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Madrid

# COMUNICACIÓN DE HECHO RELEVANTE

**FTPYME TDA CAM 2, FTA, FONDO DE TITULIZACIÓN DE ACTIVOS**
**Actuaciones sobre las calificaciones de los bonos por parte de Moody’s.**

Titulización de Activos, Sociedad Gestora de Fondos de Titulización, S.A. comunica el siguiente Hecho Relevante:

I. Respecto al fondo de referencia, adjuntamos nota de prensa publicada por Moody’s, con fecha 17 de marzo de 2014, donde se llevan a cabo las siguientes actuaciones:

- Clase 1CA (G), **A3 (sf) / puesto en revisión para posible subida.**
- Clase 2SA, **Ba1 (sf) / puesto en revisión para posible subida.**

En Madrid, a 09 de octubre de 2014

Ramón Pérez Hernández
Director General

MOODY'S
INVESTORS SERVICE

# Rating Action: Moody's takes rating actions on Spanish ABS and RMBS transactions

Global Credit Research - 17 Mar 2014

## Actions follow the raising of the Spanish country ceiling

Madrid, March 17, 2014 -- Moody's Investors Service has today taken the following rating actions on 252 Spanish asset-backed securities (ABS) and residential mortgage-backed securities (RMBS) transactions.

The rating agency has upgraded to A1(sf) from A3(sf) 116 senior notes in 39 Spanish ABS and 43 Spanish RMBS transactions. At the same time, Moody's placed on review for upgrade 142 notes in 71 Spanish ABS and 361 notes in 152 Spanish RMBS transactions.

Today's rating upgrades and review for upgrade actions follow the upgrade of the Spanish sovereign rating to Baa2 from Baa3 and the resulting increase of the local-currency country ceiling to A1 from A3 (https://www.moodys.com/research/Moodys-upgrades-Spains-government-bond-rating-to-Baa2-assigns-positive--PR_292078) which reflect improvements in institutional strength and reduced susceptibility to event risk associated with lower government liquidity and banking sector risks.

Swap counterparty exposure or performance issues which the reduced country risk cannot mitigate prompted today's rating review actions direction uncertain or for downgrade. Moody's placed on review, direction uncertain 30 notes in 1 Spanish ABS and 14 Spanish RMBS transactions. The rating agency has also placed on review for downgrade 4 notes in 3 Spanish RMBS transactions.

Please click here http://www.moodys.com/viewresearchdoc.aspx?docid=PBS_SF360180 for the list of affected credit ratings. This list is an integral part of this press release and provides, for each of the credit ratings covered, Moody's disclosures on the following items:

Principal Methodology used

Lead analyst

Person approving the credit rating

Releasing office

RATINGS RATIONALE

Today's upgrades of the 116 notes in 39 Spanish ABS and 43 Spanish RMBS transactions have been prompted by (1) the reduced country risk as reflected by the increase in the maximum achievable rating in Spain (the local-currency country ceiling) to A1 from A3; (2) sufficiency of credit enhancement in the affected transactions; and (3) well mitigated counterparty risks including those relating to servicers, account banks and swap providers.

The review for upgrade of 503 notes in 71 Spanish ABS and 152 Spanish RMBS transactions reflects the reduced country risk leading to the review of (1) the transactions' loss distribution, an integral part in determining the affected notes ratings and (2) the current credit enhancement level. During the review process, Moody's will also factor in its analysis any potential linkage of transactions to relevant counterparties, such as servicers, account banks or swap providers.

The review for downgrade of 4 notes in 3 Spanish RMBS transactions and the review, direction uncertain of 20 notes in 11 Spanish RMBS transaction follow the deterioration of asset pool performance or acceleration in default recognition resulting in reserve fund draws or an increased PDL. Moody's has placed on review direction uncertain the transactions for which deteriorating performance has had only a marginal effect, taking into account the reduced country risk; those showing greater negative performance have been put on review for downgrade.

Finally, the review, direction uncertain of 10 other notes in 1 Spanish ABS and 4 Spanish RMBS transactions relate to tranches already on review for downgrade because of swap counterparty risk. In these cases, the reduced country risk in Spain may not completely compensate for the swap counterparty risk.

FACTORS THAT WOULD LEAD TO AN UPGRADE OR DOWNGRADE OF THE RATINGS:

Factors or circumstances that could lead to an upgrade of the ratings include (1) further reduction in country risk, performance of the underlying collateral that is better than Moody's expected, (2) deleveraging of the capital structure and (3) improvements in the credit quality of the transaction counterparties.

Factors or circumstances that could lead to a downgrade of the ratings include (1) an increase in country risk, performance of the underlying collateral that is worse than Moody's expects, (2) deterioration in the notes' available credit enhancement and (3) deterioration in the credit quality of the transaction counterparties.

REGULATORY DISCLOSURES

For further specification of Moody's key rating assumptions and sensitivity analysis, see the sections Methodology Assumptions and Sensitivity to Assumptions of the disclosure form.

Moody's did not receive or take into account a third party assessment on the due diligence performed regarding the underlying assets or financial instruments related to the monitoring of these transactions in the past six months.

The analysis relies on an assessment of collateral characteristics to determine the collateral loss distribution, that is, the function that correlates to an assumption about the likelihood of occurrence to each level of possible losses in the collateral. As a second step, Moody's evaluates each possible collateral loss scenario using a model that replicates the relevant structural features to derive payments and therefore the ultimate potential losses for each rated instrument. The loss a rated instrument incurs in each collateral loss scenario, weighted by assumptions about the likelihood of events in that scenario occurring, results in the expected loss of the rated instrument.

As the section on loss and cash flow analysis describes, Moody's quantitative analysis entails an evaluation of scenarios that stress factors contributing to sensitivity of ratings and take into account the likelihood of severe collateral losses or impaired cash flows. Moody's weights the impact on the rated instruments based on its assumptions of the likelihood of the events in such scenarios occurring.

For ratings issued on a program, series or category/class of debt, this announcement provides certain regulatory disclosures in relation to each rating of a subsequently issued bond or note of the same series or category/class of debt or pursuant to a program for which the ratings are derived exclusively from existing ratings in accordance with Moody's rating practices. For ratings issued on a support provider, this announcement provides certain regulatory disclosures in relation to the rating action on the support provider and in relation to each particular rating action for securities that derive their credit ratings from the support provider's credit rating. For provisional ratings, this announcement provides certain regulatory disclosures in relation to the provisional rating assigned, and in relation to a definitive rating that may be assigned subsequent to the final issuance of the debt, in each case where the transaction structure and terms have not changed prior to the assignment of the definitive rating in a manner that would have affected the rating. For further information please see the ratings tab on the issuer/entity page for the respective issuer on www.moodys.com.

For any affected securities or rated entities receiving direct credit support from the primary entity(ies) of this rating action, and whose ratings may change as a result of this rating action, the associated regulatory disclosures will be those of the guarantor entity. Exceptions to this approach exist for the following disclosures, if applicable to jurisdiction: Ancillary Services, Disclosure to rated entity, Disclosure from rated entity.

Regulatory disclosures contained in this press release apply to the credit rating and, if applicable, the related rating outlook or rating review.

The below contact information is provided for information purposes only. Please see the ratings tab of the issuer page at www.moodys.com, for each of the ratings covered, Moody's disclosures on the lead analyst and the Moody's legal entity that has issued the ratings.

Please see www.moodys.com for any updates on changes to the lead rating analyst and to the Moody's legal entity that has issued the rating.

Please see the ratings tab on the issuer/entity page on www.moodys.com for additional regulatory disclosures for each credit rating.

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# List of affected credit ratings following the upgrade of the Spanish local-currency country ceiling to A1

