7.68	7.99	10.91	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	37.48
BANKINTER 2 PYME FTA	3.31	29.68	10.44	2.23	0.00	7.81	10.56	8.89	68. REAL ESTATE ACTIVITIES	33.97
BANKINTER 3 FTPYME FTA	4.74	35.77	12.22	0.26	0.00	9.56	8.92	6.05	68. REAL ESTATE ACTIVITIES	25.27
BANKINTER 4 FTPYME, FTA	3.65	36.72	13.26	1.25	0.00	9.69	7.83	12.33	68. REAL ESTATE ACTIVITIES	20.20
BBVA EMPRESAS 1, FTA	15.08	28.03	18.56	2.36	0.00	5.14	9.18	41.45	68. REAL ESTATE ACTIVITIES	15.47
BBVA EMPRESAS 2, FTA	5.54	36.48	9.56	0.55	0.00	7.27	8.05	21.68	68. REAL ESTATE ACTIVITIES	16.92
BBVA EMPRESAS 3, FTA	6.13	35.50	32.30	2.12	0.85	6.23	6.32	12.70	41. BUILDING	16.46
BBVA EMPRESAS 4, FTA	8.72	33.88	20.30	1.13	0.00	6.62	6.08	22.12	68. REAL ESTATE ACTIVITIES	20.60
BBVA EMPRESAS 5, FTA	12.02	33.62	9.17	0.26	0.00	7.09	6.22	25.18	68. REAL ESTATE ACTIVITIES	22.65
BBVA EMPRESAS 6, FTA	13.98	39.86	23.35	0.15	0.00	7.81	5.32	24.96	41. BUILDING	16.30
BBVA LEASING 1, FTA	4.07	0.00	46.47	0.41	0.00	4.88	9.23	6.80	68. REAL ESTATE ACTIVITIES	18.39
BBVA-3 FTPYME FTA	10.82	17.57	24.61	1.24	0.00	3.63	11.81	22.60	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18.66
BBVA-4 PYME, FTA	5.97	24.61	30.84	6.58	0.00	4.84	10.59	35.69	68. REAL ESTATE ACTIVITIES	13.33
BBVA-5 FTPYME, FTA	9.24	28.69	36.06	2.95	0.00	5.09	10.16	18.43	68. REAL ESTATE ACTIVITIES	22.03
BBVA-6 FTPYME FTA	5.92	30.58	35.89	3.37	0.00	5.79	9.37	15.43	68. REAL ESTATE ACTIVITIES	20.47
BBVA-7 FTGENCAT, FTA	7.41	29.85	24.66	2.52	0.00	6.27	8.32	35.24	68. REAL ESTATE ACTIVITIES	33.34
BBVA-8 FTPYME FTA	4.95	31.96	24.19	2.11	0.00	6.53	7.61	20.12	68. REAL ESTATE ACTIVITIES	13.28
BBVA-9 PYME FTA	11.25	41.35	5.55	0.01	0.00	5.80	3.89	9.21	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	9.95
CAIXA PENEDES FT GENCAT 1 TDA, FTA	10.13	45.57	10.53	0.00	0.00	15.05	9.21	6.96	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	23.16
CAIXA PENEDES PYMES 1 TDA, FTA	9.04	39.16	14.33	0.00	0.00	11.25	10.04	6.80	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	34.14
CIBELES III FTPYME, FTA	4.92	30.46	10.45	0.00	0.00	6.90	12.81	13.90	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	56.09

FUND								CONCENTRATION RATE		
								BY SECTOR		
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
EDT FTPYME PASTOR 3, FTA	8.44	32.71	40.52	3.66	0.01	8.79	10.04	31.89	68. REAL ESTATE ACTIVITIES	43.94
EMPRESAS BANESTO 5, FTA	8.23	55.92	11.48	0.71	0.38	7.34	4.31	35.03	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	7.83
EMPRESAS BANESTO 6, FTA	26.15	34.35	9.07	0.04	26.00	2.05	4.20	28.10	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	5.06
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	7.20	31.43	30.75	0.00	0.00	6.60	10.59	36.67	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	41.40
FONCAIXA AUTONOMOS 1, FTA	4.07	35.88	3.87	0.00	0.00	13.91	6.91	3.06	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21.62
FONCAIXA FTGENCAT 3, FTA	4.60	29.77	2.29	0.00	0.00	11.93	11.72	4.24	68. REAL ESTATE ACTIVITIES	38.08
FONCAIXA FTGENCAT 4, FTA	2.99	34.63	4.06	0.00	0.00	13.58	10.78	4.25	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18.36
FONCAIXA FTGENCAT 5, FTA	3.07	38.47	4.41	0.00	0.00	14.71	8.88	5.68	68. REAL ESTATE ACTIVITIES	20.35
FONCAIXA FTGENCAT 6, FTA	2.67	39.48	4.93	0.00	0.00	15.37	8.31	3.51	68. REAL ESTATE ACTIVITIES	23.76
FONCAIXA LEASINGS 2, FTA	1.19	47.23	0.88	0.00	0.00	7.63	5.95	22.44	68. REAL ESTATE ACTIVITIES	27.58
FONCAIXA PYMES 3, FTA	10.41	21.28	4.11	0.00	0.00	5.75	5.01	4.55	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.38
FONCAIXA PYMES 4, FTA	16.91	16.95	1.83	0.00	0.00	7.86	4.45	13.82	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	13.93
FONCAIXA PYMES 5, FTA	2.88	19.35	0.08	0.01	0.00	3.94	1.48	3.71	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.75
FTA FTPYME SANTANDER 1	8.69	18.61	4.80	0.30	7.74	4.14	11.28	4.41	68. REAL ESTATE ACTIVITIES	0.84
FTA FTPYME SANTANDER 2	1.06	42.72	5.02	0.06	3.19	10.91	10.19	4.36	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.70
FTA PYMES BANESTO 3	15.74	45.82	9.34	0.00	0.00	3.78	1.95	11.28	-	1.63
FTA PYMES SANTANDER 10	24.79	64.43	0.01	0.00	0.00	5.11	0.09	6.28	55. ACCOMMODATION SERVICES	0.81
FTA PYMES SANTANDER 3	5.91	84.98	13.72	1.48	6.71	4.24	2.92	9.46	-	1.45
FTA PYMES SANTANDER 4	15.63	95.90	18.83	0.62	150.58	1.97	2.15	8.31	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	1.14
FTA PYMES SANTANDER 5	13.86	68.43	9.16	0.00	0.00	3.75	1.64	12.28	41. BUILDING	2.06
FTA PYMES SANTANDER 6	32.22	85.47	4.47	0.03	1.57	8.19	2.13	8.82	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0.93

FUND									CONCENTRATION RATE	
									BY SECTOR	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
FTA PYMES SANTANDER 7	14.43	68.25	3.62	0.01	0.00	3.31	1.11	16.83	52. STORING AND ACTIVITIES LINKED TO FREIGHT	2.38
FTA PYMES SANTANDER 8	27.86	76.40	0.78	0.00	0.00	2.88	0.62	11.14	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	1.73
FTA PYMES SANTANDER 9	2.58	80.40	1.96	0.00	0.00	9.51	0.62	6.20	11. MANUFACTURE OF BEVERAGES	0.79
FTA SANTANDER EMPRESAS 10, FTA	5.00	57.06	19.09	1.50	17.11	0.57	4.00	28.40	41. BUILDING	5.41
FTA SANTANDER EMPRESAS 2	2.89	52.43	6.82	10.35	6.81	3.00	8.05	34.46	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	10.84
FTA, SANTANDER EMPRESAS 1	4.19	61.25	7.37	3.81	2.66	9.65	9.17	19.01	68. REAL ESTATE ACTIVITIES	3.47
FTA, SANTANDER EMPRESAS 3	1.71	100.73	10.59	7.35	0.20	11.15	7.60	18.59	41. BUILDING	9.55
FTPYME BANCAJA 2 FTA	6.87	26.76	25.59	0.93	0.45	5.96	12.84	21.71	68. REAL ESTATE ACTIVITIES	32.96
FTPYME BANCAJA 3 FTA	9.16	29.24	27.51	3.73	0.00	6.58	11.72	30.21	68. REAL ESTATE ACTIVITIES	17.58
FTPYME BANCAJA 6 FTA	7.35	38.02	31.69	4.16	0.41	8.92	8.67	15.78	41. BUILDING	14.70
FTPYME TDA 7, FTA	11.16	35.86	11.22	0.00	0.00	10.26	8.29	21.35	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	37.11
FTPYME TDA CAM 2, FTA	4.07	22.33	27.34	0.02	0.00	5.22	12.28	17.67	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22.15
FTPYME TDA CAM 4, FTA	3.99	42.06	22.17	0.14	0.00	10.90	10.13	5.93	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	15.87
FTPYME TDA CAM 7, FTA	4.17	49.21	7.10	0.00	0.00	17.54	8.07	8.13	33.REPAIR AND INSTALLATION OF MACHINERY AND EQUIPMENT	12.66
FTPYME TDA CAM 9, FTA	3.67	40.33	9.94	0.00	0.00	11.77	7.16	7.02	12. TOBACCO INDUSTRY	10.88
GC FTGENCAT CAIXA SABADELL 1, FTA	9.55	35.09	4.12	21.32	41.06	8.04	9.22	21.25	68. REAL ESTATE ACTIVITIES	30.77
GC FTGENCAT CAIXA SABADELL 2, FTA	10.27	46.35	1.93	10.16	52.38	12.48	9.04	26.11	68. REAL ESTATE ACTIVITIES	34.13
GC FTGENCAT CAIXA TARRAGONA 1, FTA	3.54	38.53	7.49	23.94	3.37	13.07	9.30	20.77	41. BUILDING	17.48
GC FTPYME PASTOR 4, FTA	6.49	36.34	1.29	40.59	5.39	8.83	9.43	27.14	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	25.77
GC FTPYME SABADELL 4, FTA	13.21	28.51	3.91	22.88	4.65	7.69	11.13	13.11	68. REAL ESTATE ACTIVITIES	49.68
GC FTPYME SABADELL 5, FTA	13.52	27.81	2.12	17.43	4.59	7.42	10.02	16.29	68. REAL ESTATE ACTIVITIES	38.38
GC FTPYME SABADELL 6, FTA	13.34	29.76	3.95	15.57	9.44	7.59	9.07	12.50	68. REAL ESTATE ACTIVITIES	39.95

FUND								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
GC FTPYME SABADELL 8, FTA	11.17	32.35	6.39	7.84	18.82	7.57	6.27	17.74	68. REAL ESTATE ACTIVITIES	39.37
IM BANCO POPULAR FTPYME 1, FTA	5.83	27.22	13.17	0.00	0.00	7.70	11.62	13.98	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.59
IM CAJA LABORAL EMPRESAS 1, FTA	5.16	44.13	6.88	0.00	0.00	9.84	7.74	7.74	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.90
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	11.59	36.04	15.02	0.00	0.00	9.46	7.57	8.29	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	6.15
IM CAJAMAR EMPRESAS 4, FTA	6.79	38.08	7.20	0.00	0.00	7.03	6.38	5.81	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.61
IM CAJAMAR EMPRESAS 5, FTA	8.22	39.81	4.99	0.00	0.00	8.42	4.93	5.01	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	30.57
IM FTGENCAT SABADELL 2, FTA	4.24	0.00	9.53	0.00	0.00	5.49	9.03	21.11	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.52
IM FTPYME SABADELL 7, FTA	14.79	32.68	8.84	0.00	0.00	8.36	8.04	16.15	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	11.21
IM FTPYME SABADELL 9, FTA	10.17	37.51	1.39	0.00	0.00	7.98	5.09	12.11	68. REAL ESTATE ACTIVITIES	23.92
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	6.63	28.66	17.58	0.00	0.00	7.31	10.41	20.78	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	14.10
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	19.69	0.00	6.01	0.00	0.00	3.49	3.74	6.21	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	4.19
IM GRUPO BANCO POPULAR FTPYME I FTA	8.25	34.98	15.08	0.00	0.00	9.55	9.81	7.74	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	5.51
IM GRUPO BANCO POPULAR FTPYME II, FTA	13.80	34.01	29.14	0.00	0.00	7.60	9.04	23.64	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.79
MADRID ACTIVOS CORPORATIVOS V, FTA	15.63	0.00	0.00	0.00	0.00	14.38	4.01	61.18	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	38.33
MADRID FTPYME I, FTA	5.35	46.90	7.61	0.37	0.00	6.91	6.47	10.99	68. REAL ESTATE ACTIVITIES	13.17
MADRID FTPYME II, FTA	6.77	68.59	7.10	0.07	0.00	5.16	5.51	11.64	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	18.29

FUND	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
	EAR (1)	(2)						BY SECTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
PYME BANCAJA 5, FTA	7.48	37.50	38.04	2.90	0.00	8.55	9.41	20.76	41. BUILDING	26.05
PYME VALENCIA 1, FTA	4.38	39.16	34.43	3.74	0.00	7.03	9.46	23.08	41. BUILDING	26.82
PYMES BANESTO 2, FTA	9.66	23.68	20.95	7.53	50.65	2.10	9.00	5.81	55. ACCOMMODATION SERVICES	1.59
RURALPYME 2 FTPYME FTA	9.80	28.80	18.62	0.30	0.00	6.04	9.89	15.01	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	15.05
TDA SA NOSTRA EMPRESAS 1, FTA	7.78	25.97	0.31	0.00	0.00	7.78	9.87	47.80	55. ACCOMMODATION SERVICES	45.16
TDA SA NOSTRA EMPRESAS 2, FTA	5.49	38.35	2.64	0.00	0.00	13.18	8.49	13.89	41. BUILDING	10.65
Average	11.32	43.72	8.06	0.96	4.64	7.01	4.90	13.04		13.10

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT DEUDA SUBORDINADA I, FTA	0.00	0.00	0.00	0.00	0.00	1.90	8.15	100.00	CATALUÑA	52.85
Average	0.00	0.00	0.00	0.00	0.00	1.90	8.15	100.00		52.85

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

FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
									GEOGRAPHICAL		
									BY DEBTOR (8)	AREA	PERCENTAGE
BCL MUNICIPIOS I FTA	0.81	0.00		0.70	0.00	0.00	5.10	13.35	38.89	CATALUÑA	31.34
FTA SANTANDER PUBLICO 1	18.43	9.34		3.11	0.00	0.00	3.00	10.04	44.76	C.VALENCIANA	20.31
Average	13.02	6.47		2.37	0.00	0.00	3.64	11.06	42.96		23.38

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(7) Weighted average age (years)

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

FUND									CONCENTRATION RATE	
	% DEBT / AV				BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)					AREA	PERCENTAGE
AUTO ABS 2012-3, FTA	4.65	0.00	0.51	0.00	0.00	3.26	1.83	0.05	ANDALUCÍA	19.80
BBVA AUTOS 2 FTA	4.62	0.00	32.03	51.10	6.46	1.64	8.33	1.35	ANDALUCÍA	25.04
BBVA CONSUMO 1, FTA	4.66	0.00	31.59	49.37	0.74	2.02	7.88	1.03	ANDALUCÍA	25.58
BBVA CONSUMO 2, FTA	5.78	0.00	31.21	50.28	1.32	1.30	8.15	0.82	ANDALUCÍA	23.78
BBVA CONSUMO 3 FTA	6.10	0.00	47.97	6.49	0.00	2.18	7.33	0.56	CATALUÑA	24.20
BBVA CONSUMO 4 FTA	8.06	0.00	24.88	8.37	0.00	2.69	6.17	0.22	CATALUÑA	26.41
BBVA CONSUMO 6, FTA	2.75	0.00	0.00	0.00	0.00	3.91	3.46	0.23	CATALUÑA	18.85
BBVA FINANZIA AUTOS 1 FTA	3.56	0.00	65.12	0.13	0.00	1.79	8.07	0.54	CATALUÑA	33.29
CONSUMO BANCAJA 1, FTA	0.73	0.00	97.02	22.33	1.35	2.17	7.54	0.92	C.VALENCIANA	63.34
FONCAIXA CONSUMO 1, FTA	5.15	19.81	3.98	0.00	0.00	14.97	7.11	0.39	CATALUÑA	40.44
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	7.42	0.00	5.08	3.66	22.09	2.47	3.08	0.00	ANDALUCÍA	24.58
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	3.60	0.00	2.79	0.00	0.00	2.25	9.00	0.15	ANDALUCÍA	22.74
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	15.20	0.00	0.00	0.00	0.00	4.79	1.10	0.00	ANDALUCÍA	18.59
FTA SANTANDER FINANCIACION 1	4.00	0.00	2.10	73.99	4.85	6.50	8.08	3.22	MADRID	28.98
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	2.31	0.00	1.00	0.00	0.00	4.03	1.52	0.00	ANDALUCÍA	22.31
IM TARJETAS 1, FTA	0.00	0.00	8.65	0.00	0.00	0.00	8.41	0.00	MADRID	20.06
PRIVATE DRIVER ESPAÑA 2013-1, FTA	2.62	0.00	0.62	0.01	0.00	2.81	2.42	0.11	ANDALUCÍA	19.88
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	5.80	0.00	11.76	0.00	0.00	2.01	4.51	0.00	ANDALUCÍA	27.63
TDA PASTOR CONSUMO 1, FTA	3.18	0.00	77.65	0.91	0.00	0.69	8.35	2.16	GALICIA	29.17
Average	5.13	5.35	4.90	2.04	0.86	6.04	4.98	0.20		26.16

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(7) Weighted average age (years)

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

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

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

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

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
FTA RESULTANTES DE LA MORATORIA NUCLEAR	0.00	0.00	0.00	0.00	0.00	0.82	18.68	100.00	MADRID	100.00
ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	12.34	2.50	100.00	MADRID	100.00
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.70	10.77	100.00	MADRID	100.00
Average	0.00	0.00	0.00	0.00	0.00	12.29	2.56	100.00		100.00

(1) Early amortisation rate

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

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
FTA SANTANDER 2	CUENTAS A COBRAR	0.00	0.90	11.59	0.00	0.07	6.09	9.86
Medias		0.00	0.90	11.59	0.00	0.07	6.09	9.86

