



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

**Second Half-year 2012**



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## INDEX

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### AGGREGATE DATA

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

### DATA BY FUND

#### 00 ASSET-BACKED SECURITIES

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

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

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

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

#### A.2 MAIN BALANCE SHEET AGGREGATES PRIVATE ABS

- A.2.1 PENDING AMOUNT COLLECTION RIGHTS PRIVATE SECURITIZATION FUNDS
  - A.2.2 INFORMATION ON COLLECTION RIGHTS PRIVATE ABS
  - A.2.3 INFORMATION ON DEBENTURES AND OTHER TRADEABLE SECURITIES PRIVATE ABS
- 

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

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

#### B.2 MAIN AGGREGATED HALF-YEARLY RESULTS - PRIVATE ABS

- B.2.1 PRIVATE ABS INTEREST MARGIN
  - B.2.2 PRIVATE ABS FEES
- 

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

#### C.2 MAIN HALF-YEARLY CASH FLOWS - PRIVATE ABS

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EUR thousands	2012-25					2011-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
<b>ASSETS</b>											
<b>A) NON-CURRENT ASSETS</b>	<b>265,654,645</b>	<b>0</b>	<b>265,654,645</b>	<b>2,166,463</b>	<b>267,821,108</b>	<b>347,834,359</b>	<b>0</b>	<b>347,834,359</b>	<b>2,156,347</b>	<b>349,990,706</b>	<b>-23.48</b>
I. Long-term financial assets	265,654,645	0	265,654,645	2,166,463	267,821,108	347,834,359	0	347,834,359	2,156,347	349,990,706	-23.48
1. Debt securities	0	0	0	0	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2. Collection rights	264,783,765	0	264,783,765	2,166,463	266,950,228	346,643,103	0	346,643,103	2,156,347	348,799,450	-23.47
2.1 Mortgage participations	34,381,356	0	34,381,356	0	34,381,356	40,813,939	0	40,813,939	0	40,813,939	-15.76
2.2 Mortgage assignments certificates	75,918,984	0	75,918,984	0	75,918,984	101,209,824	0	101,209,824	219,369	101,429,193	-25.15
2.3 Mortgage loans	418,186	0	418,186	0	418,186	9,787,721	0	9,787,721	0	9,787,721	-95.73
2.4 Mortgage covered bonds	91,608,932	0	91,608,932	997,000	92,605,932	112,739,891	0	112,739,891	997,000	113,736,891	-18.58
2.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
2.6 Loans to SMEs	14,588,826	0	14,588,826	554,747	15,143,573	19,222,245	0	19,222,245	0	19,222,245	-21.22
2.7 Loans to companies	12,587,950	0	12,587,950	302,637	12,890,587	23,511,780	0	23,511,780	492,093	24,003,873	-46.30
2.8 Corporate loans	1,972,836	0	1,972,836	0	1,972,836	2,939,679	0	2,939,679	0	2,939,679	-32.89
2.9 Territorial covered bonds	0	0	0	0	0	0	0	0	0	0	-
2.10 Treasury bonds	0	0	0	0	0	550,000	0	550,000	0	550,000	-100.00
2.11 Subordinated debt	299,379	0	299,379	0	299,379	299,379	0	299,379	0	299,379	-
2.12 Government loans	264,101	0	264,101	118,516	382,617	366,656	0	366,656	128,392	495,048	-22.71
2.13 Consumer loans	2,848,902	0	2,848,902	0	2,848,902	4,548,591	0	4,548,591	0	4,548,591	-37.37
2.14 Auto loans	2,462,039	0	2,462,039	31,923	2,493,962	2,896,092	0	2,896,092	57,658	2,953,750	-15.57
2.15 Financial leases	1,969,636	0	1,969,636	0	1,969,636	2,813,706	0	2,813,706	10,804	2,824,510	-30.27
2.16 Accounts receivable	0	0	0	0	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	44,236	44,236	0	0	0	60,981	60,981	-27.46
2.19 Others	19,413,853	0	19,413,853	70,090	19,483,943	19,632,880	0	19,632,880	108,639	19,741,519	-1.30
2.20 Doubtful assets	7,210,522	0	7,210,522	133,754	7,344,276	6,336,696	0	6,336,696	147,569	6,484,265	13.26
2.21 Valuation corrections due to assets impairment (-)	-1,161,737	0	-1,161,737	-86,440	-1,248,177	-1,025,976	0	-1,025,976	-66,158	-1,092,134	14.29
2.22 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	584,393	0	584,393	0	584,393	876,363	0	876,363	0	876,363	-33.32
3.1 Hedging derivatives	584,393	0	584,393	0	584,393	876,363	0	876,363	0	876,363	-33.32
3.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
4. Other financial assets	286,487	0	286,487	0	286,487	314,893	0	314,893	0	314,893	-9.02
4.1 Financial guarantees	2,041	0	2,041	0	2,041	2,518	0	2,518	0	2,518	-18.94
4.2 Others	284,446	0	284,446	0	284,446	312,375	0	312,375	0	312,375	-8.94
II. Deferred tax assets	0	0	0	0	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2012-25					2011-25					
	COMMERCIAL		TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	COMMERCIAL		TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	PAPER/ PUBLIC FUNDS				BONDS/ PUBLIC FUNDS	PAPER/ PUBLIC FUNDS				
<b>B) CURRENT ASSETS</b>	<b>95,282,402</b>	<b>1,607,792</b>	<b>96,890,194</b>	<b>1,645,862</b>	<b>98,536,056</b>	<b>107,917,096</b>	<b>1,691,473</b>	<b>109,608,569</b>	<b>1,499,450</b>	<b>111,108,019</b>	<b>-11.32</b>
IV. Non-current assets classified as held for sale	1,046,485	658	1,047,143	0	1,047,143	1,051,083	0	1,051,083	0	1,051,083	-0.37
V. Short-term financial assets	55,309,959	1,300,714	56,610,673	1,083,358	57,694,031	65,241,589	1,533,715	66,775,304	1,189,065	67,964,369	-15.11
1. Trade debtors and other receivables	952,091	0	952,091	27,994	980,085	1,068,080	0	1,068,080	33,894	1,101,974	-11.06
2. Debt securities	0	0	0	0	0	0	0	0	0	0	-
2.1 Central banks	0	0	0	0	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	0	0	0	0	0	-
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	0	0	0	0	-
3. Collection rights	54,261,674	1,300,714	55,562,388	1,055,343	56,617,731	64,022,153	1,533,715	65,555,868	1,154,993	66,710,861	-15.13
3.1 Mortgage participations	3,521,793	0	3,521,793	0	3,521,793	3,310,959	0	3,310,959	0	3,310,959	6.37
3.2 Mortgage assignment certificates	4,536,858	0	4,536,858	217,212	4,754,070	6,844,045	0	6,844,045	0	6,844,045	-30.54
3.3 Mortgage loans	135,432	0	135,432	0	135,432	547,276	0	547,276	0	547,276	-75.25
3.4 Mortgage covered bonds	16,776,757	0	16,776,757	0	16,776,757	13,673,000	0	13,673,000	0	13,673,000	22.70
3.5 Real estate developer loans	0	0	0	0	0	0	0	0	0	0	-
3.6 Loans to SMEs	7,119,720	0	7,119,720	189,725	7,309,445	4,702,729	0	4,702,729	0	4,702,729	55.43
3.7 Loans to companies	6,662,774	0	6,662,774	124,427	6,787,201	13,486,373	0	13,486,373	222,740	13,709,113	-50.49
3.8 Corporate loans	661,552	0	661,552	0	661,552	1,019,663	0	1,019,663	0	1,019,663	-35.12
3.9 Territorial covered bonds	0	0	0	0	0	1,630,000	0	1,630,000	0	1,630,000	-100.00
3.10 Treasury bonds	0	0	0	0	0	2,559,000	0	2,559,000	0	2,559,000	-100.00
3.11 Subordinated debt	0	0	0	0	0	0	0	0	0	0	-
3.12 Government loans	109,421	0	109,421	9,876	119,297	124,813	0	124,813	9,876	134,689	-11.43
3.13 Consumer loans	2,131,274	0	2,131,274	0	2,131,274	2,483,634	0	2,483,634	0	2,483,634	-14.19
3.14 Auto loans	1,514,422	0	1,514,422	21,121	1,535,543	1,616,474	0	1,616,474	346,435	1,962,909	-21.77
3.15 Financial leases	676,216	0	676,216	31,150	707,366	981,776	0	981,776	66,703	1,048,479	-32.53
3.16 Accounts receivable	0	1,288,284	1,288,284	325,466	1,613,750	0	1,507,904	1,507,904	316,667	1,824,571	-11.55
3.17 Future receivables	0	0	0	0	0	0	0	0	10,746	10,746	-100.00
3.18 Asset-backed securities	0	0	0	0	0	0	0	0	0	0	-
3.19 Other	6,270,510	0	6,270,510	50,098	6,320,608	7,009,709	0	7,009,709	47,995	7,057,704	-10.44
3.20 Doubtful assets	3,757,710	12,430	3,770,140	150,994	3,921,134	2,864,967	8,722	2,873,689	166,569	3,040,258	28.97
3.21 Valuation corrections due to assets impairment (-)	-1,947,802	0	-1,947,802	-91,389	-2,039,191	-1,721,096	0	-1,721,096	-57,314	-1,778,410	14.66
3.22 Accrued interests and expenses	2,257,559	0	2,257,559	23,366	2,280,925	2,795,897	1,309	2,797,206	22,705	2,819,911	-19.11
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	77,478	0	77,478	3,297	80,775	92,934	15,780	108,714	1,871	110,585	-26.96
4. Derivatives	61,091	0	61,091	0	61,091	111,207	0	111,207	0	111,207	-45.07
4.1 Hedging derivatives	61,091	0	61,091	0	61,091	111,207	0	111,207	0	111,207	-45.07
4.2 Trading derivatives	0	0	0	0	0	0	0	0	0	0	-
5. Other financial assets	35,103	0	35,103	21	35,124	40,149	0	40,149	178	40,327	-12.90
5.1 Financial guarantees	0	0	0	0	0	0	0	0	0	0	-
5.2 Others	35,103	0	35,103	21	35,124	40,149	0	40,149	178	40,327	-12.90
VI. Accrual accounts	82,496	13,983	96,479	61	96,540	109,114	25,708	134,822	141	134,963	-28.47
1. Fees	0	0	0	0	0	0	0	0	0	0	-
2. Other	82,496	13,983	96,479	61	96,540	109,114	25,708	134,822	141	134,963	-28.47
VII. Cash and other equivalent liquid assets	38,843,462	292,437	39,135,899	562,443	39,698,342	41,515,310	132,050	41,647,360	310,244	41,957,604	-5.38
1. Cash	38,834,496	292,437	39,126,933	562,443	39,689,376	41,305,323	132,050	41,437,373	310,244	41,747,617	-4.93
2. Other equivalent liquid assets	8,966	0	8,966	0	8,966	209,987	0	209,987	0	209,987	-95.73
<b>TOTAL ASSETS</b>	<b>360,937,047</b>	<b>1,607,792</b>	<b>362,544,839</b>	<b>3,812,325</b>	<b>366,357,164</b>	<b>455,751,455</b>	<b>1,691,473</b>	<b>457,442,928</b>	<b>3,655,797</b>	<b>461,098,725</b>	<b>-20.55</b>

EUR thousands	2012-25					2011-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
<b>LIABILITIES</b>											
<b>A) NON-CURRENT LIABILITIES</b>	<b>303,401,562</b>	<b>0</b>	<b>303,401,562</b>	<b>2,817,280</b>	<b>306,218,842</b>	<b>388,934,584</b>	<b>0</b>	<b>388,934,584</b>	<b>2,710,581</b>	<b>391,645,165</b>	<b>-21.81</b>
I. Long-term provisions	0	0	0	0	0	0	0	0	0	0	-
II. Long-term financial liabilities	303,401,562	0	303,401,562	2,817,280	306,218,842	388,934,584	0	388,934,584	2,710,581	391,645,165	-21.81
1. Debentures and other marketable securities	267,130,514	0	267,130,514	2,570,455	269,700,969	348,829,451	0	348,829,451	2,534,579	351,364,030	-23.24
1.1 Non-subordinated series	219,251,140	0	219,251,140	2,142,527	221,393,667	286,729,426	0	286,729,426	2,453,428	289,182,854	-23.44
1.2 Subordinated series	49,328,073	0	49,328,073	448,985	49,777,058	63,040,256	0	63,040,256	133,772	63,174,028	-21.21
1.3 Valuation corrections due to recognition of losses (-)	-1,444,866	0	-1,444,866	-21,057	-1,465,923	-935,307	0	-935,307	-52,621	-987,928	48.38
1.4 Accrued interests and expenses	-3,833	0	-3,833	0	-3,833	-4,924	0	-4,924	0	-4,924	-22.16
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
2. Bank borrowings	32,497,872	0	32,497,872	220,166	32,718,038	35,358,139	0	35,358,139	138,995	35,497,134	-7.83
2.1 Subordinated loan	22,602,417	0	22,602,417	276,804	22,879,221	25,813,579	0	25,813,579	147,373	25,960,952	-11.87
2.2 Liquidity line loan	7,911,872	0	7,911,872	15,012	7,926,884	6,687,018	0	6,687,018	9,720	6,696,738	18.37
2.3 Other bank borrowings	3,111,021	0	3,111,021	0	3,111,021	3,800,584	0	3,800,584	0	3,800,584	-18.14
2.4 Valuation correction due to recognition of losses (-)	-1,127,438	0	-1,127,438	-71,650	-1,199,088	-943,073	0	-943,073	-18,098	-961,171	24.75
2.5 Accrued interests and expenses	0	0	0	0	0	31	0	31	0	31	-100.00
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	0	0	0	0	-
3. Derivatives	3,014,557	0	3,014,557	26,659	3,041,216	4,169,221	0	4,169,221	37,007	4,206,228	-27.70
3.1 Hedging derivatives	3,014,557	0	3,014,557	26,659	3,041,216	4,169,221	0	4,169,221	36,917	4,206,138	-27.70
3.2 Trading derivatives	0	0	0	0	0	0	0	0	90	90	-100.00
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4. Other financial liabilities	758,619	0	758,619	0	758,619	577,773	0	577,773	0	577,773	31.30
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
4.2 Others	758,619	0	758,619	0	758,619	577,773	0	577,773	0	577,773	31.30
III. Deferred tax liabilities	0	0	0	0	0	0	0	0	0	0	-

EUR thousands	2012-25					2011-25					% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	PRIVATE FUNDS	TOTAL FUNDS	
<b>B) CURRENT LIABILITIES</b>	<b>60,366,540</b>	<b>1,607,792</b>	<b>61,974,332</b>	<b>1,023,858</b>	<b>62,998,190</b>	<b>70,640,307</b>	<b>1,691,473</b>	<b>72,331,780</b>	<b>983,637</b>	<b>73,315,417</b>	<b>-14.07</b>
IV. Liabilities due to non-current assets held for sale	6	0	6	0	6	10	0	10	0	10	-40.00
V. Short-term provisions	0	0	0	0	0	0	0	0	0	0	-
VI. Short-term financial liabilities	58,926,181	1,579,845	60,506,026	1,020,248	61,526,274	69,334,577	1,671,936	71,006,513	981,440	71,987,953	-14.53
1. Trade debtors and other accounts receivable	601,239	2,153	603,392	105,969	709,361	299,424	0	299,424	136,429	435,853	62.75
2. Debentures and other tradeable securities	54,047,255	1,349,085	55,396,340	892,264	56,288,604	66,646,241	1,595,680	68,241,921	828,643	69,070,564	-18.51
2.1 Non-subordinated series	48,888,474	1,340,000	50,228,474	857,944	51,086,418	59,473,940	1,581,934	61,055,874	799,383	61,855,257	-17.41
2.2 Subordinated series	2,468,582	0	2,468,582	31,300	2,499,882	4,169,468	0	4,169,468	18,716	4,188,184	-40.31
2.3 Valuation corrections due to recognition of losses (-)	-96,937	0	-96,937	-5,522	-102,459	-481,139	0	-481,139	-1,749	-482,888	-78.78
2.4 Accrued interests and expenses	2,506,879	9,085	2,515,964	8,055	2,524,019	3,203,810	13,746	3,217,556	11,928	3,229,484	-21.84
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	280,257	0	280,257	487	280,744	280,162	0	280,162	365	280,527	0.08
3. Bank borrowing	3,045,172	228,607	3,273,779	8,201	3,281,980	1,199,862	78,149	1,278,011	2,070	1,280,081	156.39
3.1 Subordinated loan	1,947,311	0	1,947,311	11,793	1,959,104	819,327	0	819,327	0	819,327	139.11
3.2 Liquidity line loan	684,046	228,388	912,434	0	912,434	78,989	78,049	157,038	0	157,038	481.03
3.3 Other bank borrowings	193,285	0	193,285	0	193,285	64,844	0	64,844	1,245	66,089	192.46
3.4 Valuation corrections due to recognition of losses (-)	-340,512	0	-340,512	-7,552	-348,064	-254,546	0	-254,546	-2,537	-257,083	35.39
3.5 Accrued interests and expenses	59,693	219	59,912	927	60,839	98,370	100	98,470	3,362	101,832	-40.26
3.6 Adjustments due to hedging transactions	0	0	0	0	0	0	0	0	0	0	-
3.7 Matured and outstanding interests	501,349	0	501,349	3,033	504,382	392,878	0	392,878	0	392,878	28.38
4. Derivatives	892,230	0	892,230	13,781	906,011	1,052,708	0	1,052,708	14,139	1,066,847	-15.08
4.1 Hedging derivatives	892,230	0	892,230	13,781	906,011	1,052,708	0	1,052,708	14,115	1,066,823	-15.07
4.2 Trading derivatives	0	0	0	0	0	0	0	0	24	24	-100.00
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
5. Other financial liabilities	340,285	0	340,285	33	340,318	136,342	-1,893	134,449	159	134,608	152.82
5.1 Gross amount	340,285	0	340,285	33	340,318	136,342	-1,893	134,449	159	134,608	152.82
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	0	0	0	0	-
VII. Accrual accounts	1,440,353	27,947	1,468,300	3,610	1,471,910	1,305,720	19,537	1,325,257	2,197	1,327,454	10.88
1. Fees	1,338,469	27,947	1,366,416	535	1,366,951	1,197,105	19,537	1,216,642	2,061	1,218,703	12.16
1.1 Management company fee	5,082	13	5,095	77	5,172	6,490	16	6,506	239	6,745	-23.32
1.2 Director's fee	17,793	1	17,794	43	17,837	14,656	1	14,657	141	14,798	20.54
1.3 Financial agent/payments fee	569	0	569	7	576	829	0	829	9	838	-31.26
1.4 Variable fee - realised results	1,843,618	33,958	1,877,576	644	1,878,220	1,776,861	27,928	1,804,789	1,731	1,806,520	3.97
1.5 Variable fee - non-realised results	-1,540	0	-1,540	0	-1,540	408	0	408	0	408	-477.45
1.6 Other fees of the assigning company	-55	0	-55	0	-55	11	0	11	0	11	-600.00
1.7 Valuation correction due to recognition of losses (-)	-527,429	-6,025	-533,454	-236	-533,690	-602,451	-8,409	-610,860	-67	-610,927	-12.64
1.8 Other fees	431	0	431	0	431	301	1	302	8	310	39.03
2. Others	101,884	0	101,884	3,075	104,959	108,711	0	108,711	136	108,847	-3.57
<b>C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT</b>	<b>-2,831,055</b>	<b>0</b>	<b>-2,831,055</b>	<b>-28,813</b>	<b>-2,859,868</b>	<b>-3,823,436</b>	<b>0</b>	<b>-3,823,436</b>	<b>-38,421</b>	<b>-3,861,857</b>	<b>-25.95</b>
VIII. Financial assets available for sale	0	0	0	0	0	0	0	0	0	0	-
IX. Cash flow hedge	-2,813,320	0	-2,813,320	-28,868	-2,842,188	-3,794,449	0	-3,794,449	-38,476	-3,832,925	-25.85
X. Other recognised income and expense	0	0	0	55	55	0	0	0	55	55	-
XI. Current formation expenses	-17,735	0	-17,735	0	-17,735	-28,987	0	-28,987	0	-28,987	-38.82
<b>TOTAL LIABILITIES</b>	<b>360,937,047</b>	<b>1,607,792</b>	<b>362,544,839</b>	<b>3,812,325</b>	<b>366,357,164</b>	<b>455,751,455</b>	<b>1,691,473</b>	<b>457,442,928</b>	<b>3,655,797</b>	<b>461,098,725</b>	<b>-20.55</b>