| Tranche ID | ISIN | Deal Name | Asset Class | Product Line | Moody's Deal ID | Tranche Name | Moody's Debt number | Prior Rating | Prior Watchlist | Current Rating | Current Watchlist | SF Indicator | Domicile of Assets | MILAN CE / PCE | Available credit enhancement (*) | Key rationale for action / review placement (See Press Release text for details) | Asset Principal Methodology [Please see the Credit Policy page on www.moodys.com for a copy of these methodologies] | Prior Rating Action Date | Rating Analyst | Lead Analyst | Person Approving the Credit Rating (PACR) | Releasing Office |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 822112401 | ES0312214127 | AyT Colaterales Global Empresas Caja Granada I | ABS | ABS - Small Business Loans | 822112400 | A | 822112401 | A3 | | A1 | | (sf) | Spain | 27,9 | 98,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822394199 | ES0312214135 | AyT Colaterales Global Empresas Caja Granada I | ABS | ABS - Small Business Loans | 822112400 | B | 822394199 | A3 | | A1 | | (sf) | Spain | 27,9 | 65,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822394200 | ES0312214143 | AyT Colaterales Global Empresas Caja Granada I | ABS | ABS - Small Business Loans | 822112400 | C | 822394200 | Baa1 | | Baa1 | UPG | (sf) | Spain | 27,9 | 47,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822394201 | ES0312214150 | AyT Colaterales Global Empresas Caja Granada I | ABS | ABS - Small Business Loans | 822112400 | D | 822394201 | B1 | | B1 | UPG | (sf) | Spain | 27,9 | 29,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500153436 | ES0312363015 | AyT FTPYME II, FTA | ABS | ABS - Small Business Loans | 500032805 | F2 | 808033428 | A3 | | A1 | | (sf) | Spain | 21,5 | 80,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500153437 | ES0312363031 | AyT FTPYME II, FTA | ABS | ABS - Small Business Loans | 500032805 | F3 | 808033432 | Ba3 | | Ba3 | UPG | (sf) | Spain | 21,5 | 20,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500153435 | ES0312363023 | AyT FTPYME II, FTA | ABS | ABS - Small Business Loans | 500032805 | T2 | 808033424 | A3 | | A1 | | (sf) | Spain | 21,5 | 80,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821830889 | ES0337573002 | BANCAJA LEASING 1, FTA | ABS | ABS - Leases - Small-Ticket | 821830887 | A | 821830889 | A3 | | A1 | | (sf) | Spain | 29,5 | 89,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating ABS Backed by Equipment Leases and Loans published in December 2013 | 11/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821830890 | ES0337573010 | BANCAJA LEASING 1, FTA | ABS | ABS - Leases - Small-Ticket | 821830887 | B | 821830890 | A3 | | A1 | | (sf) | Spain | 29,5 | 63,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating ABS Backed by Equipment Leases and Loans published in December 2013 | 11/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821830891 | ES0337573028 | BANCAJA LEASING 1, FTA | ABS | ABS - Leases - Small-Ticket | 821830887 | C | 821830891 | Ba2 | | Ba2 | UPG | (sf) | Spain | 29,5 | 29,6 | Reduced country risk | Moody's Approach to Rating ABS Backed by Equipment Leases and Loans published in December 2013 | 11/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500220774 | ES0313716013 | BANKINTER 2 PYME, FTA | ABS | ABS - Small Business Loans | 500044397 | A2 | 809547497 | A3 | | A3 | UPG | (sf) | Spain | 24,0 | 38,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500220775 | ES0313716021 | BANKINTER 2 PYME, FTA | ABS | ABS - Small Business Loans | 500044397 | B | 809547504 | Baa3 | | Baa3 | UPG | (sf) | Spain | 24,0 | 28,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500220776 | ES0313716039 | BANKINTER 2 PYME, FTA | ABS | ABS - Small Business Loans | 500044397 | C | 809547510 | B1 | | B1 | UPG | (sf) | Spain | 24,0 | 11,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820632337 | ES0313273015 | BANKINTER 3 FTPYME, FTA | ABS | ABS - Small Business Loans | 820397482 | A2 | 820632337 | Baa2 | | Baa2 | UPG | (sf) | Spain | 22,1 | 22,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/07/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820632338 | ES0313273023 | BANKINTER 3 FTPYME, FTA | ABS | ABS - Small Business Loans | 820397482 | A3 (G) | 820632338 | Baa2 | | Baa2 | UPG | (sf) | Spain | 22,1 | 22,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/07/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820632339 | ES0313273031 | BANKINTER 3 FTPYME, FTA | ABS | ABS - Small Business Loans | 820397482 | B | 820632339 | B2 | | B2 | UPG | (sf) | Spain | 22,1 | 11,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/07/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820632340 | ES0313273049 | BANKINTER 3 FTPYME, FTA | ABS | ABS - Small Business Loans | 820397482 | C | 820632340 | B3 | | B3 | UPG | (sf) | Spain | 22,1 | 8,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/07/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822436952 | ES0313583009 | BANKINTER 4 FTPYME, FTA | ABS | ABS - Small Business Loans | 822436950 | Series A1 | 822436952 | A3 | | A1 | | (sf) | Spain | 23,0 | 48,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822436953 | ES0313583017 | BANKINTER 4 FTPYME, FTA | ABS | ABS - Small Business Loans | 822436950 | Series A2(G) | 822436953 | A3 | | A1 | | (sf) | Spain | 23,0 | 48,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822436954 | ES0313583025 | BANKINTER 4 FTPYME, FTA | ABS | ABS - Small Business Loans | 822436950 | Series A3 | 822436954 | A3 | | A1 | | (sf) | Spain | 23,0 | 48,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822436955 | ES0313583033 | BANKINTER 4 FTPYME, FTA | ABS | ABS - Small Business Loans | 822436950 | Series B | 822436955 | Ba1 | | Ba1 | UPG | (sf) | Spain | 23,0 | 28,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822436956 | ES0313583041 | BANKINTER 4 FTPYME, FTA | ABS | ABS - Small Business Loans | 822436950 | Series C | 822436956 | B3 | | B3 | UPG | (sf) | Spain | 23,0 | 17,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500150335 | ES0310110020 | BBVA 3 FTPYME, FTA | ABS | ABS - Small Business Loans | 500032238 | B | 807957282 | A3 | | A1 | | (sf) | Spain | 23,7 | 71,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500150336 | ES0310110038 | BBVA 3 FTPYME, FTA | ABS | ABS - Small Business Loans | 500032238 | C | 807957289 | Baa2 | | Baa2 | UPG | (sf) | Spain | 23,7 | 40,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500182118 | ES0370458020 | BBVA 4 PYME, FTA | ABS | ABS - Small Business Loans | 500037577 | B | 808721553 | A3 | | A1 | | (sf) | Spain | 25,4 | 73,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 07/11/2012 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500239147 | ES0370459002 | BBVA 5 FTPYME, FTA | ABS | ABS - Small Business Loans | 500047521 | A1 | 809866445 | A3 | | A3 | UPG | (sf) | Spain | 23,9 | 75,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | de Noaillat, Christophe | Moody's Investors Service Espana, S.A. |
| 500239226 | ES0370459010 | BBVA 5 FTPYME, FTA | ABS | ABS - Small Business Loans | 500047521 | A2 | 809866449 | A3 | | A3 | UPG | (sf) | Spain | 23,9 | 75,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | de Noaillat, Christophe | Moody's Investors Service Espana, S.A. |
| 500239227 | ES0370459028 | BBVA 5 FTPYME, FTA | ABS | ABS - Small Business Loans | 500047521 | A3(G) | 809866453 | A3 | | A3 | UPG | (sf) | Spain | 23,9 | 75,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | de Noaillat, Christophe | Moody's Investors Service Espana, S.A. |
| 500239228 | ES0370459036 | BBVA 5 FTPYME, FTA | ABS | ABS - Small Business Loans | 500047521 | B | 809866457 | Baa2 | | Baa2 | UPG | (sf) | Spain | 23,9 | 40,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | de Noaillat, Christophe | Moody's Investors Service Espana, S.A. |
| 500239229 | ES0370459044 | BBVA 5 FTPYME, FTA | ABS | ABS - Small Business Loans | 500047521 | C | 809866461 | A3 | | A1 | | (sf) | Spain | 23,9 | - 9,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/10/2012 | Turbica Manrique, Maria | Tena, Antonio | de Noaillat, Christophe | Moody's Investors Service Espana, S.A. |
| 820325192 | ES0370460000 | BBVA 6 FTPYME, FTA | ABS | ABS - Small Business Loans | 820325190 | A1 | 820325192 | A3 | | A3 | UPG | (sf) | Spain | 26,6 | 40,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820325193 | ES0370460018 | BBVA 6 FTPYME, FTA | ABS | ABS - Small Business Loans | 820325190 | A2(G) | 820325193 | A3 | | A3 | UPG | (sf) | Spain | 26,6 | 40,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500195616 | ES0333761007 | BBVA Autos 2, FTA | ABS | ABS - Automobiles - Prime | 500039664 | A | 809035403 | A3 | | A1 | | (sf) | Spain | 19,0 | 110,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 15/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500195618 | ES0333761015 | BBVA Autos 2, FTA | ABS | ABS - Automobiles - Prime | 500039664 | B | 809035406 | A3 | | A1 | | (sf) | Spain | 19,0 | 76,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 15/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500195619 | ES0333761023 | BBVA Autos 2, FTA | ABS | ABS - Automobiles - Prime | 500039664 | C | 809035412 | Baa3 | | Baa3 | UPG | (sf) | Spain | 19,0 | 26,1 | Reduced country risk | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 15/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500212049 | ES0333763003 | BBVA Consumo 1, FTA | ABS | ABS - Consumer Loans | 500042747 | A | 809395697 | A3 | | A1 | | (sf) | Spain | 22,5 | 87,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500212069 | ES0333763011 | BBVA Consumo 1, FTA | ABS | ABS - Consumer Loans | 500042747 | B | 809395703 | A3 | | A3 | UPG | (sf) | Spain | 22,5 | 53,7 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500212070 | ES0333763029 | BBVA Consumo 1, FTA | ABS | ABS - Consumer Loans | 500042747 | C | 809395709 | Baa3 | | Baa3 | UPG | (sf) | Spain | 22,5 | 25,5 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815009820 | ES0313956007 | BBVA Consumo 2, FTA | ABS | ABS - Consumer Loans | 815009819 | A | 815009820 | A3 | | A1 | | (sf) | Spain | 22,5 | 79,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815010080 | ES0313956015 | BBVA Consumo 2, FTA | ABS | ABS - Consumer Loans | 815009819 | B | 815010080 | Baa1 | | Baa1 | UPG | (sf) | Spain | 22,5 | 63,5 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815010081 | ES0313956023 | BBVA Consumo 2, FTA | ABS | ABS - Consumer Loans | 815009819 | C | 815010081 | Ba1 | | Ba1 | UPG | (sf) | Spain | 22,5 | 22,5 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820821381 | ES0313719009 | BBVA Consumo 3, FTA | ABS | ABS - Consumer Loans | 820821380 | A | 820821381 | A3 | | A3 | UPG | (sf) | Spain | 25,5 | 68,1 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820821507 | ES0313719017 | BBVA Consumo 3, FTA | ABS | ABS - Consumer Loans | 820821380 | B | 820821507 | Caa2 | | Caa2 | UPG | (sf) | Spain | 25,5 | 15,9 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 27/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821819130 | ES0313523005 | BBVA Consumo 4, FTA | ABS | ABS - Consumer Loans | 821819128 | A | 821819130 | A3 | | A3 | UPG | (sf) | Spain | 25,5 | 145,0 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821819131 | ES0313523013 | BBVA Consumo 4, FTA | ABS | ABS - Consumer Loans | 821819128 | B | 821819131 | Baa2 | | Baa2 | UPG | (sf) | Spain | 25,5 | 83,1 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820597537 | ES0313820039 | BBVA Empresas 1, FTA | ABS | ABS - Small Business Loans | 820597533 | B | 820597537 | A3 | | A1 | | (sf) | Spain | 21,5 | 72,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 07/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820597538 | ES0313820047 | BBVA Empresas 1, FTA | ABS | ABS - Small Business Loans | 820597533 | C | 820597538 | B3 | | B3 | UPG | (sf) | Spain | 21,5 | 16,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 07/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821492210 | ES0314789001 | BBVA Empresas 2, FTA | ABS | ABS - Small Business Loans | 821492209 | A | 821492210 | A3 | | A3 | UPG | (sf) | Spain | 22,0 | 138,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 07/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821525368 | ES0314789019 | BBVA Empresas 2, FTA | ABS | ABS - Small Business Loans | 821492209 | B | 821525368 | A3 | | A3 | UPG | (sf) | Spain | 22,0 | 114,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 07/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821525369 | ES0314789027 | BBVA Empresas 2, FTA | ABS | ABS - Small Business Loans | 821492209 | C | 821525369 | Baa3 | | Baa3 | UPG | (sf) | Spain | 22,0 | 70,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 07/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822111535 | ES0313524003 | BBVA Empresas 3, FTA | ABS | ABS - Small Business Loans | 822111533 | A | 822111535 | A3 | | A3 | UPG | (sf) | Spain | 24,7 | 174,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822111536 | ES0313524011 | BBVA Empresas 3, FTA | ABS | ABS - Small Business Loans | 822111533 | B | 822111536 | A3 | | A3 | UPG | (sf) | Spain | 24,7 | 115,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822111537 | ES0313524029 | BBVA Empresas 3, FTA | ABS | ABS - Small Business Loans | 822111533 | C | 822111537 | Baa1 | | Baa1 | UPG | (sf) | Spain | 24,7 | 86,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822111575 | ES0313280002 | BBVA Empresas 4, FTA | ABS | ABS - Small Business Loans | 822111573 | A | 822111575 | A3 | | A3 | UPG | (sf) | Spain | 24,6 | 140,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822331725 | ES0313281000 | BBVA Empresas 5, FTA | ABS | ABS - Small Business Loans | 822331723 | A | 822331725 | A3 | | A3 | UPG | (sf) | Spain | 21,5 | 100,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822482222 | ES0313281018 | BBVA Empresas 5, FTA | ABS | ABS - Small Business Loans | 822331723 | B | 822482222 | Baa1 | | Baa1 | UPG | (sf) | Spain | 21,5 | 45,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 29/01/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822703371 | ES0314586001 | BBVA Empresas 6, FTA | ABS | ABS - Small Business Loans | 822703370 | A | 822703371 | A3 | | A3 | UPG | (sf) | Spain | 26,0 | 84,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823069202 | ES0314586019 | BBVA Empresas 6, FTA | ABS | ABS - Small Business Loans | 822703370 | B | 823069202 | Baa3 | | Baa3 | UPG | (sf) | Spain | 26,0 | 45,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823069203 | ES0314586027 | BBVA Empresas 6, FTA | ABS | ABS - Small Business Loans | 822703370 | C | 823069203 | B3 | | B3 | UPG | (sf) | Spain | 26,0 | 20,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820218698 | ES0313958003 | BBVA Finanzia Autos 1, FTA | ABS | ABS - Automobiles - Prime | 820218696 | A | 820218698 | A3 | | A3 | UPG | (sf) | Spain | 24,0 | 69,5 | Reduced country risk | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 15/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820218699 | ES0313958011 | BBVA Finanzia Autos 1, FTA | ABS | ABS - Automobiles - Prime | 820218696 | B | 820218699 | Baa3 | | Baa3 | UPG | (sf) | Spain | 24,0 | 33,3 | Reduced country risk | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 15/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500168855 | ES0314227010 | BBVA Hipotecario 3, FTA | ABS | ABS - Small Business Loans | 500035377 | A2 | 808357197 | A3 | | A1 | | (sf) | Spain | 23,0 | 69,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/12/2012 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500168856 | ES0314227028 | BBVA Hipotecario 3, FTA | ABS | ABS - Small Business Loans | 500035377 | B | 808357203 | Baa3 | | Baa3 | UPG | (sf) | Spain | 23,0 | 29,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/12/2012 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500168857 | ES0314227036 | BBVA Hipotecario 3, FTA | ABS | ABS - Small Business Loans | 500035377 | C | 808357209 | B3 | | B3 | UPG | (sf) | Spain | 23,0 | 15,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/12/2012 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820352486 | ES0314209000 | BBVA Leasing 1, FTA | ABS | ABS - Leases - Small-Ticket | 820352485 | A1 | 820352486 | Baa3 | | Baa3 | UPG | (sf) | Spain | 27,7 | 26,0 | Reduced country risk | Moody's Approach to Rating ABS Backed by Equipment Leases and Loans published in December 2013 | 23/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820352543 | ES0314209018 | BBVA Leasing 1, FTA | ABS | ABS - Leases - Small-Ticket | 820352485 | A2 | 820352543 | Baa3 | | Baa3 | UPG | (sf) | Spain | 27,7 | 26,0 | Reduced country risk | Moody's Approach to Rating ABS Backed by Equipment Leases and Loans published in December 2013 | 23/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500048898 | ES0314423023 | BCL Municipios 1, FTA | ABS | ABS - Other | 500012786 | A2 | 263310 | A3 | | A3 | UPG | (sf) | Spain | n.a. | 113,5 | Reduced country risk | Moody's Global Approach to Rating Collateralized Loan Obligations published in February 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500048899 | ES0314423015 | BCL Municipios 1, FTA | ABS | ABS - Other | 500012786 | B | 263311 | Ba1 | | Ba1 | UPG | (sf) | Spain | n.a. | 37,9 | Reduced country risk | Moody's Global Approach to Rating Collateralized Loan Obligations published in February 2014 | 24/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820312568 | ES0357326000 | CAIXA PENEDES PYMES 1 TDA, FTA | ABS | ABS - Small Business Loans | 820312567 | A | 820312568 | A3 | | A3 | UPG | (sf) | Spain | 26,9 | 42,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820313807 | ES0357326018 | CAIXA PENEDES PYMES 1 TDA, FTA | ABS | ABS - Small Business Loans | 820312567 | B | 820313807 | Ba3 | | Ba3 | UPG | (sf) | Spain | 26,9 | 16,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500122704 | ES0325593012 | CIBELES III FTPYME, FTA | ABS | ABS - Small Business Loans | 500027482 | BCA | 806935114 | A3 | | A1 | | (sf) | Spain | 24,4 | 148,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 09/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500122705 | ES0325593020 | CIBELES III FTPYME, FTA | ABS | ABS - Small Business Loans | 500027482 | BSA | 806935118 | A3 | | A1 | | (sf) | Spain | 24,4 | 148,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 09/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500122706 | ES0325593038 | CIBELES III FTPYME, FTA | ABS | ABS - Small Business Loans | 500027482 | C | 806935122 | A3 | | A1 | | (sf) | Spain | 24,4 | 60,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 09/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500194181 | ES0328421021 | EdT FTPYME PASTOR 3, FTA | ABS | ABS - Small Business Loans | 500039462 | B | 809017274 | A3 | | A1 | | (sf) | Spain | 35,4 | 65,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | de Noaillat, Christophe | Moody's Investors Service Espana, S.A. |