(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

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BOND													
AUTO ABS 2012-3, FTA	668,000	416	0	0	0	132,000	87	0	0	0	0.00	1.03	3.61
AYT CAIXA SABADELL HIPOTECARIO I, FTA	84,693	49	0	0	0	51,600	90	0	0	0	0.00	9.26	0.00
AYT CAJA INGENIEROS 2, FTA	314,911	123	0	0	0	67,500	58	0	0	0	0.00	9.50	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	89,850	42	0	0	0	7,571	9	0	0	0	0.00	1.84	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	108,692	18	4,702	0	0	37,000	14	0	0	-4,723	0.00	0.00	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	99,706	53	0	0	0	8,149	9	0	0	0	0.00	1.51	0.00
AYT CEDULAS CAJAS GLOBAL FTA	29,770,000	416,967	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	144,617	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	2,100,000	7,652	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VIII, FTA	1,100,000	5,636	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	38,030	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	3,963	5	0	0	0	39,400	159	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,190,637	5,790	0	0	0	586,700	1,680	0	0	-1,378	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	39,500	41	104,774	0	0	83,500	46	0	903	-17,897	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	7,600	19	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FTPYME II, FTA	2,768	88	0	0	0	45,018	4	0	0	0	23.06	23.34	0.00
AYT GENOVA HIPOTECARIO II, FTH	170,275	28	0	0	0	12,473	5	0	0	0	0.00	4.16	0.00
AYT GENOVA HIPOTECARIO III, FTH	194,079	140	0	0	0	13,220	21	0	0	0	0.00	3.97	0.00
AYT GENOVA HIPOTECARIO IV, FTH	218,223	70	0	0	0	14,401	10	0	0	0	0.00	3.52	0.00
AYT GENOVA HIPOTECARIO IX, FTH	466,000	234	0	0	0	32,500	74	0	0	0	0.00	1.87	0.00
AYT GENOVA HIPOTECARIO VI, FTH	236,768	119	0	0	0	16,345	33	0	0	0	0.00	2.03	0.00
AYT GENOVA HIPOTECARIO VII, FTH	532,524	56	0	0	0	35,320	8	0	0	0	0.00	3.01	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	784,409	214	0	0	0	61,316	76	0	0	0	0.00	2.09	0.00
AYT GENOVA HIPOTECARIO X, FTH	505,652	55	0	0	0	42,000	23	0	0	0	0.00	1.22	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT GENOVA HIPOTECARIO XI, FTH	611,446	212	0	0	0	46,800	62	0	0	0	0.00	5.15	0.00
AYT GENOVA HIPOTECARIO XII, FTH	441,065	80	0	0	0	22,000	7	0	0	0	0.00	4.82	0.00
AYT GOYA HIPOTECARIO III, FTA	2,621,405	347	0	0	0	250,000	54	0	0	0	0.00	9.41	0.00
AYT GOYA HIPOTECARIO IV, FTA	740,818	1,085	0	0	0	234,000	553	0	0	0	0.00	6.27	0.00
AYT GOYA HIPOTECARIO V, FTA	819,403	1,200	0	0	0	280,000	662	0	0	0	0.00	7.68	0.00
AYT HIPOTECARIO BBK I, FTA	325,747	219	0	0	0	85,500	116	0	0	0	0.00	5.97	0.00
AYT HIPOTECARIO BBK II, FTA	427,491	276	0	0	0	82,000	103	0	0	0	0.00	4.30	0.00
AYT HIPOTECARIO III, FTH	45,267	6	0	0	0	13,200	4	0	0	0	0.00	6.65	0.00
AYT HIPOTECARIO IV, FTH	35,815	6	0	0	0	14,000	5	0	0	0	0.00	7.13	0.00
AYT HIPOTECARIO MIXTO II, FTA	92,902	6	0	0	0	29,400	9	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	60,595	4	11,718	0	0	27,800	6	0	0	-8,236	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	100,972	49	0	0	0	14,529	22	0	0	0	0.00	7.25	0.00
AYT HIPOTECARIO MIXTO V, FTA	251,397	36	0	0	0	25,600	10	0	0	0	0.00	1.19	0.00
AYT HIPOTECARIO MIXTO, FTA	34,955	5	0	0	0	31,800	12	0	0	0	0.00	26.77	0.00
AYT ICO-FTVPO CAJA MURCIA, FTA	75,565	59	0	0	0	18,000	31	0	0	0	80.76	10.49	0.00
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	86,546	102	0	0	0	14,600	28	0	0	0	85.57	8.00	0.00
AYT ICO-FTVPO I, FTA	160,222	140	0	0	0	23,900	46	0	0	0	87.02	6.55	0.00
AYT ICO-FTVPO III, FTA	59,165	55	0	0	0	10,800	22	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	322,185	140	0	0	0	49,466	51	0	0	0	0.00	3.68	0.00
AYT KUTXA HIPOTECARIO II, FTA	575,867	264	0	0	0	82,200	76	0	0	0	0.00	0.53	0.00
AYT PROMOCIONES INMOBILIARIAS III, FTA	41,517	6	0	0	0	17,659	7	0	0	0	0.00	9.09	0.61
AYT.1, FTH	17,813	2	0	0	0	891	0	0	0	0	0.00	25.81	0.00
AYT.11, FTH	53,646	49	0	0	0	12,100	20	0	0	0	0.00	5.11	0.00
AYT.2, FTH	8,986	1	0	0	0	899	0	0	0	0	0.00	24.05	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	18,123	4	0	0	0	0	0	0	0	0	0.00	52.64	0.00
BANCAJA - BVA VPO 1, FTA	228,862	170	0	0	0	18,600	48	0	0	0	0.00	9.43	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 10, FTA	666,518	141	0	0	0	659,999	383	0	10,917	0	0.00	0.00	0.00
BANCAJA 11, FTA	598,207	279	0	0	0	534,891	605	0	9,132	0	0.00	0.00	0.00
BANCAJA 13, FTA	1,668,241	1,239	0	0	0	311,300	599	0	0	0	0.00	5.52	0.00
BANCAJA 3, FTA	86,398	7	0	0	0	13,856	18	0	0	0	0.00	2.62	0.00
BANCAJA 4, FTH	122,070	15	0	0	0	11,186	4	0	0	0	0.00	3.03	0.00
BANCAJA 5, FTA	145,502	104	0	0	0	12,951	25	0	0	0	0.00	3.21	0.00
BANCAJA 6, FTA	304,500	117	0	0	0	57,999	62	0	0	0	0.00	5.77	0.00
BANCAJA 7, FTA	400,526	108	0	0	0	50,755	53	0	0	0	0.00	1.43	0.00
BANCAJA 8, FTA	406,502	145	0	0	0	116,400	279	0	0	0	0.00	4.24	0.00
BANCAJA 9, FTA	612,587	10	0	0	0	122,600	16	0	8,174	0	0.00	1.24	0.00
BANCAJA LEASING 1, FTA	95,457	16	0	0	0	224,000	70	0	0	0	0.00	37.63	0.00
BANKIA PYME I, FTA	263,145	912	0	0	0	0	0	0	0	0	0.00	55.23	0.00
BANKINTER 10, FTA	572,868	38	0	0	0	61,128	31	0	0	0	0.00	2.61	0.00
BANKINTER 11, FTH	342,157	86	0	0	0	45,936	89	0	0	0	0.00	2.84	0.00
BANKINTER 13 FTA	707,187	344	0	0	0	87,600	320	0	2,862	0	0.00	2.70	0.00
BANKINTER 2 PYME FTA	75,059	19	0	0	0	69,000	128	0	3,566	0	0.00	5.51	0.00
BANKINTER 2, FTH	21,956	55	0	0	0	3,200	12	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	89,315	30	0	0	0	93,103	134	0	4,479	-34	19.63	2.04	0.00
BANKINTER 3, FTH	149,922	110	0	0	0	21,887	59	0	0	0	0.00	8.05	0.00
BANKINTER 4 FTPYME, FTA	11,358	9	0	0	0	116,717	116	0	0	0	49.64	18.05	0.00
BANKINTER 4, FTH	165,754	70	0	0	0	22,000	32	0	0	0	0.00	2.82	0.00
BANKINTER 5, FTH	123,761	55	0	0	0	10,818	13	0	0	0	0.00	3.24	0.00
BANKINTER 6, FTA	312,934	97	0	0	0	27,582	29	0	0	0	0.00	4.04	0.00
BANKINTER 7, FTH	114,580	3	0	0	0	9,156	0	0	0	0	0.00	3.97	0.00
BANKINTER 8, FTA	252,923	30	0	0	0	20,803	8	0	0	0	0.00	3.93	0.00
BANKINTER 9, FTA	325,047	134	0	0	0	34,257	52	0	0	0	0.00	3.19	0.00
BBVA AUTOS 2 FTA	25,959	10	0	0	0	0	0	0	0	0	0.00	69.47	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 1, FTA	20,442	9	0	0	0	24,000	14	0	0	0	0.00	58.01	0.00
BBVA CONSUMO 2, FTA	1,577	0	0	0	0	42,800	4	0	0	0	0.00	55.73	0.00
BBVA CONSUMO 3 FTA	56,759	53	0	0	0	0	0	0	0	0	0.00	43.07	0.00
BBVA CONSUMO 4 FTA	141,336	31	0	0	0	0	0	0	0	0	0.00	163.06	0.00
BBVA CONSUMO 6, FTA	255,000	829	0	0	0	45,000	195	0	0	0	0.00	13.19	0.00
BBVA EMPRESAS 1, FTA	4,384	6	0	0	0	78,300	167	0	0	0	0.00	28.98	0.00
BBVA EMPRESAS 2, FTA	34,603	16	0	0	0	433,200	418	0	0	0	0.00	97.00	0.00
BBVA EMPRESAS 3, FTA	164,409	21	0	0	0	130,000	26	0	0	0	0.00	105.49	0.00
BBVA EMPRESAS 4, FTA	265,234	107	0	0	0	0	0	0	0	0	0.00	196.37	0.00
BBVA EMPRESAS 5, FTA	23,692	4	0	0	0	275,000	76	0	0	0	0.00	76.45	0.00
BBVA EMPRESAS 6, FTA	232,129	179	0	0	0	156,000	204	0	0	0	0.00	16.43	0.00
BBVA FINANZIA AUTOS 1 FTA	10,894	6	0	0	0	29,200	32	0	230	-4,295	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	15,663	4	0	0	0	62,258	34	0	0	0	0.00	22.52	0.00
BBVA LEASING 1, FTA	91,899	25	0	0	0	143,800	94	0	3,129	-68,579	0.00	0.00	0.00
BBVA RMBS 1, FTA	691,627	53	0	0	0	700,000	89	0	0	0	0.00	0.00	0.00
BBVA RMBS 10, FTA	1,202,229	916	0	0	0	224,000	260	0	0	0	0.00	13.60	0.00
BBVA RMBS 11, FTA	1,070,508	805	0	0	0	196,000	285	0	0	0	0.00	17.58	0.00
BBVA RMBS 12, FTA	3,448,416	2,538	0	0	0	739,500	686	0	0	0	0.00	5.26	0.00
BBVA RMBS 13, FTA	3,439,905	2,428	0	0	0	615,000	547	0	0	0	0.00	5.12	0.00
BBVA RMBS 14, FTA	637,000	243	0	0	0	63,000	30	0	0	0	0.00	5.09	0.00
BBVA RMBS 2, FTA	1,053,754	97	0	0	0	1,650,000	210	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	486,689	137	0	0	0	1,529,266	650	0	0	-95,757	0.00	0.00	0.00
BBVA RMBS 5 FTA	2,695,882	283	0	0	0	325,000	79	0	0	0	0.00	9.52	0.00
BBVA RMBS 9, FTA	1,049,547	110	0	0	0	0	0	0	0	0	0.00	25.33	0.00
BBVA-3 FTPYME FTA	6,507	5	0	0	0	8,049	12	0	0	0	0.00	72.07	0.00
BBVA-4 PYME, FTA	26,235	21	0	0	0	0	0	0	0	0	0.00	16.70	0.00
BBVA-5 FTPYME, FTA	20,927	3	0	0	0	57,000	3	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				
BBVA-6 FTPYME FTA	6,374	0	0	0	0	82,600	13	0	1,218	-8,097	7.16	0.00	0.00
BBVA-7 FTGENCAT, FTA	10,289	9	0	0	0	13,800	26	0	37	0	0.00	0.00	0.00
BBVA-8 FTPYME FTA	16,200	3	0	0	0	110,000	42	0	0	0	12.84	1.23	0.00
BBVA-9 PYME FTA	160,732	24	0	0	0	70,000	16	0	0	0	0.00	37.68	0.00
BCL MUNICIPIOS I FTA	1,540	1	0	0	0	60,000	64	0	0	0	0.00	52.06	0.00
CAIXA PENEDES 1 TDA, FTA	360,297	144	0	0	0	43,270	40	0	0	0	0.00	2.32	0.36
CAIXA PENEDES 2 TDA, FTA	298,085	204	0	0	0	23,048	61	0	0	0	0.00	4.49	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	20,016	9	0	0	0	134,500	149	0	0	0	6.81	22.25	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	67,610	1	0	0	0	64,000	2	0	0	0	0.00	2.81	0.00
CAJA INGENIEROS TDA 1, FTA	173,396	64	0	0	0	10,800	12	0	0	0	0.00	13.21	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	57,611	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 18, FTA	450,001	11,478	0	0	0	0	0	0	0	0	0.00	0.00	7.41
CEDULAS TDA 3, FTA	2,000,000	72,637	0	0	0	0	0	0	0	0	0.00	3.05	0.00
CEDULAS TDA 5, FTA	1,500,000	5,100	0	0	0	0	0	0	0	0	0.00	0.00	3.85
CEDULAS TDA 6, FTA	3,000,000	70,320	0	0	0	0	0	0	0	0	0.00	0.00	2.79
CEDULAS TDA 7, FTA	2,000,000	37,003	0	0	0	0	0	0	0	0	0.00	0.00	2.15
CIBELES III FTPYME, FTA	20,053	36	0	0	0	0	0	0	0	0	0.00	79.79	0.00
CM BANCAJA 1, FTA	15,225	2	0	0	0	41,044	27	0	3,265	-1,413	0.00	28.41	0.00
CONSUMO BANCAJA 1, FTA	1,209	0	0	0	0	12,900	53	0	3,838	-16,078	0.00	62.46	0.00
EDT FTPYME PASTOR 3, FTA	3,734	1	0	0	0	15,400	81	0	0	0	0.00	4.21	0.00
EMPRESAS BANESTO 5, FTA	91,123	34	0	0	0	256,000	215	0	0	0	0.00	69.21	0.00
EMPRESAS BANESTO 6, FTA	0	0	0	0	0	389,811	186	0	5,546	-16,256	0.00	231.19	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	64,880	31	0	0	0	59,300	71	0	0	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	27,557	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FONCAIXA AUTONOMOS 1, FTA	484,209	963	0	0	0	169,500	648	0	0	0	0.00	23.90	0.00
FONCAIXA CONSUMO 1, FTA	1,209,733	531	0	0	0	462,000	331	0	0	0	0.00	9.38	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FONCAIXA FTGENCAT 3, FTA	84,239	3	0	0	0	31,500	14	0	436	-958	72.78	6.05	1.87
FONCAIXA FTGENCAT 4, FTA	132,129	30	0	0	0	23,476	77	0	369	-1,255	84.91	3.30	1.84
FONCAIXA FTGENCAT 5, FTA	344,299	143	0	0	0	64,000	316	0	6,992	-23,989	84.33	3.12	0.00
FONCAIXA FTGENCAT 6, FTA	251,665	47	0	0	0	41,300	46	0	4,666	-16,187	85.90	3.60	0.00
FONCAIXA LEASINGS 2, FTA	536,015	56	0	0	0	172,500	28	0	0	0	0.00	26.77	0.00
FONCAIXA PYMES 3, FTA	670,876	555	0	0	0	360,000	454	0	0	0	0.00	26.74	0.00
FONCAIXA PYMES 4, FTA	289,190	150	0	0	0	129,000	79	0	0	0	0.00	15.88	0.00
FONCAIXA PYMES 5, FTA	1,555,500	2,061	0	0	0	274,500	429	0	0	0	0.00	7.40	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	150,995	245	0	0	0	0.00	12.23	0.00
FTA FTPYME SANTANDER 2	21,380	12	0	0	0	204,501	345	0	0	0	0.00	7.65	0.00
FTA PYMES BANESTO 3	121,749	94	0	0	0	161,700	190	0	179	-8,922	0.00	66.42	0.00
FTA PYMES SANTANDER 10	2,907,000	941	0	0	0	1,653,000	886	0	0	-5,160	0.00	21.87	8.36
FTA PYMES SANTANDER 3	226,447	187	0	0	0	580,900	733	0	2,995	-52,461	0.00	66.02	0.00
FTA PYMES SANTANDER 4	276,345	131	0	0	0	927,500	670	0	4,073	-53,807	0.00	84.98	9.66
FTA PYMES SANTANDER 5	427,181	563	0	0	0	684,000	735	0	1,327	-85,710	0.00	52.20	13.76
FTA PYMES SANTANDER 6	177,402	592	0	0	0	173,400	457	0	0	-3,012	0.00	26.36	0.00
FTA PYMES SANTANDER 7	321,353	753	0	0	0	680,000	1,300	0	0	-8,573	0.00	65.90	12.46
FTA PYMES SANTANDER 8	955,760	985	0	0	0	542,500	675	0	0	0	0.00	37.23	22.95
FTA PYMES SANTANDER 9	296,716	493	0	0	0	168,300	297	0	0	0	0.00	22.67	0.00
FTA RESULTANTES DE LA MORATORIA NUCLEAR	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FTA RMBS SANTANDER 2	2,472,966	1,146	0	0	0	930,000	599	0	0	-17,477	0.00	15.51	0.00
FTA RMBS SANTANDER 3	5,395,000	4,247	0	0	0	2,080,000	1,785	0	0	0	0.00	15.21	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	94,795	164	0	0	0	252,500	403	0	0	0	0.00	55.74	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	217,199	760	0	0	0	0	0	0	0	0	0.00	21.98	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	703,000	1,328	0	0	0	95,000	362	0	0	0	0.00	5.09	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA SANTANDER EMPRESAS 10, FTA	0	0	0	0	0	1,561,015	1,692	0	19,301	-189,573	0.00	153.83	0.00
FTA SANTANDER EMPRESAS 2	36,065	13	0	0	0	204,500	191	0	3,611	-9,947	0.00	19.25	0.00
FTA SANTANDER FINANCIACION 1	0	0	0	0	0	87,995	288	23,195	7,452	-44,132	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 2	621,955	291	0	0	0	171,100	253	0	3,069	-12,358	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,238,876	545	0	0	0	249,100	337	0	4,420	-154,225	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 7	949,180	309	0	0	0	719,700	338	0	6,305	-13,112	0.00	25.74	0.00
FTA SANTANDER HIPOTECARIO 8	431,168	392	0	0	0	320,000	362	0	2,187	-13,372	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 9	448,648	208	0	0	0	279,500	178	0	0	-4,004	0.00	19.52	0.00
FTA SANTANDER PUBLICO 1	140,916	37	0	0	0	12,186	10	0	0	0	0.00	8.20	0.00
FTA UCI 11	192,479	20	0	0	0	28,900	10	0	0	0	0.00	5.67	0.00
FTA UCI 14	463,335	29	0	0	0	72,500	10	0	0	0	0.00	3.84	0.00
FTA UCI 16	784,158	81	0	0	0	142,200	58	0	4,962	0	0.00	0.00	0.00
FTA UCI 18	827,331	148	0	0	0	82,500	45	0	0	0	0.00	2.48	0.00
FTA UCI 6	35,280	16	0	0	0	4,570	5	0	0	0	0.00	11.64	0.00
FTA UCI 7	45,442	6	0	0	0	3,413	1	0	0	0	0.00	6.97	0.00
FTA UCI 8	65,807	8	0	0	0	4,500	1	0	0	0	0.00	8.54	0.00
FTA UCI 9	179,920	22	0	0	0	16,285	5	0	0	0	0.00	6.30	0.00
FTA, HIPOTEBANSA 11	168,081	67	0	0	0	10,085	7	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	90,148	10	0	0	0	6,878	2	0	0	0	0.00	1.01	0.00
FTA, RMBS SANTANDER 1	923,952	353	0	0	0	533,000	238	0	0	-17,862	0.00	15.77	0.00
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	352,368	294	0	0	0	0	0	0	0	0	0.00	14.32	0.00
FTA, SANTANDER EMPRESAS 1	0	0	0	0	0	207,322	208	0	0	0	0.00	9.59	0.00
FTA, SANTANDER EMPRESAS 3	175,273	102	0	0	0	318,000	531	0	4,154	-54,029	0.00	0.00	0.00
FTA, UCI 15	541,899	46	0	0	0	111,000	24	0	0	0	0.00	3.25	0.00
FTA, UCI 17	708,643	71	0	0	0	116,200	37	0	4,836	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	22,304,300	479,423	0	0	0	0	0	0	0	0	100.00	0.00	9.46

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTH UCI 10	139,814	9	0	0	0	8,924	1	0	0	0	0.00	4.09	0.00
FTH UCI 12	273,383	30	0	0	0	32,800	9	0	0	0	0.00	3.27	0.00
FTH UCI 5	14,371	6	0	0	0	2,650	2	0	0	0	0.00	15.81	0.00
FTPYME BANCAJA 2 FTA	955	0	0	0	0	16,541	36	0	0	0	5.46	5.91	4.62
FTPYME BANCAJA 3 FTA	19,953	8	0	0	0	8,204	5	0	0	0	0.00	0.00	0.00
FTPYME BANCAJA 6 FTA	31,068	0	0	0	0	97,000	15	0	9,061	-11,240	24.26	0.00	0.00
FTPYME TDA 7, FTA	9,809	0	0	0	0	41,800	4	0	1,958	-1,562	7.95	25.54	0.00
FTPYME TDA CAM 2, FTA	38,201	32	0	0	0	0	0	0	0	0	7.86	2.83	0.32
FTPYME TDA CAM 4, FTA	131,307	1	0	0	0	133,300	9	0	10,863	0	22.19	0.00	0.00
FTPYME TDA CAM 7, FTA	231,141	104	0	0	0	103,000	115	0	0	0	24.90	17.53	0.00
FTPYME TDA CAM 9, FTA	37,812	16	0	0	0	0	0	0	0	0	100.00	18.20	0.00
GAT FTGENCAT 2006, FTA	5,225	0	0	0	0	40,100	29	0	3,665	-15,460	11.52	0.00	0.00
GAT FTGENCAT 2007, FTA	32,921	4	0	0	0	86,300	71	0	9,682	-40,660	27.61	0.00	0.00
GAT FTGENCAT 2008, FTA	40,659	42	0	0	0	145,800	399	0	0	-13,403	9.37	0.00	0.00
GAT ICO-FTVPO 1, FTH	167,614	27	0	0	0	37,715	26	0	459	-94	81.63	5.84	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	3,667	1	0	0	0	27,058	39	0	0	-3,819	11.93	4.26	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	0	0	0	62,845	77	0	4,451	-4,443	0.00	209.29	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	35,505	37	1,771	0	0	56,300	188	0	3,089	-20,458	18.24	0.00	0.00
GC FTPYME PASTOR 4, FTA	0	0	0	0	0	48,749	115	13,952	765	-11,297	0.00	0.00	0.00
GC FTPYME SABADELL 4, FTA	19,774	0	937	0	0	38,300	6	0	0	-1,195	35.10	0.00	0.00
GC FTPYME SABADELL 5, FTA	48,120	9	0	0	0	66,900	67	0	0	0	41.84	6.02	0.00
GC FTPYME SABADELL 6, FTA	88,529	14	0	0	0	55,500	71	0	0	0	61.47	2.43	0.00
GC FTPYME SABADELL 8, FTA	76,942	231	0	0	0	200,000	641	0	0	0	0.00	34.27	0.00
GC PASTOR HIPOTECARIO 5, FTA	287,566	22	26,583	0	0	42,700	17	0	2,831	-33,942	0.00	0.00	0.00
GC SABADELL 1, FTH	252,274	17	0	0	0	14,023	2	0	0	-28	0.00	1.91	0.00
HIPOCAT 10, FTA	462,260	202	0	0	0	132,100	332	0	12,456	-105,757	0.00	0.00	0.00
HIPOCAT 11, FTA	505,438	240	0	0	-12,134	144,800	398	0	15,407	-154,462	0.00	0.00	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
HIPOCAT 16, FTA	416,084	75	0	0	0	42,334	19	0	0	0	0.00	3.42	0.00
HIPOCAT 17, FTA	402,098	42	0	0	0	29,200	10	0	0	0	0.00	4.77	0.00
HIPOCAT 18, FTA	401,595	310	0	0	0	62,300	125	0	0	0	0.00	12.53	6.35
HIPOCAT 19, FTA	142,535	13	0	0	0	0	0	0	0	0	0.00	5.76	2.44
HIPOCAT 20, FTA	228,496	21	0	0	0	0	0	0	0	0	0.00	11.23	2.92
HIPOCAT 4, FTA	35,371	6	0	0	0	7,017	3	0	0	0	0.00	5.52	0.00
HIPOCAT 5, FTA	100,674	72	0	0	0	15,867	18	0	0	0	0.00	5.12	0.00
HIPOCAT 6, FTA	144,681	25	0	0	0	24,585	9	0	0	0	0.00	9.23	0.00
HIPOCAT 7, FTA	293,927	161	0	0	0	67,278	82	0	0	0	0.00	1.30	12.11
HIPOCAT 8, FTA	354,956	37	0	0	0	89,301	16	0	0	-639	0.00	0.00	0.00
HIPOCAT 9, FTA	282,735	130	0	0	0	79,800	217	0	5,457	-32,047	0.00	0.00	0.00
IM BANCO POPULAR FTPYME 1, FTA	23,579	3	0	0	0	79,176	110	0	0	0	22.93	10.53	0.00
IM BANCO POPULAR MBS 2, FTA	404,126	38	0	0	0	89,000	35	0	0	0	0.00	9.05	0.00
IM BCG RMBS 2, FTA	1,112,733	90	0	0	0	0	0	0	0	0	0.00	3.19	0.00
IM CAJA LABORAL 1, FTA	330,774	144	0	0	0	8,792	5	0	0	0	0.00	2.46	0.00
IM CAJA LABORAL 2, FTA	354,034	253	0	0	0	75,600	122	0	0	0	0.00	5.08	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	76,420	6	0	0	0	0	0	0	0	0	0.00	15.13	0.00
IM CAJAMAR 1, FTA	79,863	41	0	0	0	16,700	36	0	0	0	0.00	2.31	0.00
IM CAJAMAR 3, FTA	420,004	22	0	0	0	34,055	7	0	0	0	0.00	2.82	0.00
IM CAJAMAR 4, FTA	418,021	22	0	0	0	45,742	17	0	0	0	0.00	2.34	0.00
IM CAJAMAR 5, FTA	477,446	33	0	0	0	53,000	22	0	652	0	0.00	2.80	0.00
IM CAJAMAR 6, FTA	975,641	91	0	0	0	163,800	69	0	14,298	0	0.00	3.21	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	0	0	0	0	0	0	0	0	0.00	35.95	0.00
IM CAJAMAR EMPRESAS 4, FTA	282,252	23	0	0	0	273,958	44	0	0	0	0.00	19.23	0.00
IM CAJAMAR EMPRESAS 5, FTA	304,633	136	0	0	0	135,000	136	0	0	0	0.00	26.22	0.00
IM CAJASTUR MBS 1, FTA	340,176	28	0	0	0	123,000	19	0	0	0	0.00	16.98	0.00
IM CEDULAS 10, FTA	1,300,000	50,213	0	0	0	0	0	0	0	0	0.00	0.00	3.24

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	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM CEDULAS 4, FTA	2,075,000	62,682	0	0	0	0	0	0	0	0	0.00	0.00	2.82
IM CEDULAS 5, FTA	1,250,000	23,698	0	0	0	0	0	0	0	0	0.00	0.00	3.10
IM CEDULAS 7, FTA	1,250,000	37,639	0	0	0	0	0	0	0	0	0.00	0.00	3.74
IM CEDULAS 9, FTA	1,275,000	30,255	0	0	0	0	0	0	0	0	0.00	0.00	3.75
IM FTGENCAT SABADELL 2, FTA	70,781	17	0	0	0	25,500	26	0	0	0	73.50	5.12	0.00
IM FTPYME SABADELL 7, FTA	84,138	12	0	0	0	100,000	37	0	0	0	45.69	26.18	0.00
IM FTPYME SABADELL 9, FTA	46,847	37	0	0	0	555,000	1,250	0	0	0	7.77	27.81	0.00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	58,103	3	0	0	0	140,724	43	0	0	0	0.00	23.30	0.00
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	518,995	384	0	0	0	662,500	620	0	0	0	0.00	28.37	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	128,351	3	0	0	0	140,123	36	0	0	0	47.80	15.46	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	25,492	4	0	0	0	154,000	409	0	15,941	-516	13.02	17.60	0.00
IM PASTOR 2, FTH	164,732	11	0	0	0	38,000	10	0	0	0	0.00	2.48	0.00
IM PASTOR 3, FTH	256,615	14	0	0	0	39,000	5	0	17	0	0.00	0.00	0.00
IM PASTOR 4, FTA	322,945	17	0	0	0	34,000	5	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	98,963	47	0	0	0	2,247	6	0	45	-1,683	0.00	3.24	57.81
IM SABADELL RMBS 2, FTA	644,704	657	0	0	0	33,932	102	0	0	0	0.00	3.17	0.00
IM SABADELL RMBS 3, FTA	723,110	114	0	0	0	28,800	10	0	0	0	0.00	7.99	0.00
IM TARJETAS 1, FTA	840,000	621	0	0	0	160,000	158	0	0	0	0.00	0.00	0.00
IM TERRASSA MBS 1, FTA	146,591	72	0	0	0	31,600	29	0	126	0	0.00	0.00	0.00
INTERMONEY MASTER CEDULAS, FTA	1,655,000	4,666	0	0	0	0	0	0	0	0	0.00	0.00	2.85
MADRID ACTIVOS CORPORATIVOS V, FTA	216,272	474	0	0	0	0	0	0	0	0	0.00	6.24	0.00
MADRID FTPYME I, FTA	55,256	113	0	0	0	0	0	0	0	0	100.00	50.19	0.00
MADRID FTPYME II, FTA	0	0	0	0	0	0	0	0	0	0	0.00	11.27	0.00
MADRID ICO-FTVPO I, FTA	121,781	66	0	0	0	0	0	0	0	0	100.00	9.95	0.00
MADRID RESIDENCIAL I, FTA	310,571	154	0	0	0	0	0	0	0	0	0.00	12.54	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
MADRID RESIDENCIAL II, FTA	312,921	155	0	0	0	0	0	0	0	0	0.00	10.61	0.00
MADRID RMBS I, FTA	660,916	164	0	0	0	200,000	114	0	0	0	0.00	0.00	0.00
MADRID RMBS II, FTA	583,971	150	0	0	0	180,000	105	0	857	0	0.00	0.00	0.00
MADRID RMBS III FTA	1,189,798	359	0	0	0	270,000	230	0	17,332	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	879,896	362	0	0	0	213,600	220	0	0	0	0.00	6.05	0.00
MBS BANCAJA 1 FTA	49,094	16	0	0	0	25,109	17	0	0	0	0.00	8.68	0.00
MBS BANCAJA 2, FTA	142,605	34	0	0	0	54,800	79	0	592	0	0.00	4.39	0.00
MBS BANCAJA 3, FTA	229,071	5	0	0	0	42,000	4	0	858	0	0.00	2.79	0.00
MBS BANCAJA 4, FTA	501,200	227	0	0	0	264,924	325	0	2,399	0	0.00	0.87	0.00
MBS BANCAJA 6, FTA	478,991	192	0	0	0	96,000	132	0	0	0	0.00	9.25	0.00
MBS BANCAJA 7, FTA	256,602	103	0	0	0	402,500	332	0	6,665	0	0.00	6.53	0.00
MBS BANCAJA 8, FTA	162,679	5	0	0	0	175,500	12	0	2,889	0	0.00	6.46	0.00
MBSCAT 1, FTA	247,975	192	0	0	0	86,600	167	0	0	0	0.00	7.75	0.00
PRIVATE DRIVER ESPAÑA 2013-1, FTA	329,078	115	0	0	0	46,887	27	0	0	0	0.00	2.72	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	237,972	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	44,915	21	0	0	0	52,900	177	0	8,005	-16,187	0.00	0.00	0.00
PYME VALENCIA 1, FTA	27,006	2	0	0	0	110,500	42	0	4,708	-12,558	0.00	0.00	0.00
PYMES BANESTO 2, FTA	61,738	9	16,103	0	0	58,300	14	0	0	0	0.00	0.00	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	278,557	142	0	0	0	69,900	201	0	1,249	0	0.00	2.98	0.00
RURAL HIPOTECARIO III FTH	22,783	3	0	0	0	12,700	4	0	0	0	0.00	9.33	0.00
RURAL HIPOTECARIO IV FTH	54,235	24	0	0	0	21,300	18	0	0	0	0.00	6.56	0.00
RURAL HIPOTECARIO IX, FTA	412,439	113	0	0	0	293,300	209	0	3,943	0	0.00	0.99	0.00
RURAL HIPOTECARIO V FTA	129,857	20	0	0	0	11,445	6	0	0	0	0.00	5.66	0.00
RURAL HIPOTECARIO VI, FTA	222,009	122	0	0	0	20,916	29	0	0	0	0.00	2.32	0.00
RURAL HIPOTECARIO VII, FTA	283,334	28	0	0	0	35,246	8	0	0	0	0.00	2.98	0.00
RURAL HIPOTECARIO VIII, FTA	456,017	198	0	0	0	61,800	165	0	691	0	0.00	2.34	0.00
RURAL HIPOTECARIO X, FTA	934,881	367	0	0	0	91,200	65	0	0	0	0.00	4.10	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				
RURAL HIPOTECARIO XI, FTA	1,193,890	38	0	0	0	86,900	5	0	0	0	0.00	5.61	0.00
RURAL HIPOTECARIO XII, FTA	564,058	60	0	0	0	47,800	9	0	0	0	0.00	6.88	0.00
RURAL HIPOTECARIO XIV, FTA	181,245	96	0	0	0	22,500	18	0	0	0	0.00	5.94	0.00
RURAL HIPOTECARIO XV, FTA	431,914	204	0	0	0	52,900	38	0	0	0	0.00	5.91	0.00
RURAL HIPOTECARIO XVI, FTA	123,162	102	0	0	0	16,500	21	0	0	0	0.00	6.27	0.00
RURAL HIPOTECARIO XVII, FTA	88,333	306	0	0	0	0	0	0	0	0	0.00	19.84	0.00
RURALPYME 2 FTPYME FTA	14,764	3	0	0	0	76,350	229	0	3,261	0	16.20	29.85	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	0	164,796	207	0	0	-568	0.00	130.88	0.00
SANTANDER HIPOTECARIO I, FTA	336,035	191	0	0	0	156,600	229	0	0	0	0.00	3.88	0.00
SOL-LION, FTA	2,551,200	1,130	0	0	0	180,000	204	0	0	0	0.00	3.06	0.00
TDA 13 - MIXTO, FTA	19,550	13	0	0	0	17,400	19	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	47,793	31	0	0	0	26,800	36	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	58,903	4	0	0	0	21,200	4	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	59,595	6	0	0	0	24,200	5	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	46,346	3	0	0	0	16,200	3	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	64,585	5	0	0	0	23,700	5	0	0	0	0.00	0.00	0.00
TDA 19 - MIXTO, FTA	117,173	8	0	0	0	18,832	8	0	0	0	0.00	8.46	0.00
TDA 20 - MIXTO, FTA	87,071	41	0	0	0	18,300	20	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	98,259	2	0	0	0	37,300	2	0	0	0	0.00	0.00	0.00
TDA 23, FTA	200,456	8	0	0	0	22,800	3	0	0	0	0.00	0.00	0.00
TDA 24, FTA	131,319	7	0	0	0	26,600	5	0	1,117	0	0.00	0.00	0.00
TDA 25, FTA	124,401	7	0	0	0	14,700	3	0	1,236	-14,261	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	257,628	104	0	0	0	34,571	68	0	909	0	0.00	0.00	0.00
TDA 27, FTA	371,971	5	0	0	0	51,800	2	0	2,576	0	0.00	0.00	0.00
TDA 28, FTA	259,305	131	0	0	0	37,350	87	0	3,832	-36,797	0.00	0.00	0.50
TDA 29, FTA	345,795	89	0	0	0	31,600	33	0	824	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA 30, FTA	205,556	4	0	0	0	24,000	3	0	244	0	0.00	3.65	0.00
TDA 31, FTA	119,968	44	0	0	0	19,500	21	0	0	0	0.00	3.33	0.00
TDA CAJAMAR 2, FTA	271,229	4	0	0	0	23,643	1	0	0	0	0.00	2.47	0.79
TDA CAM 1, FTA	130,119	11	0	0	0	26,500	4	0	0	0	0.00	6.49	0.00
TDA CAM 11, FTA	773,937	23	0	0	0	231,000	27	0	897	0	0.00	9.01	0.00
TDA CAM 12, FTA	904,008	28	0	0	0	285,000	31	0	1,481	0	0.00	7.85	0.00
TDA CAM 2, FTA	159,281	89	0	0	0	27,200	39	0	0	0	0.00	3.58	0.00
TDA CAM 3, FTA	171,676	98	0	0	0	28,800	41	0	0	0	0.00	3.68	0.00
TDA CAM 4, FTA	456,180	4	0	0	0	48,000	1	0	0	0	0.00	2.11	0.00
TDA CAM 5, FTA	671,313	248	0	0	0	56,000	44	0	0	0	0.00	0.00	0.00
TDA CAM 6, FTA	435,013	167	0	0	0	50,000	32	0	0	0	0.00	0.00	0.00
TDA CAM 7, FTA	639,232	140	0	0	0	92,700	34	0	644	0	0.00	0.00	0.00
TDA CAM 8, FTA	671,707	138	0	0	0	77,400	71	0	4,065	0	0.00	0.00	0.00
TDA CAM 9, FTA	609,000	293	0	0	0	91,500	179	0	5,354	0	0.00	0.00	0.00
TDA IBERCAJA 1, FTA	119,840	70	0	0	0	9,929	24	0	0	0	0.00	3.35	0.00
TDA IBERCAJA 2, FTA	306,294	108	0	0	0	26,218	52	0	0	0	0.00	1.41	0.00
TDA IBERCAJA 3, FTA	373,771	4	0	0	0	38,740	1	0	0	0	0.00	1.41	0.00
TDA IBERCAJA 4, FTA	556,447	116	0	0	0	66,580	68	0	0	0	0.00	1.66	0.00
TDA IBERCAJA 5, FTA	552,674	117	0	0	0	55,000	53	0	0	0	0.00	1.18	0.00
TDA IBERCAJA 6, FTA	815,465	311	0	0	0	81,000	145	0	2,499	0	0.00	3.44	0.00
TDA IBERCAJA 7, FTA	1,383,435	512	0	0	0	170,000	223	0	1,282	0	0.00	4.76	0.00
TDA IBERCAJA ICO-FTVPO, FTH	255,792	107	0	0	0	37,700	131	0	186	0	87.15	15.08	0.00
TDA PASTOR 1, FTA	55,323	1	0	0	0	13,600	0	0	0	0	0.00	3.46	0.00
TDA PASTOR CONSUMO 1, FTA	3,346	2	0	0	0	10,600	13	0	0	-7,120	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	10,802	4	0	0	0	28,447	38	0	0	0	0.00	41.06	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	18,025	0	0	0	0	75,354	4	0	0	0	0.00	40.57	0.00
TDA TARRAGONA 1, FTA	151,230	4	0	0	0	37,700	4	0	2,518	0	0.00	8.27	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				
VAL BANCAJA 1, FTA	9,896	4	0	0	0	200,190	89	0	0	0	0.00	12.77	0.00
VALENCIA HIPOTECARIO 1, FTA	86,790	25	0	0	0	8,066	6	0	0	0	0.00	4.91	0.00
VALENCIA HIPOTECARIO 2, FTH	278,083	120	0	0	0	40,500	95	0	732	0	0.00	2.51	0.00
VALENCIA HIPOTECARIO 3, FTA	347,314	23	0	0	0	40,300	13	0	1,569	0	0.00	2.05	0.00
Subtotal BONDS 2014 2	212,438,315	1,881,152	166,588	0	-12,134	42,068,881	41,598	37,147	335,267	-1,573,064	9.96	6.54	1.37
Subtotal BONDS 2013 2	232,231,217	2,196,356	286,858	0	-10,601	41,438,321	51,882	28,146	328,910	-1,811,486	10.26	5.63	1.41
% change	-8.52	-14.35	-41.93	-	14.46	1.52	-19.82	31.98	1.93	-13.16	-2.92	16.16	-2.84
COMMERCIAL PAPER													
FTA SANTANDER 2	580,000	3,580	0	0	0	0	0	0	0	0	0.00	18.68	210.22
Subtotal COMMERCIAL PAPER 2014 2	580,000	3,580	0	0	0	0	0	0	0	0	0.00	18.68	210.22
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	-46.30	72.12	-	-	-	-	-	-	-	-	-	129.48	276.06
Total 2014 2	213,018,315	1,884,732	166,588	0	-12,134	42,068,881	41,598	37,147	335,267	-1,573,064	9.94	6.55	1.54
Total 2013 2	233,311,217	2,198,436	286,858	0	-10,601	41,438,321	51,882	28,146	328,910	-1,811,486	10.22	5.64	1.56
% change	-8.70	-14.27	-41.93	-	14.46	1.52	-19.82	31.98	1.93	-13.16	-2.74	16.13	-1.28