Aggregate income statement

TABLE B

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2012-2S	2011-2S	%	2012-2S	2011-2S	%	2012-2S	2011-2S	%	2012-2S	2011-2S	%
1. Interests and similar yields	5,300,470	6,996,691	-24.24	11,306,482	13,350,824	-15.31	34,559	41,183	-16.08	79,509	76,467	3.98
1.1 Debt securities	0	0	-	0	0	-	0	0	-	0	0	-
1.2 Collection rights	5,149,140	6,690,025	-23.03	10,901,824	12,827,727	-15.01	28,471	35,510	-19.82	68,522	66,201	3.51
1.3 Other financial assets	151,330	306,666	-50.65	404,658	523,097	-22.64	6,088	5,673	7.32	10,987	10,266	7.02
2. Interests and recognised expenses	-3,521,987	-5,826,305	-39.55	-7,995,609	-10,789,712	-25.90	-14,207	-23,344	-39.14	-30,844	-49,647	-37.87
2.1 Debentures and other marketable securities	-3,281,715	-5,412,528	-39.37	-7,418,138	-10,066,604	-26.31	-10,834	-17,280	-37.30	-25,720	-34,019	-24.40
2.2 Bank borrowings	-212,699	-376,290	-43.47	-522,745	-653,344	-19.99	-3,373	-2,113	59.63	-5,124	-4,105	24.82
2.3 Other financial liabilities	-27,573	-37,487	-26.45	-54,726	-69,764	-21.56	0	-3,951	-100.00	0	-11,523	-100.00
3. Result of cash flow hedge (net)	-1,016,987	-422,091	140.94	-1,838,977	-975,786	88.46	0	0	-	0	0	-
<b>A) INTEREST MARGIN</b>	<b>761,496</b>	<b>748,295</b>	<b>1.76</b>	<b>1,471,896</b>	<b>1,585,326</b>	<b>-7.15</b>	<b>20,352</b>	<b>17,839</b>	<b>14.09</b>	<b>48,665</b>	<b>26,820</b>	<b>81.45</b>
4. Financial transaction (net) result	-1	-184	-99.46	-10	-26	-61.54	0	0	-	0	0	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	0	-	0	0	-
4.2 Financial assets available for sale	0	-194	-100.00	0	0	-	0	0	-	0	0	-
4.3 Others	-1	10	-	-10	-26	-61.54	0	0	-	0	0	-
5. (Net) exchange differences	-15,607	35,454	-	-5,311	6,639	-	0	0	-	0	0	-
6. Other operating income	4,911	4,359	12.66	3,482	885	293.45	0	0	-	0	0	-
7. Other operating expenses	-459,723	-495,019	-7.13	-958,882	-1,053,518	-8.98	-22,801	-3,046	648.56	-23,388	-3,656	539.72
7.1 External services	-52,952	-59,012	-10.27	-105,040	-122,875	-14.51	-66	-389	-83.03	-329	-599	-45.08
7.1.1 Services from independent professionals	-14,491	-18,811	-22.97	-26,465	-44,617	-40.68	-20	-24	-16.67	-42	-48	-12.50
7.1.2 Bank and similar services	-35,300	-36,198	-2.48	-71,935	-71,503	0.60	0	0	-	0	0	-
7.1.3 Advertising and publicity	-5	-5	0.00	-64	-8	700.00	0	0	-	0	0	-
7.1.4 Other services	-3,156	-3,998	-21.06	-6,576	-6,747	-2.53	-46	-365	-87.40	-287	-551	-47.91
7.2 Taxes	0	0	-	0	0	-	0	-3	-100.00	0	0	-
7.3 Other current management expenses	-406,771	-436,007	-6.71	-853,842	-930,643	-8.25	-22,735	-2,654	756.63	-23,059	-3,057	654.30
7.3.1 Management company fee	-19,006	-23,015	-17.42	-38,448	-45,952	-16.33	-216	-275	-21.45	-445	-600	-25.83
7.3.2 Director's fee	-14,674	-24,596	-40.34	-30,663	-41,876	-26.78	-12	-14	-14.29	-24	-27	-11.11
7.3.3 Financial agent/payments fee	-3,093	-3,361	-7.97	-6,390	-6,452	-0.96	0	-2	-100.00	0	-5	-100.00
7.3.4 Variable fee - realized profit	-348,749	-374,436	-6.86	-725,542	-763,326	-4.95	-22,419	-2,277	884.58	-22,419	-2,277	884.58
7.3.5 Variable fee - non-realized profit	1,045	41,619	-97.49	0	0	-	0	0	-	0	0	-
7.3.6 Other fees of the assigning company	-1	-43	-97.67	-3	-88	-96.59	0	0	-	0	0	-
7.3.7 Other expenses	-22,293	-52,175	-57.27	-52,796	-72,949	-27.63	-88	-86	2.33	-171	-148	15.54
8. (Net) impairment of financial assets	-763,760	-749,581	1.89	-1,352,238	-1,394,281	-3.02	48,026	-24,262	-	39,346	-32,049	-
8.1 Net impairment of debt securities	0	0	-	0	0	-	0	0	-	0	0	-
8.2 Net impairment of collection rights	-763,760	-746,325	2.34	-1,352,238	-1,394,281	-3.02	48,026	-24,262	-	39,346	-32,049	-
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	0	-	0	0	-
8.4 Net impairment of other financial assets	0	-3,256	-100.00	0	0	-	0	0	-	0	0	-
9. (Net) endowment to provisions	-1,626	-1,382	17.66	-2,983	-3,152	-5.36	0	0	-	0	0	-
10. Profits (losses) in non-current assets for sale	-149,145	-175,244	-14.89	-302,571	-238,576	26.82	-62,239	0	-	-62,239	0	-
11. Deflection of losses (profits)	623,455	633,302	-1.55	1,146,617	1,096,703	4.55	16,662	9,469	75.96	-2,384	8,885	-
<b>B) PROFIT BEFORE TAXES</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>
12. Income tax	0	0	-	0	0	-	0	0	-	0	0	-
<b>C) PROFIT FOR THE YEAR</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>



EUR thousands	PRIVATE FUNDS						TOTAL FUNDS					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2012-2S	2011-2S	%	2012-2S	2011-2S	%	2012-2S	2011-2S	%	2012-2S	2011-2S	%
1. Interests and similar yields	54,043	70,269	-23.09	114,518	128,653	-10.99	5,389,072	7,108,143	-24.18	11,500,509	13,555,944	-15.16
1.1 Debt securities	0	-236	-100.00	0	0	-	0	-236	-100.00	0	-	-
1.2 Collection rights	52,232	67,935	-23.11	109,944	123,897	-11.26	5,229,843	6,793,470	-23.02	11,080,290	13,017,825	-14.88
1.3 Other financial assets	1,811	2,570	-29.53	4,574	4,756	-3.83	159,229	314,909	-49.44	420,219	538,119	-21.91
2. Interests and recognised expenses	-26,600	-54,366	-51.07	-64,962	-102,390	-36.55	-3,562,794	-5,904,015	-39.65	-8,091,415	-10,941,749	-26.05
2.1 Debentures and other marketable securities	-24,511	-27,569	-11.09	-60,072	-47,793	25.69	-3,317,060	-5,457,377	-39.22	-7,503,930	-10,148,416	-26.06
2.2 Bank borrowings	-2,089	-26,797	-92.20	-4,890	-54,597	-91.04	-218,161	-405,200	-46.16	-532,759	-712,046	-25.18
2.3 Other financial liabilities	0	0	-	0	0	-	-27,573	-41,438	-33.46	-54,726	-81,287	-32.68
3. Result of cash flow hedge (net)	-7,148	-11,977	-40.32	-13,983	-20,557	-31.98	-1,024,135	-434,068	135.94	-1,852,960	-996,343	85.98
<b>A) INTEREST MARGIN</b>	<b>20,295</b>	<b>3,926</b>	<b>416.94</b>	<b>35,573</b>	<b>5,706</b>	<b>523.43</b>	<b>802,143</b>	<b>770,060</b>	<b>4.17</b>	<b>1,556,134</b>	<b>1,617,852</b>	<b>-3.81</b>
4. Financial transaction (net) result	0	1	-100.00	-1	0	-	-1	-183	-99.45	-11	-26	-57.69
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-	0	-	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	-194	-100.00	0	-	-
4.3 Others	0	1	-100.00	-1	0	-	-1	11	-	-11	-26	-57.69
5. (Net) exchange differences	211	-212	-	65	-148	-	-15,396	35,242	-	-5,246	6,491	-
6. Other operating income	16	-1	-	0	47	-100.00	4,927	4,358	13.06	3,482	932	273.61
7. Other operating expenses	-3,150	-3,365	-6.39	-7,262	-4,307	68.61	-485,674	-501,430	-3.14	-989,532	-1,061,481	-6.78
7.1 External services	-44	-149	-70.47	-81	-183	-55.74	-53,062	-59,550	-10.90	-105,450	-123,657	-14.72
7.1.1 Services from independent professionals	-5	-120	-95.83	-22	-124	-82.26	-14,516	-18,955	-23.42	-26,529	-44,789	-40.77
7.1.2 Bank and similar services	-31	-16	93.75	-43	-28	53.57	-35,331	-36,214	-2.44	-71,978	-71,531	0.62
7.1.3 Advertising and publicity	0	0	-	0	0	-	-5	-5	-	-64	-8	700.00
7.1.4 Other services	-8	-13	-38.46	-16	-31	-48.39	-3,210	-4,376	-26.65	-6,879	-7,329	-6.14
7.2 Taxes	0	0	-	0	0	-	0	-3	-100.00	0	-	-
7.3 Other current management expenses	-3,106	-3,216	-3.42	-7,181	-4,124	74.13	-432,612	-441,877	-2.10	-884,082	-937,824	-5.73
7.3.1 Management company fee	-292	-404	-27.72	-614	-650	-5.54	-19,514	-23,694	-17.64	-39,507	-47,202	-16.30
7.3.2 Director's fee	-268	-477	-43.82	-595	-696	-14.51	-14,954	-25,087	-40.39	-31,282	-42,599	-26.57
7.3.3 Financial agent/payments fee	-83	-41	102.44	-145	-82	76.83	-3,176	-3,404	-6.70	-6,535	-6,539	-0.06
7.3.4 Variable fee - realized profit	-2,381	-5,429	-56.14	-5,734	-2,545	125.30	-373,549	-382,142	-2.25	-753,695	-768,148	-1.88
7.3.5 Variable fee - non-realized profit	0	3,203	-100.00	0	0	-	1,045	44,822	-97.67	0	-	-
7.3.6 Other fees of the assigning company	0	0	-	0	0	-	-1	-43	-97.67	-3	-88	-96.59
7.3.7 Other expenses	-82	-68	20.59	-93	-151	-38.41	-22,463	-52,329	-57.07	-53,060	-73,248	-27.56
8. (Net) impairment of financial assets	-66,332	-10,885	509.39	-83,871	-8,333	906.49	-782,066	-784,728	-0.34	-1,396,763	-1,434,663	-2.64
8.1 Net impairment of debt securities	0	0	-	0	0	-	0	-	-	0	-	-
8.2 Net impairment of collection rights	-66,332	-10,885	509.39	-83,871	-8,333	906.49	-782,066	-781,472	0.08	-1,396,763	-1,434,663	-2.64
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	-3,256	-100.00	0	-	-
9. (Net) endowment to provisions	0	0	-	0	0	-	-1,626	-1,382	17.66	-2,983	-3,152	-5.36
10. Profits (losses) in non-current assets for sale	0	0	-	0	0	-	-211,384	-175,244	20.62	-364,810	-238,576	52.91
11. Deflection of losses (profits)	48,960	10,536	364.69	55,496	7,035	688.86	689,077	653,307	5.48	1,199,729	1,112,623	7.83
<b>B) PROFIT BEFORE TAXES</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>
12. Income tax	0	0	-	0	0	-	0	0	-	0	0	-
<b>C) PROFIT FOR THE YEAR</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>0</b>	<b>-</b>