| 822112351 | ES0330864002 | EMPRESAS BANESTO 5, FTA | ABS | ABS - Small Business Loans | 822112349 | A | 822112351 | A3 | | A3 | UPG | (sf) | Spain | 24,5 | 105,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822112352 | ES0330864010 | EMPRESAS BANESTO 5, FTA | ABS | ABS - Small Business Loans | 822112349 | B | 822112352 | A3 | | A3 | UPG | (sf) | Spain | 24,5 | 85,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822112353 | ES0330864028 | EMPRESAS BANESTO 5, FTA | ABS | ABS - Small Business Loans | 822112349 | C | 822112353 | Baa1 | | Baa1 | UPG | (sf) | Spain | 24,5 | 53,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822434836 | ES0330821002 | EMPRESAS BANESTO 6, FTA | ABS | ABS - Small Business Loans | 822434834 | A | 822434836 | A3 | | A1 | | (sf) | Spain | 27,0 | 123,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822434837 | ES0330821010 | EMPRESAS BANESTO 6, FTA | ABS | ABS - Small Business Loans | 822434834 | B | 822434837 | Baa1 | | Baa1 | UPG | (sf) | Spain | 27,0 | 76,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822578125 | ES0337605002 | FONCAIXA AUTONOMOS 1, FTA | ABS | ABS - Small Business Loans | 822578124 | A | 822578125 | A3 | | A3 | UPG | (sf) | Spain | 26,0 | 41,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822650160 | ES0337605010 | FONCAIXA AUTONOMOS 1, FTA | ABS | ABS - Small Business Loans | 822578124 | B | 822650160 | Ba1 | | Ba1 | UPG | (sf) | Spain | 26,0 | 19,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 30/01/2014 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500190809 | ES0337937017 | FONCAIXA FTGENCAT 3, FTA | ABS | ABS - Small Business Loans | 500038898 | A(G) | 808868666 | A3 | | A3 | UPG | (sf) | Spain | 26,6 | 23,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/06/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500190810 | ES0337937025 | FONCAIXA FTGENCAT 3, FTA | ABS | ABS - Small Business Loans | 500038898 | B | 808868669 | Ba1 | | Ba1 | UPG | (sf) | Spain | 26,6 | 15,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/06/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500190811 | ES0337937033 | FONCAIXA FTGENCAT 3, FTA | ABS | ABS - Small Business Loans | 500038898 | C | 808868672 | B1 | | B1 | UPG | (sf) | Spain | 26,6 | 9,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/06/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500221945 | ES0338013016 | FONCAIXA FTGENCAT 4, FTA | ABS | ABS - Small Business Loans | 500044682 | A (G) | 809592710 | Baa1 | | Baa1 | UPG | (sf) | Spain | 24,5 | 13,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/06/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500221946 | ES0338013024 | FONCAIXA FTGENCAT 4, FTA | ABS | ABS - Small Business Loans | 500044682 | B | 809592713 | Ba3 | DNG | Ba3 | UNC | (sf) | Spain | 24,5 | 9,0 | Reduced country risk may offset exposure to swap counterparty | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 14/11/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500221947 | ES0338013032 | FONCAIXA FTGENCAT 4, FTA | ABS | ABS - Small Business Loans | 500044682 | C | 809592717 | B2 | DNG | B2 | UNC | (sf) | Spain | 24,5 | 5,7 | Reduced country risk may offset exposure to swap counterparty | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 14/11/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820632330 | ES0337782017 | FONCAIXA FTGENCAT 5, FTA | ABS | ABS - Small Business Loans | 820632324 | A (G) | 820632330 | Baa2 | | Baa2 | UPG | (sf) | Spain | 24,5 | 11,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/06/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820632331 | ES0337782025 | FONCAIXA FTGENCAT 5, FTA | ABS | ABS - Small Business Loans | 820632324 | B | 820632331 | B1 | | B1 | UPG | (sf) | Spain | 24,5 | 6,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/06/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823585331 | ES0337885000 | FONCAIXA PYMES 4, FTA | ABS | ABS - Small Business Loans | 823585330 | A | 823585331 | A3 | | A3 | UPG | (sf) | Spain | 21,5 | 30,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 21/11/2013 | Anne-Sophie Spirito | Wieder, Gaston | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823659510 | ES0337885018 | FONCAIXA PYMES 4, FTA | ABS | ABS - Small Business Loans | 823585330 | B | 823659510 | B1 | | B1 | UPG | (sf) | Spain | 21,5 | 10,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 21/11/2013 | Anne-Sophie Spirito | Wieder, Gaston | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823325930 | ES0325635003 | Fondo de Titulización de Activos PYMES Santander 5 | ABS | ABS - Small Business Loans | 823325929 | A | 823325930 | A3 | | A3 | UPG | (sf) | Spain | 28,5 | 52,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 14/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823392525 | ES0325635011 | Fondo de Titulización de Activos PYMES Santander 5 | ABS | ABS - Small Business Loans | 823325929 | B | 823392525 | B1 | | B1 | UPG | (sf) | Spain | 28,5 | 26,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 14/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823589287 | ES0314699002 | Fondo de Titulización de Activos PYMES Santander 7 | ABS | ABS - Small Business Loans | 823589286 | A | 823589287 | A3 | | A3 | UPG | (sf) | Spain | 25,0 | 40,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 25/11/2013 | Anne-Sophie Spirito | Mozos, Luis | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823639922 | ES0314699010 | Fondo de Titulización de Activos PYMES Santander 7 | ABS | ABS - Small Business Loans | 823589286 | B | 823639922 | Ba1 | | Ba1 | UPG | (sf) | Spain | 25,0 | 20,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 25/11/2013 | Anne-Sophie Spirito | Mozos, Luis | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500152899 | ES0338185004 | FONDO DE TITULIZACIÓN DE ACTIVOS SANTANDER PUBLICO 1 | ABS | ABS - Other | 500032705 | A | 808010850 | Ba3 | | Ba3 | UPG | (sf) | Spain | n.a. | 10,4 | Reduced country risk | Moody's Global Approach to Rating Collateralized Loan Obligations published in February 2014 | 22/02/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500152971 | ES0338185012 | FONDO DE TITULIZACIÓN DE ACTIVOS SANTANDER PUBLICO 1 | ABS | ABS - Other | 500032705 | B | 808010853 | B2 | | B2 | UPG | (sf) | Spain | n.a. | 5,3 | Reduced country risk | Moody's Global Approach to Rating Collateralized Loan Obligations published in February 2014 | 22/02/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823224316 | ES0325634006 | FTA PYMES SANTANDER 4 | ABS | ABS - Small Business Loans | 823224315 | Series A | 823224316 | A3 | | A1 | | (sf) | Spain | 20,0 | 69,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 13/11/2012 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823248534 | ES0325634014 | FTA PYMES SANTANDER 4 | ABS | ABS - Small Business Loans | 823224315 | Series B | 823248534 | Baa2 | | Baa2 | UPG | (sf) | Spain | 20,0 | 39,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 13/11/2012 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822022584 | ES0307769002 | FTA SANTANDER CONSUMER SPAIN AUTO 2010-1 | ABS | ABS - Automobiles - Prime | 822022583 | A | 822022584 | A3 | | A1 | | (sf) | Spain | 20,0 | 125,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 03/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822142150 | ES0307769010 | FTA SANTANDER CONSUMER SPAIN AUTO 2010-1 | ABS | ABS - Automobiles - Prime | 822022583 | B | 822142150 | A3 | | A1 | | (sf) | Spain | 20,0 | 89,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 03/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822142151 | ES0307769028 | FTA SANTANDER CONSUMER SPAIN AUTO 2010-1 | ABS | ABS - Automobiles - Prime | 822022583 | C | 822142151 | A3 | | A1 | | (sf) | Spain | 20,0 | 57,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 03/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822758688 | ES0364543001 | FTA SANTANDER CONSUMER SPAIN AUTO 2011-1 | ABS | ABS - Automobiles - Prime | 822758687 | A | 822758688 | A3 | | A1 | | (sf) | Spain | 20,0 | 63,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 03/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 823057889 | ES0364543019 | FTA SANTANDER CONSUMER SPAIN AUTO 2011-1 | ABS | ABS - Automobiles - Prime | 822758687 | B | 823057889 | A3 | | A1 | | (sf) | Spain | 20,0 | 45,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 03/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 823057890 | ES0364543027 | FTA SANTANDER CONSUMER SPAIN AUTO 2011-1 | ABS | ABS - Automobiles - Prime | 822758687 | C | 823057890 | Baa2 | | Baa2 | UPG | (sf) | Spain | 20,0 | 29,6 | Reduced country risk | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 03/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 823216661 | ES0364544009 | FTA Santander Consumer Spain Auto 2012-1 | ABS | ABS - Automobiles - Prime | 823216660 | A | 823216661 | A3 | | A3 | UPG | (sf) | Spain | 19,8 | 30,9 | Reduced country risk | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 20/11/2012 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 823497303 | ES0367395003 | FTA SANTANDER CONSUMER SPAIN AUTO 2013-1 | ABS | ABS - Automobiles - Prime | 823497302 | A | 823497303 | A3 | | A3 | UPG | (sf) | Spain | 20,0 | 11,4 | Reduced country risk | Moody's Approach to Rating Auto Loan-Backed ABS published in May 2013 | 18/10/2013 | Anne-Sophie Spirito | Lichtensztein, Paula | Mehdi Ababou | Moody's Italia S.r.l. |
| 822720484 | ES0313587000 | FTA SANTANDER EMPRESAS 10 | ABS | ABS - Small Business Loans | 822720483 | A | 822720484 | A3 | | A1 | | (sf) | Spain | 33,5 | 151,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823050573 | ES0313587018 | FTA SANTANDER EMPRESAS 10 | ABS | ABS - Small Business Loans | 822720483 | B | 823050573 | Baa2 | | Baa2 | UPG | (sf) | Spain | 33,5 | 70,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500115442 | ES0339751028 | FTPYME BANCAJA 2, FTA | ABS | ABS - Small Business Loans | 500026080 | A3(G) | 806755834 | A3 | | A1 | | (sf) | Spain | 23,8 | 77,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 22/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500115443 | ES0339751036 | FTPYME BANCAJA 2, FTA | ABS | ABS - Small Business Loans | 500026080 | B | 806755841 | Baa3 | | Baa3 | UPG | (sf) | Spain | 23,8 | 27,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 22/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500144777 | ES0304501036 | FTPYME BANCAJA 3, FTA | ABS | ABS - Small Business Loans | 500031304 | B | 807846115 | A3 | | A3 | UPG | (sf) | Spain | 30,9 | 65,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 22/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500116227 | ES0339773014 | FTPYME SANTANDER 1, FTA | ABS | ABS - Small Business Loans | 500026239 | B1(G) | 806772193 | A3 | | A1 | | (sf) | Spain | 20,0 | 67,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 27/11/2012 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500116228 | ES0339773022 | FTPYME SANTANDER 1, FTA | ABS | ABS - Small Business Loans | 500026239 | B2 | 806772199 | A3 | | A1 | | (sf) | Spain | 20,0 | 67,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 27/11/2012 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500116229 | ES0339773030 | FTPYME SANTANDER 1, FTA | ABS | ABS - Small Business Loans | 500026239 | C | 806772203 | A3 | | A1 | | (sf) | Spain | 20,0 | 53,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 27/11/2012 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500116230 | ES0339773048 | FTPYME SANTANDER 1, FTA | ABS | ABS - Small Business Loans | 500026239 | D | 806772207 | Ba3 | | Ba3 | UPG | (sf) | Spain | 20,0 | 8,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 27/11/2012 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820718399 | ES0339743009 | FTPYME TDA 7, FTA | ABS | ABS - Small Business Loans | 820718398 | A1 | 820718399 | A3 | | A1 | | (sf) | Spain | 28,7 | 66,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820718422 | ES0339743017 | FTPYME TDA 7, FTA | ABS | ABS - Small Business Loans | 820718398 | A2(CA) | 820718422 | A3 | | A1 | | (sf) | Spain | 28,7 | 66,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820718423 | ES0339743025 | FTPYME TDA 7, FTA | ABS | ABS - Small Business Loans | 820718398 | B | 820718423 | Ba1 | | Ba1 | UPG | (sf) | Spain | 28,7 | 29,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500147989 | ES0339758015 | FTPYME TDA CAM 2, FTA | ABS | ABS - Small Business Loans | 500031851 | Series 1CA | 807924329 | A3 | | A3 | UPG | (sf) | Spain | 23,0 | 65,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500147990 | ES0339758023 | FTPYME TDA CAM 2, FTA | ABS | ABS - Small Business Loans | 500031851 | Series 2SA | 807923236 | Ba1 | | Ba1 | UPG | (sf) | Spain | 23,0 | 14,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 815030109 | ES0339759013 | FTPYME TDA CAM 4, FTA | ABS | ABS - Small Business Loans | 815030106 | A2 | 815030109 | A3 | | A3 | UPG | (sf) | Spain | 26,5 | 29,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 815030110 | ES0339759021 | FTPYME TDA CAM 4, FTA | ABS | ABS - Small Business Loans | 815030106 | A3(CA) | 815030110 | A3 | | A3 | UPG | (sf) | Spain | 26,5 | 29,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 815030111 | ES0339759039 | FTPYME TDA CAM 4, FTA | ABS | ABS - Small Business Loans | 815030106 | B | 815030111 | B3 | | B3 | UPG | (sf) | Spain | 26,5 | 6,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821079329 | ES0339760003 | FTPYME TDA CAM 7, FTA | ABS | ABS - Small Business Loans | 821079327 | A1 | 821079329 | Baa1 | | Baa1 | UPG | (sf) | Spain | 29,0 | 37,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 03/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821079330 | ES0339760011 | FTPYME TDA CAM 7, FTA | ABS | ABS - Small Business Loans | 821079327 | A2(CA) | 821079330 | Baa1 | | Baa1 | UPG | (sf) | Spain | 29,0 | 37,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 03/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821079344 | ES0339760029 | FTPYME TDA CAM 7, FTA | ABS | ABS - Small Business Loans | 821079327 | A3 | 821079344 | Baa1 | | Baa1 | UPG | (sf) | Spain | 29,0 | 37,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 03/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821079331 | ES0339760037 | FTPYME TDA CAM 7, FTA | ABS | ABS - Small Business Loans | 821079327 | B | 821079331 | B1 | | B1 | UPG | (sf) | Spain | 29,0 | 21,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 03/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 822325583 | ES0339754014 | FTPYME TDA CAM 9, FTA | ABS | ABS - Small Business Loans | 822325580 | Serie A2 (G) | 822325583 | A3 | | A1 | | (sf) | Spain | 24,5 | 83,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500235533 | ES0341097014 | GAT FTGENCAT 2006, FTA | ABS | ABS - Small Business Loans | 500047106 | A2(G) | 809815164 | A3 | | A3 | UPG | (sf) | Spain | 25,8 | 58,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500235534 | ES0341097022 | GAT FTGENCAT 2006, FTA | ABS | ABS - Small Business Loans | 500047106 | B | 809815172 | A3 | | A3 | UPG | (sf) | Spain | 25,8 | 47,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500235535 | ES0341097030 | GAT FTGENCAT 2006, FTA | ABS | ABS - Small Business Loans | 500047106 | C | 809815177 | Ba2 | | Ba2 | UPG | (sf) | Spain | 25,8 | 22,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820642665 | ES0341081018 | GAT FTGENCAT 2007, FTA | ABS | ABS - Small Business Loans | 820642662 | A2(G) | 820642665 | A3 | | A3 | UPG | (sf) | Spain | 28,8 | 41,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820642666 | ES0341081026 | GAT FTGENCAT 2007, FTA | ABS | ABS - Small Business Loans | 820642662 | B | 820642666 | B1 | | B1 | UPG | (sf) | Spain | 28,8 | 33,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820939448 | ES0341071001 | GAT FTGENCAT 2008, FTA | ABS | ABS - Small Business Loans | 820939446 | A1 | 820939448 | A3 | | A1 | | (sf) | Spain | 30,3 | 63,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820939450 | ES0341071019 | GAT FTGENCAT 2008, FTA | ABS | ABS - Small Business Loans | 820939446 | A2(G) | 820939450 | A3 | | A1 | | (sf) | Spain | 30,3 | 63,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820939451 | ES0341071027 | GAT FTGENCAT 2008, FTA | ABS | ABS - Small Business Loans | 820939446 | B | 820939451 | A3 | | A3 | UPG | (sf) | Spain | 30,3 | 45,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820939452 | ES0341071035 | GAT FTGENCAT 2008, FTA | ABS | ABS - Small Business Loans | 820939446 | C | 820939452 | Ba1 | | Ba1 | UPG | (sf) | Spain | 30,3 | 28,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820939453 | ES0341071043 | GAT FTGENCAT 2008, FTA | ABS | ABS - Small Business Loans | 820939446 | D | 820939453 | B2 | | B2 | UPG | (sf) | Spain | 30,3 | 19,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 05/06/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 821783903 | ES0341064006 | GAT FTGENCAT 2009, FTA | ABS | ABS - Small Business Loans | 821783901 | Serie A1 (G) | 821783903 | A3 | A1 | | (sf) | Spain | 29,4 | 110,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821783904 | ES0341064014 | GAT FTGENCAT 2009, FTA | ABS | ABS - Small Business Loans | 821783901 | Serie A2 | 821783904 | A3 | A1 | | (sf) | Spain | 29,4 | 110,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 24/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821440757 | ES0341072017 | GC FTGENCAT CAIXA SABADELL 2, FTA | ABS | ABS - Small Business Loans | 821440751 | AG | 821440757 | A3 | A3 | UPG | (sf) | Spain | 37,7 | 121,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 26/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821440758 | ES0341072025 | GC FTGENCAT CAIXA SABADELL 2, FTA | ABS | ABS - Small Business Loans | 821440751 | B | 821440758 | A3 | A3 | UPG | (sf) | Spain | 37,7 | 64,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 26/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821440759 | ES0341072033 | GC FTGENCAT CAIXA SABADELL 2, FTA | ABS | ABS - Small Business Loans | 821440751 | C | 821440759 | Baa3 | Baa3 | UPG | (sf) | Spain | 37,7 | 35,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 26/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821014379 | ES0341082016 | GC FTGENCAT CAIXA TARRAGONA 1, FTA | ABS | ABS - Small Business Loans | 820977374 | AG | 821014379 | A3 | A3 | UPG | (sf) | Spain | 24,6 | 45,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820977375 | ES0341082008 | GC FTGENCAT CAIXA TARRAGONA 1, FTA | ABS | ABS - Small Business Loans | 820977374 | AS | 820977375 | A3 | A3 | UPG | (sf) | Spain | 24,6 | 45,5 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821014380 | ES0341082024 | GC FTGENCAT CAIXA TARRAGONA 1, FTA | ABS | ABS - Small Business Loans | 820977374 | B | 821014380 | Baa1 | Baa1 | UPG | (sf) | Spain | 24,6 | 19,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821014381 | ES0341082032 | GC FTGENCAT CAIXA TARRAGONA 1, FTA | ABS | ABS - Small Business Loans | 820977374 | C | 821014381 | B3 | B3 | UPG | (sf) | Spain | 24,6 | 2,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 809968525 | ES0332233032 | GC FTPYME PASTOR 4, FTA | ABS | ABS - Small Business Loans | 809968290 | B | 809968525 | A3 | A3 | UPG | (sf) | Spain | 27,5 | 70,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 809968526 | ES0332233040 | GC FTPYME PASTOR 4, FTA | ABS | ABS - Small Business Loans | 809968290 | C | 809968526 | Ba2 | Ba2 | UPG | (sf) | Spain | 27,5 | 46,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 10/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500189251 | ES0341169011 | GC FTPYME SABADELL 4, FTA | ABS | ABS - Small Business Loans | 500038613 | A(G) | 808834437 | A3 | A3 | UPG | (sf) | Spain | 23,9 | 46,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500189252 | ES0341169029 | GC FTPYME SABADELL 4, FTA | ABS | ABS - Small Business Loans | 500038613 | B | 808834442 | Baa3 | Baa3 | UPG | (sf) | Spain | 23,9 | 17,6 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814982947 | ES0332234022 | GC FTPYME SABADELL 5, FTA | ABS | ABS - Small Business Loans | 814982918 | A3(G) | 814982947 | A3 | A1 | | (sf) | Spain | 22,4 | 45,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814982948 | ES0332234030 | GC FTPYME SABADELL 5, FTA | ABS | ABS - Small Business Loans | 814982918 | B | 814982948 | Baa2 | Baa2 | UPG | (sf) | Spain | 22,4 | 20,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820325359 | ES0341099028 | GC FTPYME SABADELL 6, FTA | ABS | ABS - Small Business Loans | 820325355 | A3(G) | 820325359 | A3 | A3 | UPG | (sf) | Spain | 22,3 | 29,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820325360 | ES0341099036 | GC FTPYME SABADELL 6, FTA | ABS | ABS - Small Business Loans | 820325355 | B | 820325360 | Ba2 | Ba2 | UPG | (sf) | Spain | 22,3 | 11,4 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 18/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500153431 | ES0347847016 | IM BANCO POPULAR FTPYME 1, FTA | ABS | ABS - Small Business Loans | 500032774 | A(G) | 808021661 | A3 | A1 | | (sf) | Spain | 22,0 | 64,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 25/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500153432 | ES0347847024 | IM BANCO POPULAR FTPYME 1, FTA | ABS | ABS - Small Business Loans | 500032774 | B | 808021669 | A3 | A3 | UPG | (sf) | Spain | 22,0 | 38,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 25/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822558735 | ES0347430003 | IM BES EMPRESAS 1, FTA | ABS | ABS - Small Business Loans | 822558734 | A | 822558735 | A3 | A1 | | (sf) | Spain | 45,0 | 102,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 06/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822454219 | ES0347453005 | IM CAJA LABORAL EMPRESAS 1, FTA | ABS | ABS - Small Business Loans | 822454217 | A | 822454219 | A3 | A1 | | (sf) | Spain | 21,5 | 63,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 26/04/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821320261 | ES0347553010 | IM CAJAMAR EMPRESAS 2 FTPYME, FTA | ABS | ABS - Small Business Loans | 821320143 | A2(G) | 821320261 | A3 | A1 | | (sf) | Spain | 20,0 | 86,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 28/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821320262 | ES0347553028 | IM CAJAMAR EMPRESAS 2 FTPYME, FTA | ABS | ABS - Small Business Loans | 821320143 | B | 