Amounts in thousands euros.

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

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

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

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AYT ADMINISTRACIONES I, FTA	BONOS	112,147	0	112,147	0	0
AYT FINANCIACION INVERSIONES II, FTA	BONOS	292,038	0	292,029	27,859	0
AYT FINANCIACION INVERSIONES III, FTA	BONOS	263,099	0	255,319	5,310	-9,342
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	150,019	0	150,015	21,601	0
BBVA SECURITISED FUNDING 1 FTA	BONOS	590,581	0	368,062	297,274	-2,584
CAP-TDA 2, FTA	BONOS	304,666	0	300,260	0	0
IM CAJAMAR EMPRESAS 6, FTA	BONOS	121,021	0	37,414	91,195	0
SOFINLOC ESPAÑA TDA Nº 1, FTA	BONOS	13,131	0	13,502	0	0
TDA FS1, FTA	BONOS	43,029	0	41,960	0	-1,956
Subtotal BONDS 2014 2		1,889,731	0	1,570,708	443,239	-13,882
Subtotal BONDS 2013 2		3,079,720	0	2,745,354	459,117	-23,805
% change		-38.64	-	-42.79	-3.46	-41.68
Subtotal COMMERCIAL PAPER 2014 2		0	0	0	0	0
Subtotal COMMERCIAL PAPER 2013 2		0	0	0	0	0
% change		-	-	-	-	-
Total 2014 2		1,889,731	0	1,570,708	443,239	-13,882
Total 2013 2		3,079,720	0	2,745,354	459,117	-23,805
% change		-38.64	-	-42.79	-3.46	-41.68

Amounts in thousands euros.

Pending amount collection rights. Private ABS

TABLE A.2.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL - DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AYT ADMINISTRACIONES I, FTA	0	0	0	108,639	0	0	0	0	0	0	3,508
AYT FINANCIACION INVERSIONES II, FTA	292,000	0	0	0	0	0	0	0	0	0	38
AYT FINANCIACION INVERSIONES III, FTA	255,000	0	0	0	0	0	0	0	0	0	8,099
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	0	0	0	0	0	0	0	0	0	19
BBVA SECURITISED FUNDING 1 FTA	0	0	0	0	580,986	0	0	0	0	7,038	2,557
CAP-TDA 2, FTA	0	0	0	0	0	255,273	0	0	0	49,393	0
IM CAJAMAR EMPRESAS 6, FTA	0	119,139	0	0	0	0	0	0	0	1,384	498
SOFINLOC ESPAÑA TDA Nº 1, FTA	0	0	0	0	12,523	0	0	0	0	428	180
TDA FS1, FTA	0	0	0	0	0	0	0	0	41,957	0	1,072
Subtotal BONDS 2014 2	697,000	119,139	0	108,639	593,509	255,273	0	0	41,957	58,243	15,971
which are covered bonds	697,000			0							
Subtotal BONDS 2013 2	1,100,812	178,747	0	118,516	845,004	247,082	0	0	82,033	487,758	19,768
% change	-36.68	-33.35	-	-8.33	-29.76	3.32	-	-	-48.85	-88.06	-19.21
COMMERCIAL PAPER											
Subtotal COMMERCIAL PAPER 2014 2	0	0	0	0	0	0	0	0	0	0.00	0.00
which are covered bonds											
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	0	0	0	0	0	0
% change	-	-	-	-	-	-	-	-	-	-	-
Total 2014 2	697,000	119,139	0	108,639	593,509	255,273	0	0	41,957	58,243	15,971
which are covered bonds											
Total 2013 2	1,100,812	178,747	0	118,516	845,004	247,082	0	0	82,033	487,758	19,768
% change	-36.68	-33.35	-	-8.33	-29.76	3.32	-	-	-48.85	-88.06	-19.21

Amounts in thousands euros.

(1) Including matured and outstanding interests

FUND (A)	TYPE OF FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
AYT ADMINISTRACIONES I, FTA	BONOS	CRÉDITOS AAPP	0.00	0.00	0.00	0.00	10.30	8.53	100.00
AYT FINANCIACION INVERSIONES II, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	0.90	11.07	100.00
AYT FINANCIACION INVERSIONES III, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	0.10	8.89	100.00
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	0.20	11.81	100.00
BBVA SECURITISED FUNDING 1 FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	7.83	3.37	0.00	0.00	3.82	3.31	0.08
CAP-TDA 2, FTA	BONOS	CUENTAS A COBRAR	0.00	12.05	0.00	0.00	0.05	0.25	16.83
IM CAJAMAR EMPRESAS 6, FTA	BONOS	PRÉSTAMOS A EMPRESAS	9.91	1.65	0.00	0.00	4.29	3.72	7.07
SOFINLOC ESPAÑA TDA Nº 1, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	3.57	41.52	0.00	0.00	2.43	7.27	1.51
TDA FS1, FTA	BONOS	OTROS	0.00	0.00	0.00	0.00	0.58	6.88	100.00
Average			3.11	3.39	0.00	0.00	2.29	5.91	48.73

(1) Early amortisation rate

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

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

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

(5) Weighted average residual life (years)

(6) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARANTEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BONDS													
AYT ADMINISTRACIONES I, FTA	108,640	3,508	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FINANCIACION INVERSIONES II, FTA	292,000	29	0	0	0	0	0	0	0	0	0.00	9.54	0.00
AYT FINANCIACION INVERSIONES III, FTA	255,000	319	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	15	0	0	0	0	0	0	0	0	0.00	7.92	0.00
BBVA SECURITISED FUNDING 1 FTA	368,941	208	0	0	0	0	0	0	0	0	0.00	49.95	0.00
CAP-TDA 2, FTA	300,000	260	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CAJAMAR EMPRESAS 6, FTA	0	0	0	0	0	0	0	0	0	0	0.00	4.46	0.00
SOFINLOC ESPAÑA TDA Nº 1, FTA	13,711	0	0	0	-209	0	0	0	0	0	0.00	0.00	0.00
TDA FS1, FTA	41,957	3	0	0	0	0	0	0	0	0	0.00	0.59	0.00
Subtotal BONDS 2014 2	1,530,249	4,342	0	0	-209	0	0	0	0	0	0.00	18.01	0.00
Subtotal BONDS 2013 2	2,746,931	5,305	0	0	-5,159	0	0	0	0	0	0.00	11.54	0.00
% change	-44.29	-18.15	-	-	-95.95	-	-	-	-	-	-	56.07	-
COMMERCIAL PAPER													
Subtotal COMMERCIAL PAPER 2014 2	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	0	0	0	0	0	-	-	-
% change	-	-	-	-	-	-	-	-	-	-	-	-	-
Total 2014 2	1,530,249	4,342	0	0	-209	0	0	0	0	0	0.00	18.01	0.00
Total 2013 2	2,746,931	5,305	0	0	-5,159	0	0	0	0	0	0.00	11.54	0.00
% change	-44.29	-18.15	-	-	-95.95	-	-	-	-	-	-	56.07	-

Amounts in thousands euros.

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

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

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

FUND	OPERATING EXPENSES							RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION		
BONDS								
AUTO ABS 2012-3, FTA	21,995	-644	-19,521	-2.30	-2.30	-1,830	0	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	2,168	-169	-69	-0.05	-0.04	14,262	0	
AYT CAJA INGENIEROS 2, FTA	952	-39	-711	-0.17	-0.17	0	0	
AYT CAJA MURCIA HIPOTECARIO I, FTA	406	-11	-148	-0.15	-0.14	-249	0	
AYT CAJAGRANADA HIPOTECARIO I, FTA	562	-76	-43	-0.03	-0.02	-3,522	0	
AYT CAJAMURCIA HIPOTECARIO II, FTA	412	-10	-401	-0.35	-0.34	-3	0	
AYT CEDULAS CAJAS GLOBAL FTA	1,416	-315	-1,458	0.00	0.00	0	0	
AYT CEDULAS CAJAS IX, FTA	74	-24	-72	0.00	0.00	0	0	
AYT CEDULAS CAJAS V, FTA	76	-192	-46	0.00	0.00	0	0	
AYT CEDULAS CAJAS VIII, FTA	109	-285	-12	0.00	0.00	0	0	
AYT CEDULAS CAJAS X, FTA	125	-40	-125	0.00	0.00	0	0	
AYT COLATERALES GLOBAL EMPRESAS, FTA	-73	-241	-18	-0.03	-0.01	-256	0	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,173	-2,821	-1,014	-0.03	-0.02	-6,734	0	
AYT DEUDA SUBORDINADA I, FTA	86	-496	-50	-0.02	-0.02	0	3,700	
AYT FONDO EOLICO, FTA	9	0	-18	-0.18	-0.10	0	0	
AYT FTPYME II, FTA	530	-90	-36	-0.05	-0.03	1,443	0	
AYT GENOVA HIPOTECARIO II, FTH	112	-35	-55	-0.03	-0.02	-324	-16	
AYT GENOVA HIPOTECARIO III, FTH	137	-35	-62	-0.03	-0.02	11	77	
AYT GENOVA HIPOTECARIO IV, FTH	237	-34	-71	-0.03	-0.02	-262	-1	
AYT GENOVA HIPOTECARIO IX, FTH	504	-142	-133	-0.03	-0.02	-704	-137	
AYT GENOVA HIPOTECARIO VI, FTH	247	-49	-64	-0.02	-0.02	-146	-4	
AYT GENOVA HIPOTECARIO VII, FTH	900	-62	-679	-0.12	-0.09	145	-88	
AYT GENOVA HIPOTECARIO VIII, FTH	913	-196	-218	-0.03	-0.02	-263	-114	
AYT GENOVA HIPOTECARIO X, FTH	518	-180	-362	-0.07	-0.02	-1,066	-36	
AYT GENOVA HIPOTECARIO XI, FTH	468	-628	-237	-0.03	-0.02	107	-62	
AYT GENOVA HIPOTECARIO XII, FTH	235	-122	-161	-0.03	-0.02	-116	-52	
AYT GOYA HIPOTECARIO III, FTA	1,633	-1,319	-750	-0.02	-0.02	-5,908	-75	
AYT GOYA HIPOTECARIO IV, FTA	427	-298	-282	-0.03	-0.02	-2,697	-10	
AYT GOYA HIPOTECARIO V, FTA	621	-384	-264	-0.02	-0.02	-193	0	
AYT HIPOTECARIO BBK I, FTA	1,917	-286	-1,158	-0.26	-0.26	-490	0	

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT HIPOTECARIO BBK II, FTA	1,307	-257	-237	-0.04	-0.04	-829	0
AYT HIPOTECARIO III, FTH	452	-16	-361	-0.58	-0.57	-77	0
AYT HIPOTECARIO IV, FTH	561	-15	-516	-0.96	-0.95	-32	0
AYT HIPOTECARIO MIXTO II, FTA	518	-32	-451	-0.35	-0.34	-44	0
AYT HIPOTECARIO MIXTO III, FTA	-14	-3	-344	-0.37	-0.03	-2,822	-190
AYT HIPOTECARIO MIXTO IV, FTA	517	-22	-275	-0.22	-0.21	-522	0
AYT HIPOTECARIO MIXTO V, FTA	493	-17	-65	-0.02	-0.02	-1,323	0
AYT HIPOTECARIO MIXTO, FTA	960	-81	-544	-0.64	-0.55	-89	-44
AYT ICO-FTVPO CAJA MURCIA, FTA	235	-110	-70	-0.07	-0.04	-41	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	45	-49	-59	-0.05	-0.02	-190	0
AYT ICO-FTVPO I, FTA	74	-149	-128	-0.06	-0.02	-14	0
AYT ICO-FTVPO III, FTA	218	-53	-258	-0.33	0.05	847	0
AYT KUTXA HIPOTECARIO I, FTA	1,018	-53	-1,659	-0.42	-0.42	685	0
AYT KUTXA HIPOTECARIO II, FTA	653	-126	-135	-0.02	-0.02	-2,730	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	165	-19	-32	-0.05	-0.03	648	0
AYT.1, FTH	126	-14	110	0.47	0.49	-45	0
AYT.11, FTH	371	-16	-294	-0.42	-0.40	-89	-6
AYT.2, FTH	32	-8	-32	-0.26	-0.21	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	181	-37	-29	-0.11	-0.09	130	0
BANCAJA - BVA VPO 1, FTA	591	-194	-381	-0.14	-0.13	-23	0
BANCAJA 10, FTA	3,855	-41	-182	-0.01	-0.01	167	0
BANCAJA 11, FTA	2,796	-57	-150	-0.01	-0.01	164	0
BANCAJA 13, FTA	5,665	-1,549	-5,464	-0.25	-0.24	1,232	0
BANCAJA 3, FTA	283	-15	-272	-0.24	-0.23	0	0
BANCAJA 4, FTH	328	-23	-310	-0.22	-0.21	0	0
BANCAJA 5, FTA	434	-30	-411	-0.25	-0.24	0	0
BANCAJA 6, FTA	985	-128	-897	-0.23	-0.23	11	0
BANCAJA 7, FTA	1,227	-86	-1,189	-0.25	-0.25	33	0
BANCAJA 8, FTA	1,407	0	-1,483	-0.27	-0.27	49	0
BANCAJA 9, FTA	2,047	-30	-119	-0.02	-0.01	-17	0
BANCAJA LEASING 1, FTA	1,503	-1,052	-73	-0.02	-0.01	-21,573	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANKIA PYME I, FTA	5,272	-454	-2,292	-0.48	-0.47	-2,569	0
BANKINTER 10, FTA	642	0	-604	-0.09	-0.09	0	-57
BANKINTER 11, FTH	288	0	-263	-0.07	-0.06	-5	-37
BANKINTER 13 FTA	783	-5	-373	-0.05	-0.04	-140	-289
BANKINTER 2 PYME FTA	236	-4	-81	-0.05	-0.02	273	-604
BANKINTER 2, FTH	73	0	-75	-0.30	-0.28	0	0
BANKINTER 3 FTPYME FTA	482	-4	-135	-0.07	-0.01	308	-1,165
BANKINTER 3, FTH	239	-78	-167	-0.09	-0.08	0	-8
BANKINTER 4 FTPYME, FTA	415	-428	-71	-0.04	-0.01	574	-736
BANKINTER 4, FTH	234	-31	-213	-0.11	-0.10	0	0
BANKINTER 5, FTH	240	-26	-225	-0.16	-0.15	0	4
BANKINTER 6, FTA	561	-83	-496	-0.14	-0.13	0	-3
BANKINTER 7, FTH	234	-50	-189	-0.14	-0.14	0	0
BANKINTER 8, FTA	599	-108	-482	-0.17	-0.16	-1	-19
BANKINTER 9, FTA	746	-141	-607	-0.16	-0.15	-5	-7
BBVA AUTOS 2 FTA	2,224	-257	-49	-0.11	-0.06	-324	-8
BBVA CONSUMO 1, FTA	4,252	-352	-58	-0.08	-0.05	-720	-30
BBVA CONSUMO 2, FTA	4,976	-376	-64	-0.09	-0.05	-919	-14
BBVA CONSUMO 3 FTA	1,162	-370	-69	-0.09	-0.06	2,159	0
BBVA CONSUMO 4 FTA	2,274	-288	-95	-0.03	-0.01	-473	-1
BBVA CONSUMO 6, FTA	4,927	-83	-4,958	-1.44	-1.44	0	0
BBVA EMPRESAS 1, FTA	334	-579	-62	-0.06	-0.02	124	-699
BBVA EMPRESAS 2, FTA	2,489	-7,640	-315	-0.03	-0.01	917	-626
BBVA EMPRESAS 3, FTA	1,510	-611	-211	-0.03	-0.01	201	-1,648
BBVA EMPRESAS 4, FTA	2,605	-952	-177	-0.02	-0.01	-457	-1,327
BBVA EMPRESAS 5, FTA	2,822	-319	-1,077	-0.20	-0.18	1,559	-951
BBVA EMPRESAS 6, FTA	3,389	-222	-158	-0.03	-0.02	328	-903
BBVA FINANZIA AUTOS 1 FTA	342	-225	-55	-0.15	-0.08	843	0
BBVA HIPOTECARIO 3, FTA	465	-260	-102	-0.09	-0.03	0	-859
BBVA LEASING 1, FTA	470	-681	-66	-0.04	-0.02	-255	-31
BBVA RMBS 1, FTA	4,577	-611	-739	-0.05	-0.01	-517	-4,577

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
BBVA RMBS 10, FTA	5,203	-263	-4,922	-0.30	-0.30	113	-200
BBVA RMBS 11, FTA	6,160	-304	-3,960	-0.26	-0.26	-252	-1,725
BBVA RMBS 12, FTA	21,293	-307	-20,346	-0.46	-0.46	-176	-561
BBVA RMBS 13, FTA	16,044	-253	-15,747	-0.37	-0.37	-51	-57
BBVA RMBS 14, FTA	1,694	-7	-1,687	-0.23	-0.23	0	0
BBVA RMBS 2, FTA	8,692	-657	-1,430	-0.05	-0.01	-587	-8,580
BBVA RMBS 3, FTA	5,293	-644	-1,604	-0.08	-0.01	-2,088	-11,400
BBVA RMBS 5 FTA	10,864	-8,125	-1,697	-0.05	-0.01	-1,624	-12,901
BBVA RMBS 9, FTA	4,365	-330	-2,321	-0.18	-0.17	-395	-1,356
BBVA-3 FTPYME FTA	203	-127	-47	-0.17	-0.09	0	-167
BBVA-4 PYME, FTA	106	-203	-131	-0.33	-0.07	154	-734
BBVA-5 FTPYME, FTA	727	-482	-495	-0.52	-0.03	378	-861
BBVA-6 FTPYME FTA	425	-351	-279	-0.26	-0.03	1,255	-520
BBVA-7 FTGENCAT, FTA	34	-144	-43	-0.15	-0.10	50	-60
BBVA-8 FTPYME FTA	639	-829	-139	-0.09	-0.02	283	-1,315
BBVA-9 PYME FTA	3,869	-106	-2,977	-0.93	-0.93	-733	-78
BCL MUNICIPIOS I FTA	32	-186	-39	-0.04	-0.04	0	0
CAIXA PENEDES 1 TDA, FTA	2,751	-57	-2,710	-0.63	-0.63	17	0
CAIXA PENEDES 2 TDA, FTA	2,649	-96	-2,563	-0.75	-0.74	6	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	865	-264	-183	-0.09	-0.08	-427	0
CAIXA PENEDES PYMES 1 TDA, FTA	1,066	-79	-859	-0.57	-0.55	-132	0
CAJA INGENIEROS TDA 1, FTA	476	-148	-349	-0.16	-0.15	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	-1	-236	-0.01	0.00	0	0
CEDULAS TDA 18, FTA	0	-27	-6	0.00	0.00	0	0
CEDULAS TDA 3, FTA	100	-236	-61	0.00	0.00	0	0
CEDULAS TDA 5, FTA	0	0	-5	0.00	0.00	0	0
CEDULAS TDA 6, FTA	0	0	-13	0.00	0.00	0	0
CEDULAS TDA 7, FTA	0	0	-12	0.00	0.00	0	0
CIBELES III FTPYME, FTA	-102	-47	-15	-0.04	-0.02	0	0
CM BANCAJA 1, FTA	-365	-1	-56	-0.10	-0.05	0	0
CONSUMO BANCAJA 1, FTA	-127	-17	-20	-1.03	-0.46	369	0