## Aggregate cash flow statement

TABLE C

EUR thousands	PUBLIC FUNDS/BONDS						PUBLIC FUNDS/COMMERCIAL PAPER					
	CURRENT PERIOD			ACCUMULATED			CURRENT PERIOD			ACCUMULATED		
	2012-2S	2011-2S	%	2012-2S	2011-2S	%	2012-2S	2011-2S	%	2012-2S	2011-2S	%
<b>A) CASH FLOWS FROM OPERATING ACTIVITIES</b>	<b>395,376</b>	<b>1,203,469</b>	<b>-67.15</b>	<b>1,229,801</b>	<b>2,044,929</b>	<b>-39.86</b>	<b>4,133</b>	<b>4,299</b>	<b>-3.86</b>	<b>6,733</b>	<b>7,735</b>	<b>-12.95</b>
1. Net cash flow from interests on transactions	609,203	1,220,339	-50.08	1,388,972	2,048,888	-32.21	4,204	4,139	1.57	7,126	8,023	-11.18
1.1 Interest collected from securitised assets	4,090,574	5,712,756	-28.40	10,923,342	12,499,739	-12.61	-462	-302	52.98	0	284	-100.00
1.2 Interest paid on securitisation issues	-2,472,521	-4,134,091	-40.19	-7,741,140	-9,531,515	-18.78	-	-371	-100.00	0	-641	-100.00
1.3 Net interest collected/paid on derivatives transactions	-1,022,375	-339,567	201.08	-1,764,196	-872,821	102.13	-	-	-	0	0	-
1.4 Interest collected from financial investments	131,108	235,512	-44.33	356,083	418,974	-15.01	6,899	17,904	-61.47	11,099	22,472	-50.61
1.5 Interest paid on loans and credit with banks	-117,889	-254,188	-53.62	-385,346	-465,351	-17.19	-3,265	-13,092	-75.06	-5,005	-14,092	-64.48
1.6 Other net collected/paid interests	306	-83	-	229	-138	-	1,032	-	-	1,032	0	-
2. Fees and expenses for financial services paid by the Fund	-197,155	-312,908	-36.99	-499,270	-658,609	-24.19	-14	8,469	-	-472	-476	-0.84
2.1 Fees paid to the management company	-16,493	-24,294	-32.11	-39,273	-48,643	-19.26	-217	-124	75.00	-448	-437	2.52
2.2 Fees paid for securitised assets management	-9,787	-15,210	-35.65	-25,231	-33,245	-24.11	-12	-15	-20.00	-24	-27	-11.11
2.3 Fees paid to the financial agent	-2,903	-3,259	-10.92	-6,423	-6,353	1.10	-	-5	-100.00	0	-5	-100.00
2.4 Variable fees paid	-129,882	-227,884	-43.01	-351,312	-461,596	-23.89	-	8,198	-100.00	0	0	-
2.5 Other fees	-38,090	-42,261	-9.87	-77,031	-108,772	-29.18	215	415	-48.19	0	-7	-100.00
3. Other cash flows from Fund's operations	-16,672	296,038	-	340,099	654,650	-48.05	-57	-8,309	-99.31	79	188	-57.98
3.1 Bad debts and other acquired assets recovery	-67,134	83,637	-	63,980	226,821	-71.79	-136	-1,758	-92.26	0	221	-100.00
3.2 Payment of provisions	-	-	-	0	0	-	-	-	-	0	0	-
3.3 Proceeds from disposal of non-current assets held for sale	134,700	34,242	293.3766	194,628	58,755	231.254	183	-	-	183	0	-
3.4 Others	-84,238	178,159	-	81,491	369,074	-77.92	-104	-6,551	-98.41	-104	-33	215.15
<b>B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES</b>	<b>-1,898,359</b>	<b>9,605,736</b>	<b>-</b>	<b>1,894,161</b>	<b>11,073,470</b>	<b>-82.89</b>	<b>480,636</b>	<b>-483,426</b>	<b>-</b>	<b>157,353</b>	<b>-548,875</b>	<b>-</b>
4. Net cash flows from securitisation issuance	9,889,933	29,560,778	-66.54	20,679,291	66,200,694	-68.76	658,000	895,053	-26.48	1,875,000	2,336,084	-19.74
4.1 Proceeds from securities issuances	9,893,036	29,562,328	-66.53	20,684,346	66,215,156	-68.76	658,000	895,059	-26.49	1,875,000	2,336,093	-19.74
4.2 Payments for securities issuances (placement insurance)	-3,103	-1,550	100.19	-5,055	-14,462	-65.05	-	-6	-100.00	0	-9	-100.00
5. Cash flows from financial assets acquisitions	-9,732,857	-26,374,309	-63.10	-19,716,993	-63,697,786	-69.05	-4,537,557	-5,173,349	-12.29	-9,276,557	-11,439,059	-18.90
5.1 Payments for collection rights acquisitions	-9,732,857	-26,374,309	-63.10	-19,716,993	-63,697,786	-69.05	-4,537,557	-5,173,349	-12.29	-9,276,557	-11,439,059	-18.90
5.2 Payments for other financial investment acquisitions	-	-	-	0	0	-	-	-	-	0	0	-
6. Net cash flows from amortisations	-2,829,315	1,395,849	-	-3,191,093	-2,351,561	35.70	4,232,312	3,822,946	10.71	7,408,571	8,582,933	-13.68
6.1 Proceeds from collection rights amortisation	20,926,517	28,592,946	-26.81	47,171,959	53,406,835	-11.67	4,809,312	5,678,308	-15.30	9,110,571	12,274,651	-25.78
6.2 Proceeds from other securitised assets amortisation	-4,589	24,119	-	0	24,900	-100.00	-	63,911	-100.00	0	221,285	-100.00
6.3 Payments for securitised bonds amortisation	-23,751,243	-27,221,216	-12.75	-50,363,052	-55,783,296	-9.72	-577,000	-1,919,273	-69.94	-1,702,000	-3,913,003	-56.50
7. Other cash flows from the Fund's operations	773,880	5,023,418	-84.59	4,122,956	10,922,123	-62.25	127,881	-28,076	-	150,339	-28,833	-
7.1 Collections from granting loans or drawdowns	780,597	7,924,077	-90.15	3,987,274	13,883,971	-71.28	127,881	-	-	150,339	0	-
7.2 Payments for loans or credits amortisation	13,612	-2,736,155	-	-770,391	-3,121,296	-75.32	-	-28,076	-100.00	0	-28,833	-100.00
7.3 Proceeds on pending collection rights	180,903	6,952	2,502.17	586,950	266,388	120.34	-	-	-	0	0	-
7.4 Public Administrations - liabilities	-776	-827	-6.17	-2,596	-2,400	8.17	-	-	-	0	0	-
7.5 Other assets and liabilities	-200,612	-170,458	17.69	321,719	-104,369	-	-	-	-	0	0	-
7.6 Collection from financial investment amortisation of sale	-	-	-	0	0	-	-	-	-	0	0	-
7.7 Grants collection	156	-171	-	0	-171	-100.00	-	-	-	0	0	-
<b>C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS</b>	<b>-1,502,983</b>	<b>10,809,205</b>	<b>-</b>	<b>3,123,962</b>	<b>13,118,399</b>	<b>-76.19</b>	<b>484,769</b>	<b>-479,127</b>	<b>-</b>	<b>164,086</b>	<b>-541,140</b>	<b>-</b>
Cash or cash equivalents at the beginning of the period <sup>1</sup>	-	-	-	35,719,504	28,396,912	25.79	-	-	-	128,351	673,190	-80.93
Cash or cash equivalents at the end of the period <sup>1</sup>	-	-	-	38,843,466	41,515,311	-6.44	-	-	-	292,437	132,050	121.46

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

TABLE C

PRIVATE FUNDS			TOTAL FUNDS					
ACCUMULATED			CURRENT PERIOD <sup>2</sup>			ACCUMULATED		
2012-25	2011-25	%	2012-25	2011-25	%	2012-25	2011-25	%
<b>14,869</b>	<b>3,591</b>	<b>314.06</b>	<b>399,509</b>	<b>1,207,768</b>	<b>-66.92</b>	<b>1,251,403</b>	<b>2,056,255</b>	<b>-39.14</b>
28,510	19,942	42.96	613,407	1,224,478	-49.90	1,424,608	2,076,853	-31.41
103,088	78,344	31.58	4,090,112	5,712,454	-28.40	11,026,430	12,578,367	-12.34
-60,311	-44,024	37.00	-2,472,521	-4,134,462	-40.20	-7,801,451	-9,576,180	-18.53
-14,941	-16,812	-11.13	-1,022,375	-339,567	201.08	-1,779,137	-889,633	99.99
4,809	4,475	7.46	138,007	253,416	-45.54	371,991	445,921	-16.58
-4,135	-2,041	102.60	-121,154	-267,280	-54.67	-394,486	-481,484	-18.07
0	0	-	1,338	-83	-	1,261	-138	-
-13,564	-2,887	369.83	-197,169	-304,439	-35.24	-513,306	-661,972	-22.46
-803	-501	60.28	-16,710	-24,418	-31.57	-40,524	-49,581	-18.27
-615	-867	-29.07	-9,799	-15,225	-35.64	-25,870	-34,139	-24.22
-128	-52	146.15	-2,903	-3,264	-11.06	-6,551	-6,410	2.20
-11,972	-1,451	725.09	-129,882	-219,686	-40.88	-363,284	-463,047	-21.54
-46	-16	187.50	-37,875	-41,846	-9.49	-77,077	-108,795	-29.15
-77	-13,464	-99.43	-16,729	287,729	-	340,101	641,374	-46.97
0	0	-	-67,270	81,879	-	63,980	227,042	-71.82
0	0	-	0	-	-	0	-	-
0	0	-	134883	34242	293.9109865	194,811	58755	231.5649732
-77	-13,464	-99.43	-84,342	171,608	-	81,310	355,577	-77.13
<b>282,961</b>	<b>57,997</b>	<b>387.89</b>	<b>-1,417,723</b>	<b>9,122,310</b>	<b>-</b>	<b>2,334,475</b>	<b>10,582,592</b>	<b>-77.94</b>
2,690,231	2,560,729	5.06	10,547,933	30,455,831	-65.37	25,244,522	71,097,507	-64.49
2,690,282	2,560,729	5.06	10,551,036	30,457,387	-65.36	25,249,628	71,111,978	-64.49
-51	0	-	-3,103	-1,556	99.42	-5,106	-14,471	-64.72
-3,859,410	-5,284,231	-26.96	-14,270,414	-31,547,658	-54.77	-32,852,960	-80,421,076	-59.15
-3,859,410	-5,284,231	-26.96	-14,270,414	-31,547,658	-54.77	-32,852,960	-80,421,076	-59.15
0	0	-	0	-	-	0	-	-
1,308,650	2,723,461	-51.95	1,402,997	5,218,795	-73.12	5,526,128	8,954,833	-38.29
2,059,185	2,941,150	-29.99	25,735,829	34,271,254	-24.91	58,341,715	68,622,636	-14.98
0	0	-	-4,589	88,030	-	0	246,185	-100.00
-750,535	-217,689	244.77	-24,328,243	-29,140,489	-16.51	-52,815,587	-59,913,988	-11.85
143,490	58,038	147.23	901,761	4,995,342	-81.95	4,416,785	10,951,328	-59.67
155,593	60,927	155.38	908,478	7,924,077	-88.54	4,293,206	13,944,898	-69.21
-8,817	0	-	13,612	-2,764,231	-	-779,208	-3,150,129	-75.26
-1,031	-2,751	-62.52	180,903	6,952	2,502.17	585,919	263,637	122.24
-2,222	0	-	-776	-827	-6.17	-4,818	-2,400	100.75
-33	-138	-76.09	-200,612	-170,458	17.69	321,686	-104,507	-
0	0	-	0	-	-	0	-	-
0	0	-	156	-171	-	0	-171	-100.00
<b>297,830</b>	<b>61,588</b>	<b>383.58</b>	<b>-1,018,214</b>	<b>10,330,078</b>	<b>-</b>	<b>3,585,878</b>	<b>12,638,847</b>	<b>-71.63</b>
264,609	248,657	6.42	-4,104,027	-	-	36,112,464	29,318,759	23.17
562,439	310,245	81.29	-5,122,241	-	-	39,698,342	41,957,606	-5.38

PERIOD	COLLECTION RIGHTS - MAIN RATIOS					% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	SECURITIES ISSUED - IMPROVEMENTS			RATIOS		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)			% GUARANTEE (8)	% LIQUIDITY (9)	% LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
<b>Public ABS, bonds</b>													
Dec-12	360,937,047	3.25	3.18	0.48	2.39	0.29	-0.98	2.61	8.41	1.59	0.24	-0.13	-0.11
Jun-12	411,896,368	2.29	2.71	0.44	1.22	0.27	-0.82	2.65	5.49	1.13	0.20	-0.13	-0.11
Dec-11	455,751,455	2.99	2.10	0.43	1.11	0.23	-0.71	2.82	7.39	1.52	0.19	-0.11	-0.08
Jun-11	465,439,228	2.69	1.92	0.28	1.74	0.23	-0.59	2.37	4.66	1.20	0.18	-0.15	-0.13
Dec-10	484,209,039	4.25	1.85	0.40	2.90	0.16	-0.53	2.51	5.70	1.94	0.40	-0.24	-0.22
Jun-10	456,719,249	3.52	1.43	0.55	4.30	0.10	-0.47	2.51	3.33	0.71	0.52	-0.23	-0.22
Dec-09	478,014,950	-	-	-	-	0.08	-0.38	2.04	3.10	0.77	0.24	-0.18	-0.16
<b>Public ABS, non-mortgage covered bonds</b>													
Dec-12	246,165,412	3.87	4.87	0.73	3.65	0.43	-1.44	3.97	12.71	1.93	0.34	-0.18	-0.16
Jun-12	286,302,949	3.13	4.01	0.66	1.81	0.39	-1.17	3.89	8.03	1.16	0.29	-0.19	-0.16
Dec-11	322,716,165	3.91	3.05	0.62	1.61	0.33	-1.00	4.07	10.59	1.70	0.26	-0.15	-0.12
Jun-11	322,825,758	3.26	2.83	0.41	2.57	0.32	-0.85	3.48	6.71	1.37	0.28	-0.21	-0.18
Dec-10	327,781,093	5.71	2.83	0.61	4.42	0.23	-0.78	3.81	8.51	2.13	0.59	-0.35	-0.32
Jun-10	301,516,850	5.51	2.24	0.85	6.72	0.15	-0.71	3.87	5.04	0.26	0.82	-0.34	-0.33
Dec-09	322,133,497	-	-	-	-	0.11	-0.56	-	-	-	0.36	-0.26	-0.24
<b>Public ABS, commercial paper</b>													
Dec-12	1,607,792	-	0.30	2.57	50.00	0.04	-0.37	-	17.56	32.29	1.10	-1.42	-1.41
Jun-12	1,803,870	-	0.08	-	-	0.04	-0.56	-	6.98	27.54	1.06	-0.03	-0.01
Dec-11	1,691,473	-	-	0.02	-	-	-0.50	-	5.09	27.45	1.08	-0.18	-0.15
Jun-11	2,332,627	-	0.22	0.85	-	-	-0.23	0.05	6.33	0.06	0.24	-0.39	-0.37
Dec-10	2,842,868	-	-	-	-	-	-0.06	-	4.93	24.77	0.45	-0.41	-0.40
Jun-10	2,196,163	-	-	-	-	-	-0.05	-	4.86	-	0.71	-0.82	-0.79
Dec-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26	1.85	-0.12	-0.12

PERIOD	TA (1)	COLLECTION RIGHTS - MAIN RATIOS				% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	SECURITIES ISSUED - IMPROVEMENTS			RATIOS			
		EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)			% GUARANTEE (8)	% LIQUIDITY (10)	% RF (9)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)	
<b>Private ABS</b>														
Dec-12	3,812,325	5.81	4.17	-	0.01	-	-2.78	-	3.26	1.86		0.54	-0.08	-0.08
Dec-11	3,655,797	2.07	3.45	0.09	2.79	-	-2.05	-	4.13	1.97		0.78	-0.09	-0.09
Dec-10	3,143,463	1.90	0.37	0.14	3.92	-	-2.30	-	3.03	2.13		1.30	-0.05	-0.04
Dec-09	3,127,507	0.26	-	-	-	-	-1.62	-	3.31	2.26		1.85	-0.12	-0.12

**Information on headings**

(1) Total assets in thousands euros.

(2) Early amortisation rate

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

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

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

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

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

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

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

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

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

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

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

	PERIOD	OUTSTANDING AMOUNT (EUR thousands)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
										BY DEBTOR	/ BY SECTOR	
PUBLIC FUNDS												
MBS	2011 2	285,466,655	2.20	33.23	1.55	0.30	1.00	15.22	5.75	29.33	35.30	
	2012 2	227,298,298	2.77	31.09	2.39	0.37	1.34	14.09	6.78	33.52	35.75	
Loans to companies	2011 2	68,677,951	5.67	38.53	4.58	0.81	2.21	7.97	3.67	15.58	14.93	
	2012 2	46,239,510	5.59	40.81	7.87	1.08	8.74	7.53	4.53	15.52	17.33	
Subordinated debt and treasury bonds	2011 2	3,408,379	0.00	0.00	0.00	0.00	0.00	1.23	3.05	82.47	22.02	
	2012 2	299,379	0.00	0.00	0.00	0.00	0.00	3.90	6.15	100.00	40.00	
Public administrations	2011 2	2,121,469	0.18	1.32	0.31	0.01	0.00	1.45	5.20	83.98	27.34	
	2012 2	373,522	0.95	5.12	2.84	0.00	0.00	5.31	8.91	34.44	80.43	
Consumer and auto loans	2011 2	11,544,791	5.18	5.46	6.53	2.62	0.05	6.15	3.22	0.69	45.39	
	2012 2	8,956,637	5.15	5.57	7.61	1.36	2.49	5.72	4.39	0.47	30.37	
Accounts receivable	2011 2	0	-	-	-	-	-	-	-	-	-	
	2012 2	0	-	-	-	-	-	-	-	-	-	
Future collection rights	2011 2	0	-	-	-	-	-	-	-	-	-	
	2012 2	0	-	-	-	-	-	-	-	-	-	
Securitisation bonds	2011 2	0	-	-	-	-	-	-	-	-	-	
	2012 2	0	-	-	-	-	-	-	-	-	-	
Other	2011 2	26,642,589	4.19	0.00	0.00	0.00	0.00	7.71	2.12	80.49	66.97	
	2012 2	25,684,363	2.53	0.00	0.00	0.00	0.00	9.28	2.32	86.53	75.78	
Commercial paper	2011 2	1,507,904	0.00	-	0.00	0.02	0.00	0.01	2.97	5.27	-	
	2012 2	1,288,284	0.00	-	0.30	2.57	50.00	0.00	0.00	46.05	-	
PRIVATE FUNDS	2011 2	3,096,098	2.07	-	3.45	0.09	2.79	3.66	20.56	52.89	-	
	2012 2	3,088,224	5.81	-	4.17	0.00	0.01	3.51	5.47	49.97	-	

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJAMAR CAJA RURAL, S.C.C.	180,977
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	273,123
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	248,476
AYT CAIXANOVA FTPYME I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	76,527
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	183,837
AYT CAJA INGENIEROS 2, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	940,980
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	126,979
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	203,662
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	146,972
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	39,112,570
AYT CEDULAS CAJAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,033,297
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	5,237,902
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,199,209
AYT CEDULAS CAJAS VI, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	3,470,554
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,227,723
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,095,305
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	553,034
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	4,912,981
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	337,200
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	OTROS	20,314
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	93,767
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3,813,092
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,255,720
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,427,792
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	506,554
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	621,697
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	162,747
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	116,730
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	158,653
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	348,176
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	101,351
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	NOVACAIXAGALICIA	139,449
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	121,813
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE VITORIA Y ALAVA- ARABA ETA GASTEIZKO AURREZKI KUTXA	128,758

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	257,327
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	207,007
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	459,666
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	803,063
AYT KUTXA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	1,860,958
AYT PRESTAMOS CONSUMO III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	29,817
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	80,424
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	77,256
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	CAIXABANK	103,629
AYT SA NOSTRA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	21,872
AYT UNICAJA FINANCIACION I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	186,377
AYT VPO II, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	126,255
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	33,557
ICO MEDIACION I AYT, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	707,010
ICO MEDIACION II AYT FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	INSTITUTO DE CREDITO OFICIAL	16,705,800
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	819,465
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	852,225
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BANKIA	1,189,609
UNICAJA AYT EMPRESAS I, FTA	FTA	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	UNICAJA	151,481
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	333,266
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,607,151
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,344,451
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	2,580,166
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	166,423
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	214,785
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	491,032
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	582,050
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	656,461