821320262 | A3 | A1 | | (sf) | Spain | 20,0 | 49,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 28/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 821320263 | ES0347553036 | IM CAJAMAR EMPRESAS 2 FTPYME, FTA | ABS | ABS - Small Business Loans | 821320143 | C | 821320263 | Baa3 | Baa3 | UPG | (sf) | Spain | 20,0 | 24,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 28/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823075335 | ES0347454003 | IM CAJAMAR EMPRESAS 4, FTA | ABS | ABS - Small Business Loans | 823075334 | A | 823075335 | A3 | A1 | | (sf) | Spain | 20,0 | 46,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 28/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500232657 | ES0347843015 | IM Grupo Banco Popular Empresas 1, FTA | ABS | ABS - Small Business Loans | 500046599 | A2 | 809771763 | A3 | A1 | | (sf) | Spain | 22,8 | 72,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500232658 | ES0347843023 | IM Grupo Banco Popular Empresas 1, FTA | ABS | ABS - Small Business Loans | 500046599 | B | 809771768 | A3 | A1 | | (sf) | Spain | 22,8 | 58,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500232659 | ES0347843031 | IM Grupo Banco Popular Empresas 1, FTA | ABS | ABS - Small Business Loans | 500046599 | C | 809771773 | A3 | A1 | | (sf) | Spain | 22,8 | 46,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500232660 | ES0347843049 | IM Grupo Banco Popular Empresas 1, FTA | ABS | ABS - Small Business Loans | 500046599 | D | 809771780 | Ba3 | Ba3 | UPG | (sf) | Spain | 22,8 | 20,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823331422 | ES0347547004 | IM Grupo Banco Popular Empresas V, FTA | ABS | ABS - Small Business Loans | 823331421 | Series A | 823331422 | A3 | A3 | UPG | (sf) | Spain | 20,0 | 45,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 01/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823331432 | ES0347547012 | IM Grupo Banco Popular Empresas V, FTA | ABS | ABS - Small Business Loans | 823331421 | Series B | 823331432 | Ba3 | Ba3 | UPG | (sf) | Spain | 20,0 | 12,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 01/03/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815017735 | ES0347844039 | IM Grupo Banco Popular FTPYME I, FTA | ABS | ABS - Small Business Loans | 815017089 | A4 | 815017735 | A3 | A1 | | (sf) | Spain | 21,5 | 51,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815017736 | ES0347844047 | IM Grupo Banco Popular FTPYME I, FTA | ABS | ABS - Small Business Loans | 815017089 | A5(G) | 815017736 | A3 | A1 | | (sf) | Spain | 21,5 | 51,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815017737 | ES0347844054 | IM Grupo Banco Popular FTPYME I, FTA | ABS | ABS - Small Business Loans | 815017089 | B | 815017737 | A3 | A1 | | (sf) | Spain | 21,5 | 41,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815017738 | ES0347844062 | IM Grupo Banco Popular FTPYME I, FTA | ABS | ABS - Small Business Loans | 815017089 | C | 815017738 | Baa3 | Baa3 | UPG | (sf) | Spain | 21,5 | 32,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815017739 | ES0347844070 | IM Grupo Banco Popular FTPYME I, FTA | ABS | ABS - Small Business Loans | 815017089 | D | 815017739 | B2 | B2 | UPG | (sf) | Spain | 21,5 | 13,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820364175 | ES0347786024 | IM Grupo Banco Popular FTPYME II, FTA | ABS | ABS - Small Business Loans | 820364162 | A3(G) | 820364175 | A3 | A1 | | (sf) | Spain | 31,3 | 73,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820364178 | ES0347786032 | IM Grupo Banco Popular FTPYME II, FTA | ABS | ABS - Small Business Loans | 820364162 | B | 820364178 | Baa1 | Baa1 | UPG | (sf) | Spain | 31,3 | 48,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820364179 | ES0347786040 | IM Grupo Banco Popular FTPYME II, FTA | ABS | ABS - Small Business Loans | 820364162 | C | 820364179 | Baa2 | Baa2 | UPG | (sf) | Spain | 31,3 | 37,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820364180 | ES0347786057 | IM Grupo Banco Popular FTPYME II, FTA | ABS | ABS - Small Business Loans | 820364162 | D | 820364180 | B3 | B3 | UPG | (sf) | Spain | 31,3 | 13,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 20/02/2014 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822391685 | ES0358932012 | MADRID FTPYME I, FTA | ABS | ABS - Small Business Loans | 822302570 | A2(G) | 822391685 | A3 | A1 | | (sf) | Spain | 20,5 | 93,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 21/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 823071057 | ES0358933010 | MADRID FTPYME II, FTA | ABS | ABS - Small Business Loans | 822737408 | A2(G) | 823071057 | A3 | A1 | | (sf) | Spain | 20,0 | 93,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 21/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500234298 | ES0372259020 | PYME BANCAJA 5, FTA | ABS | ABS - Small Business Loans | 500046827 | A3 | 809799569 | A3 | A3 | UPG | (sf) | Spain | 32,1 | 97,3 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 22/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 500234299 | ES0372259038 | PYME BANCAJA 5, FTA | ABS | ABS - Small Business Loans | 500046827 | B | 809799572 | Ba3 | Ba3 | UPG | (sf) | Spain | 32,1 | 25,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 22/03/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820396143 | ES0372241010 | PYME VALENCIA 1, FTA | ABS | ABS - Small Business Loans | 820396140 | A2 | 820396143 | A3 | A3 | UPG | (sf) | Spain | 34,4 | 43,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 03/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820396144 | ES0372241028 | PYME VALENCIA 1, FTA | ABS | ABS - Small Business Loans | 820396140 | B | 820396144 | Baa3 | Baa3 | UPG | (sf) | Spain | 34,4 | 11,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 03/05/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 809947690 | ES0372260010 | PYMES BANESTO 2, FTA | ABS | ABS - Small Business Loans | 809947492 | A2 | 809947690 | A3 | A3 | UPG | (sf) | Spain | 24,5 | 29,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 16/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 809947691 | ES0372260028 | PYMES BANESTO 2, FTA | ABS | ABS - Small Business Loans | 809947492 | B | 809947691 | B1 | B1 | UPG | (sf) | Spain | 24,5 | 16,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 16/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814999202 | ES0374352013 | RURALPYME 2 FTPYME, FTA | ABS | ABS - Small Business Loans | 814999159 | A2(G) | 814999202 | A3 | A1 | | (sf) | Spain | 25,3 | 80,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814999203 | ES0374352021 | RURALPYME 2 FTPYME, FTA | ABS | ABS - Small Business Loans | 814999159 | B | 814999203 | Baa2 | Baa2 | UPG | (sf) | Spain | 25,3 | 48,1 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814999204 | ES0374352039 | RURALPYME 2 FTPYME, FTA | ABS | ABS - Small Business Loans | 814999159 | C | 814999204 | B3 | B3 | UPG | (sf) | Spain | 25,3 | 22,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 11/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814992414 | ES0338058029 | SANTANDER EMPRESAS 2, FTA | ABS | ABS - Small Business Loans | 814992362 | B | 814992414 | A3 | A1 | | (sf) | Spain | 21,6 | 75,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814992415 | ES0338058037 | SANTANDER EMPRESAS 2, FTA | ABS | ABS - Small Business Loans | 814992362 | C | 814992415 | A3 | A1 | | (sf) | Spain | 21,6 | 49,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814992416 | ES0338058045 | SANTANDER EMPRESAS 2, FTA | ABS | ABS - Small Business Loans | 814992362 | D | 814992416 | Ba2 | Ba2 | UPG | (sf) | Spain | 21,6 | 25,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 814992417 | ES0338058052 | SANTANDER EMPRESAS 2, FTA | ABS | ABS - Small Business Loans | 814992362 | E | 814992417 | B1 | B1 | UPG | (sf) | Spain | 21,6 | 12,9 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820259497 | ES0337710018 | SANTANDER EMPRESAS 3, FTA | ABS | ABS - Small Business Loans | 820258518 | A2 | 820259497 | A3 | A3 | UPG | (sf) | Spain | 21,5 | 51,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820259498 | ES0337710026 | SANTANDER EMPRESAS 3, FTA | ABS | ABS - Small Business Loans | 820258518 | A3 | 820259498 | A3 | A3 | UPG | (sf) | Spain | 21,5 | 51,8 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820259499 | ES0337710034 | SANTANDER EMPRESAS 3, FTA | ABS | ABS - Small Business Loans | 820258518 | B | 820259499 | A3 | A3 | UPG | (sf) | Spain | 21,5 | 44,2 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820259500 | ES0337710042 | SANTANDER EMPRESAS 3, FTA | ABS | ABS - Small Business Loans | 820258518 | C | 820259500 | Ba1 | Ba1 | UPG | (sf) | Spain | 21,5 | 22,0 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 820259501 | ES0337710059 | SANTANDER EMPRESAS 3, FTA | ABS | ABS - Small Business Loans | 820258518 | D | 820259501 | B3 | B3 | UPG | (sf) | Spain | 21,5 | 8,7 | Reduced country risk | Moody's Global Approach to Rating SME Balance Sheet Securitizations published in January 2014 | 23/04/2013 | Anne-Sophie Spirito | Thebault, Ludovic | Mehdi Ababou | Moody's Deutschland GmbH |
| 815000611 | ES0382043026 | Santander Financiacion 1, FTA | ABS | ABS - Consumer Loans | 814999758 | C | 815000611 | Baa1 | Baa1 | UPG | (sf) | Spain | 21,5 | 39,3 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 29/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822488864 | ES0336103009 | Santander Financiacion 5, FTA | ABS | ABS - Consumer Loans | 822488862 | A | 822488864 | A3 | A3 | UPG | (sf) | Spain | 33,0 | 135,5 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 29/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822488865 | ES0336103017 | Santander Financiacion 5, FTA | ABS | ABS - Consumer Loans | 822488862 | B | 822488865 | Baa2 | Baa2 | UPG | (sf) | Spain | 33,0 | 53,6 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 29/04/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 823106134 | ES0377937000 | TdA Lico Leasing III, FTA | ABS | ABS - Leases - Small-Ticket | 823106133 | Bonos | 823106134 | A3 | A1 | | (sf) | Spain | 35,0 | 74,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating ABS Backed by Equipment Leases and Loans published in December 2013 | 07/05/2013 | Anne-Sophie Spirito | Spirito, Anne-Sophie | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820085354 | ES0338454004 | TDA Pastor Consumo 1, FTA | ABS | ABS - Consumer Loans | 820085353 | A | 820085354 | Baa1 | Baa1 | UPG | (sf) | Spain | 31,5 | 47,1 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 06/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820191455 | ES0338454012 | TDA Pastor Consumo 1, FTA | ABS | ABS - Consumer Loans | 820085353 | B | 820191455 | Ba2 | Ba2 | UPG | (sf) | Spain | 31,5 | 15,4 | Reduced country risk | Moody's Approach to Rating Consumer Loan ABS Transactions published in May 2013 | 06/05/2013 | Turbica Manrique, Maria | Tena, Antonio | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500084753 | ES0390305003 | AyT 7 Promociones Inmobiliarias I, FTA | RMBS | MBS - Prime | 500020164 | A | 340445 | A3 | A3 | UPG | (sf) | Spain | 30,0 | 40,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822464174 | ES0312273446 | AyT Colaterales Global Hipotecario Caja Cantabria I | RMBS | MBS - Prime | 822464172 | A | 822464174 | A3 | A3 | UPG | (sf) | Spain | 15,0 | 19,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822464175 | ES0312273453 | AyT Colaterales Global Hipotecario Caja Cantabria I | RMBS | MBS - Prime | 822464172 | B | 822464175 | B2 | B2 | UPG | (sf) | Spain | 15,0 | 11,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821996876 | ES0312273081 | AyT Colaterales Global Hipotecario Vital I, FTA | RMBS | MBS - Prime | 821996874 | A | 821996876 | A3 | A3 | UPG | (sf) | Spain | 14,0 | 19,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821996877 | ES0312273099 | AyT Colaterales Global Hipotecario Vital I, FTA | RMBS | MBS - Prime | 821996874 | B | 821996877 | Ba3 | Ba3 | UPG | (sf) | Spain | 14,0 | 10,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822053664 | ES0312273289 | AyT Colaterales Global Hipotecario, FTA Caixa Galicia I | RMBS | MBS - Prime | 822053662 | A | 822053664 | A3 | A3 | UPG | (sf) | Spain | 12,5 | 18,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822053665 | ES0312273297 | AyT Colaterales Global Hipotecario, FTA Caixa Galicia I | RMBS | MBS - Prime | 822053662 | B | 822053665 | Ba1 | Ba1 | UPG | (sf) | Spain | 12,5 | 11,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822053666 | ES0312273305 | AyT Colaterales Global Hipotecario, FTA Caixa Galicia I | RMBS | MBS - Prime | 822053662 | C | 822053666 | B3 | B3 | UPG | (sf) | Spain | 12,5 | 7,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822053689 | ES0312273404 | AyT Colaterales Global Hipotecario, FTA Caixa Galicia II | RMBS | MBS - Prime | 822053687 | A | 822053689 | A3 | A3 | UPG | (sf) | Spain | 16,0 | 24,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822053690 | ES0312273412 | AyT Colaterales Global Hipotecario, FTA Caixa Galicia II | RMBS | MBS - Prime | 822053687 | B | 822053690 | Ba1 | Ba1 | UPG | (sf) | Spain | 16,0 | 15,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822053691 | ES0312273420 | AyT Colaterales Global Hipotecario, FTA Caixa Galicia II | RMBS | MBS - Prime | 822053687 | C | 822053691 | B2 | B2 | UPG | (sf) | Spain | 16,0 | 8,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822109772 | ES0312273164 | AyT Colaterales Global Hipotecario, FTA Caja Granada I | RMBS | MBS - Prime | 822109770 | A | 822109772 | Baa1 | Baa1 | UPG | (sf) | Spain | 15,0 | 15,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822109773 | ES0312273172 | AyT Colaterales Global Hipotecario, FTA Caja Granada I | RMBS | MBS - Prime | 822109770 | B | 822109773 | B3 | B3 | UPG | (sf) | Spain | 15,0 | 7,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500106463 | ES0370139000 | AyT GÉNOVA HIPOTECARIO II, FTH | RMBS | MBS - Prime | 500024524 | A | 806625801 | Baa2 | Baa2 | UPG | (sf) | Spain | 10,0 | 9,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500106465 | ES0370139018 | AyT GÉNOVA HIPOTECARIO II, FTH | RMBS | MBS - Prime | 500024524 | B | 806625804 | B1 | B1 | UPG | (sf) | Spain | 10,0 | 3,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500118351 | ES0370143002 | AyT GÉNOVA HIPOTECARIO III, FTH | RMBS | MBS - Prime | 500026611 | A | 806868804 | Baa2 | Baa2 | UPG | (sf) | Spain | 10,0 | 9,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500118375 | ES0370143010 | AyT GÉNOVA HIPOTECARIO III, FTH | RMBS | MBS - Prime | 500026611 | B | 806868808 | B1 | B1 | UPG | (sf) | Spain | 10,0 | 3,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500129109 | ES0370150007 | AyT GÉNOVA HIPOTECARIO IV, FTH | RMBS | MBS - Prime | 500028599 | A | 807477688 | Baa2 | Baa2 | UPG | (sf) | Spain | 10,0 | 9,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500129110 | ES0370150015 | AyT GÉNOVA HIPOTECARIO IV, FTH | RMBS | MBS - Prime | 500028599 | B | 807477691 | B2 | B2 | UPG | (sf) | Spain | 10,0 | 3,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815005040 | ES0312300017 | AyT GÉNOVA HIPOTECARIO IX, FTH | RMBS | MBS - Prime | 815004827 | A2 | 815005040 | Baa3 | Baa3 | UPG | (sf) | Spain | 10,0 | 7,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815005041 | ES0312300025 | AyT GÉNOVA HIPOTECARIO IX, FTH | RMBS | MBS - Prime | 815004827 | B | 815005041 | B1 | B1 | UPG | (sf) | Spain | 10,0 | 5,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815005042 | ES0312300033 | AyT GÉNOVA HIPOTECARIO IX, FTH | RMBS | MBS - Prime | 815004827 | C | 815005042 | B3 | B3 | UPG | (sf) | Spain | 10,0 | 3,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500170436 | ES0312349014 | AyT GÉNOVA HIPOTECARIO VI, FTH | RMBS | MBS - Prime | 500035711 | A2 | 808396285 | Baa3 | Baa3 | UPG | (sf) | Spain | 10,0 | 8,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500170451 | ES0312349022 | AyT GÉNOVA HIPOTECARIO VI, FTH | RMBS | MBS - Prime | 500035711 | B | 808396288 | B1 | B1 | UPG | (sf) | Spain | 10,0 | 6,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500170452 | ES0312349030 | AyT GÉNOVA HIPOTECARIO VI, FTH | RMBS | MBS - Prime | 500035711 | C | 808396291 | B2 | B2 | UPG | (sf) | Spain | 10,0 | 4,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500170453 | ES0312349048 | AyT GÉNOVA HIPOTECARIO VI, FTH | RMBS | MBS - Prime | 500035711 | D | 808396294 | B3 | B3 | UPG | (sf) | Spain | 10,0 | 1,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500191920 | ES0312343017 | AyT GÉNOVA HIPOTECARIO VII, FTH | RMBS | MBS - Prime | 500039029 | A2 | 809016777 | Baa2 | Baa2 | UPG | (sf) | Spain | 10,0 | 8,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500191921 | ES0312343025 | AyT GÉNOVA HIPOTECARIO VII, FTH | RMBS | MBS - Prime | 500039029 | B | 809016780 | Ba3 | Ba3 | UPG | (sf) | Spain | 10,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500191922 | ES0312343033 | AyT GÉNOVA HIPOTECARIO VII, FTH | RMBS | MBS - Prime | 500039029 | C | 809016786 | B3 | B3 | UPG | (sf) | Spain | 10,0 | 2,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500216492 | ES0312344015 | AyT GÉNOVA HIPOTECARIO VIII , FTH | RMBS | MBS - Prime | 500042586 | A2 | 809470455 | Baa3 | Baa3 | UPG | (sf) | Spain | 10,0 | 8,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500216493 | ES0312344023 | AyT GÉNOVA HIPOTECARIO VIII , FTH | RMBS | MBS - Prime | 500042586 | B | 809470463 | B2 | B2 | UPG | (sf) | Spain | 10,0 | 6,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500216494 | ES0312344031 | AyT GÉNOVA HIPOTECARIO VIII , FTH | RMBS | MBS - Prime | 500042586 | C | 809470489 | B3 | B3 | UPG | (sf) | Spain | 10,0 | 4,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820346489 | ES0312301015 | AyT GÉNOVA HIPOTECARIO X, FTH | RMBS | MBS - Prime | 820346389 | A2 | 820346489 | Baa2 | Baa2 | UPG | (sf) | Spain | 10,0 | 8,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820346490 | ES0312301023 | AyT GÉNOVA HIPOTECARIO X, FTH | RMBS | MBS - Prime | 820346389 | B | 820346490 | B2 | B2 | UPG | (sf) | Spain | 10,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821052428 | ES0312285002 | AyT GÉNOVA HIPOTECARIO XII, FTH | RMBS | MBS - Prime | 821052426 | A | 821052428 | Baa3 | Baa3 | UPG | (sf) | Spain | 12,5 | 8,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821052430 | ES0312285010 | AyT GÉNOVA HIPOTECARIO XII, FTH | RMBS | MBS - Prime | 821052426 | B | 821052430 | B3 | B3 | UPG | (sf) | Spain | 12,5 | 4,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822494910 | ES0312275003 | AyT Goya Hipotecario IV, FTA | RMBS | MBS - Prime | 822494907 | A | 822494910 | A3 | A1 | | (sf) | Spain | 15,0 | 27,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500169345 | ES0312364005 | AyT HIPOTECARIO BBK I, FTA | RMBS | MBS - Prime | 500035529 | A | 808389326 | A3 | A1 | | (sf) | Spain | 12,5 | 24,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500169351 | ES0312364013 | AyT HIPOTECARIO BBK I, FTA | RMBS | MBS - Prime | 500035529 | B | 808389346 | Baa2 | Baa2 | UPG | (sf) | Spain | 12,5 | 14,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500169352 | ES0312364021 | AyT HIPOTECARIO BBK I, FTA | RMBS | MBS - Prime | 500035529 | C | 808389350 | Ba3 | Ba3 | UPG | (sf) | Spain | 12,5 | 5,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500217707 | ES0312251004 | AyT HIPOTECARIO BBK II, FTA | RMBS | MBS - Prime | 500043969 | A | 809512185 | A3 | A3 | UPG | (sf) | Spain | 12,5 | 18,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500217708 | ES0312251012 | AyT HIPOTECARIO BBK II, FTA | RMBS | MBS - Prime | 500043969 | B | 809512197 | Baa3 | Baa3 | UPG | (sf) | Spain | 12,5 | 11,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500217709 | ES0312251020 | AyT HIPOTECARIO BBK II, FTA | RMBS | MBS - Prime | 500043969 | C | 809512203 | B2 | B2 | UPG | (sf) | Spain | 12,5 | 3,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500109346 | ES0312369004 | AyT HIPOTECARIO III, FTH | RMBS | MBS - Prime | 500025015 | A | 806664595 | A3 | A1 | | (sf) | Spain | 10,0 | 24,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500109365 | ES0312369012 | AyT HIPOTECARIO III, FTH | RMBS | MBS - Prime | 500025015 | B | 806664598 | Ba1 | Ba1 | UPG | (sf) | Spain | 10,0 | 5,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500111381 | ES0312370002 | AyT HIPOTECARIO IV, FTH | RMBS | MBS - Prime | 500025394 | A | 806694319 | A3 | A1 | | (sf) | Spain | 10,0 | 29,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500111383 | ES0312370010 | AyT HIPOTECARIO IV, FTH | RMBS | MBS - Prime | 500025394 | B | 806694322 | Ba1 | Ba1 | UPG | (sf) | Spain | 10,0 | 