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
EDT FTPYME PASTOR 3, FTA	184	-142	-126	-0.40	-0.06	-177	-1,711
EMPRESAS BANESTO 5, FTA	1,577	-1,660	-6,656	-1.12	-1.12	3,580	-324
EMPRESAS BANESTO 6, FTA	-1,331	-2	-9,971	-2.63	-2.62	1,437	-4
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	77	-93	-60	-0.04	-0.02	-380	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	171	0	-95	-0.01	0.00	0	0
FONCAIXA AUTONOMOS 1, FTA	2,445	-1,803	-215	-0.03	-0.02	-853	0
FONCAIXA CONSUMO 1, FTA	7,951	-1,689	-481	-0.03	-0.03	-6,935	0
FONCAIXA FTGENCAT 3, FTA	297	-7	-65	-0.06	-0.04	-32	0
FONCAIXA FTGENCAT 4, FTA	316	-12	-81	-0.05	-0.04	-212	0
FONCAIXA FTGENCAT 5, FTA	483	0	-137	-0.03	-0.03	-2,512	0
FONCAIXA FTGENCAT 6, FTA	350	0	-108	-0.04	-0.03	-1,684	0
FONCAIXA LEASINGS 2, FTA	8,112	-2,340	-2,867	-0.32	-0.32	-1,812	0
FONCAIXA PYMES 3, FTA	15,692	-2,653	-893	-0.07	-0.07	-11,044	0
FONCAIXA PYMES 4, FTA	4,073	-880	-1,013	-0.21	-0.20	-1,696	0
FONCAIXA PYMES 5, FTA	6,206	-148	-630	-0.03	0.00	-427	0
FTA FTPYME SANTANDER 1	519	-91	677	0.36	0.36	112	-130
FTA FTPYME SANTANDER 2	742	-86	580	0.21	0.20	1,081	-245
FTA PYMES BANESTO 3	2,737	-1	3,507	1.28	1.28	-2,093	83
FTA PYMES SANTANDER 10	1,302	0	-729	-0.02	0.00	-15,700	9,215
FTA PYMES SANTANDER 3	6,930	-2	-14,841	-1.96	-1.95	-1,561	-811
FTA PYMES SANTANDER 4	11,496	-2	-6,046	-0.52	-0.52	-6,234	-423
FTA PYMES SANTANDER 5	7,890	-2	20,916	2.03	2.03	-10,895	-9,307
FTA PYMES SANTANDER 6	4,520	-2	-5,764	-1.65	-1.64	-1,082	0
FTA PYMES SANTANDER 7	9,320	-3	-9,676	-0.97	-0.97	7,834	2,049
FTA PYMES SANTANDER 8	18,121	-3	-11,772	-0.78	-0.78	-1,750	0
FTA PYMES SANTANDER 9	4,208	-90	843	0.15	0.15	1,171	-2,398
FTA RESULTANTES DE LA MORATORIA NUCLEAR	-7	-85	-77	-0.12	-0.08	0	0
FTA RMBS SANTANDER 2	7,956	-3	-1,090	-0.03	-0.01	-22,204	0
FTA RMBS SANTANDER 3	7,275	-1	-6,403	-0.09	-0.08	-39,366	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	1,777	-1	749	0.21	0.22	-347	-20
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	6,266	-2,516	-4,659	-1.30	-1.29	-830	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	4,977	-10	-4,276	-0.53	-0.53	0	0
FTA SANTANDER EMPRESAS 10, FTA	-2,169	-3	-283	-0.02	-0.01	5,331	-2,606
FTA SANTANDER EMPRESAS 2	545	-1	-131	-0.05	-0.02	969	-31
FTA SANTANDER FINANCIACION 1	851	-3	-85	-0.09	-0.05	1,676	-34
FTA SANTANDER HIPOTECARIO 2	3,365	-6	-1,364	-0.17	-0.16	-1,507	-1,550
FTA SANTANDER HIPOTECARIO 3	4,357	-7	-702	-0.05	-0.01	5,974	-3,401
FTA SANTANDER HIPOTECARIO 7	3,832	-1	-377	-0.02	-0.02	-5,583	-1,764
FTA SANTANDER HIPOTECARIO 8	3,889	-2	187	0.02	0.04	-2,984	2,296
FTA SANTANDER HIPOTECARIO 9	3,299	-2	1,007	0.14	0.14	-2,070	-3,609
FTA SANTANDER PUBLICO 1	470	-67	-48	-0.03	-0.02	-3	0
FTA UCI 11	2,329	-49	-2,069	-0.86	-0.86	11	-219
FTA UCI 14	7,576	-85	-2,455	-0.40	-0.40	-43	-3,245
FTA UCI 16	11,203	-9	-148	-0.01	-0.01	653	-11,092
FTA UCI 18	7,371	0	-4,525	-0.47	-0.47	876	-3,743
FTA UCI 6	254	-19	-171	-0.38	-0.37	-17	-19
FTA UCI 7	361	-15	-401	-0.76	-0.73	-1	57
FTA UCI 8	567	-29	-496	-0.65	-0.64	-24	-17
FTA UCI 9	1,485	-75	-1,499	-0.71	-0.70	-20	111
FTA, HIPOTEBANSA 11	908	-25	-541	-0.28	-0.27	-249	-52
FTA, HIPOTEBANSA X	512	-23	-333	-0.32	-0.31	-248	-25
FTA, RMBS SANTANDER 1	4,461	-3	-2,799	-0.19	-0.19	-39	-15
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	12,031	-2,234	-10,208	-2.13	-2.12	-1,031	0
FTA, SANTANDER EMPRESAS 1	1,044	-129	-73	-0.03	-0.02	1,974	-83
FTA, SANTANDER EMPRESAS 3	1,597	-5	2,968	0.62	0.62	-3,467	-2,377
FTA, UCI 15	8,401	0	-2,463	-0.35	-0.34	316	-5,456
FTA, UCI 17	8,269	-34	-3,357	-0.39	-0.37	-1,641	2,895
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	32,500	0	-32,500	-0.14	-0.14	0	0
FTH UCI 10	1,191	-23	-1,201	-0.77	-0.73	1	32
FTH UCI 12	3,719	-37	-2,697	-0.81	-0.80	5	-950
FTH UCI 5	102	-10	-85	-0.43	-0.40	0	-7
FTPyme BANCAJA 2 FTA	42	-32	-25	-0.10	-0.07	0	0

FUND	OPERATING EXPENSES							RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION		
FTPYME BANCAJA 3 FTA	118	-74	-34	-0.09	-0.04	-1	0	
FTPYME BANCAJA 6 FTA	14	-47	-35	-0.03	-0.02	89	0	
FTPYME TDA 7, FTA	-54	-2	-30	-0.06	-0.04	1,528	0	
FTPYME TDA CAM 2, FTA	90	-52	-43	-0.08	-0.06	-7	0	
FTPYME TDA CAM 4, FTA	-101	-32	-130	-0.05	-0.01	-579	0	
FTPYME TDA CAM 7, FTA	946	-417	-444	-0.11	-0.10	1,479	0	
FTPYME TDA CAM 9, FTA	2,451	-1,026	-3,639	-1.09	-1.09	2,076	0	
GAT FTGENCAT 2006, FTA	33	-2	-30	-0.08	-0.06	1,147	65	
GAT FTGENCAT 2007, FTA	194	0	-31	-0.03	-0.02	1,725	52	
GAT FTGENCAT 2008, FTA	618	-37	-39	-0.02	-0.02	3,949	-205	
GAT ICO-FTVPO 1, FTH	68	-1	-141	-0.07	-0.01	-256	-10	
GC FTGENCAT CAIXA SABADELL 1, FTA	142	0	-39	-0.14	-0.10	6,385	0	
GC FTGENCAT CAIXA SABADELL 2, FTA	-618	-1	-52	-0.08	-0.07	4,505	0	
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-7	-1	-53	-0.07	-0.05	-1,294	-46	
GC FTPYME PASTOR 4, FTA	-8	-108	-343	-0.64	-0.05	-350	317	
GC FTPYME SABADELL 4, FTA	169	-67	-57	-0.10	-0.06	-983	0	
GC FTPYME SABADELL 5, FTA	313	-119	-67	-0.06	-0.04	296	0	
GC FTPYME SABADELL 6, FTA	385	-159	-57	-0.04	-0.03	2	0	
GC FTPYME SABADELL 8, FTA	940	-550	-138	-0.04	-0.02	-1,571	0	
GC PASTOR HIPOTECARIO 5, FTA	463	-9	-653	-0.20	-0.05	-1,728	313	
GC SABADELL 1, FTH	716	-51	-69	-0.02	-0.02	-197	0	
HIPOCAT 10, FTA	1,060	-1	-127	-0.03	-0.02	-31,840	-1,421	
HIPOCAT 11, FTA	1,083	-1	-121	-0.02	-0.02	-32,332	-2,165	
HIPOCAT 16, FTA	1,420	-13	-3,146	-0.66	-0.66	1,747	-2	
HIPOCAT 17, FTA	2,074	-448	-8,602	-1.50	-1.49	23,997	-370	
HIPOCAT 18, FTA	2,291	-49	-7,264	-1.39	-1.35	6,130	-1	
HIPOCAT 19, FTA	5,007	-521	-14,395	-3.69	-3.64	26,247	-610	
HIPOCAT 20, FTA	6,444	-615	-19,719	-3.56	-3.52	24,910	-124	
HIPOCAT 4, FTA	145	0	-150	-0.33	-0.31	59	0	
HIPOCAT 5, FTA	412	-4	-359	-0.29	-0.28	-37	-10	
HIPOCAT 6, FTA	589	-13	-76	-0.04	-0.03	-954	-72	

FUND	OPERATING EXPENSES							RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION		
HIPOCAT 7, FTA	1,318	-18	-154	-0.04	-0.03	-7,024	-397	
HIPOCAT 8, FTA	1,705	-13	-121	-0.03	-0.02	-12,674	-493	
HIPOCAT 9, FTA	832	0	-107	-0.03	-0.02	-14,079	-722	
IM BANCO POPULAR FTPYME 1, FTA	481	-35	-927	-0.72	-0.71	498	0	
IM BANCO POPULAR MBS 2, FTA	1,662	-461	-1,549	-0.28	-0.27	640	0	
IM BCG RMBS 2, FTA	5,103	-365	-4,849	-0.38	-0.38	0	0	
IM CAJA LABORAL 1, FTA	799	0	-843	-0.22	-0.22	44	0	
IM CAJA LABORAL 2, FTA	524	-67	-938	-0.20	-0.20	481	0	
IM CAJA LABORAL EMPRESAS 1, FTA	1,433	-392	-75	-0.03	-0.02	-979	0	
IM CAJAMAR 1, FTA	299	-6	-473	-0.46	-0.45	180	0	
IM CAJAMAR 3, FTA	1,528	-16	-3,181	-0.65	-0.65	1,669	0	
IM CAJAMAR 4, FTA	1,195	0	-2,131	-0.44	-0.44	936	0	
IM CAJAMAR 5, FTA	2,531	-10	-4,056	-0.73	-0.73	1,528	0	
IM CAJAMAR 6, FTA	3,910	-48	-8,182	-0.69	-0.69	4,307	0	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	159	-173	-1,050	-0.83	-0.82	1,041	0	
IM CAJAMAR EMPRESAS 4, FTA	7,681	-1	-10,684	-1.77	-1.77	2,975	0	
IM CAJAMAR EMPRESAS 5, FTA	3,198	-607	-3,279	-0.58	-0.58	1,126	0	
IM CAJASTUR MBS 1, FTA	1,036	-234	-712	-0.13	-0.13	-112	0	
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0	
IM CEDULAS 4, FTA	103	0	-368	-0.02	0.00	0	0	
IM CEDULAS 5, FTA	62	0	-175	-0.01	0.00	0	0	
IM CEDULAS 7, FTA	62	0	-166	-0.01	0.00	0	0	
IM CEDULAS 9, FTA	63	0	-210	-0.02	0.00	0	0	
IM FTGENCAT SABADELL 2, FTA	478	-83	-2,747	-2.59	-2.58	3,943	0	
IM FTPYME SABADELL 7, FTA	665	-526	-3,153	-1.34	-1.32	8,358	0	
IM FTPYME SABADELL 9, FTA	5,725	-567	-9,715	-1.28	-1.28	4,360	0	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	1,816	-5	-2,834	-1.15	-1.14	1,022	0	
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	24,482	-632	-14,988	-1.03	-1.03	-8,859	0	
IM GRUPO BANCO POPULAR FTPYME I FTA	3,141	-4	-5,144	-1.55	-1.55	2,006	0	
IM GRUPO BANCO POPULAR FTPYME II, FTA	-662	-4	-2,434	-1.24	-1.23	7,074	0	
IM PASTOR 2, FTH	380	-13	-406	-0.19	-0.17	114	-75	

FUND	OPERATING EXPENSES							RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION		
IM PASTOR 3, FTH	344	-122	-273	-0.09	-0.01	817	-288	
IM PASTOR 4, FTA	1,037	-75	-428	-0.11	-0.01	1,144	-512	
IM PRESTAMOS FONDOS CEDULAS, FTA	40	0	-238	-0.23	-0.23	0	0	
IM SABADELL RMBS 2, FTA	1,507	-242	-1,557	-0.22	-0.22	167	0	
IM SABADELL RMBS 3, FTA	1,305	-519	-1,253	-0.15	-0.15	288	0	
IM TARJETAS 1, FTA	91,603	0	-69,705	-5.77	-5.77	-21,898	0	
IM TERRASSA MBS 1, FTA	460	-90	-7,047	-3.83	-3.83	6,675	0	
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0	
MADRID ACTIVOS CORPORATIVOS V, FTA	8,506	-2,340	-6,203	-0.71	-0.71	0	0	
MADRID FTPYME I, FTA	4,872	-1,952	-93	-0.02	-0.02	-4,642	0	
MADRID FTPYME II, FTA	3,838	-928	-88	-0.03	-0.02	-2,967	0	
MADRID ICO-FTVPO I, FTA	485	-198	-59	-0.03	-0.03	-416	0	
MADRID RESIDENCIAL I, FTA	1,834	-1,087	-225	-0.04	-0.02	-2,866	-85	
MADRID RESIDENCIAL II, FTA	1,657	-787	-257	-0.05	-0.01	-2,526	-14	
MADRID RMBS I, FTA	2,544	-727	-1,106	-0.12	-0.01	-14,169	-695	
MADRID RMBS II, FTA	2,284	-776	-1,080	-0.13	-0.01	-14,769	-894	
MADRID RMBS III FTA	4,929	-1,519	-2,023	-0.13	-0.01	-29,824	-1,727	
MADRID RMBS IV, FTA	2,180	-3,342	-1,409	-0.11	-0.01	-22,590	-924	
MBS BANCAJA 1 FTA	201	-83	-127	-0.15	-0.14	0	0	
MBS BANCAJA 2, FTA	435	0	-471	-0.23	-0.23	23	0	
MBS BANCAJA 3, FTA	754	0	-803	-0.28	-0.28	40	0	
MBS BANCAJA 4, FTA	2,329	-15	-2,404	-0.30	-0.30	75	0	
MBS BANCAJA 6, FTA	2,357	-635	-2,030	-0.30	-0.30	242	0	
MBS BANCAJA 7, FTA	2,696	-69	-3,485	-0.47	-0.47	805	0	
MBS BANCAJA 8, FTA	1,542	-29	-1,722	-0.45	-0.45	189	0	
MBSCAT 1, FTA	624	-504	-79	-0.02	-0.01	24,247	-268	
PRIVATE DRIVER ESPAÑA 2013-1, FTA	3,024	-456	-2,611	-0.58	-0.58	-1,100	0	
PROGRAMA CEDULAS TDA, FTA	0	-87	-2	0.00	0.00	0	0	
PYME BANCAJA 5, FTA	-520	-43	-47	-0.05	-0.03	54	-1,561	
PYME VALENCIA 1, FTA	303	-7	-79	-0.06	-0.02	-1,185	-2,701	
PYMES BANESTO 2, FTA	0	0	0	0.00	0.00	0	0	

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
RURAL HIPOTECARIO GLOBAL I, FTA	747	0	-793	-0.22	-0.20	35	-43
RURAL HIPOTECARIO III FTH	386	-19	-373	-0.96	-0.94	0	0
RURAL HIPOTECARIO IV FTH	698	-30	-699	-0.87	-0.85	0	0
RURAL HIPOTECARIO IX, FTA	2,230	-7	-1,690	-0.23	-0.17	164	-424
RURAL HIPOTECARIO V FTA	955	-47	-923	-0.61	-0.60	0	1
RURAL HIPOTECARIO VI, FTA	801	-40	-761	-0.30	-0.29	0	-18
RURAL HIPOTECARIO VII, FTA	1,129	-57	-1,050	-0.31	-0.30	77	-122
RURAL HIPOTECARIO VIII, FTA	1,402	0	-1,396	-0.26	-0.24	19	-70
RURAL HIPOTECARIO X, FTA	3,127	-295	-3,098	-0.29	-0.26	106	-57
RURAL HIPOTECARIO XI, FTA	3,738	-541	-4,384	-0.32	-0.31	908	-41
RURAL HIPOTECARIO XII, FTA	1,768	-309	-1,554	-0.23	-0.22	48	-99
RURAL HIPOTECARIO XIV, FTA	1,526	-76	-1,468	-0.67	-0.66	0	0
RURAL HIPOTECARIO XV, FTA	5,223	-180	-5,067	-0.97	-0.96	-19	0
RURAL HIPOTECARIO XVI, FTA	1,148	-54	-1,106	-0.73	-0.72	2	0
RURAL HIPOTECARIO XVII, FTA	478	-101	-408	-0.34	-0.32	0	0
RURALPYME 2 FTPYME FTA	-222	-16	-55	-0.06	-0.02	207	-74
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	280	0	-212	-0.13	-0.12	40	0
SANTANDER HIPOTECARIO I, FTA	1,634	-87	-917	-0.17	-0.16	-258	-248
SOL-LION, FTA	6,822	-149	-6,938	-0.24	-0.24	72	0
TDA 13 - MIXTO, FTA	417	-24	-399	-0.96	-0.96	0	0
TDA 14 - MIXTO, FTA	1,174	-39	-1,146	-1.38	-1.38	0	0
TDA 15 - MIXTO, FTA	770	-31	-747	-0.84	-0.83	0	0
TDA 16 - MIXTO, FTA	845	-52	-807	-0.83	-0.82	0	0
TDA 17 - MIXTO, FTA	965	-56	-923	-1.24	-1.24	8	0
TDA 18 - MIXTO, FTA	664	-45	-632	-0.64	-0.64	0	0
TDA 19 - MIXTO, FTA	698	-68	-629	-0.41	-0.41	0	0
TDA 20 - MIXTO, FTA	542	-44	-512	-0.45	-0.45	0	0
TDA 22 - MIXTO, FTA	391	-30	-213	-0.14	-0.05	-477	0
TDA 23, FTA	616	-61	-570	-0.23	-0.19	10	0
TDA 24, FTA	542	0	-443	-0.27	-0.04	-1,070	-32
TDA 25, FTA	141	0	-800	-0.63	-0.03	-3,531	-120

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA 26 - MIXTO, FTA	638	0	-637	-0.21	-0.20	-11	0
TDA 27, FTA	1,088	-68	-672	-0.15	-0.01	-3,272	11
TDA 28, FTA	449	-5	-900	-0.33	-0.03	-3,315	-70
TDA 29, FTA	921	-2	-1,045	-0.27	-0.26	118	0
TDA 30, FTA	429	0	-372	-0.16	-0.16	-69	0
TDA 31, FTA	350	-30	-470	-0.31	-0.30	148	0
TDA CAJAMAR 2, FTA	992	0	-992	-0.31	-0.31	0	0
TDA CAM 1, FTA	453	-61	-402	-0.23	-0.14	-3	0
TDA CAM 11, FTA	2,332	-183	-3,219	-0.30	-0.30	663	0
TDA CAM 12, FTA	2,724	-99	-4,921	-0.40	-0.40	1,860	0
TDA CAM 2, FTA	517	-52	-480	-0.24	-0.22	1	0
TDA CAM 3, FTA	692	-54	-658	-0.30	-0.30	0	0
TDA CAM 4, FTA	1,662	-117	-1,555	-0.28	-0.23	-24	0
TDA CAM 5, FTA	2,271	-127	-1,572	-0.20	-0.20	-599	0
TDA CAM 6, FTA	1,412	-98	-681	-0.13	-0.12	-652	0
TDA CAM 7, FTA	2,896	-154	-1,407	-0.18	-0.14	-1,364	0
TDA CAM 8, FTA	1,870	-30	-1,213	-0.15	-0.14	-656	0
TDA CAM 9, FTA	1,550	-30	-343	-0.05	-0.04	-1,209	0
TDA IBERCAJA 1, FTA	338	-25	-318	-0.24	-0.23	0	0
TDA IBERCAJA 2, FTA	838	0	-809	-0.24	-0.24	-38	0
TDA IBERCAJA 3, FTA	886	0	-897	-0.22	-0.21	4	0
TDA IBERCAJA 4, FTA	1,130	0	-978	-0.16	-0.15	-167	0
TDA IBERCAJA 5, FTA	1,188	0	-897	-0.14	-0.14	-303	0
TDA IBERCAJA 6, FTA	439	-167	-116	-0.01	-0.01	-445	0
TDA IBERCAJA 7, FTA	1,200	0	-1,008	-0.06	-0.06	-283	0
TDA IBERCAJA ICO-FTVPO, FTH	-111	-7	-59	-0.02	-0.01	-11	0
TDA PASTOR 1, FTA	270	-12	-265	-0.34	-0.33	0	0
TDA PASTOR CONSUMO 1, FTA	42	-85	-56	-0.81	-0.45	765	0
TDA SA NOSTRA EMPRESAS 1, FTA	-50	-114	-44	-0.08	-0.05	3	0
TDA SA NOSTRA EMPRESAS 2, FTA	3	-243	-34	-0.03	-0.02	4	0
TDA TARRAGONA 1, FTA	655	-6	-681	-0.33	-0.28	628	0

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
VAL BANCAJA 1, FTA	789	-260	-517	-0.21	-0.20	-42	0
VALENCIA HIPOTECARIO 1, FTA	250	-51	-207	-0.20	-0.19	0	0
VALENCIA HIPOTECARIO 2, FTH	851	0	-432	-0.12	-0.11	9	-200
VALENCIA HIPOTECARIO 3, FTA	1,124	-6	-388	-0.09	-0.08	-40	-207
Subtotal BONDS 2014 2	797,941	-90,165	-575,384	-0.21	-0.20	-217,408	-108,556
Subtotal BONDS 2013 2	713,822	-106,372	-511,540	-0.17	-0.16	-624,452	-148,984
% change	12	-15.24	12.48	23.53	25.00	-65.18	-27.14
COMMERCIAL PAPER							
FTA SANTANDER 2	12,805	-1,289	-1,481	-0.23	-0.20	-11,651	0
Subtotal COMMERCIAL PAPER 2014 2	12,805	-1,289	-1,481	-0.23	-0.20	-11,651	0
Subtotal COMMERCIAL PAPER 2013 2	20,054	-1,892	-330	-0.03	-0.01	-27,019	-623
% change	-36	-31.87	348.79	666.67	1,900.00	-56.88	-100.00
Total 2014 2	810,746	-91,454	-576,865	-0.21	-0.20	-229,059	-108,556
Total 2013 2	733,876	-108,264	-511,870	-0.17	-0.16	-651,471	-149,607
% change	10	-15.53	12.70	23.53	25.00	-64.84	-27.44

Amounts in thousands euros.