## List of Funds through June 30, 2012

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	934,600
BANCAJA LEASING 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	560,870
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	770,523
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	944,056
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	232,849
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	271,351
BANKINTER 4 FTPYME, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	231,268
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	448,385
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	355,991
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	455,535
BBVA AUTOS 1 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	30,300
BBVA AUTOS 2 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	132,628
BBVA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	179,895
BBVA CONSUMO 2, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	223,998
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	213,811
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	FINANZIA, BANCO DE CREDITO, S.A.	671,674
BBVA CONSUMO 5, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,074,470
BBVA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	240,909
BBVA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,400,498
BBVA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,170,194
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,232,349
BBVA EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	939,617
BBVA EMPRESAS 6, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,055,200
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	120,736
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	219,915
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	360,602
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,715,166
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,737,356
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,615,150
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,313,732
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2,183,731
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3,939,007
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1,431,552
BBVA-3 FTPYME FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	59,894
BBVA-4 PYME, FTA	FTA	BONOS	PÚBLICO EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	74,049

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	194,585
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	220,202
BBVA-7 FTGENCAT, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	53,234
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	286,992
BCL MUNICIPIOS I FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	133,296
CONSUMO BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	21,005
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO PASTOR, S.A.	51,802
FTPYME BANCAJA 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	41,341
FTPYME BANCAJA 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	74,608
FTPYME BANCAJA 6 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	189,786
MBS BANCAJA 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	121,819
MBS BANCAJA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	262,014
MBS BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	350,124
MBS BANCAJA 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	1,013,683
MBS BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	834,029
MBS BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	833,146
MBS BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	432,659
PYME BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	140,465
PYME BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	561,356
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	196,856
PYME VALENCIA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	272,848
RURAL CEDULA I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,118,979
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	458,750
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	920,276
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	195,865
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	325,803
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	428,424
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	669,264

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,364,405
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1,760,556
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	826,477
RURALPYME 1 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	31,640
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	164,775
VAL BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	283,741
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	145,002
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	517,586
VALENCIA HIPOTECARIO 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	673,801
VALENCIA HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	421,820
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,100,556
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,648,967
FONCAIXA EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,114,727
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	170,342
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	212,805
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	539,452
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	385,446
FONCAIXA LEASINGS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1,091,283
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	111,707
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	153,300
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	138,276
GC FTGENCAT SABADELL 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	105,004
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	93,868
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	115,014
GC FTPYME SABADELL 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	240,351
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	264,278
GC FTPYME SABADELL 8, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	642,426
GC FTPYME UNNIM 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	UNNIM	260,275
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO PASTOR, S.A.	402,844
GC SABADELL EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	268,066
GC SABADELL EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	296,556
FINANCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	118,528
GAT FTGENCAT 2005, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	81,260
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	66,763
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	168,543
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	306,856

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND	TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
GAT FTGENCAT 2009, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	319,098
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	692,306
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	709,153
HIPOCAT 14, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	405,010
HIPOCAT 16, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	634,699
HIPOCAT 17, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	811,530
HIPOCAT 18, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	679,972
HIPOCAT 19, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	628,573
HIPOCAT 20, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	833,265
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	58,140
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	153,760
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	238,340
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	487,888
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	590,705
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	459,666
MBSCAT 1, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	729,464
MBSCAT 2, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	338,876
PYMECAT 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	146,754
PYMECAT 3 FTPYME, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	364,866
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,243,898
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,419,254
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	206,733
IM BANCO POPULAR FTPYME 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	467,304
IM BANCO POPULAR FTPYME 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,122,145
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	634,996
IM BANKOA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANKOA, S.A.	422,631
IM BCG RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	357,226
IM BES EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO ESPIRITO SANTO, S.A., S.E.	394,944
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	470,202
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	513,545
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	364,913
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	127,392
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	603,675
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	581,434
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	683,659
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1,445,472

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	188,824
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	978,223
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	640,960
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,249,336
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,352,025
IM CEDULAS 14, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,295,732
IM CEDULAS 15, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	872,383
IM CEDULAS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,513,453
IM CEDULAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,065,044
IM CEDULAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2,143,382
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,282,281
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,296,454
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,306,966
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	181,933
IM FTGENCAT SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	93,222
IM FTGENCAT SABADELL 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	189,762
IM FTPYME SABADELL 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	77,400
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	378,204
IM FTPYME SABADELL 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	1,326,857
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	357,855
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	2,527,380
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,537,744
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	478,908
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	324,811
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1,080,954
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	441,787
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	186,499
IM SABADELL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	197,296
IM SABADELL EMPRESAS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	876,773
IM SABADELL EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	313,220
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	885,863
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	989,448
IM TERRASSA 1 FTGENCAT FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	61,860
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAIXA D'ESTALVIS DE TERRASSA	221,562
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1,664,759
EMPRESAS BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	621,967

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	922,485
EMPRESAS BANESTO 6, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	927,421
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,230,309
FINANCIACION BANESTO 1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	40,796
FTA FTPYME SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	279,329
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	373,176
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	217,163
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	724,480
FTA SANTANDER EMPRESAS 10, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,786,880
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	380,003
FTA SANTANDER EMPRESAS 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	793,633
FTA SANTANDER EMPRESAS 8, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3,551,774
FTA SANTANDER EMPRESAS 9, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	2,594,378
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	167,275
FTA SANTANDER FINANCIACION 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	781,828
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	951,029
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,600,356
FTA SANTANDER HIPOTECARIO 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,101,208
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,898,426
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	865,952
FTA SANTANDER PUBLICO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	319,592
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	268,533
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	682,414
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,110,557
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,177,183
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	55,023
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	65,089
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	89,812
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	245,083
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	246,285
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	144,524
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	378,227
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	749,233
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	790,894
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	957,442
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	243,103

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	244,807
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	358,036
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	649,836
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	518,549
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	435,682
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	272,013
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	226,978
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	245,270
CEDULAS TDA 15, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,409,533
CEDULAS TDA 17, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,239,167
CEDULAS TDA 18, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	881,911
CEDULAS TDA 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,068,019
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,916,156
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,145,195
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1,575,988
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3,113,685
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2,042,541
CIBELES III FTPYME, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	82,374
CM BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	88,238
DRIVER ESPAÑA ONE, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	310,977
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	229,421
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	622,626
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	15,838,633
FTPYME TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	22,178
FTPYME TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	82,040
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	92,017
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	384,189
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	573,526
FTPYME TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	485,163
MADRID CONSUMO I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	207,131
MADRID FTPYME I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	895,306
MADRID FTPYME II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANKIA	746,474

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
MADRID ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	213,441
MADRID RESIDENCIAL I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	685,624
MADRID RESIDENCIAL II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	602,410
MADRID RMBS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,047,173
MADRID RMBS II, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	934,814
MADRID RMBS III FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,752,167
MADRID RMBS IV, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID	1,499,507
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10,948,625
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	3,507,189
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	57,321
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	111,422
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	113,063
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	120,135
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	97,147
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	120,132
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	190,731
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	144,544
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	182,832
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	310,807
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	217,760
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	149,427
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	380,732
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	526,685
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	313,799
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	471,018
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	294,785
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	191,283
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	395,068
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	238,468
TDA CAM 10, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	755,163
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,298,007
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1,514,865



## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND	TYPE		SPECIAL-PURPOSE VEHICLE		ORIGINATOR	TOTAL ASSET
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	273,989
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	305,081
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	714,279
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	980,111
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	657,430
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	984,866
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	978,438
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	897,093
TDA CORPORATIVOS I, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	660,904
TDA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	61,492
TDA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	111,017
TDA FTPYME PASTOR 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	338,879
TDA IBERCAJA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	181,257
TDA IBERCAJA 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	413,690
TDA IBERCAJA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	501,855
TDA IBERCAJA 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	754,392
TDA IBERCAJA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	728,872
TDA IBERCAJA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	1,102,987
TDA IBERCAJA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	1,770,991
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	104,425
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	31,464
TDA SA NOSTRA EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE LAS BALEARES	74,229
TDA SA NOSTRA EMPRESAS 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE LAS BALEARES	168,257
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	284,165
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MONTES DE PIEDAD Y CAJA DE AHORROS DE RONDA, CADIZ, ALMERIA, MALAGA Y ANTEQ	175,543
UNICAJA TDA VPO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MONTES DE PIEDAD Y CAJA DE AHORROS DE RONDA, CADIZ, ALMERIA, MALAGA Y ANTEQ	163,646
<b>Subtotal ABS/BONDS constituted in previous periods</b>						<b>338,521,537</b>
BBVA-9 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	557,434

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
FONCAIXA PYMES 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	2,646,410
IM CFS RMBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	390,543
IM CITI TARJETAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CITIBANK ESPAÑA, S.A.	1,245,482
FTA PYMES SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,740,334
FTA PYMES SANTANDER 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3,179,992
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	580,868
AUTO ABS 2012-3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANQUE PSA FINANCE S.E.	847,100
TDA LICO LEASING III, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	LICO LEASING, S.A., E.F.C.	143,095
<b>Subtotal ABS/BONDS constituted during the period</b>						<b>11,331,258</b>
<b>Total ABS/BONDS</b>						<b>349,852,795</b>
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1,607,792
<b>Subtotal ABS/COMMERCIAL PAPER constituted in previous periods</b>						<b>1,607,792</b>
<b>Subtotal ABS/COMMERCIAL PAPER constituted during the period</b>						<b>0</b>
<b>Total ABS/COMMERCIAL PAPER</b>						<b>1,607,792</b>
<b>Total PUBLIC ABS</b>						<b>351,460,587</b>
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	243,974
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	276,178
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	308,176
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	605,957
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	324,369
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	715,624
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1,069,024
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	681,800
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	841,452
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	591,477
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	83,864
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	74,534
AYT.1, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	36,004
AYT.11, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	90,704
AYT.2, FTH	FTH	BONOS	PÚBLICO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	18,174
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	183,417
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	468,543
BANKINTER 12, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	626,504
BANKINTER 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	37,986

## Asset-backed securities

TABLE 00

## List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET	
BANKINTER 3, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	256,626
BANKINTER 4, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	257,217
BANKINTER 5, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	179,929
BANKINTER 7, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	159,712
RURAL HIPOTECARIO II FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	26,017
RURAL HIPOTECARIO III FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	56,499
RURAL HIPOTECARIO IV FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	110,813
VALENCIA HIPOTECARIO 2, FTH		FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	439,317
GC SABADELL 1, FTH		FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	364,304
GAT ICO-FTVPO 1, FTH		FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	267,545
IM PASTOR 2, FTH		FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	273,312
IM PASTOR 3, FTH		FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	353,317
FTH UCI 10		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	180,192
FTH UCI 12		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	364,887
FTH UCI 5		FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	25,486
TDA 11, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	63,225
TDA 12, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	58,030
TDA IBERCAJA ICO-FTVPO, FTH		FTH	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS Y MONTE DE PIEDAD DE ZARAGOZA, ARAGON Y RIOJA	370,063
<b>Subtotal MBS constituted in previous periods</b>						<b>11,084,252</b>	
<b>Subtotal MBS constituted during the period</b>						<b>0</b>	
<b>Total MBS - PUBLIC</b>						<b>11,084,252</b>	
<b>Total PUBLIC FUNDS</b>						<b>362,544,839</b>	
AYT ADMINISTRACIONES I, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	132,622
AYT FINANCIACION INVERSIONES II, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	319,921
AYT FINANCIACION INVERSIONES III, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	268,535
AYT LICO LEASING I, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	LICO LEASING, S.A., E.F.C.	64,681
AYT PRESTIGE CAJAS DE AHORRO, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	171,635
AYT.10, FINANCIACION INVERSIONES, FTA		FTA	BONOS	PRIVADO	AHORRO Y TITULIZACION, SGFT, S.A.	MULTICEDENTE	315,942
VALENCIA ACTIVOS 1, FTA		FTA	BONOS	PRIVADO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO DE VALENCIA, S.A.	1,076,736
GC COMPASS SPAIN 2, FTA		FTA	BONOS	PRIVADO	GESTICAIXA, S.G.F.T., S.A.	URALITA	60,940
BANCO FINANTIA SOFINLOC TDA N° 2, FTA		FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	13,832
BANCO FINANTIA SOFINLOC TDA N° 3, FTA		FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	16,882
CAJA SAN FERNANDO CDO I, FTA		FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS PROVINCIAL SAN FERNANDO DE SEVILLA Y JEREZ	49,615

Asset-backed securities

TABLE 00

List of Funds through June 30, 2012

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
CAP-TDA 2, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	GRUPO DRAGADOS	393,724
EMPRESAS TDA CAM 10, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	557,251
MORTGAGE FINANCE SPAIN, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CALYON, SUCURSAL EN ESPAÑA	217,565
SOFINLOC ESPAÑA TDA Nº 1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO FINANTIA SOFINLOC, S.A.	28,847
TDA FS1, FTA	FTA	BONOS	PRIVADO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA	123,597
<b>Subtotal ABS/PRIVATE/BONDS constituted in previous periods</b>						<b>3,812,325</b>
<b>Subtotal ABS/PRIVATE/BONDS constituted during the period</b>						<b>0</b>
<b>Total ABS/PRIVATE/BONDS</b>						<b>3,812,325</b>
<b>Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted in previous periods</b>						<b>0</b>
<b>Subtotal ABS/PRIVATE/COMMERCIAL PAPER constituted during the period</b>						<b>0</b>
<b>Total ABS/PRIVATE/COMMERCIAL PAPER</b>						<b>0</b>
<b>Total PRIVATE FUNDS</b>						<b>3,812,325</b>

Amounts in thousands euros.

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AUTO ABS 2012-3, FTA	FTA BONOS	774,772	0		802,373	40,218	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	FTA BONOS	152,142	0		155,656	24,999	-4,332
AYT CAIXA GALICIA EMPRESAS I, FTA	FTA BONOS	219,314	0		256,982	820	290
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA BONOS	238,349	0		241,336	1,343	-22,367
AYT CAIXANOVA FTPYME I, FTA	FTA BONOS	48,881	0		56,377	19,698	-878
AYT CAIXANOVA HIPOTECARIO I, FTA	FTA BONOS	168,822	0		179,232	95	-6,131
AYT CAJA INGENIEROS 2, FTA	FTA BONOS	859,992	0		864,564	72,930	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA BONOS	121,879	0		124,487	1,754	-7,250
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA BONOS	195,345	0		197,576	5,205	-12,539
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA BONOS	133,240	0		137,408	1,680	-2,599
AYT CEDULAS CAJAS GLOBAL FTA	FTA BONOS	37,189,599	0		37,182,845	1,919,323	0
AYT CEDULAS CAJAS IV, FTA	FTA BONOS	3,923,485	0		3,923,266	109,790	0
AYT CEDULAS CAJAS IX, FTA	FTA BONOS	5,145,775	0		5,144,617	91,941	0
AYT CEDULAS CAJAS V, FTA	FTA BONOS	3,111,915	0		3,111,104	86,902	0
AYT CEDULAS CAJAS VI, FTA	FTA BONOS	3,398,138	0		3,397,283	72,243	0
AYT CEDULAS CAJAS VIII, FTA	FTA BONOS	4,121,049	0		4,120,101	106,702	0
AYT CEDULAS CAJAS X, FTA	FTA BONOS	3,938,518	0		3,938,041	155,384	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA BONOS	395,550	0		416,814	119,516	-9,500
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA BONOS	4,576,595	0		4,685,739	142,551	-107,054
AYT DEUDA SUBORDINADA I, FTA	FTA BONOS	280,766	0		298,139	39,011	0
AYT FONDO EOLICO, FTA	FTA BONOS	15,382	0		15,366	0	0
AYT FTPYME II, FTA	FTA BONOS	71,589	0		75,679	11,848	-1,552
AYT GOYA HIPOTECARIO III, FTA	FTA BONOS	3,508,455	66		3,528,066	282,569	-161,488
AYT GOYA HIPOTECARIO IV, FTA	FTA BONOS	1,157,970	0		1,186,460	66,009	-56,152
AYT GOYA HIPOTECARIO V, FTA	FTA BONOS	1,305,624	0		1,336,993	86,511	-72,653
AYT HIPOTECARIO BBK I, FTA	FTA BONOS	465,228	0		476,203	23,075	-10,520
AYT HIPOTECARIO BBK II, FTA	FTA BONOS	577,818	0		589,657	21,599	-7,836
AYT HIPOTECARIO MIXTO II, FTA	FTA BONOS	155,123	0		156,404	5,867	-16,842
AYT HIPOTECARIO MIXTO III, FTA	FTA BONOS	112,368	2,599		116,384	77	-6,298
AYT HIPOTECARIO MIXTO IV, FTA	FTA BONOS	145,138	0		149,677	5,549	-7,040
AYT HIPOTECARIO MIXTO V, FTA	FTA BONOS	337,494	0		341,245	5,808	-14,374
AYT HIPOTECARIO MIXTO, FTA	FTA BONOS	81,902	506		83,055	18,269	-310
AYT ICO FTVPO CAIXA GALICIA I, FTA	FTA BONOS	123,074	0		125,632	13,105	-3,730