5,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136817 | ES0370151021 | AyT HIPOTECARIO MIXTO II, FTA | RMBS | MBS - Prime | 500029948 | CH1 | 807671944 | A3 | A1 | | (sf) | Spain | 12,5 | 51,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136822 | ES0370151039 | AyT HIPOTECARIO MIXTO II, FTA | RMBS | MBS - Prime | 500029948 | CH2 | 807671954 | Baa3 | Baa3 | UPG | (sf) | Spain | 12,5 | 9,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136816 | ES0370151005 | AyT HIPOTECARIO MIXTO II, FTA | RMBS | MBS - Prime | 500029948 | PH1 | 807671938 | A3 | A3 | UPG | (sf) | Spain | 10,0 | 18,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136821 | ES0370151013 | AyT HIPOTECARIO MIXTO II, FTA | RMBS | MBS - Prime | 500029948 | PH2 | 807671950 | Ba3 | Ba3 | UPG | (sf) | Spain | 10,0 | 2,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500166279 | ES0312378005 | AyT HIPOTECARIO MIXTO III, FTA | RMBS | MBS - Prime | 500034931 | A | 808306085 | Baa3 | Baa3 | UPG | (sf) | Spain | 23,4 | 18,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500172761 | ES0370152003 | AyT HIPOTECARIO MIXTO IV, FTA | RMBS | MBS - Prime | 500036071 | A | 808458538 | A3 | A3 | UPG | (sf) | Spain | 10,0 | 17,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500172762 | ES0370152011 | AyT HIPOTECARIO MIXTO IV, FTA | RMBS | MBS - Prime | 500036071 | B | 808458545 | Ba1 | Ba1 | UPG | (sf) | Spain | 10,0 | 6,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500223668 | ES0312252002 | AyT HIPOTECARIO MIXTO V, FTA | RMBS | MBS - Prime | 500044857 | A | 809619574 | Baa3 | Baa3 | UPG | (sf) | Spain | 15,0 | 9,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500223671 | ES0312252010 | AyT HIPOTECARIO MIXTO V, FTA | RMBS | MBS - Prime | 500044857 | B | 809619599 | B3 | B3 | UPG | (sf) | Spain | 15,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500126803 | ES0312371000 | AyT HIPOTECARIO MIXTO, FTA | RMBS | MBS - Prime | 500028179 | A | 807405083 | A3 | A1 | | (sf) | Spain | 16,3 | 66,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500126804 | ES0312371018 | AyT HIPOTECARIO MIXTO, FTA | RMBS | MBS - Prime | 500028179 | B | 807405086 | A3 | A1 | | (sf) | Spain | 16,3 | 23,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821491616 | ES0312304001 | AyT ICO-FTVPO Caja Vital Kutxa | RMBS | MBS - Other | 821491615 | A | 821491616 | A3 | A3 | UPG | (sf) | Spain | 11,6 | 21,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821491851 | ES0312304019 | AyT ICO-FTVPO Caja Vital Kutxa | RMBS | MBS - Other | 821491615 | B | 821491851 | Baa1 | Baa1 | UPG | (sf) | Spain | 11,6 | 14,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821491852 | ES0312304027 | AyT ICO-FTVPO Caja Vital Kutxa | RMBS | MBS - Other | 821491615 | C | 821491852 | Ba1 | Ba1 | UPG | (sf) | Spain | 11,6 | 7,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821512547 | ES0312305008 | AyT ICO-FTVPO I, FTA | RMBS | MBS - Other | 821512545 | A (G) | 821512547 | A3 | A3 | UPG | (sf) | Spain | 14,0 | 17,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821512548 | ES0312305016 | AyT ICO-FTVPO I, FTA | RMBS | MBS - Other | 821512545 | B | 821512548 | Ba1 | Ba1 | UPG | (sf) | Spain | 14,0 | 11,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821512549 | ES0312305024 | AyT ICO-FTVPO I, FTA | RMBS | MBS - Other | 821512545 | C | 821512549 | B2 | B2 | UPG | (sf) | Spain | 14,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500130981 | ES0356850000 | AyT Promociones Inmobiliarias II, FTA | RMBS | MBS - Prime | 500028886 | A | 807523730 | A3 | A1 | | (sf) | Spain | 15,0 | 60,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500168468 | ES0312379003 | AyT Promociones Inmobiliarias III, FTA | RMBS | MBS - Prime | 500035278 | A | 808356160 | A3 | A1 | | (sf) | Spain | 15,0 | 35,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500168478 | ES0312379011 | AyT Promociones Inmobiliarias III, FTA | RMBS | MBS - Prime | 500035278 | B | 808356163 | Ba2 | Ba2 | UPG | (sf) | Spain | 15,0 | 8,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500173663 | ES0312380001 | AyT Promociones Inmobiliarias IV, FTA | RMBS | MBS - Prime | 500036188 | A | 808465338 | A3 | A1 | | (sf) | Spain | 20,0 | 100,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500037137 | ES0338540000 | AyT. 1, FTH | RMBS | MBS - Prime | 500010153 | A | 235270 | A3 | A1 | | (sf) | Spain | 10,0 | 24,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500037138 | ES0338540018 | AyT. 1, FTH | RMBS | MBS - Prime | 500010153 | B | 235272 | A3 | A1 | | (sf) | Spain | 10,0 | 20,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500043845 | ES0312406012 | AyT. 2 , FTH | RMBS | MBS - Prime | 500011659 | A2 | 253752 | A3 | A1 | | (sf) | Spain | 10,0 | 28,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500043846 | ES0312406020 | AyT. 2 , FTH | RMBS | MBS - Prime | 500011659 | B | 253753 | A3 | A3 | UPG | (sf) | Spain | 10,0 | 19,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 815139698 | ES0312872015 | BANCAJA 10, FTA | RMBS | MBS - Prime | 815139695 | A2 | 815139698 | Baa3 | Baa3 | UPG | (sf) | Spain | 20,0 | 9,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 815139721 | ES0312872023 | BANCAJA 10, FTA | RMBS | MBS - Prime | 815139695 | A3 | 815139721 | Baa3 | Baa3 | UPG | (sf) | Spain | 20,0 | 9,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820373524 | ES0312867015 | BANCAJA 11, FTA | RMBS | MBS - Prime | 820373521 | A2 | 820373524 | Ba2 | Ba2 | UPG | (sf) | Spain | 20,0 | 6,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820373529 | ES0312867023 | BANCAJA 11, FTA | RMBS | MBS - Prime | 820373521 | A3 | 820373529 | Ba2 | Ba2 | UPG | (sf) | Spain | 20,0 | 6,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821418129 | ES0312847009 | BANCAJA 13, FTA | RMBS | MBS - Prime | 821418127 | A | 821418129 | Baa1 | Baa1 | UPG | (sf) | Spain | 20,0 | 20,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821418131 | ES0312847017 | BANCAJA 13, FTA | RMBS | MBS - Prime | 821418127 | B | 821418131 | Ba2 | Ba2 | UPG | (sf) | Spain | 20,0 | 13,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821418132 | ES0312847025 | BANCAJA 13, FTA | RMBS | MBS - Prime | 821418127 | C | 821418132 | B3 | B3 | UPG | (sf) | Spain | 20,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 02/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500087332 | ES0312882006 | BANCAJA 3, FTA | RMBS | MBS - Prime | 500020641 | A | 345975 | Baa1 | Baa1 | UPG | (sf) | Spain | 10,0 | 13,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500087349 | ES0312882014 | BANCAJA 3, FTA | RMBS | MBS - Prime | 500020641 | B | 345976 | Baa3 | Baa3 | UPG | (sf) | Spain | 10,0 | 10,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500087350 | ES0312882022 | BANCAJA 3, FTA | RMBS | MBS - Prime | 500020641 | C | 345977 | B1 | B1 | UPG | (sf) | Spain | 10,0 | 2,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500091666 | ES0312883004 | BANCAJA 4, FTH | RMBS | MBS - Prime | 500021489 | A | 361004 | Baa2 | Baa2 | UPG | (sf) | Spain | 10,0 | 9,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500092988 | ES0312883012 | BANCAJA 4, FTH | RMBS | MBS - Prime | 500021489 | B | 361005 | B1 | B1 | UPG | (sf) | Spain | 10,0 | 4,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 500103305 | ES0312884002 | BANCAJA 5, FTA | RMBS | MBS - Prime | 500023913 | A | 806568350 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 11,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500103308 | ES0312884010 | BANCAJA 5, FTA | RMBS | MBS - Prime | 500023913 | B | 806568353 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 6,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500103309 | ES0312884028 | BANCAJA 5, FTA | RMBS | MBS - Prime | 500023913 | C | 806568356 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 2,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500121264 | ES0312885017 | BANCAJA 6, FTA | RMBS | MBS - Prime | 500027191 | A2 | 806915739 | A3 | | A1 | | (sf) | Spain | 10,0 | 22,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500121265 | ES0312885025 | BANCAJA 6, FTA | RMBS | MBS - Prime | 500027191 | B | 806915745 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 10,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500121266 | ES0312885033 | BANCAJA 6, FTA | RMBS | MBS - Prime | 500027191 | C | 806915750 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 5,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136246 | ES0312886015 | BANCAJA 7, FTA | RMBS | MBS - Prime | 500029845 | A2 | 807660770 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 11,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136247 | ES0312886023 | BANCAJA 7, FTA | RMBS | MBS - Prime | 500029845 | B | 807660774 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 6,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136248 | ES0312886031 | BANCAJA 7, FTA | RMBS | MBS - Prime | 500029845 | C | 807660778 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 3,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500164359 | ES0312887005 | BANCAJA 8, FTA | RMBS | MBS - Prime | 500034649 | A | 808279773 | A3 | | A3 | UPG | (sf) | Spain | 12,5 | 20,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500164360 | ES0312887013 | BANCAJA 8, FTA | RMBS | MBS - Prime | 500034649 | B | 808279776 | Baa3 | | Baa3 | UPG | (sf) | Spain | 12,5 | 9,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500164361 | ES0312887021 | BANCAJA 8, FTA | RMBS | MBS - Prime | 500034649 | C | 808279779 | Ba3 | | Ba3 | UPG | (sf) | Spain | 12,5 | 6,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500164362 | ES0312887039 | BANCAJA 8, FTA | RMBS | MBS - Prime | 500034649 | D | 808279786 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 4,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500201272 | ES0312888011 | BANCAJA 9, FTA | RMBS | MBS - Prime | 500040572 | A2 | 809151596 | Baa2 | | Baa2 | UPG | (sf) | Spain | 20,0 | 13,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500201273 | ES0312888029 | BANCAJA 9, FTA | RMBS | MBS - Prime | 500040572 | B | 809151599 | B2 | | B2 | UPG | (sf) | Spain | 20,0 | 7,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821581855 | ES0312980008 | BANCAJA-BVA VPO 1, FTA | RMBS | MBS - Other | 821581853 | A | 821581855 | A3 | | A3 | UPG | (sf) | Spain | 12,9 | 15,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821581856 | ES0312980016 | BANCAJA-BVA VPO 1, FTA | RMBS | MBS - Other | 821581853 | B | 821581856 | Baa3 | | Baa3 | UPG | (sf) | Spain | 12,9 | 12,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821581857 | ES0312980024 | BANCAJA-BVA VPO 1, FTA | RMBS | MBS - Other | 821581853 | C | 821581857 | Ba1 | | Ba1 | UPG | (sf) | Spain | 12,9 | 10,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821581960 | ES0312980032 | BANCAJA-BVA VPO 1, FTA | RMBS | MBS - Other | 821581853 | D | 821581960 | Ba3 | | Ba3 | UPG | (sf) | Spain | 12,9 | 8,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 28/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500172404 | ES0313529010 | BANKINTER 10, FTA | RMBS | MBS - Prime | 500035991 | A2 | 808460900 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 9,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500172405 | ES0313529028 | BANKINTER 10, FTA | RMBS | MBS - Prime | 500035991 | B | 808460907 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 7,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500172406 | ES0313529036 | BANKINTER 10, FTA | RMBS | MBS - Prime | 500035991 | C | 808460921 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 4,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500194299 | ES0313714018 | BANKINTER 11, FTH | RMBS | MBS - Prime | 500039481 | A2 | 809017612 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 12,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500194300 | ES0313714026 | BANKINTER 11, FTH | RMBS | MBS - Prime | 500039481 | B | 809017615 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 8,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500194301 | ES0313714034 | BANKINTER 11, FTH | RMBS | MBS - Prime | 500039481 | C | 809017618 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 5,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500194302 | ES0313714042 | BANKINTER 11, FTH | RMBS | MBS - Prime | 500039481 | D | 809017621 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 2,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 814995356 | ES0313270011 | BANKINTER 13, FTA | RMBS | MBS - Prime | 814995353 | A2 | 814995356 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 10,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 814995357 | ES0313270029 | BANKINTER 13, FTA | RMBS | MBS - Prime | 814995353 | B | 814995357 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 7,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 814995358 | ES0313270037 | BANKINTER 13, FTA | RMBS | MBS - Prime | 814995353 | C | 814995358 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 4,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500040756 | ES0313800031 | BANKINTER 2, FTH | RMBS | MBS - Prime | 500010962 | A4 | 246170 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 18,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500040757 | ES0313800049 | BANKINTER 2, FTH | RMBS | MBS - Prime | 500010962 | B | 246171 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 7,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500069511 | ES0314019003 | BANKINTER 3, FTH | RMBS | MBS - Prime | 500017003 | A | 308738 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 18,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500070654 | ES0314019011 | BANKINTER 3, FTH | RMBS | MBS - Prime | 500017003 | B | 308739 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 14,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500070655 | ES0314019029 | BANKINTER 3, FTH | RMBS | MBS - Prime | 500017003 | C | 308740 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 6,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500090328 | ES0313919005 | BANKINTER 4, FTH | RMBS | MBS - Prime | 500021277 | A | 354320 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 13,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500090331 | ES0313919013 | BANKINTER 4, FTH | RMBS | MBS - Prime | 500021277 | B | 354322 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 9,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500090332 | ES0313919021 | BANKINTER 4, FTH | RMBS | MBS - Prime | 500021277 | C | 354321 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 2,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500096242 | ES0313920003 | BANKINTER 5, FTH | RMBS | MBS - Prime | 500022498 | A | 367319 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 10,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500096243 | ES0313920011 | BANKINTER 5, FTH | RMBS | MBS - Prime | 500022498 | B | 367320 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 5,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500096244 | ES0313920029 | BANKINTER 5, FTH | RMBS | MBS - Prime | 500022498 | C | 367321 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 2,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500115415 | ES0313546006 | BANKINTER 6, FTA | RMBS | MBS - Prime | 500026077 | A | 806769337 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 11,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500115416 | ES0313546014 | BANKINTER 6, FTA | RMBS | MBS - Prime | 500026077 | B | 806769340 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 7,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500115417 | ES0313546022 | BANKINTER 6, FTA | RMBS | MBS - Prime | 500026077 | C | 806769343 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 3,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500126799 | ES0313547004 | BANKINTER 7, FTH | RMBS | MBS - Prime | 500028177 | A | 807403136 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 10,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500126800 | ES0313547012 | BANKINTER 7, FTH | RMBS | MBS - Prime | 500028177 | B | 807403140 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 5,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500126801 | ES0313547020 | BANKINTER 7, FTH | RMBS | MBS - Prime | 500028177 | C | 807403144 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 3,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500127044 | ES0313548002 | BANKINTER 8, FTA | RMBS | MBS - Prime | 500028226 | A | 807420148 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 11,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500127097 | ES0313548010 | BANKINTER 8, FTA | RMBS | MBS - Prime | 500028226 | B | 807420153 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 7,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500127098 | ES0313548028 | BANKINTER 8, FTA | RMBS | MBS - Prime | 500028226 | C | 807420157 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 3,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500157032 | ES0313814016 | BANKINTER 9, FTA | RMBS | MBS - Prime | 500031886 | A2 (P) | 808120852 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 8,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500157036 | ES0313814057 | BANKINTER 9, FTA | RMBS | MBS - Prime | 500031886 | A2 (T) | 808120868 | A3 | | A1 | | (sf) | Spain | 12,5 | 22,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500157033 | ES0313814024 | BANKINTER 9, FTA | RMBS | MBS - Prime | 500031886 | B (P) | 808120855 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 3,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500157037 | ES0313814065 | BANKINTER 9, FTA | RMBS | MBS - Prime | 500031886 | B (T) | 808120872 | Baa3 | | Baa3 | UPG | (sf) | Spain | 12,5 | 10,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500157034 | ES0313814032 | BANKINTER 9, FTA | RMBS | MBS - Prime | 500031886 | C (P) | 808120860 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 2,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500157038 | ES0313814073 | BANKINTER 9, FTA | RMBS | MBS - Prime | 500031886 | C (T) | 808120876 | Ba2 | | Ba2 | UPG | (sf) | Spain | 12,5 | 5,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/01/2014 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820027412 | ES0314147010 | BBVA RMBS 1, FTA | RMBS | MBS - Prime | 820027356 | A2 | 820027412 | Baa1 | | Baa1 | UPG | (sf) | Spain | 17,1 | 13,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820027413 | ES0314147028 | BBVA RMBS 1, FTA | RMBS | MBS - Prime | 820027356 | A3 | 820027413 | Baa2 | | Baa2 | UPG | (sf) | Spain | 17,1 | 13,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820027414 | ES0314147036 | BBVA RMBS 1, FTA | RMBS | MBS - Prime | 820027356 | B | 820027414 | B1 | | B1 | UPG | (sf) | Spain | 17,1 | 5,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822585591 | ES0369994001 | BBVA RMBS 10, FTA | RMBS | MBS - Prime | 822585590 | A | 822585591 | A3 | | A3 | UPG | (sf) | Spain | 20,0 | 28,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 27/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822608069 | ES0369994019 | BBVA RMBS 10, FTA | RMBS | MBS - Prime | 822585590 | B | 822608069 | B1 | | B1 | UPG | (sf) | Spain | 20,0 | 13,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 27/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823169754 | ES0369995008 | BBVA RMBS 11, FTA | RMBS | MBS - Prime | 823169752 | A | 823169754 | Baa1 | | Baa1 | UPG | (sf) | Spain | 22,5 | 28,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 27/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823169755 | ES0369995016 | BBVA RMBS 11, FTA | RMBS | MBS - Prime | 823169752 | B | 823169755 | Ba2 | | Ba2 | UPG | (sf) | Spain | 22,5 | 19,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 27/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823169774 | ES0369995024 | BBVA RMBS 11, FTA | RMBS | MBS - Prime | 823169752 | C | 823169774 | B3 | | B3 | UPG | (sf) | Spain | 22,5 | 13,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 27/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820104448 | ES0314148018 | BBVA RMBS 2, FTA | RMBS | MBS - Prime | 820104441 | A2 | 820104448 | Baa3 | | Baa3 | UPG | (sf) | Spain | 15,0 | 5,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820104449 | ES0314148026 | BBVA RMBS 2, FTA | RMBS | MBS - Prime | 820104441 | A3 | 820104449 | Ba1 | | Ba1 | UNC | (sf) | Spain | 15,0 | 5,6 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820104450 | ES0314148034 | BBVA RMBS 2, FTA | RMBS | MBS - Prime | 820104441 | A4 | 820104450 | Ba1 | | Ba1 | UNC | (sf) | Spain | 15,0 | 5,6 