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

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

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

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

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BONDS							
AUTO ABS 2012-3, FTA	-45.28	35,235	-13,240	0	9.45	3.28	6.17
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-335.91	5,740	-1,184	-2,388	4.33	1.49	2.84
AYT CAJA INGENIEROS 2, FTA	-72.15	2,110	-1,158	0	1.10	0.65	0.45
AYT CAJA MURCIA HIPOTECARIO I, FTA	-65.51	790	-166	-218	1.52	0.24	1.28
AYT CAJAGRANADA HIPOTECARIO I, FTA	2.00	2,445	-340	-1,543	3.16	0.50	2.66
AYT CAJAMURCIA HIPOTECARIO II, FTA	-62.27	838	-176	-250	1.56	0.44	1.12
AYT CEDULAS CAJAS GLOBAL FTA	-58.12	460,168	-458,752	0	2.57	3.02	0.00
AYT CEDULAS CAJAS IX, FTA	-49.32	96,485	-96,411	0	3.88	3.88	0.00
AYT CEDULAS CAJAS V, FTA	-64.15	50,361	-50,285	0	4.76	4.75	0.00
AYT CEDULAS CAJAS VIII, FTA	-59.33	69,046	-68,937	0	4.07	4.07	0.00
AYT CEDULAS CAJAS X, FTA	-49.60	40,005	-39,880	0	2.04	2.03	0.01
AYT COLATERALES GLOBAL EMPRESAS, FTA	-95.02	792	-341	-524	4.02	0.54	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-41.29	33,569	-20,622	-8,774	1.72	0.90	0.00
AYT DEUDA SUBORDINADA I, FTA	-90.47	660	-574	0	1.11	0.55	0.56
AYT FONDO EOLICO, FTA	-89.66	179	-170	0	0.87	0.62	0.00
AYT FTPYME II, FTA	123.63	977	-255	-192	2.19	1.10	1.09
AYT GENOVA HIPOTECARIO II, FTH	-35.63	938	-437	-389	1.02	0.55	0.47
AYT GENOVA HIPOTECARIO III, FTH	-34.76	1,036	-473	-426	1.03	0.56	0.47
AYT GENOVA HIPOTECARIO IV, FTH	-52.51	1,173	-499	-437	1.02	0.48	0.54
AYT GENOVA HIPOTECARIO IX, FTH	-59.58	2,502	-944	-1,054	1.02	0.48	0.54
AYT GENOVA HIPOTECARIO VI, FTH	-66.62	1,240	-468	-525	1.04	0.47	0.57
AYT GENOVA HIPOTECARIO VII, FTH	-41.82	3,068	-922	-1,246	1.03	0.40	0.63
AYT GENOVA HIPOTECARIO VIII, FTH	-59.26	4,271	-1,782	-1,576	1.02	0.47	0.55
AYT GENOVA HIPOTECARIO X, FTH	-50.85	2,784	-1,085	-1,181	1.01	0.47	0.54
AYT GENOVA HIPOTECARIO XI, FTH	-38.18	3,219	-1,590	-1,161	0.93	0.33	0.60
AYT GENOVA HIPOTECARIO XII, FTH	-86.83	2,291	-1,142	-914	0.98	0.56	0.42
AYT GOYA HIPOTECARIO III, FTA	-58.50	15,256	-9,874	-3,749	1.06	0.72	0.34
AYT GOYA HIPOTECARIO IV, FTA	-66.90	5,131	-3,343	-1,361	1.09	0.79	0.30
AYT GOYA HIPOTECARIO V, FTA	-67.06	5,821	-3,793	-1,407	1.10	0.80	0.30
AYT HIPOTECARIO BBK I, FTA	-11.54	3,509	-1,181	-411	1.70	0.63	1.07

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
AYT HIPOTECARIO BBK II, FTA	-56.10	3,890	-1,438	-1,145	1.52	0.61	0.91	
AYT HIPOTECARIO III, FTH	-64.88	609	-157	0	2.22	0.61	1.61	
AYT HIPOTECARIO IV, FTH	-61.71	821	-140	-120	3.40	0.63	2.77	
AYT HIPOTECARIO MIXTO II, FTA	-59.31	1,666	-320	-828	2.73	0.66	0.00	
AYT HIPOTECARIO MIXTO III, FTA	-94.64	1,231	-217	-1,028	3.24	0.51	2.73	
AYT HIPOTECARIO MIXTO IV, FTA	-44.05	980	-234	-229	1.56	0.50	1.06	
AYT HIPOTECARIO MIXTO V, FTA	-46.12	3,091	-508	-2,090	2.25	0.43	1.82	
AYT HIPOTECARIO MIXTO, FTA	-39.96	1,211	-213	-38	3.13	0.54	2.59	
AYT ICO-FTVPO CAJA MURCIA, FTA	-48.58	1,380	-306	-839	2.88	0.73	2.15	
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-84.38	604	-376	-183	1.20	0.85	0.35	
AYT ICO-FTVPO I, FTA	-70.87	2,362	-563	-1,725	2.55	0.71	1.84	
AYT ICO-FTVPO III, FTA	-73.48	1,059	-242	-599	2.90	0.71	0.00	
AYT KUTXA HIPOTECARIO I, FTA	30.51	2,739	-676	-1,045	1.27	0.46	0.81	
AYT KUTXA HIPOTECARIO II, FTA	-106.91	6,428	-1,083	-4,692	1.86	0.43	1.43	
AYT PROMOCIONES INMOBILIARIAS III, FTA	-423.53	626	-158	-303	1.17	0.60	0.57	
AYT.1, FTH	-53.51	189	-63	0	2.16	0.72	1.44	
AYT.11, FTH	-68.77	729	-218	-140	2.41	0.74	1.67	
AYT.2, FTH	-89.08	66	-34	0	1.73	0.75	0.98	
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	15.29	242	-61	0	2.21	0.72	1.49	
BANCAJA - BVA VPO 1, FTA	-56.54	3,340	-718	-2,031	2.62	0.61	2.01	
BANCAJA 10, FTA	-50.41	9,578	-3,415	-2,308	1.40	0.53	0.87	
BANCAJA 11, FTA	-51.41	7,823	-3,069	-1,958	1.37	0.59	0.78	
BANCAJA 13, FTA	-45.93	13,894	-5,817	-2,412	1.34	0.64	0.70	
BANCAJA 3, FTA	-62.37	917	-567	-67	1.76	1.08	0.69	
BANCAJA 4, FTH	-56.84	1,127	-309	-490	1.67	0.51	1.16	
BANCAJA 5, FTA	-56.73	1,301	-402	-465	1.64	0.56	1.07	
BANCAJA 6, FTA	-56.49	3,017	-1,059	-973	1.62	0.60	1.02	
BANCAJA 7, FTA	-55.88	3,402	-1,116	-1,059	1.46	0.51	0.95	
BANCAJA 8, FTA	-56.49	3,757	-1,454	-896	1.46	0.60	0.87	
BANCAJA 9, FTA	-51.20	5,683	-1,889	-1,747	1.47	0.57	0.90	
BANCAJA LEASING 1, FTA	-71.17	2,659	-1,156	0	1.65	0.73	0.92	

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
BANKIA PYME I, FTA	679.88	7,893	-2,621	0	3.52	1.77	1.75	
BANKINTER 10, FTA	-53.21	3,384	-1,530	-1,212	1.06	0.54	0.52	
BANKINTER 11, FTH	-51.76	1,977	-1,049	-640	1.02	0.56	0.46	
BANKINTER 13 FTA	-55.56	4,169	-1,961	-1,425	1.06	0.55	0.51	
BANKINTER 2 PYME FTA	-35.34	1,146	-710	-200	1.55	0.94	0.62	
BANKINTER 2, FTH	-71.71	151	-78	0	1.26	0.65	0.61	
BANKINTER 3 FTPYME FTA	267.94	1,568	-821	-265	1.43	0.86	0.57	
BANKINTER 3, FTH	-64.28	1,046	-488	-319	1.21	0.61	0.60	
BANKINTER 4 FTPYME, FTA	-54.30	1,025	-382	-228	1.33	0.64	0.69	
BANKINTER 4, FTH	-60.61	1,054	-507	-313	1.11	0.56	0.56	
BANKINTER 5, FTH	-57.22	806	-345	-221	1.18	0.53	0.64	
BANKINTER 6, FTA	-57.56	2,014	-894	-559	1.15	0.54	0.62	
BANKINTER 7, FTH	-56.83	739	-259	-246	1.17	0.48	0.68	
BANKINTER 8, FTA	-57.55	1,658	-527	-532	1.18	0.44	0.74	
BANKINTER 9, FTA	-55.73	2,000	-604	-650	1.10	0.40	0.70	
BBVA AUTOS 2 FTA	-27.46	3,114	-77	-813	13.15	0.48	12.68	
BBVA CONSUMO 1, FTA	-5.78	5,841	-90	-1,499	15.85	0.41	15.44	
BBVA CONSUMO 2, FTA	-10.12	6,767	-121	-1,670	15.18	0.46	14.72	
BBVA CONSUMO 3 FTA	-70.42	3,145	-332	-1,651	8.91	0.91	8.01	
BBVA CONSUMO 4 FTA	-60.20	8,220	-835	-5,111	9.40	0.94	8.47	
BBVA CONSUMO 6, FTA	0.00	5,981	-1,054	0	9.53	1.60	7.93	
BBVA EMPRESAS 1, FTA	-54.62	949	-532	-83	1.96	1.15	0.81	
BBVA EMPRESAS 2, FTA	-44.08	4,679	-2,190	0	1.78	0.87	0.91	
BBVA EMPRESAS 3, FTA	-52.74	4,848	-1,331	-2,007	2.60	0.84	1.76	
BBVA EMPRESAS 4, FTA	7.11	3,420	-815	0	2.16	0.55	1.61	
BBVA EMPRESAS 5, FTA	-12.79	4,135	-1,313	0	2.01	0.66	1.35	
BBVA EMPRESAS 6, FTA	18.66	5,282	-1,893	0	2.93	0.85	2.08	
BBVA FINANZIA AUTOS 1 FTA	-79.63	1,486	-141	-1,003	7.14	0.63	6.51	
BBVA HIPOTECARIO 3, FTA	-64.26	1,466	-236	-765	2.78	0.56	2.22	
BBVA LEASING 1, FTA	-60.30	1,720	-798	-452	1.65	0.64	1.01	
BBVA RMBS 1, FTA	-54.15	9,155	-2,481	-2,097	1.30	0.42	0.88	

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BBVA RMBS 10, FTA	-35.70	8,879	-3,676	0	1.24	0.57	0.67
BBVA RMBS 11, FTA	-70.32	9,597	-3,437	0	1.60	0.60	1.01
BBVA RMBS 12, FTA	726.91	31,979	-10,686	0	1.53	0.59	0.95
BBVA RMBS 13, FTA	0.00	25,106	-9,062	0	1.34	0.48	0.86
BBVA RMBS 14, FTA	0.00	1,970	-276	0	2.73	0.40	2.34
BBVA RMBS 2, FTA	-55.60	17,103	-4,755	-3,656	1.27	0.41	0.86
BBVA RMBS 3, FTA	-55.00	11,884	-4,764	-1,827	1.30	0.50	0.80
BBVA RMBS 5 FTA	-31.37	18,679	-7,815	0	1.21	0.58	0.63
BBVA RMBS 9, FTA	-30.13	6,798	-2,433	0	1.30	0.53	0.77
BBVA-3 FTPYME FTA	-1.46	388	-55	-130	4.21	0.72	3.49
BBVA-4 PYME, FTA	-91.56	292	-115	-71	3.40	0.77	2.62
BBVA-5 FTPYME, FTA	-51.11	1,531	-118	-686	2.79	0.34	2.45
BBVA-6 FTPYME FTA	-41.30	1,160	-280	-455	2.48	0.58	1.90
BBVA-7 FTGENCAT, FTA	-82.47	544	-102	-408	3.04	0.83	2.21
BBVA-8 FTPYME FTA	-50.23	1,840	-592	-609	2.18	0.88	1.30
BBVA-9 PYME FTA	-67.98	4,590	-721	0	3.59	0.58	3.01
BCL MUNICIPIOS I FTA	-67.01	244	-219	7	0.84	0.70	0.14
CAIXA PENEDES 1 TDA, FTA	-49.30	5,179	-756	-1,672	2.66	0.40	2.25
CAIXA PENEDES 2 TDA, FTA	-52.75	4,317	-956	-712	2.79	0.61	2.18
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-57.51	2,127	-936	-326	2.93	1.17	1.76
CAIXA PENEDES PYMES 1 TDA, FTA	-59.09	1,775	-369	-340	2.78	0.58	2.21
CAJA INGENIEROS TDA 1, FTA	-72.83	1,008	-532	0	1.08	0.58	0.51
CEDULAS GRUPO BANCO POPULAR 3, FTA	-50.00	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS TDA 18, FTA	-100.00	7,940	-7,940	0	3.50	3.50	0.00
CEDULAS TDA 3, FTA	-50.25	44,210	-44,110	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	31,063	-31,063	0	4.13	0.00	0.00
CEDULAS TDA 6, FTA	0.00	58,283	-58,283	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	0.00	35,095	-35,095	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	-26.62	160	-235	-27	1.48	1.99	-0.51
CM BANCAJA 1, FTA	-18.53	341	-612	-94	1.51	2.16	-0.64
CONSUMO BANCAJA 1, FTA	-187.59	181	-281	-27	15.49	3.55	11.94

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
EDT FTPYME PASTOR 3, FTA	-78.25	383	-215	16	3.16	2.09	1.06
EMPRESAS BANESTO 5, FTA	-70.80	3,890	-3,012	699	1.98	1.51	0.47
EMPRESAS BANESTO 6, FTA	-1,367.62	2,277	-2,902	-706	2.25	1.14	1.11
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-90.66	828	-368	-383	1.95	0.61	1.34
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-50.00	31,390	-31,219	0	0.00	0.00	0.01
FONCAIXA AUTONOMOS 1, FTA	-54.01	7,560	-4,939	-176	2.22	1.83	0.87
FONCAIXA CONSUMO 1, FTA	-60.73	27,357	-17,329	-2,077	3.09	2.42	1.24
FONCAIXA FTGENCAT 3, FTA	-53.08	1,360	-366	-697	2.16	0.79	1.62
FONCAIXA FTGENCAT 4, FTA	-62.69	1,668	-378	-974	2.19	0.65	1.81
FONCAIXA FTGENCAT 5, FTA	-57.26	4,041	-1,187	-2,371	2.08	0.78	1.59
FONCAIXA FTGENCAT 6, FTA	-58.23	3,057	-1,282	-1,425	2.12	1.09	1.36
FONCAIXA LEASINGS 2, FTA	-58.54	10,074	-1,962	0	2.38	0.69	1.96
FONCAIXA PYMES 3, FTA	-75.47	18,722	-3,030	0	3.35	0.72	2.90
FONCAIXA PYMES 4, FTA	120.40	7,575	-3,502	0	3.22	1.52	1.81
FONCAIXA PYMES 5, FTA	0.00	8,696	-2,490	0	4.47	0.00	3.02
FTA FTPYME SANTANDER 1	-66.45	1,439	-1,116	196	1.74	1.29	0.45
FTA FTPYME SANTANDER 2	-58.57	1,648	-1,008	102	1.41	0.77	0.64
FTA PYMES BANESTO 3	-79.27	3,669	-932	0	3.97	0.49	3.48
FTA PYMES SANTANDER 10	0.00	12,423	-11,121	0	3.72	0.51	3.21
FTA PYMES SANTANDER 3	-77.13	9,568	-2,638	0	3.61	0.52	3.09
FTA PYMES SANTANDER 4	-82.17	16,023	-4,527	0	4.16	0.53	3.63
FTA PYMES SANTANDER 5	-67.89	14,714	-6,824	0	3.74	0.95	2.79
FTA PYMES SANTANDER 6	539.32	7,305	-2,785	0	5.23	1.41	3.82
FTA PYMES SANTANDER 7	96.96	15,558	-6,238	0	4.67	0.94	3.73
FTA PYMES SANTANDER 8	0.00	24,194	-6,073	0	3.82	0.51	3.31
FTA PYMES SANTANDER 9	0.00	6,855	-2,647	0	2.81	0.84	1.97
FTA RESULTANTES DE LA MORATORIA NUCLEAR	-99.82	1,374	0	-1,381	0.54	0.00	0.00
FTA RMBS SANTANDER 2	0.00	16,570	-8,614	0	1.18	0.41	0.77
FTA RMBS SANTANDER 3	0.00	13,306	-6,031	0	1.67	0.67	1.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-79.18	9,634	-3,032	-4,825	7.90	1.39	6.51

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-67.58	10,171	-3,905	0	7.93	3.00	4.93
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	0.00	6,667	-1,690	0	8.73	2.24	6.49
FTA SANTANDER EMPRESAS 10, FTA	-134.37	11,998	-8,817	-5,350	3.54	0.86	2.68
FTA SANTANDER EMPRESAS 2	-60.36	2,074	-1,039	-490	1.87	0.69	1.18
FTA SANTANDER FINANCIACION 1	-65.01	842	-788	797	1.36	1.14	0.22
FTA SANTANDER HIPOTECARIO 2	-15.66	6,000	-2,323	-312	1.34	0.33	1.01
FTA SANTANDER HIPOTECARIO 3	-43.43	9,005	-2,893	-1,755	1.45	0.28	1.17
FTA SANTANDER HIPOTECARIO 7	-44.93	7,763	-8,128	4,197	1.14	0.87	0.27
FTA SANTANDER HIPOTECARIO 8	111.36	4,016	-1,005	878	1.32	0.80	0.52
FTA SANTANDER HIPOTECARIO 9	34.05	4,502	-1,203	0	1.34	0.43	0.91
FTA SANTANDER PUBLICO 1	-5.24	889	-182	-237	0.59	0.14	0.45
FTA UCI 11	-58.78	2,742	-413	0	2.42	0.29	2.16
FTA UCI 14	-59.59	8,511	-935	0	3.14	0.27	2.87
FTA UCI 16	-62.37	13,160	-1,957	0	3.08	0.32	2.76
FTA UCI 18	-64.15	11,383	-2,612	-1,400	2.68	0.43	2.25
FTA UCI 6	-64.02	371	-117	0	1.81	0.43	1.38
FTA UCI 7	-61.10	473	-112	0	1.87	0.36	1.51
FTA UCI 8	-59.30	711	-144	0	2.03	0.32	1.71
FTA UCI 9	-58.57	1,946	-461	0	1.92	0.38	1.54
FTA, HIPOTEBANSA 11	28.98	1,847	-660	-279	1.54	0.32	1.22
FTA, HIPOTEBANSA X	0.79	1,284	-198	-574	2.06	0.31	1.75
FTA, RMBS SANTANDER 1	0.00	12,734	-8,273	0	1.93	1.04	0.89
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	145.38	18,243	-6,212	0	8.67	3.00	5.67
FTA, SANTANDER EMPRESAS 1	-27.95	1,935	-807	-84	1.54	0.62	0.00
FTA, SANTANDER EMPRESAS 3	-59.83	3,477	-1,742	-138	1.49	0.60	0.89
FTA, UCI 15	-61.57	9,549	-1,148	0	2.98	0.27	2.71
FTA, UCI 17	-62.96	12,674	-6,474	2,069	3.02	0.30	2.72
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-18.73	508,217	-475,717	0	4.77	4.13	0.64
FTH UCI 10	-56.61	1,444	-253	0	1.86	0.25	1.61
FTH UCI 12	-60.97	4,257	-538	0	2.83	0.27	2.56

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
FTH UCI 5	-68.52	147	-45	0	1.79	0.37	1.42	
FTPYME BANCAJA 2 FTA	-58.82	140	-94	-4	1.56	1.01	0.56	
FTPYME BANCAJA 3 FTA	-45.12	227	-152	43	1.84	1.00	0.84	
FTPYME BANCAJA 6 FTA	-104.23	1,173	-942	-217	1.63	1.39	0.24	
FTPYME TDA 7, FTA	1.89	763	-404	-413	2.81	1.56	1.24	
FTPYME TDA CAM 2, FTA	-74.50	364	-114	-160	1.98	0.61	1.37	
FTPYME TDA CAM 4, FTA	-130.79	1,974	-1,105	-970	1.88	0.86	1.02	
FTPYME TDA CAM 7, FTA	-60.45	2,831	-1,382	-503	1.49	0.81	0.68	
FTPYME TDA CAM 9, FTA	-67.48	2,608	-157	0	1.91	0.58	1.33	
GAT FTGENCAT 2006, FTA	-232.00	580	-334	-213	1.87	1.34	0.53	
GAT FTGENCAT 2007, FTA	-64.60	1,270	-867	-209	1.87	1.36	0.51	
GAT FTGENCAT 2008, FTA	-58.30	1,898	-1,138	-142	1.74	1.21	0.53	
GAT ICO-FTVPO 1, FTH	-78.06	2,938	-1,061	-1,809	2.95	1.06	1.89	
GC FTGENCAT CAIXA SABADELL 1, FTA	-75.47	909	-152	-615	3.09	0.00	2.38	
GC FTGENCAT CAIXA SABADELL 2, FTA	-36.02	917	-1,220	-315	3.21	3.17	0.03	
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-104.61	839	-592	-254	2.06	1.53	0.93	
GC FTPYME PASTOR 4, FTA	-102.93	741	-297	-452	3.27	1.27	2.42	
GC FTPYME SABADELL 4, FTA	-66.47	833	-152	-512	2.95	0.62	2.53	
GC FTPYME SABADELL 5, FTA	-67.46	1,494	-251	-930	2.70	0.00	2.38	
GC FTPYME SABADELL 6, FTA	-65.47	2,010	-284	-1,341	2.80	0.53	2.52	
GC FTPYME SABADELL 8, FTA	-69.12	4,054	-2,465	-649	2.92	2.07	1.37	
GC PASTOR HIPOTECARIO 5, FTA	-61.09	4,636	-837	-3,336	2.82	0.65	2.44	
GC SABADELL 1, FTH	-57.98	3,394	-481	-2,197	2.47	0.51	2.20	
HIPOCAT 10, FTA	-73.81	5,619	-1,726	-2,833	2.04	0.63	1.41	
HIPOCAT 11, FTA	-73.57	6,103	-1,790	-3,230	2.14	0.60	1.54	
HIPOCAT 16, FTA	-62.24	3,637	-1,263	-954	1.44	0.58	0.86	
HIPOCAT 17, FTA	-64.02	5,418	-1,272	-2,072	1.40	0.49	0.91	
HIPOCAT 18, FTA	-66.46	3,718	-1,427	0	1.42	0.63	0.79	
HIPOCAT 19, FTA	-53.14	5,355	-348	0	1.78	0.26	1.52	
HIPOCAT 20, FTA	-57.03	6,955	-511	0	2.04	0.27	1.77	
HIPOCAT 4, FTA	-60.49	807	-112	-550	3.52	0.58	2.94	

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
HIPOCAT 5, FTA	-60.31	2,164	-267	-1,485	3.52	0.52	3.00	
HIPOCAT 6, FTA	-63.30	3,071	-450	-2,032	3.17	0.58	2.59	
HIPOCAT 7, FTA	-62.07	4,916	-734	-2,864	2.48	0.47	2.01	
HIPOCAT 8, FTA	-59.55	5,743	-763	-3,275	2.34	0.40	1.94	
HIPOCAT 9, FTA	-66.71	3,378	-977	-1,569	1.80	0.59	1.21	
IM BANCO POPULAR FTPYME 1, FTA	-35.61	2,252	-364	-1,407	3.96	0.72	3.24	
IM BANCO POPULAR MBS 2, FTA	-53.85	6,960	-1,683	-3,615	2.80	0.60	2.14	
IM BCG RMBS 2, FTA	373.38	7,105	-2,002	0	1.08	0.31	0.75	
IM CAJA LABORAL 1, FTA	-58.60	2,394	-838	-757	1.24	0.46	1.00	
IM CAJA LABORAL 2, FTA	-59.13	2,670	-1,242	-904	1.15	0.59	0.67	
IM CAJA LABORAL EMPRESAS 1, FTA	-62.06	1,595	-162	0	1.28	0.31	0.93	
IM CAJAMAR 1, FTA	-54.83	748	-261	-188	1.49	0.55	1.02	
IM CAJAMAR 3, FTA	-48.83	3,647	-773	-1,346	1.57	0.25	1.26	
IM CAJAMAR 4, FTA	-49.96	3,239	-969	-1,075	1.38	0.33	1.01	
IM CAJAMAR 5, FTA	-7.90	3,861	-1,330	0	1.51	0.42	1.04	
IM CAJAMAR 6, FTA	37.63	7,643	-3,733	0	1.41	0.57	0.78	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-72.11	1,292	-501	-632	3.14	1.13	2.66	
IM CAJAMAR EMPRESAS 4, FTA	-66.59	9,204	-1,523	0	3.43	0.47	2.90	
IM CAJAMAR EMPRESAS 5, FTA	-56.67	9,162	-5,964	0	3.87	2.46	1.45	
IM CAJASTUR MBS 1, FTA	-54.00	3,094	-1,031	-1,027	1.23	0.39	0.82	
IM CEDULAS 10, FTA	-50.00	29,315	-29,250	0	4.51	4.50	0.01	
IM CEDULAS 4, FTA	-50.48	39,010	-38,907	0	3.76	3.75	0.01	
IM CEDULAS 5, FTA	-50.40	21,937	-21,875	0	3.51	3.50	0.01	
IM CEDULAS 7, FTA	-50.40	25,062	-25,000	0	4.01	4.00	0.01	
IM CEDULAS 9, FTA	-50.39	27,157	-27,094	0	4.26	4.25	0.01	
IM FTGENCAT SABADELL 2, FTA	-47.53	1,479	-174	-827	2.59	0.24	2.31	
IM FTPYME SABADELL 7, FTA	-44.07	3,079	-1,161	-1,253	2.89	1.08	1.77	
IM FTPYME SABADELL 9, FTA	-73.82	9,234	-3,509	0	2.87	1.15	1.82	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-62.47	3,307	-1,034	-457	3.98	0.93	2.87	
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-70.61	28,049	-3,567	0	4.77	0.56	4.27	
IM GRUPO BANCO POPULAR FTPYME I FTA	-59.23	4,744	-991	-612	3.79	0.57	3.02	

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	-19.76	2,810	-1,236	-2,236	3.72	1.36	2.16
IM PASTOR 2, FTH	-56.57	2,106	-503	-1,223	2.04	0.41	1.59
IM PASTOR 3, FTH	-59.39	3,571	-489	-2,738	3.02	0.25	2.57
IM PASTOR 4, FTA	-64.12	4,443	-615	-2,791	2.84	0.27	2.43
IM PRESTAMOS FONDOS CEDULAS, FTA	-273.91	304	-194	-70	1.57	0.41	-2.89
IM SABADELL RMBS 2, FTA	-58.72	8,802	-2,385	-4,910	2.55	0.70	1.96
IM SABADELL RMBS 3, FTA	-55.03	10,319	-2,242	-6,772	2.63	0.51	2.11
IM TARJETAS 1, FTA	-53.00	107,469	-15,866	0	22.29	3.16	19.13
IM TERRASSA MBS 1, FTA	-54.27	2,309	-374	-1,475	2.08	0.43	1.75
INTERMONEY MASTER CEDULAS, FTA	-50.00	29,046	-28,963	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS V, FTA	-49.56	10,232	-1,374	-352	3.01	1.47	1.54
MADRID FTPYME I, FTA	-58.35	2,519	-924	3,277	1.45	2.13	-0.67
MADRID FTPYME II, FTA	-61.89	3,848	0	-10	2.52	0.00	0.00
MADRID ICO-FTVPO I, FTA	-57.75	1,041	-423	-133	1.33	0.68	0.65
MADRID RESIDENCIAL I, FTA	-52.95	3,229	-986	-409	1.30	0.63	0.67
MADRID RESIDENCIAL II, FTA	-54.57	2,843	-991	-195	1.27	0.63	0.64
MADRID RMBS I, FTA	-53.97	6,330	-1,948	-1,838	1.50	0.46	1.04
MADRID RMBS II, FTA	-54.57	5,530	-1,775	-1,471	1.49	0.47	1.01
MADRID RMBS III FTA	-58.91	10,717	-3,888	-1,900	1.58	0.54	1.04
MADRID RMBS IV, FTA	-51.79	7,120	-3,625	-1,315	1.34	0.67	0.67
MBS BANCAJA 1 FTA	-59.72	655	-190	-264	1.70	0.51	1.19
MBS BANCAJA 2, FTA	-63.38	1,460	-700	-325	1.53	0.70	0.82
MBS BANCAJA 3, FTA	-55.07	2,064	-646	-664	1.49	0.53	0.96
MBS BANCAJA 4, FTA	-55.00	5,580	-1,841	-1,410	1.44	0.53	0.91
MBS BANCAJA 6, FTA	-64.93	4,340	-1,983	0	1.41	0.69	0.72
MBS BANCAJA 7, FTA	-61.69	5,277	-2,581	0	1.50	0.78	0.72
MBS BANCAJA 8, FTA	-61.27	2,713	-1,171	0	1.54	0.73	0.81
MBSCAT 1, FTA	-84.74	6,204	-1,250	-4,330	2.01	0.53	1.48
PRIVATE DRIVER ESPAÑA 2013-1, FTA	10.20	6,392	-3,368	0	2.60	1.51	1.09
PROGRAMA CEDULAS TDA, FTA	0.00	182,378	-182,378	0	3.55	3.55	0.00
PYME BANCAJA 5, FTA	-46.34	481	-829	-172	1.27	1.62	-0.35