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA BONOS	109,492	0		111,055	10,115	-9,505
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA BONOS	116,116	0		119,319	8,522	-1,893
AYT ICO-FTVPO I, FTA	FTA BONOS	226,239	0		233,289	12,301	6,149
AYT ICO-FTVPO III, FTA	FTA BONOS	183,861	0		188,651	14,832	-8,114
AYT KUTXA HIPOTECARIO I, FTA	FTA BONOS	426,275	0		435,750	13,521	-10,302
AYT KUTXA HIPOTECARIO II, FTA	FTA BONOS	757,397	0		783,962	13,085	-57,755
AYT KUTXA HIPOTECARIO IV, FTA	FTA BONOS	1,524,397	0		1,647,582	102,132	-76,926
AYT PRESTAMOS CONSUMO III, FTA	FTA BONOS	17,894	0		22,109	7,089	-161
AYT PROMOCIONES INMOBILIARIAS II, FTA	FTA BONOS	49,260	0		49,594	29,993	-232
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA BONOS	70,120	0		71,896	5,217	-1,935
AYT PROMOCIONES INMOBILIARIAS IV, FTA	FTA BONOS	50,105	0		51,211	51,273	-875
AYT SA NOSTRA FINANCIACION I, FTA	FTA BONOS	12,859	0		13,997	7,788	-196
AYT UNICAJA FINANCIACION I, FTA	FTA BONOS	120,332	0		140,720	44,375	-3,123
AYT VPO II, FTA	FTA BONOS	110,666	0		114,994	10,571	-6,930
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA BONOS	23,867	0		25,083	7,988	0
BANCAJA - BVA VPO 1, FTA	FTA BONOS	297,183	0		303,458	23,274	-26,035
BANCAJA 10, FTA	FTA BONOS	1,572,097	0		1,592,132	4,218	-32,489
BANCAJA 11, FTA	FTA BONOS	1,319,864	0		1,339,404	1,818	-31,000
BANCAJA 13, FTA	FTA BONOS	2,362,266	0		2,386,960	182,692	-33,223
BANCAJA 3, FTA	FTA BONOS	154,899	0		155,948	2,605	1,226
BANCAJA 5, FTA	FTA BONOS	203,377	0		207,539	5,013	-4,792
BANCAJA 6, FTA	FTA BONOS	461,084	0		465,377	20,829	-8,193
BANCAJA 7, FTA	FTA BONOS	565,576	0		569,311	7,357	-8,336
BANCAJA 8, FTA	FTA BONOS	614,259	0		645,512	0	-10,817
BANCAJA 9, FTA	FTA BONOS	909,325	0		920,869	3,248	-19,227
BANCAJA LEASING 1, FTA	FTA BONOS	432,571	0		459,709	100,961	0
BANKINTER 10, FTA	FTA BONOS	744,309	558		767,013	0	-13,269
BANKINTER 13 FTA	FTA BONOS	897,642	2,635		934,795	539	-18,168
BANKINTER 2 PYME FTA	FTA BONOS	207,445	440		225,555	0	-3,774
BANKINTER 3 FTPYME FTA	FTA BONOS	253,802	1,262		269,481	358	-4,390
BANKINTER 4 FTPYME, FTA	FTA BONOS	192,364	752		193,240	37,311	-3,734
BANKINTER 6, FTA	FTA BONOS	424,994	302		432,686	13,516	-8,346
BANKINTER 8, FTA	FTA BONOS	340,539	91		343,410	10,712	-5,764

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
BANKINTER 9, FTA	FTA BONOS	429,549	219		438,786	13,754	-8,607
BBVA AUTOS 1 FTA	FTA BONOS	9,141	36		10,082	19,799	36
BBVA AUTOS 2 FTA	FTA BONOS	102,731	28		112,460	15,758	-12,963
BBVA CONSUMO 1, FTA	FTA BONOS	133,180	101		151,882	21,125	-21,489
BBVA CONSUMO 2, FTA	FTA BONOS	189,008	185		197,447	20,740	-21,987
BBVA CONSUMO 3 FTA	FTA BONOS	180,398	40		199,913	11,934	-20,802
BBVA CONSUMO 4 FTA	FTA BONOS	427,631	0		461,561	206,788	-43,579
BBVA CONSUMO 5, FTA	FTA BONOS	602,230	0		653,238	413,187	-86,304
BBVA EMPRESAS 1, FTA	FTA BONOS	196,672	2,037		211,736	28,115	-2,455
BBVA EMPRESAS 2, FTA	FTA BONOS	874,796	4,157		926,239	472,039	-2,321
BBVA EMPRESAS 3, FTA	FTA BONOS	724,513	7,871		724,548	443,952	-26,884
BBVA EMPRESAS 4, FTA	FTA BONOS	580,356	2,646		639,497	590,626	-20,639
BBVA EMPRESAS 5, FTA	FTA BONOS	667,526	1,810		691,357	245,331	-22,416
BBVA EMPRESAS 6, FTA	FTA BONOS	842,234	0		907,033	143,288	-41,015
BBVA FINANZIA AUTOS 1 FTA	FTA BONOS	104,009	0		115,682	0	-14,598
BBVA HIPOTECARIO 3, FTA	FTA BONOS	179,649	5,811		177,965	22,313	-2,514
BBVA LEASING 1, FTA	FTA BONOS	341,435	230		359,048	0	-8,993
BBVA RMBS 1, FTA	FTA BONOS	1,571,381	31,673		1,571,679	41,769	-1,486
BBVA RMBS 10, FTA	FTA BONOS	1,523,357	292		1,536,989	192,398	-36,317
BBVA RMBS 11, FTA	FTA BONOS	1,371,490	274		1,386,085	221,086	0
BBVA RMBS 2, FTA	FTA BONOS	3,085,348	69,283		3,103,760	48,760	-36,379
BBVA RMBS 3, FTA	FTA BONOS	2,073,729	84,974		2,177,255	0	-17,020
BBVA RMBS 5 FTA	FTA BONOS	3,499,214	76,064		3,473,621	458,848	-54,423
BBVA RMBS 9, FTA	FTA BONOS	1,156,116	3,460		1,159,211	266,665	-40,615
BBVA-3 FTPYME FTA	FTA BONOS	42,207	190		45,904	11,008	-631
BBVA-4 PYME, FTA	FTA BONOS	62,666	2,371		58,356	13,781	-927
BBVA-5 FTPYME, FTA	FTA BONOS	174,504	9,694		171,528	17,096	-3,942
BBVA-6 FTPYME FTA	FTA BONOS	210,837	4,866		214,676	0	-6,609
BBVA-7 FTGENCAT, FTA	FTA BONOS	48,824	462		48,068	4,934	-978
BBVA-8 FTPYME FTA	FTA BONOS	263,727	6,878		253,078	33,592	-4,774
BBVA-9 PYME FTA	FTA BONOS	464,541	0		469,525	85,303	0
BCL MUNICIPIOS I FTA	FTA BONOS	96,432	0		102,292	30,352	532
CAIXA PENEDES 1 TDA, FTA	FTA BONOS	492,332	0		502,199	12,427	-9,362

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
CAIXA PENEDES 2 TDA, FTA	FTA BONOS	405,025	0		415,412	16,535	-4,112
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA BONOS	222,260	0		228,122	42,965	-1,452
CAIXA PENEDES PYMES 1 TDA, FTA	FTA BONOS	209,493	0		211,383	13,431	-1,308
CAJA INGENIEROS TDA 1, FTA	FTA BONOS	210,718	0		214,366	29,959	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA BONOS	2,057,692	0		2,057,611	170,664	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	FTA BONOS	2,419,123	0		2,419,031	0	0
CEDULAS TDA 15, FTA	FTA BONOS	1,351,881	0		1,351,882	57,568	0
CEDULAS TDA 17, FTA	FTA BONOS	1,159,675	0		1,159,675	79,023	0
CEDULAS TDA 18, FTA	FTA BONOS	820,256	0		820,406	61,359	0
CEDULAS TDA 2, FTA	FTA BONOS	2,008,647	0		2,008,630	58,831	0
CEDULAS TDA 21, FONDO DE TITULIZACION	FTA BONOS	2,651,238	0		2,651,237	241,170	0
CEDULAS TDA 3, FTA	FTA BONOS	2,072,521	0		2,072,356	64,131	0
CEDULAS TDA 5, FTA	FTA BONOS	1,505,425	0		1,505,425	57,957	0
CEDULAS TDA 6, FTA	FTA BONOS	3,070,705	0		3,070,705	0	0
CEDULAS TDA 7, FTA	FTA BONOS	2,037,400	0		2,037,205	0	0
CIBELES III FTPYME, FTA	FTA BONOS	41,655	0		41,594	38,354	-246
CM BANCAJA 1, FTA	FTA BONOS	72,648	0		88,157	24	-297
CONSUMO BANCAJA 1, FTA	FTA BONOS	18,282	0		20,754	0	-259
DRIVER ESPAÑA ONE, FTA	FTA BONOS	278,349	0		258,551	16,888	-5,037
EDT FTPYME PASTOR 3, FTA	FTA BONOS	39,088	5,773		36,952	14,710	-2,472
EMPRESAS BANESTO 2, FTA	FTA BONOS	465,875	14,228		507,320	113,143	-7,177
EMPRESAS BANESTO 5, FTA	FTA BONOS	638,881	5,244		657,946	262,433	7
EMPRESAS BANESTO 6, FTA	FTA BONOS	650,339	0		926,155	0	-8,091
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA BONOS	220,818	0		210,416	16,684	-1,616
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	FTA BONOS	607,380	0		610,629	9,526	-2,414
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA BONOS	1,227,781	0		1,225,691	0	0
FINANCAT 1, FTA	FTA BONOS	104,871	19		115,682	0	-823
FINANCIACION BANESTO 1, FTA	FTA BONOS	33,075	145		39,919	0	-1,668
FONCAIXA AUTONOMOS 1, FTA	FTA BONOS	892,843	0		934,133	156,701	2,383
FONCAIXA CONSUMO 1, FTA	FTA BONOS	2,438,024	0		2,482,322	152,268	2,235
FONCAIXA EMPRESAS 3, FTA	FTA BONOS	921,343	0		980,964	127,602	-422
FONCAIXA FTGENCAT 3, FTA	FTA BONOS	158,711	0		166,814	3,209	-4,961
FONCAIXA FTGENCAT 4, FTA	FTA BONOS	194,854	0		207,847	3,842	-7,549



FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FONCAIXA FTGENCAT 5, FTA	FTA BONOS	499,217	0		536,833	0	-21,371
FONCAIXA FTGENCAT 6, FTA	FTA BONOS	368,066	0		384,686	0	-11,346
FONCAIXA LEASINGS 1, FTA	FTA BONOS	849,664	0		882,534	200,567	4,307
FONCAIXA PYMES 3, FTA	FTA BONOS	2,263,897	0		2,401,457	241,247	0
FTA FTPYME SANTANDER 1	FTA BONOS	247,520	1,331		255,635	18,073	-1,773
FTA FTPYME SANTANDER 2	FTA BONOS	323,453	2,505		334,825	18,037	735
FTA PYMES SANTANDER 3	FTA BONOS	1,237,593	0		1,740,144	0	0
FTA PYMES SANTANDER 4	FTA BONOS	2,349,828	0		3,179,763	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	FTA BONOS	159,010	0		200,357	0	-3,399
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	FTA BONOS	571,400	0		720,139	508	-38,893
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA BONOS	489,554	0		426,381	150,959	0
FTA SANTANDER EMPRESAS 10, FTA	FTA BONOS	1,669,793	578		2,781,823	0	-33,571
FTA SANTANDER EMPRESAS 2	FTA BONOS	307,645	9,195		367,270	0	-1,369
FTA SANTANDER EMPRESAS 4	FTA BONOS	728,924	18,829		792,139	0	-5,407
FTA SANTANDER EMPRESAS 8, FTA	FTA BONOS	1,957,805	22,513		3,532,179	0	14,250
FTA SANTANDER EMPRESAS 9, FTA	FTA BONOS	1,506,293	17,476		2,593,698	0	-17,129
FTA SANTANDER FINANCIACION 1	FTA BONOS	138,817	202		153,414	0	2,086
FTA SANTANDER FINANCIACION 5	FTA BONOS	563,935	1,413		781,030	0	-36,517
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	900,051	9,904		932,353	0	-4,849
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1,515,221	37,059		1,587,960	0	-14,753
FTA SANTANDER HIPOTECARIO 6	FTA BONOS	772,099	7,371		970,144	0	130,455
FTA SANTANDER HIPOTECARIO 7	FTA BONOS	1,509,279	971		1,880,749	0	17,420
FTA SANTANDER HIPOTECARIO 8	FTA BONOS	687,237	371		858,858	0	5,555
FTA SANTANDER PUBLICO 1	FTA BONOS	287,746	0		304,817	13,968	-2,602
FTA UCI 11	FTA BONOS	253,427	1,963		251,204	12,755	0
FTA UCI 14	FTA BONOS	641,278	18,631		615,416	21,759	0
FTA UCI 16	FTA BONOS	1,066,505	42,922		1,048,206	775	0
FTA UCI 18	FTA BONOS	1,140,947	10,622		1,133,061	97	-19,217
FTA UCI 6	FTA BONOS	49,714	0		50,352	4,582	0
FTA UCI 7	FTA BONOS	61,436	26		61,511	3,417	0
FTA UCI 8	FTA BONOS	83,605	107		83,535	6,007	0
FTA UCI 9	FTA BONOS	231,292	798		229,647	12,510	0
FTA, HIPOTEBANSA 11	FTA BONOS	227,323	631		232,800	5,576	-2,933

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
FTA, HIPOTEBANSA X	FTA BONOS	134,702	169		135,739	3,466	-2,215
FTA, SANTANDER EMPRESAS 1	FTA BONOS	325,443	2,085		336,419	27,730	-1,257
FTA, SANTANDER EMPRESAS 3	FTA BONOS	640,916	8,983		715,696	0	2,066
FTA, UCI 15	FTA BONOS	743,565	24,836		736,731	0	0
FTA, UCI 17	FTA BONOS	924,890	30,969		929,044	1,621	-23,165
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	14,417,193	0		15,799,628	0	0
FTPYME BANCAJA 2 FTA	FTA BONOS	34,348	0		34,653	5,302	-270
FTPYME BANCAJA 3 FTA	FTA BONOS	58,866	0		53,661	5,925	-1,285
FTPYME BANCAJA 6 FTA	FTA BONOS	188,165	0		189,700	0	-1,825
FTPYME TDA 6, FTA	FTA BONOS	19,412	0		19,792	1,515	-98
FTPYME TDA 7, FTA	FTA BONOS	75,526	0		81,088	0	64
FTPYME TDA CAM 2, FTA	FTA BONOS	81,406	0		77,536	9,362	-243
FTPYME TDA CAM 4, FTA	FTA BONOS	379,097	0		382,602	1,087	-3,201
FTPYME TDA CAM 7, FTA	FTA BONOS	517,692	0		501,678	66,364	3,345
FTPYME TDA CAM 9, FTA	FTA BONOS	421,675	0		199,164	278,789	0
GAT FTGENCAT 2005, FTA	FTA BONOS	62,425	45		64,839	16,019	-391
GAT FTGENCAT 2006, FTA	FTA BONOS	64,710	898		66,671	0	-532
GAT FTGENCAT 2007, FTA	FTA BONOS	159,056	2,417		149,318	190	-1,612
GAT FTGENCAT 2008, FTA	FTA BONOS	271,561	538		292,790	12,535	-166
GAT FTGENCAT 2009, FTA	FTA BONOS	279,652	340		70,623	246,042	0
GC FTGENCAT CAIXA SABADELL 1, FTA	FTA BONOS	100,944	0		111,077	0	-2,858
GC FTGENCAT CAIXA SABADELL 2, FTA	FTA BONOS	109,905	0		148,409	0	4,468
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	115,659	0		133,777	0	3,019
GC FTGENCAT SABADELL 1, FTA	FTA BONOS	93,036	0		97,702	7,090	-775
GC FTPYME PASTOR 4, FTA	FTA BONOS	82,858	4,113		82,296	0	-2,320
GC FTPYME SABADELL 4, FTA	FTA BONOS	108,106	0		111,271	3,629	-1,727
GC FTPYME SABADELL 5, FTA	FTA BONOS	211,238	0		231,012	8,193	-4,042
GC FTPYME SABADELL 6, FTA	FTA BONOS	239,548	0		258,867	4,074	-5,283
GC FTPYME SABADELL 8, FTA	FTA BONOS	514,661	0		557,560	81,231	42
GC FTPYME UNNIM 1, FTA	FTA BONOS	210,769	0		219,506	36,422	3,533
GC PASTOR HIPOTECARIO 5, FTA	FTA BONOS	391,093	6,196		401,787	1	-44,048
GC SABADELL EMPRESAS 2, FTA	FTA BONOS	248,965	0		254,596	12,921	-2,050

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
GC SABADELL EMPRESAS 4, FTA	FTA BONOS	229,634	0		236,356	59,405	330
HIPOCAT 10, FTA	FTA BONOS	672,105	9,436		690,163	0	-25,923
HIPOCAT 11, FTA	FTA BONOS	684,882	13,032		706,592	0	-26,220
HIPOCAT 14, FTA	FTA BONOS	394,452	560		403,677	169	-11,486
HIPOCAT 16, FTA	FTA BONOS	613,011	0		616,395	17,289	-5,703
HIPOCAT 17, FTA	FTA BONOS	782,863	1,472		670,196	139,519	-7,973
HIPOCAT 18, FTA	FTA BONOS	611,685	167		619,271	57,473	0
HIPOCAT 19, FTA	FTA BONOS	604,979	1,327		380,884	246,507	0
HIPOCAT 20, FTA	FTA BONOS	763,982	49		502,476	329,060	0
HIPOCAT 4, FTA	FTA BONOS	54,839	0		54,922	0	-1,108
HIPOCAT 5, FTA	FTA BONOS	142,440	0		144,800	6,927	-5,084
HIPOCAT 6, FTA	FTA BONOS	220,590	141		207,871	17,029	-9,199
HIPOCAT 7, FTA	FTA BONOS	453,694	1,421		455,686	19,995	-23,176
HIPOCAT 8, FTA	FTA BONOS	568,804	1,935		563,142	16,576	-27,889
HIPOCAT 9, FTA	FTA BONOS	434,676	3,462		457,616	0	-14,329
ICO MEDIACION I AYT, FTA	FTA BONOS	535,932	0		363,793	249,716	-2,214
ICO MEDIACION II AYT FTA	FTA BONOS	10,535,838	0		3,595,362	13,016,523	-42,210
IM BANCO POPULAR FTPYME 1, FTA	FTA BONOS	185,010	0		181,706	12,605	-12,676
IM BANCO POPULAR FTPYME 2, FTA	FTA BONOS	381,535	0		376,502	88,236	-32,032
IM BANCO POPULAR FTPYME 3, FTA	FTA BONOS	899,822	0		918,581	182,621	0
IM BANCO POPULAR MBS 2, FTA	FTA BONOS	579,147	0		573,788	57,458	-40,303
IM BANKOA MBS 1, FTA	FTA BONOS	391,120	0		393,475	27,014	-1,422
IM BCG RMBS 1, FTA	FTA BONOS	328,845	0		330,951	25,571	-1,587
IM BES EMPRESAS 1, FTA	FTA BONOS	360,396	0		372,745	22,184	0
IM CAJA LABORAL 1, FTA	FTA BONOS	442,288	0		466,130	0	-9,765
IM CAJA LABORAL 2, FTA	FTA BONOS	480,996	0		482,286	29,307	-14,002
IM CAJA LABORAL EMPRESAS 1, FTA	FTA BONOS	325,793	0		194,219	164,310	0
IM CAJAMAR 1, FTA	FTA BONOS	120,585	0		122,019	2,222	-4,266
IM CAJAMAR 3, FTA	FTA BONOS	580,616	0		571,640	5,568	-39,205
IM CAJAMAR 4, FTA	FTA BONOS	564,277	0		567,457	0	-40,185
IM CAJAMAR 5, FTA	FTA BONOS	664,707	0		664,344	2,270	-47,823
IM CAJAMAR 6, FTA	FTA BONOS	1,410,746	0		1,420,093	9,646	-114,750
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA BONOS	148,982	0		149,439	38,882	-6,032