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820393781 | ES0314149008 | BBVA RMBS 3, FTA | RMBS | MBS - Prime | 820393780 | A1 | 820393781 | B2 | | B2 | UNC | (sf) | Spain | 22,5 | 2,4 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820394157 | ES0314149016 | BBVA RMBS 3, FTA | RMBS | MBS - Prime | 820393780 | A2 | 820394157 | B2 | | B2 | UNC | (sf) | Spain | 22,5 | 2,4 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823138498 | ES0314149057 | BBVA RMBS 3, FTA | RMBS | MBS - Prime | 820393780 | A3a | 823138498 | Baa1 | | Baa1 | UPG | (sf) | Spain | 22,5 | 2,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823138499 | ES0314149065 | BBVA RMBS 3, FTA | RMBS | MBS - Prime | 820393780 | A3b | 823138499 | Ba1 | | Ba1 | UNC | (sf) | Spain | 22,5 | 2,4 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 823138500 | ES0314149073 | BBVA RMBS 3, FTA | RMBS | MBS - Prime | 820393780 | A3c | 823138500 | B2 | | B2 | UNC | (sf) | Spain | 22,5 | 2,4 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822331007 | ES0310003001 | BBVA RMBS 5, FTA | RMBS | MBS - Other | 822331005 | A | 822331007 | Baa2 | | Baa2 | UPG | (sf) | Spain | 20,0 | 19,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 01/08/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821981322 | ES0313199004 | BBVA RMBS 9, FTA | RMBS | MBS - Other | 821981320 | A | 821981322 | A3 | | A3 | UPG | (sf) | Spain | 20,0 | 24,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 27/03/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820499827 | ES0347598007 | CAIXA PENEDES 2 TDA, FTA | RMBS | MBS - Prime | 820499825 | A | 820499827 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 10,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820499830 | ES0347598015 | CAIXA PENEDES 2 TDA, FTA | RMBS | MBS - Prime | 820499825 | B | 820499830 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 8,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820499828 | ES0347598023 | CAIXA PENEDES 2 TDA, FTA | RMBS | MBS - Prime | 820499825 | C | 820499828 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 4,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822738218 | ES0312092002 | Caja Ingenieros AyT 2, FTA | RMBS | MBS - Prime | 822738217 | A | 822738218 | A3 | | A3 | UPG | (sf) | Spain | 15,0 | 25,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823091075 | ES0312092010 | Caja Ingenieros AyT 2, FTA | RMBS | MBS - Prime | 822738217 | B | 823091075 | B1 | | B1 | UPG | (sf) | Spain | 15,0 | 8,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821629504 | ES0364376014 | Caja Ingenieros TDA 1, FTA | RMBS | MBS - Prime | 821629498 | A2 | 821629504 | A3 | | A3 | UPG | (sf) | Spain | 12,0 | 17,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821629505 | ES0364376022 | Caja Ingenieros TDA 1, FTA | RMBS | MBS - Prime | 821629498 | B | 821629505 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,0 | 14,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821681288 | ES0364376030 | Caja Ingenieros TDA 1, FTA | RMBS | MBS - Prime | 821629498 | C | 821681288 | Ba1 | | Ba1 | UPG | (sf) | Spain | 12,0 | 12,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 822721453 | ES0337504007 | Foncaixa Consumo 1, FTA | RMBS | MBS - Prime | 822721452 | A | 822721453 | A3 | | A3 | UPG | (sf) | Spain | 16,3 | 30,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 823053079 | ES0337504015 | Foncaixa Consumo 1, FTA | RMBS | MBS - Prime | 822721452 | B | 823053079 | Ba3 | | Ba3 | UPG | (sf) | Spain | 16,3 | 7,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500133768 | ES0309364000 | FTA SANTANDER HIPOTECARIO 1 | RMBS | MBS - Prime | 500029478 | A | 807603585 | A3 | | A1 | | (sf) | Spain | 12,5 | 33,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133771 | ES0309364018 | FTA SANTANDER HIPOTECARIO 1 | RMBS | MBS - Prime | 500029478 | B | 807603588 | A3 | | A1 | | (sf) | Spain | 12,5 | 23,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133772 | ES0309364026 | FTA SANTANDER HIPOTECARIO 1 | RMBS | MBS - Prime | 500029478 | C | 807603591 | Baa1 | | Baa1 | UPG | (sf) | Spain | 12,5 | 14,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133773 | ES0309364034 | FTA SANTANDER HIPOTECARIO 1 | RMBS | MBS - Prime | 500029478 | D | 807603594 | Ba2 | | Ba2 | UPG | (sf) | Spain | 12,5 | 3,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500210010 | ES0382042002 | FTA SANTANDER HIPOTECARIO 2 | RMBS | MBS - Prime | 500042384 | A | 809558714 | Baa2 | | Baa2 | UPG | (sf) | Spain | 25,0 | 17,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500221006 | ES0382042010 | FTA SANTANDER HIPOTECARIO 2 | RMBS | MBS - Prime | 500042384 | B | 809558718 | Ba2 | | Ba2 | UPG | (sf) | Spain | 25,0 | 10,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500221007 | ES0382042028 | FTA SANTANDER HIPOTECARIO 2 | RMBS | MBS - Prime | 500042384 | C | 809558721 | B1 | | B1 | UPG | (sf) | Spain | 25,0 | 6,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820100391 | ES0338093000 | FTA SANTANDER HIPOTECARIO 3 | RMBS | MBS - Prime | 820100390 | A1 | 820100391 | B2 | | B2 | UPG | (sf) | Spain | 30,0 | 2,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820100398 | ES0338093018 | FTA SANTANDER HIPOTECARIO 3 | RMBS | MBS - Prime | 820100390 | A2 | 820100398 | B2 | | B2 | UPG | (sf) | Spain | 30,0 | 2,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820100399 | ES0338093026 | FTA SANTANDER HIPOTECARIO 3 | RMBS | MBS - Prime | 820100390 | A3 | 820100399 | B2 | | B2 | UPG | (sf) | Spain | 30,0 | 2,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 822494822 | ES0336104007 | FTA SANTANDER HIPOTECARIO 7 | RMBS | MBS - Prime | 822494820 | A | 822494822 | A3 | | A1 | | (sf) | Spain | 30,0 | 50,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 822494823 | ES0336104015 | FTA SANTANDER HIPOTECARIO 7 | RMBS | MBS - Prime | 822494820 | B | 822494823 | Baa3 | | Baa3 | UPG | (sf) | Spain | 30,0 | 24,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823064709 | ES0336105004 | FTA SANTANDER HIPOTECARIO 8 | RMBS | MBS - Prime | 823064708 | A | 823064709 | A3 | | A1 | | (sf) | Spain | 30,0 | 49,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823064750 | ES0336105012 | FTA SANTANDER HIPOTECARIO 8 | RMBS | MBS - Prime | 823064708 | B | 823064750 | Ba1 | | Ba1 | UPG | (sf) | Spain | 30,0 | 23,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/12/2011 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823394438 | ES0325636001 | FTA SANTANDER HIPOTECARIO 9 | RMBS | MBS - Prime | 823394437 | A | 823394438 | A3 | | A3 | UPG | (sf) | Spain | 34,0 | 52,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/06/2013 | Anne-Sophie Spirito | Barbachano, Alberto | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 823463111 | ES0325636019 | FTA SANTANDER HIPOTECARIO 9 | RMBS | MBS - Prime | 823394437 | B | 823463111 | Ba3 | | Ba3 | UPG | (sf) | Spain | 34,0 | 30,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/06/2013 | Anne-Sophie Spirito | Barbachano, Alberto | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821330194 | ES0341068007 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | A(G) | 821330194 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 17,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655437 | ES0341068023 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | B (CM) | 821655437 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 10,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655436 | ES0341068015 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | B(CA) | 821655436 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 7,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655438 | ES0341068031 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | B(CP) | 821655438 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655439 | ES0341068049 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | B(CT) | 821655439 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 11,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655440 | ES0341068056 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | C(CA) | 821655440 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 4,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655441 | ES0341068064 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | C(CM) | 821655441 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655442 | ES0341068072 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | C(CP) | 821655442 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 6,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821655585 | ES0341068080 | GAT ICO-FTVPO 1, FTH | RMBS | MBS - Other | 821330193 | C(CT) | 821655585 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 5,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500136220 | ES0316874017 | GC SABADELL 1, FTH | RMBS | MBS - Prime | 500029840 | A2 | 807670563 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 7,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500136221 | ES0316874025 | GC SABADELL 1, FTH | RMBS | MBS - Prime | 500029840 | B | 807670567 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 3,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500136222 | ES0316874033 | GC SABADELL 1, FTH | RMBS | MBS - Prime | 500029840 | C | 807670571 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 1,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820994512 | ES0345676003 | HIPOCAT 16, FTA | RMBS | MBS - Prime | 820994511 | A | 820994512 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 10,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 31/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820994537 | ES0345676011 | HIPOCAT 16, FTA | RMBS | MBS - Prime | 820994511 | B | 820994537 | B2 | | B2 | UPG | (sf) | Spain | 15,0 | 6,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821479161 | ES0345678009 | HIPOCAT 18, FTA | RMBS | MBS - Prime | 821479159 | A | 821479161 | A3 | | A3 | UPG | (sf) | Spain | 16,0 | 20,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821479162 | ES0345678017 | HIPOCAT 18, FTA | RMBS | MBS - Prime | 821479159 | B | 821479162 | Baa3 | | Baa3 | UPG | (sf) | Spain | 16,0 | 15,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821479163 | ES0345678025 | HIPOCAT 18, FTA | RMBS | MBS - Prime | 821479159 | C | 821479163 | Ba2 | | Ba2 | UPG | (sf) | Spain | 16,0 | 9,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 10/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821632786 | ES0345679007 | HIPOCAT 19, FTA | RMBS | MBS - Prime | 821632784 | A | 821632786 | A3 | | A1 | | (sf) | Spain | 26,0 | 42,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821986955 | ES0345680005 | HIPOCAT 20, FTA | RMBS | MBS - Prime | 821986953 | A | 821986955 | A3 | | A1 | | (sf) | Spain | 22,9 | 45,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500064783 | ES0372269003 | HIPOCAT 4, FTA | RMBS | MBS - Prime | 500016072 | A | 299537 | A3 | | A3 | UPG | (sf) | Spain | 10,5 | 22,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500064784 | ES0372269011 | HIPOCAT 4, FTA | RMBS | MBS - Prime | 500016072 | B | 299538 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,5 | 15,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500064785 | ES0372269029 | HIPOCAT 4, FTA | RMBS | MBS - Prime | 500016072 | C | 299539 | B3 | | B3 | UPG | (sf) | Spain | 10,5 | 5,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500091663 | ES0344264009 | HIPOCAT 5, FTA | RMBS | MBS - Prime | 500021486 | A | 359428 | A3 | | A3 | UPG | (sf) | Spain | 12,5 | 18,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500092801 | ES0344264017 | HIPOCAT 5, FTA | RMBS | MBS - Prime | 500021486 | B | 359430 | Ba2 | | Ba2 | UPG | (sf) | Spain | 12,5 | 10,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500092802 | ES0344264025 | HIPOCAT 5, FTA | RMBS | MBS - Prime | 500021486 | C | 359429 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 5,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500115410 | ES0345782009 | HIPOCAT 6, FTA | RMBS | MBS - Prime | 500026076 | A | 806768526 | A3 | | A3 | UNC | (sf) | Spain | 12,5 | 21,6 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500115412 | ES0345782017 | HIPOCAT 6, FTA | RMBS | MBS - Prime | 500026076 | B | 806768530 | Baa2 | DNG | Baa2 | UNC | (sf) | Spain | 12,5 | 17,6 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500115413 | ES0345782025 | HIPOCAT 6, FTA | RMBS | MBS - Prime | 500026076 | C | 806768535 | Ba2 | DNG | Ba2 | UNC | (sf) | Spain | 12,5 | 8,8 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133353 | ES0345783015 | HIPOCAT 7, FTA | RMBS | MBS - Prime | 500029344 | A2 | 807622181 | A3 | | A3 | UPG | (sf) | Spain | 15,0 | 19,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133354 | ES0345783023 | HIPOCAT 7, FTA | RMBS | MBS - Prime | 500029344 | B | 807622184 | Baa3 | | Baa3 | UNC | (sf) | Spain | 15,0 | 15,7 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133355 | ES0345783031 | HIPOCAT 7, FTA | RMBS | MBS - Prime | 500029344 | C | 807622187 | Ba2 | | Ba2 | UNC | (sf) | Spain | 15,0 | 8,0 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500133356 | ES0345783049 | HIPOCAT 7, FTA | RMBS | MBS - Prime | 500029344 | D | 807622190 | B2 | | B2 | DNG | (sf) | Spain | 15,0 | 2,9 | Worse than expected performance not mitigated by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 19/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500164943 | ES0345784013 | HIPOCAT 8, FTA | RMBS | MBS - Prime | 500034775 | A2 | 808297580 | A3 | | A3 | UPG | (sf) | Spain | 17,0 | 17,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500164944 | ES0345784021 | HIPOCAT 8, FTA | RMBS | MBS - Prime | 500034775 | B | 808297583 | Baa3 | | Baa3 | UNC | (sf) | Spain | 17,0 | 12,7 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500164945 | ES0345784039 | HIPOCAT 8, FTA | RMBS | MBS - Prime | 500034775 | C | 808297586 | Ba3 | | Ba3 | DNG | (sf) | Spain | 17,0 | 6,0 | Worse than expected performance not mitigated by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500190987 | ES0345721015 | HIPOCAT 9, FTA | RMBS | MBS - Prime | 500038909 | A2a | 808872755 | Baa1 | | Baa1 | UNC | (sf) | Spain | 21,0 | 15,0 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500190988 | ES0345721023 | HIPOCAT 9, FTA | RMBS | MBS - Prime | 500038909 | A2b | 808872758 | Baa1 | | Baa1 | UNC | (sf) | Spain | 21,0 | 15,0 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500190989 | ES0345721031 | HIPOCAT 9, FTA | RMBS | MBS - Prime | 500038909 | B | 808872761 | Ba3 | | Ba3 | DNG | (sf) | Spain | 21,0 | 9,4 | Worse than expected performance not mitigated by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500190990 | ES0345721049 | HIPOCAT 9, FTA | RMBS | MBS - Prime | 500038909 | C | 808872764 | B3 | | B3 | DNG | (sf) | Spain | 21,0 | 4,7 | Worse than expected performance not mitigated by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500077594 | ES0338356001 | HIPOTEBANSA X, FTA | RMBS | MBS - Prime | 500018714 | A | 324263 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 9,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500077791 | ES0338356019 | HIPOTEBANSA X, FTA | RMBS | MBS - Prime | 500018714 | B | 324262 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 2,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500091665 | ES0338447008 | HIPOTEBANSA XI, FTA | RMBS | MBS - Prime | 500021488 | A | 365224 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 6,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821910370 | ES0347461008 | IM BANCO POPULAR MBS 2, FTA | RMBS | MBS - Mixed Pools | 821910368 | A | 821910370 | A3 | | A3 | UPG | (sf) | Spain | 22,5 | 25,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815031001 | ES0347565006 | IM CAJA LABORAL 1, FTA | RMBS | MBS - Prime | 815030999 | A | 815031001 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 12,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815031002 | ES0347565014 | IM CAJA LABORAL 1, FTA | RMBS | MBS - Prime | 815030999 | B | 815031002 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 9,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815031003 | ES0347565022 | IM CAJA LABORAL 1, FTA | RMBS | MBS - Prime | 815030999 | C | 815031003 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 6,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 815031004 | ES0347565030 | IM CAJA LABORAL 1, FTA | RMBS | MBS - Prime | 815030999 | D | 815031004 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 2,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822428077 | ES0347552004 | IM CAJA LABORAL 2, FTA | RMBS | MBS - Prime | 822428074 | A | 822428077 | Baa1 | | Baa1 | UPG | (sf) | Spain | 20,0 | 21,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500138780 | ES0347851000 | IM CAJAMAR 1, FTA | RMBS | MBS - Prime | 500030318 | A | 807718825 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 17,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/06/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500138783 | ES0347851018 | IM CAJAMAR 1, FTA | RMBS | MBS - Prime | 500030318 | B | 807718832 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 8,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500138784 | ES0347851026 | IM CAJAMAR 1, FTA | RMBS | MBS - Prime | 500030318 | C | 807718835 | Ba3 | DNG | Ba3 | UNC | (sf) | Spain | 10,0 | 5,0 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 500138785 | ES0347851034 | IM CAJAMAR 1, FTA | RMBS | MBS - Prime | 500030318 | D | 807718841 | B2 | DNG | B2 | UNC | (sf) | Spain | 10,0 | 2,0 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500206892 | ES0347783005 | IM CAJAMAR 3, FTA | RMBS | MBS - Prime | 500041642 | A | 809271659 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 10,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/06/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500206902 | ES0347783013 | IM CAJAMAR 3, FTA | RMBS | MBS - Prime | 500041642 | B | 809271665 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 5,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500206903 | ES0347783021 | IM CAJAMAR 3, FTA | RMBS | MBS - Prime | 500041642 | C | 809271671 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 4,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500233905 | ES0349044000 | IM CAJAMAR 4, FTA | RMBS | MBS - Prime | 500046733 | A | 809790249 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 9,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500233906 | ES0349044018 | IM CAJAMAR 4, FTA | RMBS | MBS - Prime | 500046733 | B | 809790256 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 4,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500233907 | ES0349044026 | IM CAJAMAR 4, FTA | RMBS | MBS - Prime | 500046733 | C | 809790263 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 3,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820519538 | ES0347566004 | IM CAJAMAR 5, FTA | RMBS | MBS - Prime | 820519537 | A | 820519538 | Ba1 | | Ba1 | UPG | (sf) | Spain | 17,5 | 8,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820520288 | ES0347566012 | IM CAJAMAR 5, FTA | RMBS | MBS - Prime | 820519537 | B | 820520288 | B3 | | B3 | UPG | (sf) | Spain | 17,5 | 6,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820780153 | ES0347559009 | IM CAJAMAR 6, FTA | RMBS | MBS - Prime | 820780151 | A | 820780153 | Baa3 | | Baa3 | UPG | (sf) | Spain | 20,0 | 11,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820780154 | ES0347559017 | IM CAJAMAR 6, FTA | RMBS | MBS - Prime | 820780151 | B | 820780154 | B2 | | B2 | UPG | (sf) | Spain | 20,0 | 8,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 16/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 822092894 | ES0347458004 | IM Cajastur MBS 1, Fondo de Titulización de Activos | RMBS | MBS - Prime | 822092892 | A | 822092894 | A3 | | A1 | | (sf) | Spain | 25,5 | 40,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 04/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822092895 | ES0347458012 | IM Cajastur MBS 1, Fondo de Titulización de Activos | RMBS | MBS - Prime | 822092892 | B | 822092895 | B1 | | B1 | UPG | (sf) | Spain | 25,5 | 16,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 04/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500135853 | ES0347861009 | IM PASTOR 2, FTH | RMBS | MBS - Prime | 500029792 | A | 807660728 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 18,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500135869 | ES0347861017 | IM PASTOR 2, FTH | RMBS | MBS - Prime | 500029792 | B | 807660731 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 11,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 