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
PYME VALENCIA 1, FTA	-71.74	1,181	-968	90	1.74	1.36	0.38
PYMES BANESTO 2, FTA	-100.00	0	0	0	1.48	0.35	1.13
RURAL HIPOTECARIO GLOBAL I, FTA	-53.69	4,237	-1,030	-2,460	2.49	0.64	1.85
RURAL HIPOTECARIO III FTH	-65.84	477	-91	0	2.65	0.53	2.11
RURAL HIPOTECARIO IV FTH	-64.24	909	-211	0	2.45	0.57	1.88
RURAL HIPOTECARIO IX, FTA	-48.02	8,257	-1,813	-4,214	2.34	0.53	1.81
RURAL HIPOTECARIO V FTA	-62.43	1,297	-342	0	1.78	0.53	1.25
RURAL HIPOTECARIO VI, FTA	-48.69	2,821	-480	-1,540	2.28	0.46	1.83
RURAL HIPOTECARIO VII, FTA	-48.77	4,223	-527	-2,567	2.54	0.38	2.16
RURAL HIPOTECARIO VIII, FTA	-55.77	6,330	-1,165	-3,763	2.49	0.50	1.99
RURAL HIPOTECARIO X, FTA	-35.57	13,388	-2,886	-7,375	2.50	0.57	1.92
RURAL HIPOTECARIO XI, FTA	-40.59	15,673	-3,198	-8,737	2.32	0.55	1.77
RURAL HIPOTECARIO XII, FTA	-44.87	6,350	-1,541	-3,041	2.02	0.55	1.47
RURAL HIPOTECARIO XIV, FTA	-7.96	2,088	-562	0	2.05	0.57	1.47
RURAL HIPOTECARIO XV, FTA	-1.68	6,578	-1,355	0	2.72	0.57	2.15
RURAL HIPOTECARIO XVI, FTA	9.65	1,516	-368	0	2.17	0.56	1.60
RURAL HIPOTECARIO XVII, FTA	0.00	1,228	-750	0	2.47	1.68	0.79
RURALPYME 2 FTPYME FTA	188.31	920	-696	-446	2.47	1.46	1.01
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-91.82	3,456	-1,138	-2,038	8.20	1.07	7.13
SANTANDER HIPOTECARIO I, FTA	-40.75	3,503	-1,207	-662	1.40	0.39	1.01
SOL-LION, FTA	-52.69	12,820	-8,576	2,578	0.94	0.62	0.31
TDA 13 - MIXTO, FTA	-63.36	528	-111	0	2.95	0.62	0.00
TDA 14 - MIXTO, FTA	-59.99	1,408	-234	0	3.85	0.64	0.00
TDA 15 - MIXTO, FTA	-61.38	979	-209	0	2.50	0.56	0.00
TDA 16 - MIXTO, FTA	-60.48	1,075	-230	0	2.52	0.58	0.00
TDA 17 - MIXTO, FTA	-60.26	1,128	-163	0	3.63	0.55	0.00
TDA 18 - MIXTO, FTA	-63.87	905	-241	0	2.13	0.58	0.00
TDA 19 - MIXTO, FTA	-66.18	1,860	-394	-768	2.68	0.61	2.07
TDA 20 - MIXTO, FTA	-58.47	1,095	-230	-323	2.11	0.46	0.00
TDA 22 - MIXTO, FTA	-70.29	1,682	-469	-822	2.63	0.73	0.00
TDA 23, FTA	-58.77	3,125	-316	-2,193	2.86	0.33	2.53

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
TDA 24, FTA	-75.34	2,393	-348	-1,503	3.32	0.46	2.86	
TDA 25, FTA	-73.99	1,382	-262	-979	3.80	0.43	3.37	
TDA 26 - MIXTO, FTA	-56.69	3,398	-658	-2,102	2.53	0.48	0.00	
TDA 27, FTA	-61.69	4,301	-887	-2,326	2.43	0.46	1.97	
TDA 28, FTA	-79.04	2,498	-788	-1,261	2.92	0.56	2.36	
TDA 29, FTA	-52.96	3,882	-938	-2,023	2.26	0.50	1.76	
TDA 30, FTA	-61.18	2,362	-735	-1,198	2.04	0.68	1.37	
TDA 31, FTA	-58.63	1,878	-443	-1,085	2.82	0.63	2.20	
TDA CAJAMAR 2, FTA	-66.27	4,455	-590	-2,873	2.97	0.44	2.53	
TDA CAM 1, FTA	-65.71	1,851	-377	-1,021	2.30	0.51	1.79	
TDA CAM 11, FTA	-65.72	7,400	-5,068	0	1.53	1.03	0.50	
TDA CAM 12, FTA	-63.53	8,666	-5,942	0	1.51	1.02	0.49	
TDA CAM 2, FTA	-61.99	1,983	-472	-994	2.13	0.53	1.60	
TDA CAM 3, FTA	-61.68	2,197	-514	-991	2.21	0.53	1.68	
TDA CAM 4, FTA	-63.09	5,174	-677	-2,835	2.03	0.31	1.71	
TDA CAM 5, FTA	-60.88	6,432	-1,230	-2,931	1.84	0.37	1.47	
TDA CAM 6, FTA	-64.33	4,357	-842	-2,103	1.99	0.38	1.61	
TDA CAM 7, FTA	-50.09	6,992	-1,422	-2,674	1.84	0.39	1.44	
TDA CAM 8, FTA	-65.41	6,154	-1,614	-2,670	1.80	0.43	1.37	
TDA CAM 9, FTA	-63.37	5,570	-1,749	-2,271	1.82	0.53	1.30	
TDA IBERCAJA 1, FTA	-61.55	1,065	-342	-385	1.76	0.55	1.21	
TDA IBERCAJA 2, FTA	-59.92	2,272	-634	-800	1.43	0.41	1.01	
TDA IBERCAJA 3, FTA	-58.50	2,621	-708	-1,027	1.29	0.39	0.90	
TDA IBERCAJA 4, FTA	-60.08	3,886	-1,400	-1,356	1.26	0.45	0.81	
TDA IBERCAJA 5, FTA	-59.20	3,797	-1,306	-1,303	1.25	0.44	0.81	
TDA IBERCAJA 6, FTA	-69.36	5,425	-2,956	-2,030	1.24	0.66	0.58	
TDA IBERCAJA 7, FTA	-64.15	8,166	-4,923	-2,043	1.10	0.63	0.46	
TDA IBERCAJA ICO-FTVPO, FTH	-177.62	3,790	-1,464	-2,437	2.86	0.98	1.87	
TDA PASTOR 1, FTA	-60.47	837	-186	-381	2.04	0.56	1.48	
TDA PASTOR CONSUMO 1, FTA	-82.20	272	-53	-177	7.60	0.74	6.86	
TDA SA NOSTRA EMPRESAS 1, FTA	-47.92	314	-248	-116	1.56	1.21	0.35	

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
TDA SA NOSTRA EMPRESAS 2, FTA	-98.05	769	-501	-265	1.64	1.08	0.56	
TDA TARRAGONA 1, FTA	-2.96	4,666	-924	-3,087	2.73	0.95	1.78	
VAL BANCAJA 1, FTA	-62.99	1,440	-651	0	1.31	0.61	0.70	
VALENCIA HIPOTECARIO 1, FTA	-61.72	886	-220	-416	1.82	0.47	1.35	
VALENCIA HIPOTECARIO 2, FTH	-63.38	2,458	-737	-870	1.56	0.51	1.05	
VALENCIA HIPOTECARIO 3, FTA	-57.15	2,855	-818	-913	1.42	0.48	0.94	
Subtotal BONDS 2014 2	-50.93	3,410,640	-2,328,274	-284,425	2.71	1.75	0.95	
Subtotal BONDS 2013 2	0.00	3,823,509	-2,740,126	-369,561	2.86	1.94	1.01	
% change	-	-10.80	-15.03	-23.04	-5.24	-9.79	-5.94	
COMMERCIAL PAPER								
FTA SANTANDER 2	-68.84	15,993	-3,188	0	0.00	0.00	0.00	
Subtotal COMMERCIAL PAPER 2014 2	-68.84	15,993	-3,188	0	0.00	0.00	0.00	
Subtotal COMMERCIAL PAPER 2013 2	0.00	22,994	-2,940	0	0	0	0.00	
% change	-	-30.45	8.44	-	-	-	-	
Total 2014 2	-51.37	3,426,633	-2,331,462	-284,425	2.71	1.74	0.95	
Total 2013 2	0.00	3,846,503	-2,743,066	-369,561	2.86	1.93	1.01	
% change	-	-10.92	-15.01	-23.04	-5.24	-9.84	-5.94	

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BONDS					
AUTO ABS 2012-3, FTA	-51	-17,463	10,658	0	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-27	-15	416	0	0
AYT CAJA INGENIEROS 2, FTA	-18	-612	192	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	-19	-108	198	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-20	0	634	0	-670
AYT CAJAMURCIA HIPOTECARIO II, FTA	-18	-363	334	0	0
AYT CEDULAS CAJAS GLOBAL FTA	-4	-738	268	0	-8
AYT CEDULAS CAJAS IX, FTA	0	1	306	0	-8
AYT CEDULAS CAJAS V, FTA	0	0	295	0	-295
AYT CEDULAS CAJAS VIII, FTA	0	0	246	0	-245
AYT CEDULAS CAJAS X, FTA	0	-69	1,472	0	-2
AYT COLATERALES GLOBAL EMPRESAS, FTA	-6	0	138	0	-200
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-322	-375	9,201	0	-10,392
AYT DEUDA SUBORDINADA I, FTA	-34	0	1,562	0	-1,562
AYT FONDO EOLICO, FTA	0	-10	11	0	-4
AYT FTPYME II, FTA	-19	0	1,302	0	-1,333
AYT GENOVA HIPOTECARIO II, FTH	-19	0	0	0	-305
AYT GENOVA HIPOTECARIO III, FTH	-22	0	585	0	-600
AYT GENOVA HIPOTECARIO IV, FTH	-25	0	225	0	-130
AYT GENOVA HIPOTECARIO IX, FTH	-54	0	1,602	0	-2,183
AYT GENOVA HIPOTECARIO VI, FTH	-28	0	373	0	-15
AYT GENOVA HIPOTECARIO VII, FTH	-60	-438	1,827	0	0
AYT GENOVA HIPOTECARIO VIII, FTH	-88	0	1,762	0	-380
AYT GENOVA HIPOTECARIO X, FTH	-73	0	2,101	0	-2,602
AYT GENOVA HIPOTECARIO XI, FTH	-87	0	447	0	-1,097
AYT GENOVA HIPOTECARIO XII, FTH	-50	0	0	0	0
AYT GOYA HIPOTECARIO III, FTA	-308	0	7,142	0	-7,142
AYT GOYA HIPOTECARIO IV, FTA	-144	0	0	0	0
AYT GOYA HIPOTECARIO V, FTA	-174	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT HIPOTECARIO BBK I, FTA	-54	-1,049	1,225	0	0
AYT HIPOTECARIO BBK II, FTA	-66	-106	393	0	0
AYT HIPOTECARIO III, FTH	-20	-332	203	0	0
AYT HIPOTECARIO IV, FTH	-20	-485	166	0	0
AYT HIPOTECARIO MIXTO II, FTA	-20	-410	235	0	-4
AYT HIPOTECARIO MIXTO III, FTA	-19	0	6,422	0	-6,505
AYT HIPOTECARIO MIXTO IV, FTA	-19	-239	38	0	-76
AYT HIPOTECARIO MIXTO V, FTA	-37	0	768	0	-838
AYT HIPOTECARIO MIXTO, FTA	-19	-449	31	0	0
AYT ICO-FTVPO CAJA MURCIA, FTA	-17	-14	353	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-16	0	334	0	-409
AYT ICO-FTVPO I, FTA	-32	0	0	0	-113
AYT ICO-FTVPO III, FTA	-66	107	175	0	0
AYT KUTXA HIPOTECARIO I, FTA	-48	-1,575	1,039	0	0
AYT KUTXA HIPOTECARIO II, FTA	-71	0	1,807	0	-2,375
AYT PROMOCIONES INMOBILIARIAS III, FTA	-19	0	0	0	-57
AYT.1, FTH	-25	141	302	0	-220
AYT.11, FTH	-21	-257	0	0	-4
AYT.2, FTH	-26	0	65	0	-35
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-21	0	295	0	-298
BANCAJA - BVA VPO 1, FTA	-22	-322	1,843	0	0
BANCAJA 10, FTA	-96	0	25,029	0	-9,937
BANCAJA 11, FTA	-76	0	11,510	0	-10,582
BANCAJA 13, FTA	-101	-5,244	18,087	0	0
BANCAJA 3, FTA	-18	-239	34	0	0
BANCAJA 4, FTH	-24	-266	39	0	0
BANCAJA 5, FTA	-23	-367	2,338	0	0
BANCAJA 6, FTA	-44	-819	4,481	0	0
BANCAJA 7, FTA	-49	-1,098	7,762	0	0
BANCAJA 8, FTA	-52	-1,393	13,249	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANCAJA 9, FTA	-67	0	18,208	0	-6,120
BANCAJA LEASING 1, FTA	-27	0	0	0	-108
BANKIA PYME I, FTA	-32	-2,207	971	0	0
BANKINTER 10, FTA	-62	-463	3,917	0	0
BANKINTER 11, FTH	-37	-192	1,840	0	0
BANKINTER 13 FTA	-72	-209	5,535	0	0
BANKINTER 2 PYME FTA	-18	0	433	0	-568
BANKINTER 2, FTH	-11	-57	73	0	0
BANKINTER 3 FTPYME FTA	-15	0	900	0	-1,071
BANKINTER 3, FTH	-31	-112	114	0	0
BANKINTER 4 FTPYME, FTA	-11	0	180	0	-338
BANKINTER 4, FTH	-23	-168	116	0	0
BANKINTER 5, FTH	-19	-187	760	0	0
BANKINTER 6, FTA	-41	-415	1,783	0	0
BANKINTER 7, FTH	-14	-159	777	0	0
BANKINTER 8, FTA	-31	-416	1,697	0	0
BANKINTER 9, FTA	-36	-520	2,955	0	0
BBVA AUTOS 2 FTA	-19	0	7,261	0	-6,208
BBVA CONSUMO 1, FTA	-20	0	11,367	0	-9,212
BBVA CONSUMO 2, FTA	-19	0	11,291	0	-11,115
BBVA CONSUMO 3 FTA	-16	0	6,086	0	-6,086
BBVA CONSUMO 4 FTA	-16	0	0	0	0
BBVA CONSUMO 6, FTA	-11	-4,921	4,920	0	0
BBVA EMPRESAS 1, FTA	-14	0	19	0	-19
BBVA EMPRESAS 2, FTA	-35	0	416	0	-416
BBVA EMPRESAS 3, FTA	-24	0	0	0	0
BBVA EMPRESAS 4, FTA	-22	0	0	0	0
BBVA EMPRESAS 5, FTA	-31	-914	914	0	0
BBVA EMPRESAS 6, FTA	-32	0	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-19	0	8,401	0	-8,584

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA HIPOTECARIO 3, FTA	-18	0	13,722	0	-1,398
BBVA LEASING 1, FTA	-19	0	0	0	0
BBVA RMBS 1, FTA	-92	0	15,149	0	-15,149
BBVA RMBS 10, FTA	-73	-4,721	5,595	0	0
BBVA RMBS 11, FTA	-72	-3,686	8,817	0	0
BBVA RMBS 12, FTA	-110	-19,972	13,040	0	0
BBVA RMBS 13, FTA	-105	-15,413	8,197	0	0
BBVA RMBS 14, FTA	-11	-1,661	1,661	0	0
BBVA RMBS 2, FTA	-137	0	39,799	0	-39,797
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,313
BBVA RMBS 5 FTA	-140	0	7,025	0	-7,524
BBVA RMBS 9, FTA	-70	-2,074	8,422	0	0
BBVA-3 FTPYME FTA	-20	0	1,489	0	-210
BBVA-4 PYME, FTA	-18	0	798	0	-797
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	-22	-2,892	2,531	0	0
BCL MUNICIPIOS I FTA	-30	0	126	0	-165
CAIXA PENEDES 1 TDA, FTA	-35	-2,648	10,631	0	0
CAIXA PENEDES 2 TDA, FTA	-25	-2,497	5,438	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-20	-137	2,934	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-24	-803	6,087	0	0
CAJA INGENIEROS TDA 1, FTA	-26	-297	1,005	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS TDA 18, FTA	0	-6	279	0	0
CEDULAS TDA 3, FTA	0	-56	757	0	0
CEDULAS TDA 5, FTA	0	0	118	0	0
CEDULAS TDA 6, FTA	0	-13	459	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
CEDULAS TDA 7, FTA	0	-7	518	0	0
CIBELES III FTPYME, FTA	-6	0	2,245	0	-573
CM BANCAJA 1, FTA	-28	0	585	0	-674
CONSUMO BANCAJA 1, FTA	-7	0	4,923	0	-5,006
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-214
EMPRESAS BANESTO 5, FTA	-40	-6,580	21,444	0	-21,747
EMPRESAS BANESTO 6, FTA	-48	-9,850	10,865	0	-11,009
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-24	0	4,790	0	-2,572
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FONCAIXA AUTONOMOS 1, FTA	-48	0	0	0	-508
FONCAIXA CONSUMO 1, FTA	-109	0	0	0	-1,263
FONCAIXA FTGENCAT 3, FTA	-20	0	0	0	-96
FONCAIXA FTGENCAT 4, FTA	-32	0	576	0	-712
FONCAIXA FTGENCAT 5, FTA	-34	0	1,093	0	-1,610
FONCAIXA FTGENCAT 6, FTA	-30	0	158	0	-526
FONCAIXA LEASINGS 2, FTA	-160	-2,533	530	0	0
FONCAIXA PYMES 3, FTA	-229	-373	373	0	0
FONCAIXA PYMES 4, FTA	-94	-843	999	0	0
FONCAIXA PYMES 5, FTA	-42	0	5,027	0	0
FTA FTPYME SANTANDER 1	-29	709	5,225	0	-1,280
FTA FTPYME SANTANDER 2	-34	598	9,428	0	-2,176
FTA PYMES BANESTO 3	-48	3,613	9,114	0	-9,150
FTA PYMES SANTANDER 10	-5	0	0	0	-2
FTA PYMES SANTANDER 3	-87	-14,682	0	0	-35
FTA PYMES SANTANDER 4	-138	-5,840	37,970	0	-37,997
FTA PYMES SANTANDER 5	-149	21,082	11,020	0	-11,035
FTA PYMES SANTANDER 6	-36	-5,657	5,969	0	-5,974
FTA PYMES SANTANDER 7	-97	-9,549	11,474	0	-11,479
FTA PYMES SANTANDER 8	-172	-11,582	3,217	0	-1,560
FTA PYMES SANTANDER 9	-109	973	0	0	-5

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA RESULTANTES DE LA MORATORIA NUCLEAR	-27	0	0	0	0
FTA RMBS SANTANDER 2	-322	0	4,033	0	-4,036
FTA RMBS SANTANDER 3	-176	-5,551	5,552	0	-5,554
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-44	817	321	0	-10
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-25	-4,603	13,082	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	-17	-4,251	4,626	0	-375
FTA SANTANDER EMPRESAS 10, FTA	-171	0	0	0	-57
FTA SANTANDER EMPRESAS 2	-34	0	22,382	0	-22,517
FTA SANTANDER FINANCIACION 1	-35	0	17,631	0	-17,791
FTA SANTANDER HIPOTECARIO 2	-104	-1,174	9,617	0	-9,783
FTA SANTANDER HIPOTECARIO 3	-152	90	4,542	0	-4,709
FTA SANTANDER HIPOTECARIO 7	-171	-166	3,693	0	-3,742
FTA SANTANDER HIPOTECARIO 8	-80	362	330	0	-369
FTA SANTANDER HIPOTECARIO 9	-75	1,118	0	0	-3
FTA SANTANDER PUBLICO 1	-26	0	5,280	0	-4,960
FTA UCI 11	-30	-2,019	6,202	0	0
FTA UCI 14	-53	-2,377	51,367	0	0
FTA UCI 16	-75	0	66,403	0	-4,858
FTA UCI 18	-75	-4,384	48,970	0	0
FTA UCI 6	-21	-132	38	0	-41
FTA UCI 7	-29	-341	129	0	0
FTA UCI 8	-29	-450	263	0	0
FTA UCI 9	-30	-1,452	3,192	0	0
FTA, HIPOTEBANSA 11	-38	-471	1,714	0	-584
FTA, HIPOTEBANSA X	-38	-270	820	0	-471
FTA, RMBS SANTANDER 1	-149	-2,628	129	0	-129
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	-39	-10,119	1,984	0	0
FTA, SANTANDER EMPRESAS 1	-36	0	9,411	0	-9,499
FTA, SANTANDER EMPRESAS 3	-49	3,034	18,961	0	-19,110
FTA, UCI 15	-67	-2,377	59,496	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA, UCI 17	-76	-3,094	32,240	0	-7,664
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-102	-30,363	108,359	0	0
FTH UCI 10	-29	-1,108	1,511	0	0
FTH UCI 12	-35	-2,618	16,708	0	-1
FTH UCI 5	-5	-62	18	0	0
FTPYME BANCAJA 2 FTA	-15	0	702	0	-180
FTPYME BANCAJA 3 FTA	-14	0	1,784	0	-26
FTPYME BANCAJA 6 FTA	-15	0	0	0	-190
FTPYME TDA 7, FTA	-11	0	0	0	0
FTPYME TDA CAM 2, FTA	-18	-4	5,360	0	0
FTPYME TDA CAM 4, FTA	-24	0	0	0	0
FTPYME TDA CAM 7, FTA	-28	-352	352	0	0
FTPYME TDA CAM 9, FTA	-28	-3,582	10,999	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	-20	0	1,414	0	-1,414
GAT ICO-FTVPO 1, FTH	-22	0	430	0	-430
GC FTGENCAT CAIXA SABADELL 1, FTA	-14	0	0	0	-46
GC FTGENCAT CAIXA SABADELL 2, FTA	-30	0	268	0	-371
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-22	0	217	0	-333
GC FTPYME PASTOR 4, FTA	-10	0	0	0	-128
GC FTPYME SABADELL 4, FTA	-16	0	1,905	0	-2,040
GC FTPYME SABADELL 5, FTA	-14	0	553	0	-801
GC FTPYME SABADELL 6, FTA	-13	0	6,632	0	-6,921
GC FTPYME SABADELL 8, FTA	-22	0	0	0	-1,747
GC PASTOR HIPOTECARIO 5, FTA	-26	0	2,521	0	-3,309
GC SABADELL 1, FTH	-26	0	0	0	-45
HIPOCAT 10, FTA	-94	0	6,631	0	-6,631
HIPOCAT 11, FTA	-102	0	8,613	0	-8,613
HIPOCAT 16, FTA	-63	-3,056	233	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
HIPOCAT 17, FTA	-64	-8,513	4,950	0	-1,232
HIPOCAT 18, FTA	-65	-6,974	1,251	0	0
HIPOCAT 19, FTA	-24	-14,187	3,629	0	-1,892
HIPOCAT 20, FTA	-36	-19,456	1,554	0	-485
HIPOCAT 4, FTA	-27	-109	2,397	0	0
HIPOCAT 5, FTA	-39	-304	1,455	0	0
HIPOCAT 6, FTA	-59	0	13,138	0	-898
HIPOCAT 7, FTA	-122	0	10,830	0	-10,830
HIPOCAT 8, FTA	-94	0	11,855	0	-11,855
HIPOCAT 9, FTA	-76	0	3,144	0	-3,144
IM BANCO POPULAR FTPYME 1, FTA	-6	-910	12,139	0	0
IM BANCO POPULAR MBS 2, FTA	-37	-1,343	4,240	0	0
IM BCG RMBS 2, FTA	-61	-4,689	8,702	0	0
IM CAJA LABORAL 1, FTA	-34	-788	3,603	0	0
IM CAJA LABORAL 2, FTA	-34	-873	3,003	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-39	-1	9,414	0	-620
IM CAJAMAR 1, FTA	-13	-444	2,993	0	0
IM CAJAMAR 3, FTA	-50	-3,107	31,380	0	0
IM CAJAMAR 4, FTA	-50	-2,046	16,520	0	0
IM CAJAMAR 5, FTA	-37	-3,980	22,879	0	0
IM CAJAMAR 6, FTA	-58	-8,068	22,096	0	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-27	-992	3,283	0	-2,854
IM CAJAMAR EMPRESAS 4, FTA	-38	-10,602	45,831	0	0
IM CAJAMAR EMPRESAS 5, FTA	-37	-3,200	6,344	0	0
IM CAJASTUR MBS 1, FTA	-45	-628	3,096	0	0
IM CEDULAS 10, FTA	-65	0	0	0	0
IM CEDULAS 4, FTA	-104	0	0	0	0
IM CEDULAS 5, FTA	-63	0	0	0	0
IM CEDULAS 7, FTA	-62	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM FTGENCAT SABADELL 2, FTA	-15	-2,710	11,931	0	-12,068
IM FTPYME SABADELL 7, FTA	-17	-3,065	17,188	0	-17,421
IM FTPYME SABADELL 9, FTA	-40	-9,614	60,300	0	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-12	-2,647	42,610	0	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-58	-13,883	85,875	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-16	-4,914	57,409	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-10	-2,276	37,434	0	-37,434
IM PASTOR 2, FTH	-22	-337	4,258	0	0
IM PASTOR 3, FTH	-28	-2	27,537	0	-27,537
IM PASTOR 4, FTA	-36	-1	10,364	0	-2,340
IM PRESTAMOS FONDOS CEDULAS, FTA	-19	-211	8,025	0	-8,025
IM SABADELL RMBS 2, FTA	-35	-1,462	8,851	0	0
IM SABADELL RMBS 3, FTA	-44	-1,153	9,642	0	0
IM TARJETAS 1, FTA	-78	-66,892	55,174	0	0
IM TERRASSA MBS 1, FTA	-40	-7,003	15,171	0	-15,220
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	-28	-6,097	12,531	0	0
MADRID FTPYME I, FTA	-52	0	20	0	0
MADRID FTPYME II, FTA	-51	0	0	0	0
MADRID ICO-FTVPO I, FTA	-33	0	340	0	-4
MADRID RESIDENCIAL I, FTA	-54	0	0	0	0
MADRID RESIDENCIAL II, FTA	-36	0	807	0	-807
MADRID RMBS I, FTA	-88	0	1,600	0	-1,600
MADRID RMBS II, FTA	-81	0	0	0	0
MADRID RMBS III FTA	-92	0	0	0	0
MADRID RMBS IV, FTA	-73	0	0	0	0
MBS BANCAJA 1 FTA	-18	-94	1,417	0	0
MBS BANCAJA 2, FTA	-22	-428	6,009	0	0
MBS BANCAJA 3, FTA	-26	-750	8,288	0	0
MBS BANCAJA 4, FTA	-54	-2,294	26,374	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
MBS BANCAJA 6, FTA	-44	-1,933	11,972	0	0
MBS BANCAJA 7, FTA	-47	-3,388	11,121	0	0
MBS BANCAJA 8, FTA	-27	-1,660	7,982	0	0
MBSCAT 1, FTA	-52	0	1,260	0	-1,260
PRIVATE DRIVER ESPAÑA 2013-1, FTA	-39	0	1,885	0	-1,789
PROGRAMA CEDULAS TDA, FTA	0	0	1,145	0	0
PYME BANCAJA 5, FTA	-19	0	1,083	0	-1,276
PYME VALENCIA 1, FTA	-13	0	2,929	0	-2,929
PYMES BANESTO 2, FTA	0	0	6,751	0	-6,978
RURAL HIPOTECARIO GLOBAL I, FTA	-36	-681	7,951	0	0
RURAL HIPOTECARIO III FTH	-16	-346	104	0	0
RURAL HIPOTECARIO IV FTH	-18	-665	340	0	0
RURAL HIPOTECARIO IX, FTA	-65	-1,164	18,813	0	-90
RURAL HIPOTECARIO V FTA	-21	-882	1,923	0	0
RURAL HIPOTECARIO VI, FTA	-33	-687	4,477	0	0
RURAL HIPOTECARIO VII, FTA	-37	-958	6,247	0	0
RURAL HIPOTECARIO VIII, FTA	-52	-1,239	12,415	0	0
RURAL HIPOTECARIO X, FTA	-76	-2,671	5,420	0	0
RURAL HIPOTECARIO XI, FTA	-88	-4,052	4,901	0	0
RURAL HIPOTECARIO XII, FTA	-51	-1,406	1,815	0	0
RURAL HIPOTECARIO XIV, FTA	-17	-1,412	629	0	0
RURAL HIPOTECARIO XV, FTA	-39	-4,973	1,770	0	0
RURAL HIPOTECARIO XVI, FTA	-12	-1,060	549	0	0
RURAL HIPOTECARIO XVII, FTA	-9	-365	236	0	0
RURALPYME 2 FTPYME FTA	-11	0	1,508	0	-687
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-22	-184	1,401	0	-1,401
SANTANDER HIPOTECARIO I, FTA	-63	-825	8,128	0	-1,902
SOL-LION, FTA	-58	-6,833	14,110	0	0
TDA 13 - MIXTO, FTA	-13	-385	403	0	0
TDA 14 - MIXTO, FTA	-21	-1,124	1,674	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA 15 - MIXTO, FTA	-29	-717	3,969	0	0
TDA 16 - MIXTO, FTA	-26	-765	4,010	0	0
TDA 17 - MIXTO, FTA	-41	-881	2,211	0	0
TDA 18 - MIXTO, FTA	-49	-582	2,443	0	0
TDA 19 - MIXTO, FTA	-57	-566	4,484	0	0
TDA 20 - MIXTO, FTA	-58	-453	1,174	0	0
TDA 22 - MIXTO, FTA	-70	0	10,875	0	-204
TDA 23, FTA	-65	-415	11,633	0	0
TDA 24, FTA	-61	0	7,652	0	-2,626
TDA 25, FTA	-28	0	463	0	-463
TDA 26 - MIXTO, FTA	-27	-564	8,431	0	0
TDA 27, FTA	-45	0	7,941	0	-7,941
TDA 28, FTA	-30	0	0	0	0
TDA 29, FTA	-31	-971	12,234	0	0
TDA 30, FTA	-19	-336	3,830	0	0
TDA 31, FTA	-16	-431	3,454	0	0
TDA CAJAMAR 2, FTA	-44	-929	18,591	0	0
TDA CAM 1, FTA	-19	-214	4,794	0	0
TDA CAM 11, FTA	-92	-3,089	19,193	0	0
TDA CAM 12, FTA	-108	-4,769	30,490	0	0
TDA CAM 2, FTA	-22	-427	7,680	0	0
TDA CAM 3, FTA	-23	-615	8,500	0	0
TDA CAM 4, FTA	-50	-1,213	21,554	0	0
TDA CAM 5, FTA	-56	-1,479	42,484	0	0
TDA CAM 6, FTA	-46	-596	31,368	0	0
TDA CAM 7, FTA	-62	-1,029	40,506	0	0
TDA CAM 8, FTA	-57	-1,009	30,918	0	0
TDA CAM 9, FTA	-53	-232	26,520	0	0
TDA IBERCAJA 1, FTA	-21	-282	827	0	0
TDA IBERCAJA 2, FTA	-32	-746	1,883	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA IBERCAJA 3, FTA	-41	-824	2,631	0	0
TDA IBERCAJA 4, FTA	-48	-880	6,869	0	0
TDA IBERCAJA 5, FTA	-47	-807	5,913	0	0
TDA IBERCAJA 6, FTA	-68	0	0	0	0
TDA IBERCAJA 7, FTA	-114	-838	8,430	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-22	0	0	0	0
TDA PASTOR 1, FTA	-13	-239	5,128	0	0
TDA PASTOR CONSUMO 1, FTA	-21	-1	0	0	-47
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	-546	546	0	0
VAL BANCAJA 1, FTA	-18	-472	4,795	0	0
VALENCIA HIPOTECARIO 1, FTA	-13	-173	959	0	0
VALENCIA HIPOTECARIO 2, FTH	-31	-323	11,494	0	0
VALENCIA HIPOTECARIO 3, FTA	-37	-282	10,655	0	0
Subtotal BONDS 2014 2	-15,608	-509,161	2,455,394	0	-664,240
Subtotal BONDS 2013 2	-16,604	-432,727	2,117,756	22	-650,083
% change	-6.00	17.66	15.94	-100.00	2.18
COMMERCIAL PAPER					
FTA SANTANDER 2	-128	-1,166	33,958	0	-8,964
Subtotal COMMERCIAL PAPER 2014 2	-128	-1,166	33,958	0	-8,964
Subtotal COMMERCIAL PAPER 2013 2	-138	0	33,957	0	-12,360
% change	-7.25	-	0.00	-	-27.48
Total 2014 2	-15,736	-510,327	2,489,352	0	-673,204
Total 2013 2	-16,742	-432,727	2,151,713	22	-662,443
% change	-6.01	17.93	15.69	-100.00	1.62