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM CAJAMAR EMPRESAS 4, FTA	FTA BONOS	864,952	0		954,788	569	0
IM CAJASTUR MBS 1, FTA	FTA BONOS	542,045	0		544,121	95,054	-13,282
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	FTA BONOS	2,075,234	0		2,075,083	171,202	0
IM CEDULAS 10, FTA	FTA BONOS	1,350,324	0		1,350,213	0	0
IM CEDULAS 14, FTA	FTA BONOS	1,229,340	0		1,229,250	62,404	0
IM CEDULAS 15, FTA	FTA BONOS	800,772	0		800,770	66,698	0
IM CEDULAS 2, FTA	FTA BONOS	1,511,772	0		1,511,691	0	0
IM CEDULAS 3, FTA	FTA BONOS	1,064,841	0		1,064,829	0	0
IM CEDULAS 4, FTA	FTA BONOS	2,137,849	0		2,137,682	0	0
IM CEDULAS 5, FTA	FTA BONOS	1,273,766	0		1,273,698	0	0
IM CEDULAS 7, FTA	FTA BONOS	1,287,733	0		1,287,639	0	0
IM CEDULAS 9, FTA	FTA BONOS	1,305,326	0		1,305,255	0	0
IM CFS RMBS 1, FTA	FTA BONOS	378,248	0		283,530	106,252	0
IM CITI TARJETAS 1, FTA	FTA BONOS	1,045,284	0		1,002,640	193,495	0
IM FTGENCAT SABADELL 2, FTA	FTA BONOS	165,178	0		176,172	4,758	-8,052
IM FTGENCAT SABADELL 3, FTA	FTA BONOS	84,752	0		86,802	6,221	-3,487
IM FTGENCAT SABADELL 4, FTA	FTA BONOS	151,505	0		164,023	24,941	-6,120
IM FTPYME SABADELL 3, FTA	FTA BONOS	56,583	0		61,848	9,591	-660
IM FTPYME SABADELL 7, FTA	FTA BONOS	324,597	0		330,472	47,169	-2,626
IM FTPYME SABADELL 9, FTA	FTA BONOS	1,082,803	0		1,178,200	127,086	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA BONOS	303,769	0		319,749	6,968	-1,427
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	FTA BONOS	707,653	0		2,277,620	181,908	47,778
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	FTA BONOS	1,049,920	0		1,133,353	404,324	0
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA BONOS	424,311	0		429,040	6,355	-1,610
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA BONOS	277,429	0		322,634	714	-7,879
IM GRUPO BANCO POPULAR LEASING 2, FTA	FTA BONOS	740,751	0		783,473	295,819	0
IM PASTOR 4, FTA	FTA BONOS	417,910	18,922		424,160	6,944	-27,137
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA BONOS	180,107	0		180,416	0	-7,843
IM SABADELL EMPRESAS 1, FTA	FTA BONOS	176,788	0		188,574	7,886	-1,636
IM SABADELL EMPRESAS 3, FTA	FTA BONOS	572,349	0		615,080	259,026	-17,046
IM SABADELL EMPRESAS 5, FTA	FTA BONOS	215,852	0		235,324	77,050	-4,692
IM SABADELL RMBS 2, FTA	FTA BONOS	838,871	0		855,796	16,950	-53,336
IM SABADELL RMBS 3, FTA	FTA BONOS	937,537	0		936,540	42,600	-105,673

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
IM TERRASSA 1 FTGENCAT FTA	FTA BONOS	48,458	0		48,567	9,009	-853
IM TERRASSA MBS 1, FTA	FTA BONOS	213,527	0		220,156	0	-10,924
INTERMONEY MASTER CEDULAS, FTA	FTA BONOS	1,659,680	0		1,659,666	0	0
MADRID ACTIVOS CORPORATIVOS III, FTA	FTA BONOS	622,709	0		257,682	516,983	3,130
MADRID ACTIVOS CORPORATIVOS IV, FTA	FTA BONOS	632,941	0		287,288	535,498	-22,870
MADRID ACTIVOS CORPORATIVOS V, FTA	FTA BONOS	1,081,695	0		586,285	561,473	-127,058
MADRID CONSUMO I, FTA	FTA BONOS	139,424	0		96,855	90,216	-3,111
MADRID FTPYME I, FTA	FTA BONOS	620,773	223		377,315	444,170	31,867
MADRID FTPYME II, FTA	FTA BONOS	653,402	0		321,998	414,644	-1,110
MADRID ICO-FTVPO I, FTA	FTA BONOS	190,086	829		158,360	51,639	-1,985
MADRID RESIDENCIAL I, FTA	FTA BONOS	584,694	4,379		388,120	282,615	-5,234
MADRID RESIDENCIAL II, FTA	FTA BONOS	524,084	1,149		382,964	205,329	-1,239
MADRID RMBS I, FTA	FTA BONOS	994,516	31,535		969,741	74,350	-19,268
MADRID RMBS II, FTA	FTA BONOS	886,581	32,561		855,009	72,451	-16,857
MADRID RMBS III FTA	FTA BONOS	1,662,981	64,235		1,638,565	110,319	-11,350
MADRID RMBS IV, FTA	FTA BONOS	1,301,816	57,380		1,286,456	196,064	-12,156
MBS BANCAJA 1 FTA	FTA BONOS	110,941	0		112,045	7,040	-2,650
MBS BANCAJA 2, FTA	FTA BONOS	248,186	0		256,734	0	-3,767
MBS BANCAJA 3, FTA	FTA BONOS	339,136	0		344,218	0	-6,779
MBS BANCAJA 4, FTA	FTA BONOS	965,612	0		989,862	1,384	-18,979
MBS BANCAJA 6, FTA	FTA BONOS	750,158	0		753,714	73,149	0
MBS BANCAJA 7, FTA	FTA BONOS	778,494	0		782,482	44,809	0
MBS BANCAJA 8, FTA	FTA BONOS	409,266	0		406,914	23,341	0
MBSCAT 1, FTA	FTA BONOS	682,314	1,368		573,017	154,042	-29,691
MBSCAT 2, FTA	FTA BONOS	318,085	143		113,399	225,430	0
PROGRAMA CEDULAS TDA, FTA	FTA BONOS	10,398,710	0		10,398,710	300,513	0
PYME BANCAJA 5, FTA	FTA BONOS	123,624	3,918		140,029	0	-1,814
PYME BANCAJA 7, FTA	FTA BONOS	373,939	0		339,999	221,084	-5,264
PYME VALENCIA 1, FTA	FTA BONOS	178,404	6,971		187,655	0	-5,357
PYME VALENCIA 2, FTA	FTA BONOS	180,584	1,955		178,527	90,126	0
PYMECAT 2 FTPYME, FTA	FTA BONOS	132,733	1,245		141,503	5,234	-20
PYMECAT 3 FTPYME, FTA	FTA BONOS	320,707	0		85,247	279,582	0
PYMES BANESTO 2, FTA	FTA BONOS	229,760	9,832		228,297	14,367	-5,323

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		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
RURAL CEDULA I, FTA	FTA BONOS	1,032,292	0	1,031,885	86,573	0	
RURAL HIPOTECARIO GLOBAL I, FTA	FTA BONOS	431,037	1,755	450,716	0	-21,037	
RURAL HIPOTECARIO IX, FTA	FTA BONOS	873,062	9,687	886,050	1,204	-34,234	
RURAL HIPOTECARIO V FTA	FTA BONOS	184,819	145	185,571	8,539	0	
RURAL HIPOTECARIO VI, FTA	FTA BONOS	306,478	103	313,518	7,369	-12,552	
RURAL HIPOTECARIO VII, FTA	FTA BONOS	411,650	795	414,942	9,651	-18,259	
RURAL HIPOTECARIO VIII, FTA	FTA BONOS	629,474	2,104	651,122	0	-24,769	
RURAL HIPOTECARIO X, FTA	FTA BONOS	1,274,302	4,849	1,281,904	49,522	-47,801	
RURAL HIPOTECARIO XI, FTA	FTA BONOS	1,618,569	4,140	1,619,688	96,922	-53,673	
RURAL HIPOTECARIO XII, FTA	FTA BONOS	740,491	533	741,089	54,981	-21,252	
RURALPYME 1 FTPYME FTA	FTA BONOS	22,436	115	22,458	9,129	-720	
RURALPYME 2 FTPYME FTA	FTA BONOS	128,863	380	159,574	2,774	-3,216	
SANTANDER CONSUMER SPAIN 09-1, FTA	FTA BONOS	147,137	0	243,180	0	-8,006	
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	FTA BONOS	249,964	0	356,692	0	-15,940	
SANTANDER HIPOTECARIO I, FTA	FTA BONOS	591,091	1,528	604,447	18,792	-3,068	
SOL-LION, FTA	FTA BONOS	3,215,327	0	3,267,336	82,165	141,904	
TDA 13 - MIXTO, FTA	FTA BONOS	50,747	0	52,634	3,952	0	
TDA 14 - MIXTO, FTA	FTA BONOS	98,842	0	102,575	7,380	0	
TDA 15 - MIXTO, FTA	FTA BONOS	103,925	0	104,294	5,504	0	
TDA 16 - MIXTO, FTA	FTA BONOS	109,307	337	107,304	8,974	0	
TDA 17 - MIXTO, FTA	FTA BONOS	86,082	0	85,555	9,642	0	
TDA 18 - MIXTO, FTA	FTA BONOS	110,544	0	110,259	7,656	0	
TDA 19 - MIXTO, FTA	FTA BONOS	176,512	0	175,697	11,696	-2,869	
TDA 20 - MIXTO, FTA	FTA BONOS	130,906	0	134,832	8,478	-1,359	
TDA 22 - MIXTO, FTA	FTA BONOS	175,276	1,599	165,928	6,429	-2,495	
TDA 23, FTA	FTA BONOS	298,658	0	288,975	11,539	-2,151	
TDA 24, FTA	FTA BONOS	212,796	2,494	209,837	1,675	-1,569	
TDA 25, FTA	FTA BONOS	139,408	8,267	148,081	697	-1,442	
TDA 26 - MIXTO, FTA	FTA BONOS	360,182	0	370,627	53	-1,733	
TDA 27, FTA	FTA BONOS	509,097	6,631	507,077	15,733	-7,928	
TDA 28, FTA	FTA BONOS	296,485	9,138	308,077	4,870	-3,848	
TDA 29, FTA	FTA BONOS	454,548	0	453,547	372	6,538	
TDA 30, FTA	FTA BONOS	260,911	0	267,223	15	9,818	

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
TDA 31, FTA	FTA BONOS	180,093	0		176,749	6,211	5,614
TDA CAJAMAR 2, FTA	FTA BONOS	381,023	0		375,309	3,400	-12,021
TDA CAM 1, FTA	FTA BONOS	223,591	0		224,503	10,537	-2,777
TDA CAM 10, FTA	FTA BONOS	744,121	0		732,908	5,080	-1,418
TDA CAM 11, FTA	FTA BONOS	1,199,286	0		1,232,916	22,652	32,253
TDA CAM 12, FTA	FTA BONOS	1,406,892	0		1,457,906	4,503	37,562
TDA CAM 2, FTA	FTA BONOS	253,956	0		258,616	8,605	-3,937
TDA CAM 3, FTA	FTA BONOS	281,720	0		289,032	9,020	-3,625
TDA CAM 4, FTA	FTA BONOS	686,128	0		678,372	20,150	-14,910
TDA CAM 5, FTA	FTA BONOS	929,085	0		919,245	21,468	-25,613
TDA CAM 6, FTA	FTA BONOS	626,576	0		611,162	16,842	-12,852
TDA CAM 7, FTA	FTA BONOS	939,929	0		908,068	29,032	-13,649
TDA CAM 8, FTA	FTA BONOS	941,364	0		934,570	6,744	-14,853
TDA CAM 9, FTA	FTA BONOS	859,918	0		857,440	6,852	-11,261
TDA CORPORATIVOS I, FTA	FTA BONOS	296,683	0		312,903	347,582	345
TDA EMPRESAS 1, FTA	FTA BONOS	49,582	0		52,131	9,300	0
TDA EMPRESAS 2, FTA	FTA BONOS	50,756	0		64,633	46,370	0
TDA FTPYME PASTOR 9, FTA	FTA BONOS	246,546	0		267,637	70,926	0
TDA IBERCAJA 1, FTA	FTA BONOS	165,718	0		172,205	4,209	-2,647
TDA IBERCAJA 2, FTA	FTA BONOS	395,332	0		410,797	0	-5,125
TDA IBERCAJA 3, FTA	FTA BONOS	488,497	0		499,354	0	-5,603
TDA IBERCAJA 4, FTA	FTA BONOS	726,015	0		748,775	0	-8,181
TDA IBERCAJA 5, FTA	FTA BONOS	706,896	0		724,318	0	-7,276
TDA IBERCAJA 6, FTA	FTA BONOS	1,025,657	0		1,059,621	19,429	-13,746
TDA IBERCAJA 7, FTA	FTA BONOS	1,664,469	0		1,757,476	0	5,328
TDA LICO LEASING III, FTA	FTA BONOS	123,709	0		78,433	64,022	0
TDA PASTOR 1, FTA	FTA BONOS	97,466	0		95,153	1,978	-771
TDA PASTOR CONSUMO 1, FTA	FTA BONOS	26,406	0		30,301	766	-698
TDA SA NOSTRA EMPRESAS 1, FTA	FTA BONOS	57,732	0		58,785	15,369	-439
TDA SA NOSTRA EMPRESAS 2, FTA	FTA BONOS	127,893	0		128,951	39,224	-1,013
TDA TARRAGONA 1, FTA	FTA BONOS	269,999	0		274,084	539	-7,094
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	FTA BONOS	148,905	0		152,216	15,789	4,278
UNICAJA AYT EMPRESAS I, FTA	FTA BONOS	116,884	0		121,835	24,186	4,669

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
UNICAJA TDA VPO, FTA	FTA BONOS	150,201	0	152,022	9,684	-9,120	
VAL BANCAJA 1, FTA	FTA BONOS	251,585	0	249,964	30,571	0	
VALENCIA HIPOTECARIO 1, FTA	FTA BONOS	128,667	29	131,109	4,733	-3,789	
VALENCIA HIPOTECARIO 3, FTA	FTA BONOS	476,080	5,342	482,383	562	-7,898	
VALENCIA HIPOTECARIO 4, FTA	FTA BONOS	616,611	31,484	664,044	0	-11,762	
VALENCIA HIPOTECARIO 5, FTA	FTA BONOS	381,435	8,627	381,611	34,574	-5,132	
<b>Subtotal ABS/BONDS 2012 2</b>		<b>308,597,128</b>	<b>1,007,008</b>	<b>310,467,168</b>	<b>35,275,856</b>	<b>-2,980,615</b>	
<b>Subtotal ABS/BONDS 2011 2</b>		<b>394,829,412</b>	<b>1,017,360</b>	<b>399,249,595</b>	<b>36,239,603</b>	<b>-3,876,153</b>	
<b>% change</b>		<b>-21.84</b>	<b>-1.02</b>	<b>-22.24</b>	<b>-2.66</b>	<b>-23.10</b>	
FTA SANTANDER 2	FTA PAGARÉS	1,300,714	658	1,349,085	228,607	0	
<b>Subtotal ABS/COMMERCIAL PAPER 2012 2</b>		<b>1,300,714</b>	<b>658</b>	<b>1,349,085</b>	<b>228,607</b>	<b>0</b>	
<b>Subtotal ABS/COMMERCIAL PAPER 2011 2</b>		<b>1,533,715</b>	<b>0</b>	<b>1,595,680</b>	<b>78,149</b>	<b>0</b>	
<b>% change</b>		<b>-15.19</b>	<b>-</b>	<b>-15.45</b>	<b>192.53</b>	<b>-</b>	
AYT GENOVA HIPOTECARIO II, FTH	FTH BONOS	232,554	104	235,561	8,086	-4,130	
AYT GENOVA HIPOTECARIO III, FTH	FTH BONOS	256,519	0	265,820	9,340	-4,685	
AYT GENOVA HIPOTECARIO IV, FTH	FTH BONOS	289,331	206	297,120	10,045	-4,145	
AYT GENOVA HIPOTECARIO IX, FTH	FTH BONOS	578,727	852	592,010	11,583	-10,480	
AYT GENOVA HIPOTECARIO VI, FTH	FTH BONOS	307,470	205	316,940	5,871	-5,647	
AYT GENOVA HIPOTECARIO VII, FTH	FTH BONOS	687,117	1,516	696,561	16,805	-3,971	
AYT GENOVA HIPOTECARIO VIII, FTH	FTH BONOS	1,026,819	728	1,048,421	17,269	-57,344	
AYT GENOVA HIPOTECARIO X, FTH	FTH BONOS	665,197	962	670,954	9,987	-11,101	
AYT GENOVA HIPOTECARIO XI, FTH	FTH BONOS	792,874	1,710	803,793	35,564	-36,973	
AYT GENOVA HIPOTECARIO XII, FTH	FTH BONOS	560,134	282	564,143	25,718	-27,430	
AYT HIPOTECARIO III, FTH	FTH BONOS	78,883	0	79,738	3,853	0	
AYT HIPOTECARIO IV, FTH	FTH BONOS	69,662	0	70,666	3,502	-568	
AYT.1, FTH	FTH BONOS	30,330	0	30,757	4,754	0	
AYT.11, FTH	FTH BONOS	82,732	178	85,936	4,161	-355	
AYT.2, FTH	FTH BONOS	15,454	0	15,631	2,330	0	
BANCAJA 4, FTH	FTH BONOS	176,049	0	177,677	4,002	-4,756	
BANKINTER 11, FTH	FTH BONOS	446,565	178	466,317	0	-8,523	
BANKINTER 12, FTH	FTH BONOS	607,710	1,229	620,094	0	-11,177	
BANKINTER 2, FTH	FTH BONOS	33,936	0	37,765	0	0	
BANKINTER 3, FTH	FTH BONOS	229,736	73	239,782	13,273	-4,365	



FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS- LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
BANKINTER 4, FTH	FTH BONOS	241,565	0		248,680	5,228	-4,438
BANKINTER 5, FTH	FTH BONOS	170,066	52		174,878	4,267	-3,266
BANKINTER 7, FTH	FTH BONOS	153,300	47		154,253	4,902	-2,631
FTH UCI 10	FTH BONOS	173,306	590		172,076	6,116	0
FTH UCI 12	FTH BONOS	349,104	4,991		341,704	10,353	0
FTH UCI 5	FTH BONOS	22,432	22		22,725	2,658	0
GAT ICO-FTVPO 1, FTH	FTH BONOS	247,628	0		259,775	7,123	-8,692
GC SABADELL 1, FTH	FTH BONOS	351,829	0		356,962	6,637	-8,168
IM PASTOR 2, FTH	FTH BONOS	261,239	767		264,658	5,000	-8,598
IM PASTOR 3, FTH	FTH BONOS	330,462	18,864		348,052	4,619	-20,853
RURAL HIPOTECARIO II FTH	FTH BONOS	22,358	0		23,525	2,354	0
RURAL HIPOTECARIO III FTH	FTH BONOS	52,074	0		53,017	3,264	0
RURAL HIPOTECARIO IV FTH	FTH BONOS	101,692	25		104,388	5,798	0
TDA 11, FTH	FTH BONOS	52,893	0		55,480	6,658	0
TDA 12, FTH	FTH BONOS	49,528	0		52,026	5,173	0
TDA IBERCAJA ICO-FTVPO, FTH	FTH BONOS	309,657	0		353,438	895	-20,774
VALENCIA HIPOTECARIO 2, FTH	FTH BONOS	391,379	5,896		409,278	0	-7,618
<b>Subtotal MBS 2012 2</b>		<b>10,448,311</b>	<b>39,477</b>		<b>10,710,601</b>	<b>267,188</b>	<b>-280,688</b>
<b>Subtotal MBS 2011 2</b>		<b>15,835,844</b>	<b>33,723</b>		<b>16,226,097</b>	<b>318,398</b>	<b>-358,206</b>
<b>% change</b>		<b>-34.02</b>	<b>17.06</b>		<b>-33.99</b>	<b>-16.08</b>	<b>-21.64</b>
<b>Total 2012 2</b>		<b>320,346,153</b>	<b>1,047,143</b>		<b>322,526,854</b>	<b>35,771,651</b>	<b>-3,261,303</b>
<b>Total 2011 2</b>		<b>412,198,971</b>	<b>1,051,083</b>		<b>417,071,372</b>	<b>36,636,150</b>	<b>-4,234,359</b>
<b>% change</b>		<b>-22.28</b>	<b>-0.37</b>		<b>-22.67</b>	<b>-2.36</b>	<b>-22.98</b>

Amounts in thousands euros.

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
<b>BONDS</b>											
AUTO ABS 2012-3, FTA	0	0	0	0	770,259	0	0	0	0	1	4,512
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	142,085	0	0	0	0	0	0	0	9,504	553
AYT CAIXA GALICIA EMPRESAS I, FTA	0	207,512	0	0	0	0	0	0	0	11,101	701
AYT CAIXA SABADELL HIPOTECARIO I, FTA	212,194	0	0	0	0	0	0	0	0	25,746	409
AYT CAIXANOVA FTPYME I, FTA	0	45,894	0	0	0	0	0	0	0	2,773	214
AYT CAIXANOVA HIPOTECARIO I, FTA	158,560	0	0	0	0	0	0	0	0	9,356	906
AYT CAJA INGENIEROS 2, FTA	858,396	0	0	0	0	0	0	0	0	424	1,172
AYT CAJA MURCIA HIPOTECARIO I, FTA	120,030	0	0	0	0	0	0	0	0	1,600	249
AYT CAJAGRANADA HIPOTECARIO I, FTA	180,622	0	0	0	0	0	0	0	0	14,397	326
AYT CAJAMURCIA HIPOTECARIO II, FTA	132,167	0	0	0	0	0	0	0	0	802	271
AYT CEDULAS CAJAS GLOBAL FTA	36,708,689	0	0	0	0	0	0	0	0	0	480,910
AYT CEDULAS CAJAS IV, FTA	3,800,000	0	0	0	0	0	0	0	0	0	123,485
AYT CEDULAS CAJAS IX, FTA	5,000,000	0	0	0	0	0	0	0	0	0	145,775
AYT CEDULAS CAJAS V, FTA	3,100,000	0	0	0	0	0	0	0	0	0	11,915
AYT CEDULAS CAJAS VI, FTA	3,300,000	0	0	0	0	0	0	0	0	0	98,138
AYT CEDULAS CAJAS VIII, FTA	4,100,000	0	0	0	0	0	0	0	0	0	21,049
AYT CEDULAS CAJAS X, FTA	3,900,000	0	0	0	0	0	0	0	0	0	38,518
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	377,044	0	0	0	0	0	0	0	17,178	1,328
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,484,764	0	0	0	0	0	0	0	0	84,565	7,266
AYT DEUDA SUBORDINADA I, FTA	0	0	297,876	0	0	0	0	0	0	-17,500	390
AYT FONDO EOLICO, FTA	0	15,300	0	0	0	0	0	0	0	0	82
AYT FTPYME II, FTA	0	70,232	0	0	0	0	0	0	0	1,255	102
AYT GENOVA HIPOTECARIO II, FTH	231,823	0	0	0	0	0	0	0	0	475	256
AYT GENOVA HIPOTECARIO III, FTH	255,361	0	0	0	0	0	0	0	0	936	222
AYT GENOVA HIPOTECARIO IV, FTH	288,410	0	0	0	0	0	0	0	0	706	215
AYT GENOVA HIPOTECARIO IX, FTH	573,510	0	0	0	0	0	0	0	0	4,753	464
AYT GENOVA HIPOTECARIO VI, FTH	305,498	0	0	0	0	0	0	0	0	1,738	234

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT GENOVA HIPOTECARIO VII, FTH	683,523	0	0	0	0	0	0	0	0	3,056	538
AYT GENOVA HIPOTECARIO VIII, FTH	1,018,484	0	0	0	0	0	0	0	0	7,449	886
AYT GENOVA HIPOTECARIO X, FTH	658,254	0	0	0	0	0	0	0	0	6,460	483
AYT GENOVA HIPOTECARIO XI, FTH	782,499	0	0	0	0	0	0	0	0	9,751	624
AYT GENOVA HIPOTECARIO XII, FTH	552,312	0	0	0	0	0	0	0	0	7,422	400
AYT GOYA HIPOTECARIO III, FTA	3,473,276	0	0	0	0	0	0	0	0	32,422	2,757
AYT GOYA HIPOTECARIO IV, FTA	1,148,476	0	0	0	0	0	0	0	0	8,609	885
AYT GOYA HIPOTECARIO V, FTA	1,300,934	0	0	0	0	0	0	0	0	3,717	973
AYT HIPOTECARIO BBK I, FTA	462,297	0	0	0	0	0	0	0	0	2,402	529
AYT HIPOTECARIO BBK II, FTA	573,148	0	0	0	0	0	0	0	0	4,059	611
AYT HIPOTECARIO III, FTH	77,930	0	0	0	0	0	0	0	0	780	173
AYT HIPOTECARIO IV, FTH	68,534	0	0	0	0	0	0	0	0	1,030	98
AYT HIPOTECARIO MIXTO II, FTA	153,391	0	0	0	0	0	0	0	0	1,553	179
AYT HIPOTECARIO MIXTO III, FTA	105,992	0	0	0	0	0	0	0	0	5,996	380
AYT HIPOTECARIO MIXTO IV, FTA	143,565	0	0	0	0	0	0	0	0	1,396	177
AYT HIPOTECARIO MIXTO V, FTA	330,264	0	0	0	0	0	0	0	0	6,791	439
AYT HIPOTECARIO MIXTO, FTA	79,753	0	0	0	0	0	0	0	0	1,994	155
AYT ICO FTVPO CAIXA GALICIA I, FTA	122,374	0	0	0	0	0	0	0	0	467	233
AYT ICO-FTVPO CAJA MURCIA, FTA	107,683	0	0	0	0	0	0	0	0	1,494	315
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	115,348	0	0	0	0	0	0	0	0	656	112
AYT ICO-FTVPO I, FTA	224,110	0	0	0	0	0	0	0	0	1,710	419
AYT ICO-FTVPO III, FTA	181,879	0	0	0	0	0	0	0	0	1,732	250
AYT KUTXA HIPOTECARIO I, FTA	424,233	0	0	0	0	0	0	0	0	1,550	492
AYT KUTXA HIPOTECARIO II, FTA	736,620	0	0	0	0	0	0	0	0	19,323	1,454
AYT KUTXA HIPOTECARIO IV, FTA	1,497,074	0	0	0	0	0	0	0	0	24,578	2,745
AYT PRESTAMOS CONSUMO III, FTA	0	0	0	0	17,440	0	0	0	0	384	70
AYT PROMOCIONES INMOBILIARIAS II, FTA	43,355	0	0	0	0	0	0	0	0	5,816	89
AYT PROMOCIONES INMOBILIARIAS III, FTA	68,735	0	0	0	0	0	0	0	0	1,288	97
AYT PROMOCIONES INMOBILIARIAS IV, FTA	42,316	0	0	0	0	0	0	0	0	7,705	84

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
AYT SA NOSTRA FINANCIACION I, FTA	0	0	0	0	12,637	0	0	0	0	200	22
AYT UNICAJA FINANCIACION I, FTA	0	0	0	0	117,772	0	0	0	0	2,070	490
AYT VPO II, FTA	109,869	0	0	0	0	0	0	0	0	659	138
AYT.1, FTH	29,835	0	0	0	0	0	0	0	0	488	7
AYT.11, FTH	81,538	0	0	0	0	0	0	0	0	1,119	75
AYT.2, FTH	15,295	0	0	0	0	0	0	0	0	157	2
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	23,199	0	0	0	0	0	0	0	0	591	77
BANCAJA - BVA VPO 1, FTA	293,101	0	0	0	0	0	0	0	0	3,635	447
BANCAJA 10, FTA	1,443,927	0	0	0	0	0	0	0	0	125,877	2,293
BANCAJA 11, FTA	1,203,834	0	0	0	0	0	0	0	0	114,075	1,955
BANCAJA 13, FTA	2,189,259	0	0	0	0	0	0	0	0	169,417	3,590
BANCAJA 3, FTA	151,421	0	0	0	0	0	0	0	0	3,273	205
BANCAJA 4, FTH	170,999	0	0	0	0	0	0	0	0	4,843	207
BANCAJA 5, FTA	198,642	0	0	0	0	0	0	0	0	4,487	248
BANCAJA 6, FTA	449,457	0	0	0	0	0	0	0	0	11,066	561
BANCAJA 7, FTA	546,974	0	0	0	0	0	0	0	0	17,910	692
BANCAJA 8, FTA	578,392	0	0	0	0	0	0	0	0	35,077	790
BANCAJA 9, FTA	838,246	0	0	0	0	0	0	0	0	69,821	1,258
BANCAJA LEASING 1, FTA	0	418,830	0	0	0	0	0	0	0	13,021	720
BANKINTER 10, FTA	737,460	0	0	0	0	0	0	0	0	6,270	579
BANKINTER 11, FTH	441,098	0	0	0	0	0	0	0	0	5,106	361
BANKINTER 12, FTH	593,537	0	0	0	0	0	0	0	0	13,627	546
BANKINTER 13 FTA	881,902	0	0	0	0	0	0	0	0	14,977	763
BANKINTER 2 PYME FTA	0	192,431	0	0	0	0	0	0	0	14,819	195
BANKINTER 2, FTH	33,542	0	0	0	0	0	0	0	0	366	28
BANKINTER 3 FTPYME FTA	0	230,513	0	0	0	0	0	0	0	23,056	233
BANKINTER 3, FTH	227,799	0	0	0	0	0	0	0	0	1,742	195
BANKINTER 4 FTPYME, FTA	0	172,815	0	0	0	0	0	0	0	19,381	168
BANKINTER 4, FTH	240,298	0	0	0	0	0	0	0	0	1,074	193

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BANKINTER 5, FTH	168,673	0	0	0	0	0	0	0	0	1,251	142
BANKINTER 6, FTA	421,128	0	0	0	0	0	0	0	0	3,526	340
BANKINTER 7, FTH	150,614	0	0	0	0	0	0	0	0	2,556	130
BANKINTER 8, FTA	336,082	0	0	0	0	0	0	0	0	4,166	291
BANKINTER 9, FTA	423,917	0	0	0	0	0	0	0	0	5,294	338
BBVA AUTOS 1 FTA	0	0	0	0	8,981	0	0	0	0	126	34
BBVA AUTOS 2 FTA	0	0	0	0	101,264	0	0	0	0	1,069	398
BBVA CONSUMO 1, FTA	0	0	0	0	131,576	0	0	0	0	1,050	554
BBVA CONSUMO 2, FTA	0	0	0	0	186,468	0	0	0	0	1,781	759
BBVA CONSUMO 3 FTA	0	0	0	0	177,962	0	0	0	0	1,870	566
BBVA CONSUMO 4 FTA	0	0	0	0	419,361	0	0	0	0	6,553	1,717
BBVA CONSUMO 5, FTA	0	0	0	0	590,837	0	0	0	0	8,577	2,816
BBVA EMPRESAS 1, FTA	0	190,509	0	0	0	0	0	0	0	5,997	166
BBVA EMPRESAS 2, FTA	0	845,674	0	0	0	0	0	0	0	28,352	770
BBVA EMPRESAS 3, FTA	0	615,563	0	0	0	0	0	0	0	108,241	709
BBVA EMPRESAS 4, FTA	0	529,378	0	0	0	0	0	0	0	50,176	802
BBVA EMPRESAS 5, FTA	0	624,412	0	0	0	0	0	0	0	41,590	1,524
BBVA EMPRESAS 6, FTA	0	782,451	0	0	0	0	0	0	0	57,143	2,640
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	102,185	0	0	0	0	1,406	418
BBVA HIPOTECARIO 3, FTA	162,779	0	0	0	0	0	0	0	0	16,792	78
BBVA LEASING 1, FTA	0	333,942	0	0	0	0	0	0	0	7,169	324
BBVA RMBS 1, FTA	1,542,873	0	0	0	0	0	0	0	0	27,931	577
BBVA RMBS 10, FTA	1,521,250	0	0	0	0	0	0	0	0	1,648	459
BBVA RMBS 11, FTA	1,369,074	0	0	0	0	0	0	0	0	1,772	644
BBVA RMBS 2, FTA	3,006,076	0	0	0	0	0	0	0	0	78,124	1,148
BBVA RMBS 3, FTA	1,990,417	0	0	0	0	0	0	0	0	81,716	1,596
BBVA RMBS 5 FTA	3,397,009	0	0	0	0	0	0	0	0	99,710	2,495
BBVA RMBS 9, FTA	1,148,764	0	0	0	0	0	0	0	0	6,740	612
BBVA-3 FTPYME FTA	0	39,498	0	0	0	0	0	0	0	2,688	21