26/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500135870 | ES0347861025 | IM PASTOR 2, FTH | RMBS | MBS - Prime | 500029792 | C | 807660734 | Ba3 | DNG | Ba3 | UNC | (sf) | Spain | 10,0 | 4,9 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500135871 | ES0347861033 | IM PASTOR 2, FTH | RMBS | MBS - Prime | 500029792 | D | 807660737 | B3 | DNG | B3 | UNC | (sf) | Spain | 10,0 | 2,1 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821419468 | ES0347790000 | IM SABADELL RMBS 3, FTA | RMBS | MBS - Prime | 821419467 | A | 821419468 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 11,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821419598 | ES0347790018 | IM SABADELL RMBS 3, FTA | RMBS | MBS - Prime | 821419467 | B | 821419598 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 9,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821419599 | ES0347790026 | IM SABADELL RMBS 3, FTA | RMBS | MBS - Prime | 821419467 | C | 821419599 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 8,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/02/2014 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821141960 | ES0359494004 | MADRID ICO FTVPO I, FTA | RMBS | MBS - Other | 821141959 | A | 821141960 | A3 | | A1 | | (sf) | Spain | 15,0 | 28,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822051563 | ES0358968008 | Madrid Residencial I, FTA | RMBS | MBS - Prime | 822051561 | Notes | 822051563 | A3 | | A1 | | (sf) | Spain | 28,5 | 48,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822056330 | ES0358969006 | Madrid Residencial II, FTA | RMBS | MBS - Prime | 822056328 | A | 822056330 | A3 | | A3 | UPG | (sf) | Spain | 32,0 | 40,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 809894785 | ES0359091016 | MADRID RMBS I, FTA | RMBS | MBS - Prime | 500047806 | A2 | 809894785 | Baa2 | | Baa2 | UPG | (sf) | Spain | 35,0 | 21,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 809894786 | ES0359091024 | MADRID RMBS I, FTA | RMBS | MBS - Prime | 500047806 | B | 809894786 | Ba3 | | Ba3 | UPG | (sf) | Spain | 35,0 | 13,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 815031215 | ES0359092014 | MADRID RMBS II, FTA | RMBS | MBS - Prime | 815031212 | A2 | 815031215 | A3 | | A3 | UPG | (sf) | Spain | 33,0 | 21,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 815031237 | ES0359092022 | MADRID RMBS II, FTA | RMBS | MBS - Prime | 815031212 | A3 | 815031237 | Baa2 | | Baa2 | UPG | (sf) | Spain | 33,0 | 21,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 815031216 | ES0359092030 | MADRID RMBS II, FTA | RMBS | MBS - Prime | 815031212 | B | 815031216 | Ba3 | | Ba3 | UPG | (sf) | Spain | 33,0 | 13,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820371695 | ES0359093012 | MADRID RMBS III, FTA | RMBS | MBS - Prime | 820371692 | A2 | 820371695 | Baa3 | | Baa3 | UPG | (sf) | Spain | 40,0 | 14,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820371700 | ES0359093020 | MADRID RMBS III, FTA | RMBS | MBS - Prime | 820371692 | A3 | 820371700 | Baa3 | | Baa3 | UPG | (sf) | Spain | 40,0 | 14,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820371696 | ES0359093038 | MADRID RMBS III, FTA | RMBS | MBS - Prime | 820371692 | B | 820371696 | B3 | | B3 | UPG | (sf) | Spain | 40,0 | 10,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822051532 | ES0359094002 | MADRID RMBS IV, FTA | RMBS | MBS - Prime | 822051530 | A1 | 822051532 | A3 | | A3 | UPG | (sf) | Spain | 35,0 | 24,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822051534 | ES0359094010 | MADRID RMBS IV, FTA | RMBS | MBS - Prime | 822051530 | A2 | 822051534 | Baa2 | | Baa2 | UPG | (sf) | Spain | 35,0 | 24,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500132155 | ES0361794003 | MBS BANCAJA 1, FTA | RMBS | MBS - Prime | 500029132 | A | 807554493 | A3 | | A1 | | (sf) | Spain | 12,5 | 35,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500132350 | ES0361794011 | MBS BANCAJA 1, FTA | RMBS | MBS - Prime | 500029132 | B | 807554497 | A3 | | A1 | | (sf) | Spain | 12,5 | 28,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500132351 | ES0361794029 | MBS BANCAJA 1, FTA | RMBS | MBS - Prime | 500029132 | C | 807554505 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 14,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500132352 | ES0361794037 | MBS BANCAJA 1, FTA | RMBS | MBS - Prime | 500029132 | D | 807554510 | Ba2 | | Ba2 | UPG | (sf) | Spain | 12,5 | 7,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500173212 | ES0361795000 | MBS BANCAJA 2, FTA | RMBS | MBS - Prime | 500036125 | A | 808458409 | A3 | | A1 | | (sf) | Spain | 12,5 | 25,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500173219 | ES0361795018 | MBS BANCAJA 2, FTA | RMBS | MBS - Prime | 500036125 | B | 808458417 | Baa1 | | Baa1 | UPG | (sf) | Spain | 12,5 | 18,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500173220 | ES0361795026 | MBS BANCAJA 2, FTA | RMBS | MBS - Prime | 500036125 | C | 808458511 | Baa3 | | Baa3 | UPG | (sf) | Spain | 12,5 | 14,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500173221 | ES0361795034 | MBS BANCAJA 2, FTA | RMBS | MBS - Prime | 500036125 | D | 808458517 | Ba3 | | Ba3 | UPG | (sf) | Spain | 12,5 | 9,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500208604 | ES0361796016 | MBS BANCAJA 3, FTA | RMBS | MBS - Mixed Pools | 500042109 | A2 | 809315062 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 13,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500208605 | ES0361796024 | MBS BANCAJA 3, FTA | RMBS | MBS - Mixed Pools | 500042109 | B | 809315065 | Ba3 | | Ba3 | UPG | (sf) | Spain | 15,0 | 9,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820181062 | ES0361797014 | MBS BANCAJA 4, FTA | RMBS | MBS - Mixed Pools | 820181059 | A2 | 820181062 | Baa3 | | Baa3 | UPG | (sf) | Spain | 15,0 | 9,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820181074 | ES0361797022 | MBS BANCAJA 4, FTA | RMBS | MBS - Mixed Pools | 820181059 | A3 | 820181074 | Baa3 | | Baa3 | UPG | (sf) | Spain | 15,0 | 9,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820181063 | ES0361797030 | MBS BANCAJA 4, FTA | RMBS | MBS - Mixed Pools | 820181059 | B | 820181063 | B3 | | B3 | UPG | (sf) | Spain | 15,0 | 5,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821480927 | ES0361745005 | MBS BANCAJA 6, FTA | RMBS | MBS - Mixed Pools | 821480924 | A | 821480927 | A3 | | A3 | UPG | (sf) | Spain | 15,3 | 24,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 18/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821480928 | ES0361745013 | MBS BANCAJA 6, FTA | RMBS | MBS - Mixed Pools | 821480924 | B | 821480928 | Baa3 | | Baa3 | UPG | (sf) | Spain | 15,3 | 18,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 18/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821480929 | ES0361745021 | MBS BANCAJA 6, FTA | RMBS | MBS - Mixed Pools | 821480924 | C | 821480929 | Ba2 | | Ba2 | UPG | (sf) | Spain | 15,3 | 14,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 18/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821480930 | ES0361745039 | MBS BANCAJA 6, FTA | RMBS | MBS - Mixed Pools | 821480924 | D | 821480930 | B2 | | B2 | UPG | (sf) | Spain | 15,3 | 9,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 18/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821986850 | ES0361746003 | MBS BANCAJA 7, FTA | RMBS | MBS - Other | 821986848 | A | 821986850 | A3 | | A1 | | (sf) | Spain | 43,0 | 59,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 822263440 | ES0361747001 | MBS BANCAJA 8, FTA | RMBS | MBS - Other | 822263438 | A | 822263440 | A3 | | A1 | | (sf) | Spain | 38,6 | 51,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821332337 | ES0361799002 | MBSCAT 1, FTA | RMBS | MBS - Prime | 821332336 | A | 821332337 | A3 | | A1 | | (sf) | Spain | 17,0 | 37,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821402258 | ES0361799010 | MBSCAT 1, FTA | RMBS | MBS - Prime | 821332336 | B | 821402258 | Baa3 | | Baa3 | UNC | (sf) | Spain | 17,0 | 11,0 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821402259 | ES0361799028 | MBSCAT 1, FTA | RMBS | MBS - Prime | 821332336 | C | 821402259 | B3 | | B3 | UNC | (sf) | Spain | 17,0 | 4,9 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 13/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821632810 | ES0361800008 | MBSCAT 2, FTA | RMBS | MBS - Prime | 821632808 | A | 821632810 | A3 | | A1 | | (sf) | Spain | 20,8 | 81,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500192428 | ES0374273003 | RURAL HIPOTECARIO GLOBAL I, FTA | RMBS | MBS - Mixed Pools | 500039148 | A | 808890244 | A3 | | A3 | UPG | (sf) | Spain | 12,5 | 17,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500192447 | ES0374273011 | RURAL HIPOTECARIO GLOBAL I, FTA | RMBS | MBS - Mixed Pools | 500039148 | B | 808890248 | Ba3 | | Ba3 | UPG | (sf) | Spain | 12,5 | 8,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500082453 | ES0358282004 | RURAL HIPOTECARIO III, FTH | RMBS | MBS - Prime | 500019667 | A | 336072 | A3 | | A1 | | (sf) | Spain | 10,0 | 36,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500082472 | ES0358282012 | RURAL HIPOTECARIO III, FTH | RMBS | MBS - Prime | 500019667 | B | 336073 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 7,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500092806 | ES0358283002 | RURAL HIPOTECARIO IV, FTH | RMBS | MBS - Prime | 500021726 | A | 362744 | A3 | | A1 | | (sf) | Spain | 10,0 | 29,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500094225 | ES0358283010 | RURAL HIPOTECARIO IV, FTH | RMBS | MBS - Prime | 500021726 | B | 362745 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 5,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 30/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118485 | ES0358284000 | RURAL HIPOTECARIO V, FTA | RMBS | MBS - Prime | 500026646 | A1 | 806810914 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 13,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118490 | ES0358284026 | RURAL HIPOTECARIO V, FTA | RMBS | MBS - Prime | 500026646 | B | 806810932 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 7,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118491 | ES0358284034 | RURAL HIPOTECARIO V, FTA | RMBS | MBS - Prime | 500026646 | C | 806810935 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 4,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136618 | ES0374306001 | RURAL HIPOTECARIO VI, FTA | RMBS | MBS - Prime | 500029902 | A | 807660744 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136621 | ES0374306019 | RURAL HIPOTECARIO VI, FTA | RMBS | MBS - Prime | 500029902 | B | 807660747 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 5,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500136622 | ES0374306027 | RURAL HIPOTECARIO VI, FTA | RMBS | MBS - Prime | 500029902 | C | 807660750 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 2,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500166322 | ES0366366005 | RURAL HIPOTECARIO VII, FTA | RMBS | MBS - Prime | 500034943 | A1 | 808303818 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500166346 | ES0366366013 | RURAL HIPOTECARIO VII, FTA | RMBS | MBS - Prime | 500034943 | A2 | 808303828 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500166323 | ES0366366021 | RURAL HIPOTECARIO VII, FTA | RMBS | MBS - Prime | 500034943 | B | 808303821 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 7,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500166324 | ES0366366039 | RURAL HIPOTECARIO VII, FTA | RMBS | MBS - Prime | 500034943 | C | 808303824 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 2,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500216389 | ES0366367011 | RURAL HIPOTECARIO VIII, FTA | RMBS | MBS - Prime | 500042388 | A2a | 809469760 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 11,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500216390 | ES0366367029 | RURAL HIPOTECARIO VIII, FTA | RMBS | MBS - Prime | 500042388 | A2b | 809469765 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 11,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500216391 | ES0366367037 | RURAL HIPOTECARIO VIII, FTA | RMBS | MBS - Prime | 500042388 | B | 809469768 | B3 | | B3 | UPG | (sf) | Spain | 15,0 | 6,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821484655 | ES0323975005 | RURAL HIPOTECARIO XI, FTA | RMBS | MBS - Prime | 821484653 | A | 821484655 | Baa2 | | Baa2 | UNC | (sf) | Spain | 15,0 | 9,6 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821484656 | ES0323975013 | RURAL HIPOTECARIO XI, FTA | RMBS | MBS - Prime | 821484653 | B | 821484656 | B1 | | B1 | UNC | (sf) | Spain | 15,0 | 7,9 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821484657 | ES0323975021 | RURAL HIPOTECARIO XI, FTA | RMBS | MBS - Prime | 821484653 | C | 821484657 | B3 | | B3 | UNC | (sf) | Spain | 15,0 | 3,6 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821706612 | ES0323976003 | RURAL HIPOTECARIO XII, FTA | RMBS | MBS - Prime | 821706610 | A | 821706612 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 12,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821706613 | ES0323976011 | RURAL HIPOTECARIO XII, FTA | RMBS | MBS - Prime | 821706610 | B | 821706613 | Ba2 | | Ba2 | UPG | (sf) | Spain | 15,0 | 9,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821706614 | ES0323976029 | RURAL HIPOTECARIO XII, FTA | RMBS | MBS - Prime | 821706610 | C | 821706614 | B2 | | B2 | UPG | (sf) | Spain | 15,0 | 5,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 25/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820197400 | ES0312273008 | Serie AYT C.G.H. BBK I, FTA | RMBS | MBS - Mixed Pools | 820197398 | A | 820197400 | Baa1 | | Baa1 | UPG | (sf) | Spain | 15,0 | 16,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820854108 | ES0312273362 | Serie AYT C.G.H. BBK II, FTA | RMBS | MBS - Prime | 820854106 | A | 820854108 | Baa1 | | Baa1 | UPG | (sf) | Spain | 12,5 | 13,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820854109 | ES0312273370 | Serie AYT C.G.H. BBK II, FTA | RMBS | MBS - Prime | 820854106 | B | 820854109 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 8,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820854110 | ES0312273388 | Serie AYT C.G.H. BBK II, FTA | RMBS | MBS - Prime | 820854106 | C | 820854110 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 7,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820701142 | ES0312273206 | Serie AYT C.G.H. CAJA ESPAÑA I, FTA | RMBS | MBS - Prime | 820701141 | A | 820701142 | A3 | | A1 | | (sf) | Spain | 23,5 | 33,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820701336 | ES0312273214 | Serie AYT C.G.H. CAJA ESPAÑA I, FTA | RMBS | MBS - Prime | 820701141 | B | 820701336 | Ba1 | | Ba1 | UPG | (sf) | Spain | 23,5 | 15,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820701337 | ES0312273222 | Serie AYT C.G.H. CAJA ESPAÑA I, FTA | RMBS | MBS - Prime | 820701141 | C | 820701337 | B2 | | B2 | UPG | (sf) | Spain | 23,5 | 10,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 17/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500050156 | ES0377976024 | TDA 12, FTH | RMBS | MBS - Prime | 500012992 | A3 | 264768 | A3 | | A1 | | (sf) | Spain | 10,0 | 62,1 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500050157 | ES0377976032 | TDA 12, FTH | RMBS | MBS - Prime | 500012992 | B | 264769 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500056841 | ES0377977006 | TDA 13 MIXTO, FTA | RMBS | MBS - Prime | 500014334 | A1 | 277901 | A3 | | A1 | | (sf) | Spain | 10,0 | 44,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500056842 | ES0377977022 | TDA 13 MIXTO, FTA | RMBS | MBS - Prime | 500014334 | A2 | 277902 | A3 | | A1 | | (sf) | Spain | 12,5 | 58,7 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500056843 | ES0377977014 | TDA 13 MIXTO, FTA | RMBS | MBS - Prime | 500014334 | B1 | 277903 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 9,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500056844 | ES0377977030 | TDA 13 MIXTO, FTA | RMBS | MBS - Prime | 500014334 | B2 | 277904 | Ba1 | | Ba1 | UPG | (sf) | Spain | 12,5 | 8,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500064789 | ES0377978020 | TDA 14 MIXTO, FTA | RMBS | MBS - Prime | 500016073 | A3 | 297026 | A3 | | A1 | | (sf) | Spain | 10,0 | 34,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500064787 | ES0377978046 | TDA 14 MIXTO, FTA | RMBS | MBS - Prime | 500016073 | ANC | 297018 | A3 | | A1 | | (sf) | Spain | 11,1 | 49,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500064791 | ES0377978053 | TDA 14 MIXTO, FTA | RMBS | MBS - Prime | 500016073 | BNC | 297030 | Baa3 | | Baa3 | UPG | (sf) | Spain | 11,1 | 8,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500092803 | ES0377979002 | TDA 15 MIXTO, FTA | RMBS | MBS - Prime | 500021723 | A1 | 361010 | A3 | | A1 | | (sf) | Spain | 10,0 | 26,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500093732 | ES0377979028 | TDA 15 MIXTO, FTA | RMBS | MBS - Prime | 500021723 | A2 | 361012 | A3 | | A1 | | (sf) | Spain | 12,8 | 31,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500093731 | ES0377979010 | TDA 15 MIXTO, FTA | RMBS | MBS - Prime | 500021723 | B1 | 361011 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 5,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500093733 | ES0377979036 | TDA 15 MIXTO, FTA | RMBS | MBS - Prime | 500021723 | B2 | 361013 | Ba1 | | Ba1 | UPG | (sf) | Spain | 12,8 | 6,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500106751 | ES0377973005 | TDA 16 MIXTO, FTA | RMBS | MBS - Prime | 500024596 | A1 | 806625885 | A3 | | A1 | | (sf) | Spain | 10,0 | 31,9 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500106753 | ES0377973021 | TDA 16 MIXTO, FTA | RMBS | MBS - Prime | 500024596 | A2 | 806625891 | A3 | | A1 | | (sf) | Spain | 10,9 | 40,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500106752 | ES0377973013 | TDA 16 MIXTO, FTA | RMBS | MBS - Prime | 500024596 | B1 | 806625888 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 8,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500106754 | ES0377973039 | TDA 16 MIXTO, FTA | RMBS | MBS - Prime | 500024596 | B2 | 806625894 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,9 | 10,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118717 | ES0377988003 | TDA 17 MIXTO, FTA | RMBS | MBS - Prime | 500026695 | A1 | 806810947 | A3 | | A1 | | (sf) | Spain | 10,0 | 32,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118718 | ES0377988011 | TDA 17 MIXTO, FTA | RMBS | MBS - Prime | 500026695 | A2 | 806810950 | A3 | | A1 | | (sf) | Spain | 21,0 | 57,3 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118727 | ES0377988029 | TDA 17 MIXTO, FTA | RMBS | MBS - Prime | 500026695 | B1 | 806810953 | Baa2 | | Baa2 | UPG | (sf) | Spain | 21,0 | 11,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118728 | ES0377988037 | TDA 17 MIXTO, FTA | RMBS | MBS - Prime | 500026695 | B2 | 806810956 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 24,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500118768 | ES0377989001 | TDA 18 MIXTO, FTA | RMBS | MBS - Prime | 500026707 | A1 | 806902541 | A3 | | A1 | | (sf) | Spain | 10,0 | 23,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500120843 | ES0377989019 | TDA 18 MIXTO, FTA | RMBS | MBS - Prime | 500026707 | A2 | 806902547 | A3 | | A1 | | (sf) | Spain | 14,0 | 57,8 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500120842 | ES0377989027 | TDA 18 MIXTO, FTA | RMBS | MBS - Prime | 500026707 | B1 | 806902544 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 7,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500120844 | ES0377989035 | TDA 18 MIXTO, FTA | RMBS | MBS - Prime | 500026707 | B2 | 806902550 | Ba1 | | Ba1 | UPG | (sf) | Spain | 14,0 | 8,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500126366 | ES0377964004 | TDA 19 MIXTO, FTA | RMBS | MBS - Prime | 500028124 | A | 807432659 | A3 | | A1 | | (sf) | Spain | 10,0 | 20,5 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500127100 | ES0377964012 | TDA 19 MIXTO, FTA | RMBS | MBS - Prime | 500028124 | B | 807432662 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 14,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500127101 | ES0377964020 | TDA 19 MIXTO, FTA | RMBS | MBS - Prime | 500028124 | C | 807432665 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 12,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500127102 | ES0377964038 | TDA 19 MIXTO, FTA | RMBS | MBS - Prime | 500028124 | D | 807432668 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 7,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 06/06/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500135851 | ES0377981008 | TDA 20 