Amounts in thousands euros.

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

FUND	OPERATING EXPENSES						
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	RESULT N-C.A. FOR SALE (5)
BONDS							
AYT ADMINISTRACIONES I, FTA	0	0	0	0.00	0.00	0	0
AYT FINANCIACION INVERSIONES II, FTA	1	-22	0	0.00	0.00	0	0
AYT FINANCIACION INVERSIONES III, FTA	5	-1	-4	0.00	0.00	0	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	1	-11	-4	0.00	0.00	0	0
BBVA SECURITISED FUNDING 1 FTA	21,517	-1,521	-14,159	-2.12	-2.12	-5,844	0
CAP-TDA 2, FTA	3,574	0	-3,445	-0.89	-0.88	-131	0
IM CAJAMAR EMPRESAS 6, FTA	2,800	-161	-2,214	-1.66	-1.66	-428	0
SOFINLOC ESPAÑA TDA Nº 1, FTA	259	0	-88	-0.65	-0.56	-354	0
TDA FS1, FTA	16	0	0	0.00	0.00	0	0
Subtotal BONDS 2014 2	28,173	-1,716	-19,914	-0.94	-0.94	-6,757	0
Subtotal BONDS 2013 2	31,915	-1,828	-28,415	-0.85	-0.78	-4,407	0
% change	-12	-6.13	-29.92	10.59	20.51	53.32	-
COMMERCIAL PAPER							
Subtotal COMMERCIAL PAPER 2014 2	0	0	0	0.00	0.00	0	0
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0.00	0.00	0	0
% change	-	-	-	-	-	-	-
Total 2014 2	28,173	-1,716	-19,914	-0.94	-0.94	-6,757	0
Total 2013 2	31,915	-1,828	-28,415	-0.85	-0.78	-4,407	0
% change	-12	-6.13	-29.92	10.59	20.51	53.32	-

Amounts in thousands euros.

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

(2) Interests for bank borrowing

(3) Percentage represented by operating expenses over total assets

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

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

Interest margin and results of financial transactions - Private ABS

TABLE B.2.1

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
BONDS							
AYT ADMINISTRACIONES I, FTA	0.00	2,567	-2,567	0	4.73	4.73	0.00
AYT FINANCIACION INVERSIONES II, FTA	0.00	411	-410	0	0.36	0.36	0.00
AYT FINANCIACION INVERSIONES III, FTA	-44.44	4,729	-1,704	-3,020	3.68	1.37	2.31
AYT PRESTIGE CAJAS DE AHORRO, FTA	0.00	212	-211	0	0.36	0.36	0.00
BBVA SECURITISED FUNDING 1 FTA	-51.48	27,438	-4,970	-951	8.31	2.18	6.13
CAP-TDA 2, FTA	454.11	6,640	-3,066	0	0.00	2.12	0.00
IM CAJAMAR EMPRESAS 6, FTA	1,086.44	3,410	-610	0	5.04	2.46	0.00
SOFINLOC ESPAÑA TDA Nº 1, FTA	-81.81	527	-268	0	8.14	4.26	3.88
TDA FS1, FTA	-78.67	1,016	-85	-915	4.81	0.42	4.38
Subtotal BONDS 2014 2	-40.88	46,950	-13,891	-4,886	3.96	1.68	2.36
Subtotal BONDS 2013 2	0.00	54,838	-16,687	-6,236	3.42	1.26	2.24
% change	-	-14.38	-16.76	-21.65	15.79	33.33	5.36
COMMERCIAL PAPER							
Subtotal COMMERCIAL PAPER 2014 2	0.00	0	0	0	0.00	0.00	0.00
Subtotal COMMERCIAL PAPER 2013 2	0.00	0	0	0	-	-	-
% change	-	-	-	-	-	-	-
Total 2014 2	-40.88	46,950	-13,891	-4,886	3.96	1.68	2.36
Total 2013 2	0.00	54,838	-16,687	-6,236	3.42	1.26	2.24
% change	-	-14.38	-16.76	-21.65	15.79	33.33	5.36

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		RECOGNISED LOSSES (1)
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	
BONDS					
AYT ADMINISTRACIONES I, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES II, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES III, FTA	0	1	114	0	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	0	0	0
BBVA SECURITISED FUNDING 1 FTA	-49	-14,059	2,232	0	0
CAP-TDA 2, FTA	-35	-3,396	0	0	0
IM CAJAMAR EMPRESAS 6, FTA	-28	-2,174	4,734	0	0
SOFINLOC ESPAÑA TDA Nº 1, FTA	-33	0	0	0	-17
TDA FS1, FTA	0	0	270	0	0
Subtotal BONDS 2014 2	-145	-19,628	7,350	0	-17
Subtotal BONDS 2013 2	-481	-25,474	4,710	0	-261
% change	-69.85	-22.95	56.05	-	-93.49
COMMERCIAL PAPER					
Subtotal COMMERCIAL PAPER 2014 2					
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0
% change	-	-	-	-	-
Total 2014 2	-145	-19,628	7,350	0	-17
Total 2013 2	-481	-25,474	4,710	0	-261
% change	-69.85	-22.95	56.05	-	-93.49

Amounts in thousands euros.

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

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AUTO ABS 2012-3, FTA	-173,144	0	35,172	-12,955	0	172,248	0	-20,516	-2.42
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	5,913	-1,931	-3,155	53,460	-59,771	-32	-0.02
AYT CAJA INGENIEROS 2, FTA	0	0	2,106	-1,251	0	13,613	-11,929	-580	-0.14
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	798	-215	-174	6,027	-5,977	-183	-0.18
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	2,463	-360	-1,798	8,311	-8,635	-21	-0.01
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	852	-241	-190	6,667	-6,040	-358	-0.31
AYT CEDULAS CAJAS GLOBAL FTA	0	0	349,817	-349,833	0	1,450,000	-1,450,000	-1,260	0.00
AYT CEDULAS CAJAS IX, FTA	0	0	0	0	0	0	0	-1	0.00
AYT CEDULAS CAJAS V, FTA	0	0	99,900	-99,706	0	0	0	0	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	167,016	-166,750	0	3,000,000	-3,000,000	0	0.00
AYT CEDULAS CAJAS X, FTA	0	0	2,172	-18,079	0	0	0	-19	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	836	-383	-592	6,110	-7,224	-8	-0.01
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	35,569	-21,502	-8,054	207,263	-201,900	-1,161	-0.03
AYT DEUDA SUBORDINADA I, FTA	0	0	697	-338	0	0	-312	-40	-0.02
AYT FONDO EOLICO, FTA	0	0	211	-182	0	7,700	-7,700	-19	-0.19
AYT FTPYME II, FTA	0	0	1,003	-276	-178	6,405	-6,529	-20	-0.03
AYT GENOVA HIPOTECARIO II, FTH	0	0	946	-449	-333	13,578	-10,836	-22	-0.01
AYT GENOVA HIPOTECARIO III, FTH	0	0	1,041	-595	-322	15,269	-13,043	-24	-0.01
AYT GENOVA HIPOTECARIO IV, FTH	0	0	1,181	-586	-353	16,531	-14,742	-27	-0.01
AYT GENOVA HIPOTECARIO IX, FTH	0	0	2,508	-1,224	-782	23,882	-21,221	-60	-0.01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	1,239	-613	-421	15,417	-12,602	-459	-0.18
AYT GENOVA HIPOTECARIO VII, FTH	0	0	3,129	-959	-1,193	33,778	-28,694	-739	-0.13
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	4,290	-2,092	-1,316	52,869	-44,429	-274	-0.03
AYT GENOVA HIPOTECARIO X, FTH	0	0	2,770	-1,119	-1,119	25,146	-40,396	-82	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	3,220	-1,841	-1,017	29,524	-42,732	-101	-0.01
AYT GENOVA HIPOTECARIO XII, FTH	0	0	2,313	-1,170	-880	21,497	-32,191	-78	-0.02
AYT GOYA HIPOTECARIO III, FTA	0	0	15,316	-9,910	-3,631	111,063	-223,763	-435	-0.01
AYT GOYA HIPOTECARIO IV, FTA	0	0	5,203	-4,084	-737	40,007	-71,473	-210	-0.02
AYT GOYA HIPOTECARIO V, FTA	0	0	5,861	-4,625	-762	44,917	-79,126	-261	-0.02
AYT HIPOTECARIO BBK I, FTA	0	0	3,516	-1,378	-1,112	17,272	-15,147	-846	-0.19

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
AYT HIPOTECARIO BBK II, FTA		0	0	3,899	-1,685	-963	19,669	-18,361	-387	-0.07
AYT HIPOTECARIO III, FTH		0	0	642	-160	0	5,039	-5,067	-372	-0.59
AYT HIPOTECARIO IV, FTH		0	0	828	-147	-121	4,377	-4,305	-530	-0.99
AYT HIPOTECARIO MIXTO II, FTA		0	0	1,690	-325	-822	8,445	-8,006	-479	-0.37
AYT HIPOTECARIO MIXTO III, FTA		0	0	1,483	-221	-1,019	3,996	-3,918	-19	-0.02
AYT HIPOTECARIO MIXTO IV, FTA		0	0	896	-295	-168	7,484	-7,940	-450	-0.36
AYT HIPOTECARIO MIXTO V, FTA		0	0	3,151	-542	-2,040	14,625	-14,721	-40	-0.01
AYT HIPOTECARIO MIXTO, FTA		0	0	1,149	-217	-38	3,600	-3,823	-440	-0.52
AYT ICO-FTVPO CAJA MURCIA, FTA		0	0	1,387	-351	-754	4,259	-3,938	-25	-0.02
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA		0	0	606	-425	-76	4,582	-3,854	-27	-0.02
AYT ICO-FTVPO I, FTA		0	0	2,390	-659	-1,599	12,512	-11,268	-47	-0.02
AYT ICO-FTVPO III, FTA		0	0	1,171	-420	-1,038	90,178	-90,740	-80	-0.10
AYT KUTXA HIPOTECARIO I, FTA		0	0	2,768	-862	-1,022	17,718	-13,777	-1,273	-0.32
AYT KUTXA HIPOTECARIO II, FTA		0	0	6,613	-1,452	-4,605	24,197	-25,837	-78	-0.01
AYT PROMOCIONES INMOBILIARIAS III, FTA		0	0	640	-162	-279	4,080	-3,003	-19	-0.03
AYT.1, FTH		0	0	-50	-64	0	2,364	-2,529	-162	-0.69
AYT.11, FTH		0	0	875	-258	-84	4,630	-4,227	-361	-0.52
AYT.2, FTH		0	0	111	-32	0	1,159	-1,109	-79	-0.64
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA		0	0	246	-63	0	1,302	-1,310	-37	-0.15
BANCAJA - BVA VPO 1, FTA		0	0	3,359	-829	-3,872	15,380	-13,254	-98	-0.04
BANCAJA 10, FTA		0	0	9,707	-2,646	-2,073	50,374	-53,213	-103	-0.01
BANCAJA 11, FTA		0	0	7,900	-2,631	-1,490	38,910	-41,926	-79	-0.01
BANCAJA 13, FTA		0	0	14,086	-6,812	-1,619	74,566	-75,988	-104	0.00
BANCAJA 3, FTA		0	0	930	-568	-86	11,781	-11,643	-500	-0.43
BANCAJA 4, FTH		0	0	1,142	-316	-503	10,323	-9,984	-525	-0.37
BANCAJA 5, FTA		0	0	1,315	-486	-448	11,168	-10,915	-82	-0.05
BANCAJA 6, FTA		0	0	3,059	-1,185	-900	24,868	-24,481	-362	-0.09
BANCAJA 7, FTA		0	0	3,446	-1,231	-1,012	27,278	-25,840	-53	-0.01
BANCAJA 8, FTA		0	0	3,805	-1,723	-695	28,842	-25,103	-55	-0.01
BANCAJA 9, FTA		0	0	5,796	-1,447	-1,754	43,132	-40,917	-72	-0.01
BANCAJA LEASING 1, FTA		0	0	2,839	-1,160	0	22,618	-26,717	-30	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
BANKIA PYME I, FTA		0	0	8,079	-3,088	0	109,857	-113,500	-3,475	-0.72
BANKINTER 10, FTA		0	0	3,394	-1,539	-1,236	32,217	-31,377	-64	-0.01
BANKINTER 11, FTH		0	0	1,997	-1,166	-566	20,491	-18,793	-41	-0.01
BANKINTER 13 FTA		0	0	4,188	-2,508	-1,133	33,003	-30,566	-74	-0.01
BANKINTER 2 PYME FTA		0	0	1,044	-457	-171	14,903	-15,650	-21	-0.01
BANKINTER 2, FTH		0	0	153	-95	0	2,410	-2,327	-60	-0.24
BANKINTER 3 FTPYME FTA		0	0	1,426	-513	-268	16,218	-18,810	-18	-0.01
BANKINTER 3, FTH		0	0	1,056	-593	-244	15,178	-14,386	-222	-0.12
BANKINTER 4 FTPYME, FTA		0	0	988	-456	-171	11,959	-13,990	-15	-0.01
BANKINTER 4, FTH		0	0	1,064	-584	-268	14,644	-13,618	-291	-0.15
BANKINTER 5, FTH		0	0	811	-400	-190	9,586	-9,415	-21	-0.02
BANKINTER 6, FTA		0	0	2,032	-988	-521	23,761	-21,193	-156	-0.04
BANKINTER 7, FTH		0	0	744	-264	-248	7,823	-7,302	-17	-0.01
BANKINTER 8, FTA		0	0	1,671	-544	-525	16,437	-15,538	-266	-0.09
BANKINTER 9, FTA		0	0	1,993	-806	-504	20,090	-17,340	-120	-0.03
BBVA AUTOS 2 FTA		0	0	1,361	-93	-975	15,140	-15,334	-1,002	-2.32
BBVA CONSUMO 1, FTA		0	0	2,386	-126	-1,779	18,919	-17,980	-2,220	-3.20
BBVA CONSUMO 2, FTA		0	0	2,791	-126	-1,809	27,660	-25,586	-3,751	-5.46
BBVA CONSUMO 3 FTA		0	0	2,850	-368	-1,756	25,267	-25,146	-46	-0.06
BBVA CONSUMO 4 FTA		0	0	7,364	-830	-5,499	49,088	-52,825	-51	-0.01
BBVA CONSUMO 6, FTA		-298,858	300,000	5,338	0	0	26,507	0	0	0.00
BBVA EMPRESAS 1, FTA		0	0	818	-615	-110	23,872	-25,303	-25	-0.02
BBVA EMPRESAS 2, FTA		0	0	4,517	-2,419	0	80,666	-80,732	-61	-0.01
BBVA EMPRESAS 3, FTA		0	0	4,707	-1,321	-2,072	59,916	-61,036	-70	-0.01
BBVA EMPRESAS 4, FTA		0	0	3,368	-899	0	66,479	-63,177	-47	-0.01
BBVA EMPRESAS 5, FTA		0	0	4,531	-1,286	0	148,371	-145,310	-55	-0.01
BBVA EMPRESAS 6, FTA		0	0	5,252	-2,064	0	62,768	-92,127	-58	-0.01
BBVA FINANZIA AUTOS 1 FTA		0	0	1,573	-57	-1,217	14,438	-15,802	-24	-0.07
BBVA HIPOTECARIO 3, FTA		0	0	1,265	-265	-731	15,664	-15,549	-30	-0.03
BBVA LEASING 1, FTA		0	0	1,638	-264	-463	34,572	-34,969	-43	-0.03
BBVA RMBS 1, FTA		0	0	9,208	-2,522	-2,221	40,248	-44,755	-170	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA RMBS 10, FTA		0	8,899	-4,349	0	28,842	-27,950	-3,694	-0.23
BBVA RMBS 11, FTA		0	9,895	-4,049	0	25,951	-28,064	-1,411	-0.09
BBVA RMBS 12, FTA		0	32,026	-12,666	0	106,419	-96,551	-18,609	-0.42
BBVA RMBS 13, FTA	-4,100,110	4,100,000	24,329	-6,064	0	95,023	-45,095	-7,401	-0.17
BBVA RMBS 14, FTA	-700,019	700,000	1,183	0	0	13,602	0	0	0.00
BBVA RMBS 2, FTA		0	17,238	-4,908	-3,781	92,044	-97,162	-281	-0.01
BBVA RMBS 3, FTA		0	12,095	-5,350	-1,682	40,319	-48,407	-200	-0.01
BBVA RMBS 5 FTA		0	18,808	-7,994	0	87,429	-97,306	-164	0.00
BBVA RMBS 9, FTA		0	6,867	-2,482	0	26,871	-28,476	-94	-0.01
BBVA-3 FTPYME FTA		0	230	-68	-168	4,235	-4,992	-26	-0.09
BBVA-4 PYME, FTA		0	269	-127	-203	6,414	-6,317	-26	-0.07
BBVA-5 FTPYME, FTA		0	1,178	-126	-350	19,432	-19,538	-160	-0.17
BBVA-6 FTPYME FTA		0	1,040	-151	-482	17,884	-23,759	-31	-0.03
BBVA-7 FTGENCAT, FTA		0	573	-195	-155	7,381	-3,460	-31	-0.10
BBVA-8 FTPYME FTA		0	1,518	-603	-507	21,676	-21,523	-27	-0.02
BBVA-9 PYME FTA		0	4,562	-696	0	47,351	-50,072	-1,002	-0.31
BCL MUNICIPIOS I FTA		0	258	-249	5	8,701	-8,355	-30	-0.03
CAIXA PENEDES 1 TDA, FTA		0	5,227	-958	-1,511	21,029	-30,151	-410	-0.10
CAIXA PENEDES 2 TDA, FTA		0	4,364	-1,130	-575	18,522	-31,496	-765	-0.22
CAIXA PENEDES FT GENCAT 1 TDA, FTA		0	2,163	-983	-293	11,725	-23,160	-29	-0.01
CAIXA PENEDES PYMES 1 TDA, FTA		0	1,819	-410	-344	13,450	-18,216	-32	-0.02
CAJA INGENIEROS TDA 1, FTA		0	1,011	-578	0	7,310	-6,407	-128	-0.06
CEDULAS GRUPO BANCO POPULAR 3, FTA		0	0	3	0	0	0	0	0.00
CEDULAS TDA 18, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 3, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 5, FTA		0	61,875	-61,858	0	0	0	0	0.00
CEDULAS TDA 6, FTA		0	0	0	0	0	0	0	0.00
CEDULAS TDA 7, FTA		0	0	-25	0	0	0	0	0.00
CIBELES III FTPYME, FTA		0	167	-247	-21	3,314	-3,356	-8	-0.02
CM BANCAJA 1, FTA		0	383	-314	-93	7,858	-5,156	-28	-0.05
CONSUMO BANCAJA 1, FTA		0	190	-5	-29	1,402	-1,417	-7	-0.36

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
EDT FTPYME PASTOR 3, FTA		0	338	-224	-5	3,419	-2,552	-27	-0.09
EMPRESAS BANESTO 5, FTA		0	5,281	-3,035	677	53,153	-73,269	-40	-0.01
EMPRESAS BANESTO 6, FTA		0	3,239	-1,297	-716	90,714	-131,878	-167	-0.04
EMPRESAS HIPOTECARIO TDA CAM 3, FTA		0	957	-428	-322	13,643	-13,438	-35	-0.02
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA		0	61,624	-61,500	0	0	0	-60	0.00
FONCAIXA AUTONOMOS 1, FTA		0	7,659	-5,398	1	48,448	-54,064	-60	-0.01
FONCAIXA CONSUMO 1, FTA		0	27,965	-17,568	-2,296	143,597	-157,397	-120	-0.01
FONCAIXA FTGENCAT 3, FTA		0	1,391	-449	-699	9,681	-12,501	-22	-0.02
FONCAIXA FTGENCAT 4, FTA		0	1,693	-348	-953	10,362	-10,573	-38	-0.02
FONCAIXA FTGENCAT 5, FTA		0	4,117	-866	-2,251	21,753	-29,465	-37	-0.01
FONCAIXA FTGENCAT 6, FTA		0	3,141	-902	-1,427	16,587	-22,296	-33	-0.01
FONCAIXA LEASINGS 2, FTA		0	10,368	-2,018	0	101,328	-109,590	-2,332	-0.26
FONCAIXA PYMES 3, FTA		0	19,660	-3,922	0	235,644	-269,873	-506	-0.04
FONCAIXA PYMES 4, FTA		0	7,804	-3,547	0	75,748	-77,363	-1,432	-0.30
FONCAIXA PYMES 5, FTA	-1,830,000	1,830,000	8,317	0	0	225,724	0	0	0.00
FTA FTPYME SANTANDER 1		0	1,839	-1,180	224	20,252	-19,859	-30	-0.02
FTA FTPYME SANTANDER 2		0	1,809	-1,546	190	19,736	-20,993	-35	-0.01
FTA PYMES BANESTO 3		0	4,460	-1,186	0	85,437	-89,575	-4,833	-1.76
FTA PYMES SANTANDER 10	-3,800,000	4,560,000	7,216	0	0	314,162	0	-90	0.00
FTA PYMES SANTANDER 3		0	12,052	-2,052	0	139,731	-165,537	-94	-0.01
FTA PYMES SANTANDER 4		0	18,777	-3,113	0	286,396	-325,821	-146	-0.01
FTA PYMES SANTANDER 5		0	15,526	-6,122	0	204,486	-203,102	-127	-0.01
FTA PYMES SANTANDER 6		0	7,071	-2,994	0	40,049	-35,080	-5,023	-1.44
FTA PYMES SANTANDER 7		0	17,566	-8,261	0	350,645	-535,921	-13,256	-1.33
FTA PYMES SANTANDER 8		0	23,833	-6,021	0	584,891	-361,740	-12,599	-0.84
FTA PYMES SANTANDER 9		0	-2,703	-2,380	0	51,311	-34,984	-2,545	-0.45
FTA RESULTANTES DE LA MORATORIA NUCLEAR		0	1,374	0	-3,628	66,332	0	-141	-0.23
FTA RMBS SANTANDER 2	-3,000,000	3,450,000	14,972	-6,869	0	77,494	-47,034	-3,573	-0.11
FTA RMBS SANTANDER 3	-6,500,000	7,475,000	5,389	0	0	56,226	0	0	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1		0	9,759	-4,612	-5,066	72,670	-76,478	-39	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1		0	10,221	-4,160	0	58,237	-72,838	-4,990	-1.39