MIXTO, FTA | RMBS | MBS - Prime | 500029791 | A1 | 807670627 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 15,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500135852 | ES0377981024 | TDA 20 MIXTO, FTA | RMBS | MBS - Prime | 500029791 | A2 | 807670631 | A3 | | A1 | | (sf) | Spain | 12,0 | 38,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500135861 | ES0377981016 | TDA 20 MIXTO, FTA | RMBS | MBS - Prime | 500029791 | B1 | 807670635 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 6,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500135862 | ES0377981032 | TDA 20 MIXTO, FTA | RMBS | MBS - Prime | 500029791 | B2 | 807670639 | Ba1 | | Ba1 | UPG | (sf) | Spain | 12,0 | 6,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500148300 | ES0377983012 | TDA 22 MIXTO, FTA | RMBS | MBS - Prime | 500031885 | A1b | 807993831 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 15,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500148301 | ES0377983053 | TDA 22 MIXTO, FTA | RMBS | MBS - Prime | 500031885 | A2a | 807993835 | A3 | | A1 | | (sf) | Spain | 14,0 | 36,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500148302 | ES0377983061 | TDA 22 MIXTO, FTA | RMBS | MBS - Prime | 500031885 | A2b | 807993838 | A3 | | A1 | | (sf) | Spain | 14,0 | 36,6 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 23/11/2012 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500149869 | ES0377983020 | TDA 22 MIXTO, FTA | RMBS | MBS - Prime | 500031885 | B1 | 807993847 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 8,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500149871 | ES0377983079 | TDA 22 MIXTO, FTA | RMBS | MBS - Prime | 500031885 | B2 | 807993853 | Ba1 | | Ba1 | UPG | (sf) | Spain | 14,0 | 19,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500149872 | ES0377983087 | TDA 22 MIXTO, FTA | RMBS | MBS - Prime | 500031885 | C2 | 807993857 | B2 | | B2 | UPG | (sf) | Spain | 14,0 | 11,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500159495 | ES0377984002 | TDA 23, FTA | RMBS | MBS - Prime | 500033822 | A | 808174478 | Baa1 | | Baa1 | UPG | (sf) | Spain | 12,5 | 9,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 21/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500160090 | ES0377984010 | TDA 23, FTA | RMBS | MBS - Prime | 500033822 | B | 808174482 | Ba2 | | Ba2 | UNC | (sf) | Spain | 12,5 | 2,8 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 21/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500223389 | ES0377953015 | TDA 26 MIXTO, FTA, BONOS GRUPO 1, FTA | RMBS | MBS - Prime | 500044815 | 1-A2 | 809592786 | Baa1 | | Baa1 | UPG | (sf) | Spain | 12,9 | 8,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 21/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500223390 | ES0377953023 | TDA 26 MIXTO, FTA, BONOS GRUPO 1, FTA | RMBS | MBS - Prime | 500044815 | 1-B | 809592789 | B1 | | B1 | UPG | (sf) | Spain | 12,9 | 2,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 21/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820399811 | ES0377931011 | TDA 29, FTA | RMBS | MBS - Prime | 820399605 | A2 | 820399811 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 5,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820399812 | ES0377931029 | TDA 29, FTA | RMBS | MBS - Prime | 820399605 | B | 820399812 | B2 | | B2 | UPG | (sf) | Spain | 15,0 | 1,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820831001 | ES0377844008 | TDA 30, FTA | RMBS | MBS - Prime | 820830999 | A | 820831001 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 10,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 21/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820831003 | ES0377844016 | TDA 30, FTA | RMBS | MBS - Prime | 820830999 | B | 820831003 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 6,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 21/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821173474 | ES0377103009 | TDA 31, FTA | RMBS | MBS - Prime | 821173473 | A | 821173474 | Baa1 | | Baa1 | UPG | (sf) | Spain | 20,4 | 12,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821390748 | ES0377103017 | TDA 31, FTA | RMBS | MBS - Prime | 821173473 | B | 821390748 | Ba2 | | Ba2 | UPG | (sf) | Spain | 20,4 | 9,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 29/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500100873 | ES0338448006 | TDA CAM 1, FTA | RMBS | MBS - Prime | 500023429 | A | 380494 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 18,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500100874 | ES0338448014 | TDA CAM 1, FTA | RMBS | MBS - Prime | 500023429 | B | 380495 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 5,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 820682216 | ES0377932019 | TDA CAM 10, FTA | RMBS | MBS - Prime | 820680957 | A2 | 820682216 | Baa3 | | Baa3 | UPG | (sf) | Spain | 24,4 | 17,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820682217 | ES0377932027 | TDA CAM 10, FTA | RMBS | MBS - Prime | 820680957 | A3 | 820682217 | Baa3 | | Baa3 | UPG | (sf) | Spain | 24,4 | 17,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 820682218 | ES0377932035 | TDA CAM 10, FTA | RMBS | MBS - Prime | 820680957 | A4 | 820682218 | Baa3 | | Baa3 | UPG | (sf) | Spain | 24,4 | 17,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821381654 | ES0377845013 | TDA CAM 11, FTA | RMBS | MBS - Prime | 821330677 | A2 | 821381654 | Baa2 | | Baa2 | UPG | (sf) | Spain | 22,7 | 24,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821381655 | ES0377845021 | TDA CAM 11, FTA | RMBS | MBS - Prime | 821330677 | A3 | 821381655 | Baa2 | | Baa2 | UPG | (sf) | Spain | 22,7 | 24,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821381656 | ES0377845039 | TDA CAM 11, FTA | RMBS | MBS - Prime | 821330677 | A4 | 821381656 | Baa2 | | Baa2 | UPG | (sf) | Spain | 22,7 | 24,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821381657 | ES0377845047 | TDA CAM 11, FTA | RMBS | MBS - Prime | 821330677 | B | 821381657 | Ba2 | | Ba2 | UPG | (sf) | Spain | 22,7 | 20,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 821457325 | ES0377104015 | TDA CAM 12, FTA | RMBS | MBS - Prime | 821457322 | A2 | 821457325 | Baa1 | | Baa1 | UPG | (sf) | Spain | 20,2 | 23,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821457326 | ES0377104023 | TDA CAM 12, FTA | RMBS | MBS - Prime | 821457322 | A3 | 821457326 | Baa1 | | Baa1 | UPG | (sf) | Spain | 20,2 | 23,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821457327 | ES0377104031 | TDA CAM 12, FTA | RMBS | MBS - Prime | 821457322 | A4 | 821457327 | Baa1 | | Baa1 | UPG | (sf) | Spain | 20,2 | 23,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821457328 | ES0377104049 | TDA CAM 12, FTA | RMBS | MBS - Prime | 821457322 | B | 821457328 | Ba3 | | Ba3 | UPG | (sf) | Spain | 20,2 | 19,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 05/07/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 500109176 | ES0338449004 | TDA CAM 2, FTA | RMBS | MBS - Prime | 500024978 | A | 806660857 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 15,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500109177 | ES0338449012 | TDA CAM 2, FTA | RMBS | MBS - Prime | 500024978 | B | 806660860 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 3,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500123895 | ES0377990009 | TDA CAM 3, FTA | RMBS | MBS - Prime | 500027729 | A | 806968536 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 14,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500124547 | ES0377990017 | TDA CAM 3, FTA | RMBS | MBS - Prime | 500027729 | B | 806968540 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 2,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500158316 | ES0377991007 | TDA CAM 4, FTA | RMBS | MBS - Prime | 500033583 | A | 808146006 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 10,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500158317 | ES0377991015 | TDA CAM 4, FTA | RMBS | MBS - Prime | 500033583 | B | 808146012 | B2 | | B2 | UNC | (sf) | Spain | 12,5 | 1,9 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500185244 | ES0377992005 | TDA CAM 5, FTA | RMBS | MBS - Prime | 500038057 | A | 808776132 | Baa3 | | Baa3 | UPG | (sf) | Spain | 20,0 | 7,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/04/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500207975 | ES0377993011 | TDA CAM 6, FTA | RMBS | MBS - Prime | 500041869 | A2 | 809306331 | A3 | | A3 | UPG | (sf) | Spain | 22,2 | 7,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500207976 | ES0377993029 | TDA CAM 6, FTA | RMBS | MBS - Prime | 500041869 | A3 | 809306335 | Ba1 | | Ba1 | UPG | (sf) | Spain | 22,2 | 7,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500239286 | ES0377994019 | TDA CAM 7, FTA | RMBS | MBS - Prime | 500047558 | A2 | 809866386 | Baa3 | | Baa3 | UPG | (sf) | Spain | 23,3 | 9,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500239287 | ES0377994027 | TDA CAM 7, FTA | RMBS | MBS - Prime | 500047558 | A3 | 809866390 | Baa3 | | Baa3 | UPG | (sf) | Spain | 23,3 | 9,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 15/04/2013 | Anne-Sophie Spirito | Turbica Manrique, Maria | Mehdi Ababou | Moody's Investors Service Espana, S.A. |
| 500116503 | ES0338450002 | TDA IBERCAJA 1, FTA | RMBS | MBS - Prime | 500026287 | A | 806775305 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 10,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500116516 | ES0338450010 | TDA IBERCAJA 1, FTA | RMBS | MBS - Prime | 500026287 | B | 806775308 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 5,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500116517 | ES0338450028 | TDA IBERCAJA 1, FTA | RMBS | MBS - Prime | 500026287 | C | 806775311 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 4,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500116518 | ES0338450036 | TDA IBERCAJA 1, FTA | RMBS | MBS - Prime | 500026287 | D | 806775314 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 2,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500186316 | ES0338451000 | TDA IBERCAJA 2, FTA | RMBS | MBS - Prime | 500038220 | A | 808797405 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 7,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500186317 | ES0338451018 | TDA IBERCAJA 2, FTA | RMBS | MBS - Prime | 500038220 | B | 808797408 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 3,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500186318 | ES0338451026 | TDA IBERCAJA 2, FTA | RMBS | MBS - Prime | 500038220 | C | 808797411 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 2,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500186319 | ES0338451034 | TDA IBERCAJA 2, FTA | RMBS | MBS - Prime | 500038220 | D | 808797414 | B3 | | B3 | UPG | (sf) | Spain | 10,0 | 1,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500213903 | ES0338452008 | TDA IBERCAJA 3, FTA | RMBS | MBS - Prime | 500043140 | A | 809446421 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 9,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500213904 | ES0338452016 | TDA IBERCAJA 3, FTA | RMBS | MBS - Prime | 500043140 | B | 809446424 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 2,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500229642 | ES0338453006 | TDA IBERCAJA 4, FTA | RMBS | MBS - Prime | 500046035 | A1 | 809872541 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 10,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500239424 | ES0338453014 | TDA IBERCAJA 4, FTA | RMBS | MBS - Prime | 500046035 | A2 | 809872544 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 10,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500239430 | ES0338453022 | TDA IBERCAJA 4, FTA | RMBS | MBS - Prime | 500046035 | A3PAC | 809872556 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 10,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500239432 | ES0338453030 | TDA IBERCAJA 4, FTA | RMBS | MBS - Prime | 500046035 | B | 809872562 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 8,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500239425 | ES0338453048 | TDA IBERCAJA 4, FTA | RMBS | MBS - Prime | 500046035 | C | 809872547 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 4,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820210982 | ES0377967007 | TDA IBERCAJA 5, FTA | RMBS | MBS - Prime | 820210981 | A1 | 820210982 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 8,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820211096 | ES0377967015 | TDA IBERCAJA 5, FTA | RMBS | MBS - Prime | 820210981 | A2 | 820211096 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 8,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820211097 | ES0377967023 | TDA IBERCAJA 5, FTA | RMBS | MBS - Prime | 820210981 | B | 820211097 | B2 | | B2 | UPG | (sf) | Spain | 10,0 | 3,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820990507 | ES0377968005 | TDA IBERCAJA 6, FTA | RMBS | MBS - Prime | 820990505 | A | 820990507 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 9,6 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820990509 | ES0377968013 | TDA IBERCAJA 6, FTA | RMBS | MBS - Prime | 820990505 | B | 820990509 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 6,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820990510 | ES0377968021 | TDA IBERCAJA 6, FTA | RMBS | MBS - Prime | 820990505 | C | 820990510 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 4,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822105112 | ES0377849007 | TDA IBERCAJA 7, FTA | RMBS | MBS - Prime | 822105110 | A | 822105112 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 10,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 822105113 | ES0377849015 | TDA IBERCAJA 7, FTA | RMBS | MBS - Prime | 822105110 | B | 822105113 | B1 | | B1 | UPG | (sf) | Spain | 12,5 | 4,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 24/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 821591260 | ES0377936002 | TDA IBERCAJA ICO-FTVPO, FTH | RMBS | MBS - Other | 821591259 | A (G) | 821591260 | A3 | | A3 | UPG | (sf) | Spain | 12,5 | 13,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 03/05/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500099027 | ES0377980000 | TDA PASTOR 1, FTA | RMBS | MBS - Prime | 500023079 | A1 | 378251 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 19,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500099052 | ES0377980018 | TDA PASTOR 1, FTA | RMBS | MBS - Prime | 500023079 | A2 | 378255 | A3 | | A3 | UPG | (sf) | Spain | 10,0 | 19,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 11/04/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500099049 | ES0377980026 | TDA PASTOR 1, FTA | RMBS | MBS - Prime | 500023079 | B | 378250 | Ba1 | DNG | Ba1 | UNC | (sf) | Spain | 10,0 | 6,7 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 500099050 | ES0377980034 | TDA PASTOR 1, FTA | RMBS | MBS - Prime | 500023079 | C | 378254 | B2 | DNG | B2 | UNC | (sf) | Spain | 10,0 | 3,0 | Reduced country risk may offset exposure to swap counterparty | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 14/11/2013 | Turbica Manrique, Maria | Turbica Manrique, Maria | Gintz, Carole | Moody's Investors Service Espana, S.A. |
| 820670251 | ES0338455001 | TDA TARRAGONA 1, FTA | RMBS | MBS - Prime | 820670250 | A | 820670251 | Ba3 | | Ba3 | UNC | (sf) | Spain | 23,1 | 5,7 | Worse than expected performance could be offset by reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 22/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500035527 | ES0338557004 | UCI 5, FTH | RMBS | MBS - Prime | 500009859 | A | 231196 | A3 | | A1 | | (sf) | Spain | 10,0 | 27,0 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500035528 | ES0338557012 | UCI 5, FTH | RMBS | MBS - Prime | 500009859 | B | 231199 | Baa2 | | Baa2 | UPG | (sf) | Spain | 10,0 | 13,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500048895 | ES0338558002 | UCI 6, FTA | RMBS | MBS - Prime | 500012785 | A | 263306 | A3 | | A1 | | (sf) | Spain | 10,0 | 20,4 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500048896 | ES0338558010 | UCI 6, FTA | RMBS | MBS - Prime | 500012785 | B | 263307 | Baa3 | | Baa3 | UPG | (sf) | Spain | 10,0 | 10,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500070656 | ES0338355003 | UCI 7, FTA | RMBS | MBS - Prime | 500017193 | A | 309314 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,7 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500070657 | ES0338355011 | UCI 7, FTA | RMBS | MBS - Prime | 500017193 | B | 309315 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 6,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500084349 | ES0338446000 | UCI 8, FTA | RMBS | MBS - Prime | 500020022 | A | 339865 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 14,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500084353 | ES0338446018 | UCI 8, FTA | RMBS | MBS - Prime | 500020022 | B | 339866 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 7,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500108421 | ES0338222005 | UCI 9, FTA | RMBS | MBS - Prime | 500024826 | A | 806647838 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 14,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500108424 | ES0338222013 | UCI 9, FTA | RMBS | MBS - Prime | 500024826 | B | 806647841 | Ba1 | | Ba1 | UPG | (sf) | Spain | 10,0 | 7,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500108425 | ES0338222021 | UCI 9, FTA | RMBS | MBS - Prime | 500024826 | C | 806647844 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 5,9 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821479216 | ES0339721005 | VAL BANCAJA 1 FTA | RMBS | MBS - Prime | 821479215 | A1 | 821479216 | A3 | | A1 | | (sf) | Spain | 15,0 | 30,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821609671 | ES0339721013 | VAL BANCAJA 1 FTA | RMBS | MBS - Prime | 821479215 | A2 | 821609671 | A3 | | A1 | | (sf) | Spain | 15,0 | 30,2 | Reduced country risk, high credit enhancement levels and counterparty risk mitigated | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821609672 | ES0339721021 | VAL BANCAJA 1 FTA | RMBS | MBS - Prime | 821479215 | B | 821609672 | Baa2 | | Baa2 | UPG | (sf) | Spain | 15,0 | 18,5 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821609673 | ES0339721039 | VAL BANCAJA 1 FTA | RMBS | MBS - Prime | 821479215 | C | 821609673 | Ba2 | | Ba2 | UPG | (sf) | Spain | 15,0 | 12,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 09/05/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500131319 | ES0382744003 | VALENCIA HIPOTECARIO 1, FTA | RMBS | MBS - Prime | 500028933 | A | 807528231 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 12,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500131320 | ES0382744011 | VALENCIA HIPOTECARIO 1, FTA | RMBS | MBS - Prime | 500028933 | B | 807528235 | Ba2 | | Ba2 | UPG | (sf) | Spain | 10,0 | 6,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500131321 | ES0382744029 | VALENCIA HIPOTECARIO 1, FTA | RMBS | MBS - Prime | 500028933 | C | 807528239 | B1 | | B1 | UPG | (sf) | Spain | 10,0 | 4,2 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500193881 | ES0382745000 | VALENCIA HIPOTECARIO 2, FTH | RMBS | MBS - Prime | 500039425 | A | 809014126 | Baa1 | | Baa1 | UPG | (sf) | Spain | 10,0 | 11,4 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 500193921 | ES0382745018 | VALENCIA HIPOTECARIO 2, FTH | RMBS | MBS - Prime | 500039425 | B | 809014129 | Ba3 | | Ba3 | UPG | (sf) | Spain | 10,0 | 5,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 814973283 | ES0382746016 | VALENCIA HIPOTECARIO 3, FTA | RMBS | MBS - Prime | 814972585 | A2 | 814973283 | Baa2 | | Baa2 | UPG | (sf) | Spain | 12,5 | 9,0 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 814973284 | ES0382746024 | VALENCIA HIPOTECARIO 3, FTA | RMBS | MBS - Prime | 814972585 | B | 814973284 | B3 | | B3 | UPG | (sf) | Spain | 12,5 | 4,1 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821402891 | ES0382718007 | VALENCIA HIPOTECARIO 5, FTA | RMBS | MBS - Prime | 821402889 | A | 821402891 | Baa2 | | Baa2 | UPG | (sf) | Spain | 19,3 | 13,3 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |
| 821415367 | ES0382718015 | VALENCIA HIPOTECARIO 5, FTA | RMBS | MBS - Prime | 821402889 | B | 821415367 | B1 | | B1 | UPG | (sf) | Spain | 19,3 | 11,8 | Reduced country risk | Moody's Approach to Rating RMBS Using the MILAN Framework published in November 2013 | 20/03/2013 | Anne-Sophie Spirito | Bernard, Carole | Mehdi Ababou | Moody's Investors Service Ltd. |

*(*) Credit Enhancement computed as per our latest Performance Overview published prior 25 February 2014*