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	-760,000	798,000	3,049	0	0	17,147	0	0	0.00
FTA SANTANDER EMPRESAS 10, FTA	0	0	15,214	-5,480	-5,406	192,243	-321,037	-180	-0.01
FTA SANTANDER EMPRESAS 2	0	0	3,542	-920	-468	38,639	-32,210	-35	-0.01
FTA SANTANDER FINANCIACION 1	0	0	195	-283	805	12,114	-14,593	-35	-0.04
FTA SANTANDER HIPOTECARIO 2	0	0	6,981	-1,982	-610	29,234	-31,099	-101	-0.01
FTA SANTANDER HIPOTECARIO 3	0	0	9,952	-2,886	-1,144	44,059	-49,890	-152	-0.01
FTA SANTANDER HIPOTECARIO 7	0	0	8,625	-6,730	4,272	35,352	-42,068	-170	-0.01
FTA SANTANDER HIPOTECARIO 8	0	0	4,172	-3,143	1,074	16,455	-19,240	-60	-0.01
FTA SANTANDER HIPOTECARIO 9	0	0	4,639	104	0	17,177	-15,016	-2,663	-0.37
FTA SANTANDER PUBLICO 1	0	0	1,265	-279	-222	38,949	-21,444	-30	-0.02
FTA UCI 11	0	0	2,800	-427	0	7,209	-8,329	-1,263	-0.53
FTA UCI 14	0	0	9,820	-965	0	11,191	-21,222	-1,143	-0.19
FTA UCI 16	0	0	15,779	-1,719	0	11,792	-29,858	-75	-0.01
FTA UCI 18	0	0	9,056	-2,736	-1,390	62,328	-50,009	-573	-0.06
FTA UCI 6	0	0	377	-131	0	2,507	-2,514	-194	-0.44
FTA UCI 7	0	0	484	-114	0	3,215	-3,235	-406	-0.77
FTA UCI 8	0	0	718	-147	0	3,428	-3,320	-541	-0.71
FTA UCI 9	0	0	1,969	-466	0	8,503	-8,411	-1,248	-0.59
FTA, HIPOTEBANSA 11	0	0	1,613	-495	-406	11,915	-11,789	-379	-0.20
FTA, HIPOTEBANSA X	0	0	1,373	-204	-569	8,841	-8,831	-116	-0.11
FTA, RMBS SANTANDER 1	0	0	11,737	-7,924	0	44,019	-38,047	-2,658	-0.18
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	18,335	-6,715	0	69,648	-75,669	-11,129	-2.33
FTA, SANTANDER EMPRESAS 1	0	0	2,132	-919	37	22,230	-27,951	-35	-0.01
FTA, SANTANDER EMPRESAS 3	0	0	3,965	-1,856	42	36,294	-38,923	-50	-0.01
FTA, UCI 15	0	0	10,950	-1,178	0	12,262	-22,861	-1,135	-0.16
FTA, UCI 17	0	0	12,574	-1,365	-1,476	12,635	-23,722	-49	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	511,022	-374,494	0	613,692	-200,000	-2,072	-0.01
FTH UCI 10	0	0	1,490	-261	0	6,665	-5,756	-1,907	-1.22
FTH UCI 12	0	0	4,409	-557	0	7,429	-8,824	-2,229	-0.67
FTH UCI 5	0	0	151	-51	0	1,297	-1,273	-89	-0.45
FTPME BANCAJA 2 FTA	0	0	142	-104	-37	3,292	-3,074	-15	-0.06

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
FTPYME BANCAJA 3 FTA		0	0	227	-156	32	3,546	-3,583	-14	-0.04
FTPYME BANCAJA 6 FTA		0	0	1,242	-36	-211	15,026	-10,898	-16	-0.01
FTPYME TDA 7, FTA		0	0	795	-193	-417	8,047	-6,718	-22	-0.04
FTPYME TDA CAM 2, FTA		0	0	406	-134	-126	8,986	-7,380	-29	-0.05
FTPYME TDA CAM 4, FTA		0	0	2,053	-369	-971	26,965	-27,611	-40	-0.01
FTPYME TDA CAM 7, FTA		0	0	2,936	-1,471	-400	32,656	-26,439	-45	-0.01
FTPYME TDA CAM 9, FTA		0	0	2,734	-183	0	27,198	-28,461	-45	-0.01
GAT FTGENCAT 2006, FTA		0	0	380	-49	-192	4,652	-6,167	-22	-0.06
GAT FTGENCAT 2007, FTA		0	0	1,024	-72	218	8,582	-14,429	-22	-0.02
GAT FTGENCAT 2008, FTA		0	0	1,686	-1,268	126	17,347	-23,337	-28	-0.02
GAT ICO-FTVPO 1, FTH		0	0	2,961	-1,104	-1,796	12,793	-12,720	-29	-0.01
GC FTGENCAT CAIXA SABADELL 1, FTA		0	0	982	-141	-1,498	30,763	-32,184	-20	-0.07
GC FTGENCAT CAIXA SABADELL 2, FTA		0	0	1,009	-1,357	-640	35,909	-39,413	-36	-0.05
GC FTGENCAT CAIXA TARRAGONA 1, FTA		0	0	851	-374	-264	6,298	-8,635	-27	-0.03
GC FTPYME PASTOR 4, FTA		0	0	858	-158	-474	4,412	-299	-19	-0.04
GC FTPYME SABADELL 4, FTA		0	0	921	-153	-512	9,763	-11,001	-22	-0.04
GC FTPYME SABADELL 5, FTA		0	0	1,609	-317	-970	19,506	-20,996	-22	-0.02
GC FTPYME SABADELL 6, FTA		0	0	2,099	-363	-1,499	16,998	-21,100	-21	-0.01
GC FTPYME SABADELL 8, FTA		0	0	4,236	-2,729	-852	42,713	-49,632	-30	-0.01
GC PASTOR HIPOTECARIO 5, FTA		0	0	4,754	-590	-3,458	10,719	-15,659	-34	-0.01
GC SABADELL 1, FTH		0	0	3,434	-497	-2,226	20,263	-20,045	-32	-0.01
HIPOCAT 10, FTA		0	0	4,966	-1,026	-2,829	30,336	-39,030	-102	-0.02
HIPOCAT 11, FTA		0	0	5,032	-1,098	-3,074	31,025	-41,776	-110	-0.02
HIPOCAT 16, FTA		0	0	3,639	-1,298	-939	64,753	-63,277	-3,419	-0.72
HIPOCAT 17, FTA		0	0	4,732	-1,318	-2,069	137,052	-139,415	-5,883	-1.02
HIPOCAT 18, FTA		0	0	3,665	-1,740	0	86,417	-88,885	-6,174	-1.18
HIPOCAT 19, FTA		0	0	4,397	-374	0	141,010	-162,680	-13,201	-3.38
HIPOCAT 20, FTA		0	0	6,293	-541	0	158,295	-173,569	-18,045	-3.26
HIPOCAT 4, FTA		0	0	813	-115	-557	3,060	-2,788	-361	-0.80
HIPOCAT 5, FTA		0	0	2,149	-338	-1,537	7,340	-7,025	-360	-0.29
HIPOCAT 6, FTA		0	0	3,018	-459	-2,061	9,950	-10,876	-63	-0.03

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
HIPOCAT 7, FTA		0	0	4,668	-945	-2,816	20,768	-21,663	-136	-0.04
HIPOCAT 8, FTA		0	0	5,355	-790	-3,287	25,498	-26,996	-101	-0.02
HIPOCAT 9, FTA		0	0	3,027	-707	-1,479	21,017	-24,426	-85	-0.03
IM BANCO POPULAR FTPYME 1, FTA		0	0	2,325	-418	-1,490	13,229	-13,818	-13	-0.01
IM BANCO POPULAR MBS 2, FTA		0	0	7,014	-1,691	-3,738	13,987	-17,670	-203	-0.04
IM BCG RMBS 2, FTA		0	0	7,166	-2,011	0	34,174	-29,640	-151	-0.01
IM CAJA LABORAL 1, FTA		0	0	2,418	-1,029	-540	19,840	-19,493	-563	-0.15
IM CAJA LABORAL 2, FTA		0	0	2,695	-1,450	-647	10,900	-12,443	-50	-0.01
IM CAJA LABORAL EMPRESAS 1, FTA		0	0	1,638	-167	0	21,397	-25,283	-73	-0.03
IM CAJAMAR 1, FTA		0	0	757	-309	-155	5,163	-6,010	-246	-0.24
IM CAJAMAR 3, FTA		0	0	3,686	-787	-1,309	23,412	-27,532	-384	-0.08
IM CAJAMAR 4, FTA		0	0	3,283	-981	-1,052	20,067	-22,339	-1,027	-0.21
IM CAJAMAR 5, FTA		0	0	3,912	-3,986	0	23,825	-25,935	-60	-0.01
IM CAJAMAR 6, FTA		0	0	7,729	-2,816	0	42,714	-50,160	-82	-0.01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA		0	0	1,348	-567	-652	11,562	-13,707	-38	-0.03
IM CAJAMAR EMPRESAS 4, FTA		0	0	9,876	-1,770	0	73,906	-91,228	-90	-0.01
IM CAJAMAR EMPRESAS 5, FTA		0	0	9,958	-3,195	0	63,967	-75,351	-75	-0.01
IM CAJASTUR MBS 1, FTA		0	0	3,122	-1,054	-1,060	15,915	-19,083	-82	-0.01
IM CEDULAS 10, FTA		0	0	0	0	0	0	0	0	0.00
IM CEDULAS 4, FTA		0	0	0	0	0	0	0	0	0.00
IM CEDULAS 5, FTA		0	0	0	-11	0	0	0	0	0.00
IM CEDULAS 7, FTA		0	0	0	0	0	0	0	0	0.00
IM CEDULAS 9, FTA		0	0	0	-44	0	0	0	0	0.00
IM FTGENCAT SABADELL 2, FTA		0	0	1,476	-229	-772	12,130	-17,756	-27	-0.03
IM FTPYME SABADELL 7, FTA		0	0	3,131	-1,167	-1,418	36,262	-40,363	-38	-0.02
IM FTPYME SABADELL 9, FTA		0	0	9,467	-3,824	0	100,362	-109,116	-64	-0.01
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA		0	0	3,418	-1,041	-449	19,214	-23,319	-668	-0.27
IM GRUPO BANCO POPULAR EMPRESAS V, FTA		0	0	29,470	-4,595	0	385,151	-404,453	-1,213	-0.08
IM GRUPO BANCO POPULAR FTPYME I FTA		0	0	4,732	-998	-601	25,326	-36,980	-227	-0.07
IM GRUPO BANCO POPULAR FTPYME II, FTA		0	0	3,138	-506	-1,895	27,209	-30,787	-161	-0.08
IM PASTOR 2, FTH		0	0	2,122	-505	-1,200	13,785	-13,089	-155	-0.07

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM PASTOR 3, FTH		0	3,642	-527	-2,726	10,393	-12,558	-45	-0.01
IM PASTOR 4, FTA		0	4,525	-557	-2,772	14,036	-16,780	-61	-0.02
IM PRESTAMOS FONDOS CEDULAS, FTA		0	489	-227	236	30,041	-11	0	0.00
IM SABADELL RMBS 2, FTA		0	8,848	-2,755	-4,950	34,185	-38,268	-1,336	-0.19
IM SABADELL RMBS 3, FTA		0	10,395	-2,270	-6,937	38,500	-40,185	-1,606	-0.20
IM TARJETAS 1, FTA	-801,841	0	102,506	-15,757	0	824,709	0	-67,128	-5.56
IM TERRASSA MBS 1, FTA		0	2,327	-436	-1,327	24,758	-15,226	-41	-0.02
INTERMONEY MASTER CEDULAS, FTA		0	58,091	-57,923	0	0	0	-166	-0.01
MADRID ACTIVOS CORPORATIVOS V, FTA		0	8,276	-1,666	-353	21,321	-80,263	-5,997	-0.69
MADRID FTPYME I, FTA		0	2,576	-1,076	3,435	55,215	-54,858	-83	-0.02
MADRID FTPYME II, FTA		0	3,937	0	-42	71,786	0	-77	-0.02
MADRID ICO-FTVPO I, FTA		0	1,057	-464	-114	8,632	-8,241	-45	-0.03
MADRID RESIDENCIAL I, FTA		0	3,284	-1,086	-361	13,209	-16,040	-97	-0.02
MADRID RESIDENCIAL II, FTA		0	2,891	-1,091	-120	11,508	-14,586	-74	-0.01
MADRID RMBS I, FTA		0	6,442	-2,196	-1,642	24,628	-22,905	-111	-0.01
MADRID RMBS II, FTA		0	5,649	-1,775	-1,389	21,141	-19,820	-101	-0.01
MADRID RMBS III FTA		0	11,041	-2,923	-1,746	37,393	-36,611	-135	-0.01
MADRID RMBS IV, FTA		0	7,253	-3,960	-1,336	28,917	-34,291	-172	-0.01
MBS BANCAJA 1 FTA		0	662	-215	-255	7,773	-7,642	-19	-0.02
MBS BANCAJA 2, FTA		0	1,482	-551	-285	13,414	-12,574	-23	-0.01
MBS BANCAJA 3, FTA		0	2,089	-443	-658	15,549	-15,887	-28	-0.01
MBS BANCAJA 4, FTA		0	5,665	-1,737	-1,134	48,662	-47,555	-59	-0.01
MBS BANCAJA 6, FTA		0	4,400	-2,124	0	32,474	-35,033	-49	-0.01
MBS BANCAJA 7, FTA		0	5,331	-797	0	25,342	-29,527	-51	-0.01
MBS BANCAJA 8, FTA		0	2,749	-400	0	12,685	-14,764	-31	-0.01
MBSCAT 1, FTA		0	5,544	-1,569	-4,436	127,483	-142,113	-70	-0.01
PRIVATE DRIVER ESPAÑA 2013-1, FTA		0	5,756	-3,234	0	129,670	-126,248	-2,599	-0.58
PROGRAMA CEDULAS TDA, FTA		0	48,613	-48,600	0	0	0	0	0.00
PYME BANCAJA 5, FTA		0	505	-240	-155	7,672	-6,422	-20	-0.02
PYME VALENCIA 1, FTA		0	1,079	-427	21	10,628	-11,241	-22	-0.02
PYMES BANESTO 2, FTA		0	1,847	-332	-421	16,912	-19,227	-15	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
RURAL HIPOTECARIO GLOBAL I, FTA		0	4,266	-931	-2,312	22,894	-22,969	-40	-0.01
RURAL HIPOTECARIO III FTH		0	488	-95	0	3,937	-3,984	-637	-1.64
RURAL HIPOTECARIO IV FTH		0	922	-243	0	6,136	-6,233	-1,054	-1.31
RURAL HIPOTECARIO IX, FTA		0	8,372	-1,709	-4,254	45,432	-41,081	-73	-0.01
RURAL HIPOTECARIO V FTA		0	1,306	-350	0	9,930	-9,145	-1,107	-0.73
RURAL HIPOTECARIO VI, FTA		0	2,827	-604	-1,538	17,671	-15,522	-454	-0.18
RURAL HIPOTECARIO VII, FTA		0	4,241	-547	-2,546	23,526	-21,666	-39	-0.01
RURAL HIPOTECARIO VIII, FTA		0	6,415	-1,242	-3,743	33,285	-31,550	-58	-0.01
RURAL HIPOTECARIO X, FTA		0	13,644	-3,155	-7,327	88,677	-60,729	-9,607	-0.89
RURAL HIPOTECARIO XI, FTA		0	16,090	-3,276	-8,898	121,224	-85,684	-9,130	-0.66
RURAL HIPOTECARIO XII, FTA		0	6,413	-1,518	-3,080	42,320	-30,463	-5,420	-0.81
RURAL HIPOTECARIO XIV, FTA		0	2,093	-633	0	7,630	-7,037	-1,345	-0.61
RURAL HIPOTECARIO XV, FTA		0	6,598	-1,503	0	16,423	-15,029	-4,917	-0.94
RURAL HIPOTECARIO XVI, FTA		0	1,517	-426	0	4,414	-3,686	-1,020	-0.68
RURAL HIPOTECARIO XVII, FTA	-101,417	90,000	1,124	-420	0	3,617	-1,667	-142	-0.12
RURALPYME 2 FTPYME FTA		0	1,021	-221	-442	11,278	-9,984	-24	-0.02
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA		0	3,527	-1,262	-2,095	32,256	-35,060	-35	-0.02
SANTANDER HIPOTECARIO I, FTA		0	3,615	-1,486	-406	25,006	-24,037	-187	-0.03
SOL-LION, FTA		0	13,125	-9,383	3,228	120,583	-120,179	-6,376	-0.22
TDA 13 - MIXTO, FTA		0	532	-129	0	3,423	-3,291	-470	-1.13
TDA 14 - MIXTO, FTA		0	1,423	-271	0	6,894	-6,436	-1,190	-1.44
TDA 15 - MIXTO, FTA		0	989	-214	0	5,521	-5,654	-475	-0.53
TDA 16 - MIXTO, FTA		0	1,096	-231	0	5,720	-5,491	-707	-0.73
TDA 17 - MIXTO, FTA		0	1,142	-161	0	5,227	-4,957	-1,052	-1.41
TDA 18 - MIXTO, FTA		0	936	-242	0	5,201	-4,591	-738	-0.75
TDA 19 - MIXTO, FTA		0	1,861	-397	-760	9,711	-9,388	-580	-0.38
TDA 20 - MIXTO, FTA		0	1,106	-280	-294	7,136	-6,223	-402	-0.35
TDA 22 - MIXTO, FTA		0	1,709	-475	-813	6,652	-6,246	-69	-0.05
TDA 23, FTA		0	3,164	-321	-2,229	14,495	-13,937	-64	-0.03
TDA 24, FTA		0	2,459	-235	-1,533	22,653	-22,987	-69	-0.04
TDA 25, FTA		0	1,461	-191	-969	2,613	-4,388	-35	-0.03

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA 26 - MIXTO, FTA		0	3,447	-697	-2,090	16,060	-18,044	-121	-0.04
TDA 27, FTA		0	4,411	-730	-2,480	18,823	-18,285	-58	-0.01
TDA 28, FTA		0	2,608	-636	-1,193	5,666	-6,930	-85	-0.03
TDA 29, FTA		0	3,943	-934	-2,028	17,570	-17,558	-45	-0.01
TDA 30, FTA		0	2,401	-576	-1,224	8,910	-8,658	-29	-0.01
TDA 31, FTA		0	1,931	-479	-1,123	10,021	-7,212	-25	-0.02
TDA CAJAMAR 2, FTA		0	4,486	-597	-2,879	17,163	-17,277	-634	-0.20
TDA CAM 1, FTA		0	1,881	-377	-1,039	16,242	-15,613	-28	-0.02
TDA CAM 11, FTA		0	7,526	-9,158	0	44,618	-42,205	-121	-0.01
TDA CAM 12, FTA		0	8,750	-11,149	0	54,098	-52,794	-144	-0.01
TDA CAM 2, FTA		0	2,006	-566	-965	16,499	-16,519	-31	-0.02
TDA CAM 3, FTA		0	2,223	-618	-976	18,133	-20,596	-33	-0.02
TDA CAM 4, FTA		0	5,235	-653	-2,859	37,959	-38,053	-69	-0.01
TDA CAM 5, FTA		0	6,532	-1,572	-2,638	41,902	-42,148	-80	-0.01
TDA CAM 6, FTA		0	4,441	-1,076	-1,908	25,277	-28,101	-69	-0.01
TDA CAM 7, FTA		0	6,461	-1,345	-2,470	35,761	-35,844	-83	-0.01
TDA CAM 8, FTA		0	6,257	-1,367	-2,505	39,051	-41,236	-80	-0.01
TDA CAM 9, FTA		0	5,718	-1,484	-1,942	35,962	-36,240	-77	-0.01
TDA IBERCAJA 1, FTA		0	1,068	-406	-357	9,282	-8,901	-309	-0.23
TDA IBERCAJA 2, FTA		0	2,279	-790	-664	18,450	-17,070	-913	-0.27
TDA IBERCAJA 3, FTA		0	2,630	-763	-983	20,771	-19,556	-708	-0.17
TDA IBERCAJA 4, FTA		0	3,914	-1,814	-1,165	27,996	-26,940	-303	-0.05
TDA IBERCAJA 5, FTA		0	3,821	-1,599	-1,105	26,441	-24,718	-1,128	-0.18
TDA IBERCAJA 6, FTA		0	5,462	-2,769	-1,771	35,193	-32,855	-97	-0.01
TDA IBERCAJA 7, FTA		0	8,202	-5,383	-1,600	49,837	-45,422	-156	-0.01
TDA IBERCAJA ICO-FTVPO, FTH		0	3,844	-1,404	-2,514	15,473	-13,636	-39	-0.01
TDA PASTOR 1, FTA		0	908	-196	-392	6,376	-5,606	-401	-0.52
TDA PASTOR CONSUMO 1, FTA		0	266	-62	-213	3,460	-3,946	-28	-0.40
TDA SA NOSTRA EMPRESAS 1, FTA		0	321	-259	-110	6,330	-4,415	-27	-0.05
TDA SA NOSTRA EMPRESAS 2, FTA		0	806	-561	-271	8,706	-8,363	-28	-0.02
TDA TARRAGONA 1, FTA		0	4,988	-1,762	-3,156	58,059	-43,819	-23	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
VAL BANCAJA 1, FTA		0	1,460	-676	0	7,977	-8,415	-21	-0.01
VALENCIA HIPOTECARIO 1, FTA		0	893	-245	-407	8,651	-8,158	-15	-0.01
VALENCIA HIPOTECARIO 2, FTH		0	2,473	-709	-777	19,064	-19,109	-34	-0.01
VALENCIA HIPOTECARIO 3, FTA		0	2,853	-633	-922	22,475	-22,852	-39	-0.01
Subtotal BONDS 2013 2	-22,065,389	23,303,000	2,927,666	-1,755,452	-283,794	18,031,500	-16,493,316	-353,237	-0.13
Subtotal BONDS 2012 2	-16,232,731	15,658,327	3,330,580	-1,983,679	-433,377	22,716,954	-24,438,630	-367,528	-0.13
% change	35.93	48.82	-12.10	-11.51	-34.52	-20.63	-32.51	-3.89	0.00
COMMERCIAL PAPER									
FTA SANTANDER 2	-1,457,458	0	0	0	0	1,894,386	-595,000	303	0.05
Subtotal COMMERCIAL PAPER 2013 2	-1,457,458	0	0	0	0	1,894,386	-595,000	303	0.05
Subtotal COMMERCIAL PAPER 2012 2	-4,720,674	842,287	0	0	0	4,826,719	-811,864	-150	-0.01
% change	-69.13	-100.00	-	-	-	-60.75	-26.71	-	-
Total 2013 2	-23,522,847	23,303,000	2,927,666	-1,755,452	-283,794	19,925,886	-17,088,316	-352,934	-0.13
Total 2012 2	-20,953,405	16,500,614	3,330,580	-1,983,679	-433,377	27,543,673	-25,250,494	-367,678	-0.12
% change	12.26	41.23	-12.10	-11.51	-34.52	-27.66	-32.32	-4.01	8.33

Amounts in thousands euros.

(1) Debentures and other tradeable securities

(2) Proceeds from payments for transactions with derivatives

(3) Payments for fees and other financial services

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

Main cash flows- Private ABS

TABLE C.2

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AYT ADMINISTRACIONES I, FTA	0	0	5,600	-5,600	0	9,876	-9,876	-42	-0.04
AYT FINANCIACION INVERSIONES II, FTA	0	0	1,057	-1,057	0	0	0	0	0.00
AYT FINANCIACION INVERSIONES III, FTA	0	0	9,384	-3,496	-5,875	0	0	-8	0.00
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	543	-543	0	0	0	-31	-0.02
BBVA SECURITISED FUNDING 1 FTA	-53,778	0	61,106	-11,164	-1,280	283,095	-231,059	-35,998	-5.39
CAP-TDA 2, FTA	-1,294,399	0	0	-6,507	0	1,291,765	0	-78	-0.02
IM CAJAMAR EMPRESAS 6, FTA	0	0	7,359	-1,690	0	55,776	-58,129	-186	-0.14
SOFINLOC ESPAÑA TDA Nº 1, FTA	0	0	1,878	-645	0	6,140	-7,256	-161	-1.18
TDA FS1, FTA	0	0	3,940	-287	-3,607	40,033	-40,033	-88	-0.20
Subtotal BONDS 2014 2	-1,348,177	0	90,867	-30,989	-10,762	1,686,685	-346,353	-36,592	-1.73
Subtotal BONDS 2013 2	-2,816,535	1,123,514	83,644	-30,530	-14,292	1,578,362	-184,018	-37,093	-1.11
% change	-52.13	-100.00	8.64	1.50	-24.70	6.86	88.22	-1.35	55.86
COMMERCIAL PAPER									
Subtotal COMMERCIAL PAPER 2014 2	0	0	0	0	0	0	0	0	0.00
Subtotal COMMERCIAL PAPER 2013 2	0	0	0	0	0	0	0	0	0.00
% change	-	-	-	-	-	-	-	-	-
Total 2014 2	-1,348,177	0	90,867	-30,989	-10,762	1,686,685	-346,353	-36,592	-1.73
Total 2013 2	-2,816,535	1,123,514	83,644	-30,530	-14,292	1,578,362	-184,018	-37,093	-1.11
% change	-52.13	-100.00	8.64	1.50	-24.70	6.86	88.22	-1.35	55.86

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