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BBVA-4 PYME, FTA	0	54,035	0	0	0	0	0	0	0	8,600	31
BBVA-5 FTPYME, FTA	0	151,820	0	0	0	0	0	0	0	22,571	113
BBVA-6 FTPYME FTA	0	187,904	0	0	0	0	0	0	0	22,768	165
BBVA-7 FTGENCAT, FTA	0	43,218	0	0	0	0	0	0	0	5,574	32
BBVA-8 FTPYME FTA	0	235,754	0	0	0	0	0	0	0	27,741	232
BBVA-9 PYME FTA	0	463,606	0	0	0	0	0	0	0	0	935
BCL MUNICIPIOS I FTA	0	0	0	90,099	0	0	0	0	0	6,258	75
CAIXA PENEDES 1 TDA, FTA	486,971	0	0	0	0	0	0	0	0	4,665	696
CAIXA PENEDES 2 TDA, FTA	403,604	0	0	0	0	0	0	0	0	856	565
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	212,890	0	0	0	0	0	0	0	8,931	439
CAIXA PENEDES PYMES 1 TDA, FTA	0	197,170	0	0	0	0	0	0	0	11,870	453
CAJA INGENIEROS TDA 1, FTA	209,630	0	0	0	0	0	0	0	0	828	260
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	57,692
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	0	0	0	0	0	0	0	0	0	69,123
CEDULAS TDA 15, FTA	1,327,000	0	0	0	0	0	0	0	0	0	24,881
CEDULAS TDA 17, FTA	1,150,000	0	0	0	0	0	0	0	0	0	9,675
CEDULAS TDA 18, FTA	800,000	0	0	0	0	0	0	0	0	0	20,256
CEDULAS TDA 2, FTA	2,000,000	0	0	0	0	0	0	0	0	0	8,647
CEDULAS TDA 21, FONDO DE TITULIZACION	2,650,000	0	0	0	0	0	0	0	0	0	1,238
CEDULAS TDA 3, FTA	2,000,000	0	0	0	0	0	0	0	0	0	72,521
CEDULAS TDA 5, FTA	1,500,000	0	0	0	0	0	0	0	0	0	5,425
CEDULAS TDA 6, FTA	3,000,000	0	0	0	0	0	0	0	0	0	70,705
CEDULAS TDA 7, FTA	2,000,000	0	0	0	0	0	0	0	0	0	37,400
CIBELES III FTPYME, FTA	0	38,604	0	0	0	0	0	0	0	2,990	61
CM BANCAJA 1, FTA	61,758	0	0	0	0	0	0	0	0	10,707	183
CONSUMO BANCAJA 1, FTA	0	0	0	0	17,645	0	0	0	0	565	72
DRIVER ESPAÑA ONE, FTA	0	0	0	0	275,206	0	0	0	0	2,551	592
EDT FTPYME PASTOR 3, FTA	0	28,195	0	0	0	0	0	0	0	10,854	39
EMPRESAS BANESTO 2, FTA	0	422,024	0	0	0	0	0	0	0	42,219	1,632

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
EMPRESAS BANESTO 5, FTA	0	616,576	0	0	0	0	0	0	0	20,301	2,004
EMPRESAS BANESTO 6, FTA	0	642,373	0	0	0	0	0	0	0	4,820	3,146
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	167,044	0	0	0	0	0	0	0	52,743	1,031
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	503,971	0	0	0	0	0	0	0	100,189	3,220
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	0	0	0	0	0	0	0	0	0	27,781
FINANCAT 1, FTA	0	0	0	0	99,692	0	0	0	0	4,567	612
FINANCIACION BANESTO 1, FTA	0	0	0	0	32,583	0	0	0	0	333	159
FONCAIXA AUTONOMOS 1, FTA	0	874,150	0	0	0	0	0	0	0	15,311	3,382
FONCAIXA CONSUMO 1, FTA	0	0	0	0	2,407,090	0	0	0	0	22,543	8,391
FONCAIXA EMPRESAS 3, FTA	0	884,602	0	0	0	0	0	0	0	33,201	3,540
FONCAIXA FTGENCAT 3, FTA	0	155,638	0	0	0	0	0	0	0	2,683	390
FONCAIXA FTGENCAT 4, FTA	0	190,517	0	0	0	0	0	0	0	3,870	467
FONCAIXA FTGENCAT 5, FTA	0	485,031	0	0	0	0	0	0	0	12,964	1,222
FONCAIXA FTGENCAT 6, FTA	0	359,016	0	0	0	0	0	0	0	8,084	966
FONCAIXA LEASINGS 1, FTA	0	840,633	0	0	0	0	0	0	0	8,981	50
FONCAIXA PYMES 3, FTA	0	2,256,204	0	0	0	0	0	0	0	2,619	5,074
FTA FTPYME SANTANDER 1	0	242,438	0	0	0	0	0	0	0	4,737	345
FTA FTPYME SANTANDER 2	0	314,582	0	0	0	0	0	0	0	8,475	396
FTA PYMES SANTANDER 3	0	1,230,535	0	0	0	0	0	0	0	2,638	4,420
FTA PYMES SANTANDER 4	0	2,360,767	0	0	0	0	0	0	0	-16,584	5,645
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	0	0	157,367	0	0	0	0	1,112	531
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	0	0	566,216	0	0	0	0	3,293	1,891
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	0	0	486,218	0	0	0	0	-5	3,341
FTA SANTANDER EMPRESAS 10, FTA	0	1,578,834	0	0	0	0	0	0	0	84,668	6,291
FTA SANTANDER EMPRESAS 2	0	297,034	0	0	0	0	0	0	0	9,944	667
FTA SANTANDER EMPRESAS 4	0	659,931	0	0	0	0	0	0	0	67,763	1,230
FTA SANTANDER EMPRESAS 8, FTA	0	1,779,661	0	0	0	0	0	0	0	169,617	8,527

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTA SANTANDER EMPRESAS 9, FTA	0	1,433,078	0	0	0	0	0	0	0	66,000	7,215
FTA SANTANDER FINANCIACION 1	0	0	0	0	137,592	0	0	0	0	986	239
FTA SANTANDER FINANCIACION 5	0	0	0	0	550,400	0	0	0	0	9,872	3,663
FTA SANTANDER HIPOTECARIO 2	878,724	0	0	0	0	0	0	0	0	20,397	930
FTA SANTANDER HIPOTECARIO 3	1,451,663	0	0	0	0	0	0	0	0	61,948	1,610
FTA SANTANDER HIPOTECARIO 6	728,909	0	0	0	0	0	0	0	0	42,362	828
FTA SANTANDER HIPOTECARIO 7	1,446,188	0	0	0	0	0	0	0	0	61,669	1,422
FTA SANTANDER HIPOTECARIO 8	651,120	0	0	0	0	0	0	0	0	35,263	854
FTA SANTANDER PUBLICO 1	0	0	0	283,423	0	0	0	0	0	3,597	726
FTA UCI 11	242,312	0	0	0	0	0	0	0	0	10,468	647
FTA UCI 14	535,671	0	0	0	0	0	0	0	0	103,828	1,779
FTA UCI 16	876,442	0	0	0	0	0	0	0	0	187,590	2,473
FTA UCI 18	987,021	0	0	0	0	0	0	0	0	150,743	3,183
FTA UCI 6	44,008	0	0	0	4,967	0	0	0	0	624	115
FTA UCI 7	60,864	0	0	0	0	0	0	0	0	429	143
FTA UCI 8	78,254	0	0	0	4,204	0	0	0	0	950	197
FTA UCI 9	226,889	0	0	0	0	0	0	0	0	3,882	521
FTA, HIPOTEBANSA 11	225,670	0	0	0	0	0	0	0	0	1,413	240
FTA, HIPOTEBANSA X	133,394	0	0	0	0	0	0	0	0	1,102	206
FTA, SANTANDER EMPRESAS 1	0	311,505	0	0	0	0	0	0	0	13,300	638
FTA, SANTANDER EMPRESAS 3	0	603,548	0	0	0	0	0	0	0	36,076	1,292
FTA, UCI 15	643,628	0	0	0	0	0	0	0	0	98,111	1,826
FTA, UCI 17	775,621	0	0	0	0	0	0	0	0	146,732	2,537
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	14,417,193	0	0
FTH UCI 10	170,007	0	0	0	0	0	0	0	0	2,910	389
FTH UCI 12	324,267	0	0	0	0	0	0	0	0	23,842	995
FTH UCI 5	22,111	0	0	0	0	0	0	0	0	268	53
FTPyme BANCAJA 2 FTA	0	28,285	0	0	0	0	0	0	0	6,033	30



Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
FTPYME BANCAJA 3 FTA	0	44,724	0	0	0	0	0	0	0	14,064	78
FTPYME BANCAJA 6 FTA	0	139,390	0	0	0	0	0	0	0	48,572	203
FTPYME TDA 6, FTA	0	18,676	0	0	0	0	0	0	0	699	37
FTPYME TDA 7, FTA	0	67,172	0	0	0	0	0	0	0	8,132	222
FTPYME TDA CAM 2, FTA	0	65,695	0	0	0	0	0	0	0	15,505	206
FTPYME TDA CAM 4, FTA	0	314,690	0	0	0	0	0	0	0	63,432	975
FTPYME TDA CAM 7, FTA	0	443,660	0	0	0	0	0	0	0	72,939	1,093
FTPYME TDA CAM 9, FTA	0	377,094	0	0	0	0	0	0	0	43,329	1,252
GAT FTGENCAT 2005, FTA	0	60,230	0	0	0	0	0	0	0	2,039	156
GAT FTGENCAT 2006, FTA	0	58,551	0	0	0	0	0	0	0	6,010	149
GAT FTGENCAT 2007, FTA	0	146,482	0	0	0	0	0	0	0	12,257	317
GAT FTGENCAT 2008, FTA	0	244,342	0	0	0	0	0	0	0	26,807	412
GAT FTGENCAT 2009, FTA	0	259,185	0	0	0	0	0	0	0	19,971	496
GAT ICO-FTVPO 1, FTH	245,956	0	0	0	0	0	0	0	0	1,324	348
GC FTGENCAT CAIXA SABADELL 1, FTA	0	85,793	0	0	0	0	0	0	0	15,009	142
GC FTGENCAT CAIXA SABADELL 2, FTA	0	101,089	0	0	0	0	0	0	0	8,621	195
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	107,299	0	0	0	0	0	0	0	8,224	136
GC FTGENCAT SABADELL 1, FTA	0	91,166	0	0	0	0	0	0	0	1,856	14
GC FTPYME PASTOR 4, FTA	0	74,926	0	0	0	0	0	0	0	7,829	103
GC FTPYME SABADELL 4, FTA	0	101,623	0	0	0	0	0	0	0	6,346	137
GC FTPYME SABADELL 5, FTA	0	205,559	0	0	0	0	0	0	0	5,389	290
GC FTPYME SABADELL 6, FTA	0	227,570	0	0	0	0	0	0	0	11,651	327
GC FTPYME SABADELL 8, FTA	0	490,779	0	0	0	0	0	0	0	23,143	739
GC FTPYME UNNIM 1, FTA	0	199,359	0	0	0	0	0	0	0	10,955	455
GC PASTOR HIPOTECARIO 5, FTA	376,013	0	0	0	0	0	0	0	0	14,862	218
GC SABADELL 1, FTH	348,774	0	0	0	0	0	0	0	0	2,738	317
GC SABADELL EMPRESAS 2, FTA	0	238,282	0	0	0	0	0	0	0	10,640	43
GC SABADELL EMPRESAS 4, FTA	0	223,749	0	0	0	0	0	0	0	5,858	27
HIPOCAT 10, FTA	614,272	0	0	0	0	0	0	0	0	55,414	2,419

Pending amount collection rights - Public ABS

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FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
HIPOCAT 11, FTA	619,688	0	0	0	0	0	0	0	0	62,583	2,611
HIPOCAT 14, FTA	383,097	0	0	0	0	0	0	0	0	10,321	1,034
HIPOCAT 16, FTA	608,250	0	0	0	0	0	0	0	0	3,422	1,339
HIPOCAT 17, FTA	740,670	0	0	0	0	0	0	0	0	40,682	1,511
HIPOCAT 18, FTA	603,200	0	0	0	0	0	0	0	0	7,044	1,441
HIPOCAT 19, FTA	572,114	0	0	0	0	0	0	0	0	30,958	1,907
HIPOCAT 20, FTA	734,869	0	0	0	0	0	0	0	0	26,710	2,403
HIPOCAT 4, FTA	54,135	0	0	0	0	0	0	0	0	502	202
HIPOCAT 5, FTA	140,388	0	0	0	0	0	0	0	0	1,501	551
HIPOCAT 6, FTA	214,656	0	0	0	0	0	0	0	0	5,109	825
HIPOCAT 7, FTA	435,165	0	0	0	0	0	0	0	0	16,899	1,630
HIPOCAT 8, FTA	542,014	0	0	0	0	0	0	0	0	24,888	1,902
HIPOCAT 9, FTA	407,239	0	0	0	0	0	0	0	0	25,924	1,513
ICO MEDIACION I AYT, FTA	0	0	0	0	0	0	0	0	533,644	0	2,288
ICO MEDIACION II AYT FTA	0	0	0	0	0	0	0	0	10,504,580	0	31,258
IM BANCO POPULAR FTPYME 1, FTA	0	167,669	0	0	0	0	0	0	517	16,185	639
IM BANCO POPULAR FTPYME 2, FTA	0	343,517	0	0	0	0	0	0	605	36,211	1,202
IM BANCO POPULAR FTPYME 3, FTA	0	876,265	0	0	0	0	0	0	9,570	9,863	4,124
IM BANCO POPULAR MBS 2, FTA	563,913	0	0	0	0	0	0	0	138	13,657	1,439
IM BANKOA MBS 1, FTA	381,472	0	0	0	0	0	0	0	264	9,257	127
IM BCG RMBS 1, FTA	327,782	0	0	0	0	0	0	0	40	793	230
IM BES EMPRESAS 1, FTA	0	344,725	0	0	0	0	0	0	4,128	10,234	1,309
IM CAJA LABORAL 1, FTA	438,810	0	0	0	0	0	0	0	63	3,064	351
IM CAJA LABORAL 2, FTA	466,421	0	0	0	0	0	0	0	69	14,094	412
IM CAJA LABORAL EMPRESAS 1, FTA	0	315,566	0	0	0	0	0	0	410	9,487	330
IM CAJAMAR 1, FTA	117,881	0	0	0	0	0	0	0	107	2,413	184
IM CAJAMAR 3, FTA	557,722	0	0	0	0	0	0	0	407	21,535	952
IM CAJAMAR 4, FTA	543,702	0	0	0	0	0	0	0	348	19,305	922
IM CAJAMAR 5, FTA	628,669	0	0	0	0	0	0	0	412	34,148	1,478

Pending amount collection rights - Public ABS

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IM CAJAMAR 6, FTA	1,320,799	0	0	0	0	0	0	0	904	86,264	2,779
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	134,220	0	0	0	0	0	0	603	13,757	402
IM CAJAMAR EMPRESAS 4, FTA	0	843,993	0	0	0	0	0	0	2,094	14,707	4,158
IM CAJASTUR MBS 1, FTA	533,094	0	0	0	0	0	0	0	297	8,130	524
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	0	0	0	0	0	0	0	0	0	75,234
IM CEDULAS 10, FTA	1,300,000	0	0	0	0	0	0	0	0	0	50,324
IM CEDULAS 14, FTA	1,200,000	0	0	0	0	0	0	0	0	0	29,340
IM CEDULAS 15, FTA	800,000	0	0	0	0	0	0	0	0	0	772
IM CEDULAS 2, FTA	1,475,000	0	0	0	0	0	0	0	0	0	36,772
IM CEDULAS 3, FTA	1,060,000	0	0	0	0	0	0	0	0	0	4,841
IM CEDULAS 4, FTA	2,075,000	0	0	0	0	0	0	0	0	0	62,849
IM CEDULAS 5, FTA	1,250,000	0	0	0	0	0	0	0	0	0	23,766
IM CEDULAS 7, FTA	1,250,000	0	0	0	0	0	0	0	0	0	37,733
IM CEDULAS 9, FTA	1,275,000	0	0	0	0	0	0	0	0	0	30,326
IM CFS RMBS 1, FTA	377,725	0	0	0	0	0	0	0	138	0	385
IM CITI TARJETAS 1, FTA	0	0	0	0	1,026,630	0	0	0	38	114	18,502
IM FTGENCAT SABADELL 2, FTA	0	163,514	0	0	0	0	0	0	145	1,491	28
IM FTGENCAT SABADELL 3, FTA	0	78,410	0	0	0	0	0	0	227	6,047	68
IM FTGENCAT SABADELL 4, FTA	0	145,556	0	0	0	0	0	0	337	5,515	97
IM FTPYME SABADELL 3, FTA	0	54,437	0	0	0	0	0	0	49	1,960	137
IM FTPYME SABADELL 7, FTA	0	310,794	0	0	0	0	0	0	833	12,704	266
IM FTPYME SABADELL 9, FTA	0	1,057,972	0	0	0	0	0	0	2,827	20,823	1,181
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	265,926	0	0	0	0	0	0	706	36,235	902
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	658,254	0	0	0	0	0	0	2,507	43,336	3,556
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	1,014,856	0	0	0	0	0	0	10,429	21,417	3,218
IM GRUPO BANCO POPULAR FTPYME I FTA	0	378,514	0	0	0	0	0	0	1,032	43,474	1,291
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	249,432	0	0	0	0	0	0	977	25,765	1,255
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	725,703	0	0	0	0	0	0	4,093	10,456	499
IM PASTOR 2, FTH	257,985	0	0	0	0	0	0	0	189	3,016	49

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
IM PASTOR 3, FTH	299,047	0	0	0	0	0	0	0	368	30,883	164
IM PASTOR 4, FTA	385,283	0	0	0	0	0	0	0	379	32,072	176
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	178,692	0	1,415
IM SABADELL EMPRESAS 1, FTA	0	170,441	0	0	0	0	0	0	577	5,596	174
IM SABADELL EMPRESAS 3, FTA	0	552,326	0	0	0	0	0	0	1,385	18,178	460
IM SABADELL EMPRESAS 5, FTA	0	200,761	0	0	0	0	0	0	864	13,976	251
IM SABADELL RMBS 2, FTA	818,377	0	0	0	0	0	0	0	455	19,769	270
IM SABADELL RMBS 3, FTA	910,210	0	0	0	0	0	0	0	470	26,488	369
IM TERRASSA 1 FTGENCAT FTA	0	43,628	0	0	0	0	0	0	95	4,661	74
IM TERRASSA MBS 1, FTA	205,493	0	0	0	0	0	0	0	158	7,560	316
INTERMONEY MASTER CEDULAS, FTA	1,655,000	0	0	0	0	0	0	0	0	0	4,680
MADRID ACTIVOS CORPORATIVOS III, FTA	0	620,821	0	0	0	0	0	0	0	0	1,888
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	631,705	0	0	0	0	0	0	0	0	1,236
MADRID ACTIVOS CORPORATIVOS V, FTA	0	1,076,122	0	0	0	0	0	0	0	0	5,573
MADRID CONSUMO I, FTA	0	0	0	0	136,607	0	0	0	0	1,454	1,363
MADRID FTPYME I, FTA	0	608,132	0	0	0	0	0	0	0	11,744	897
MADRID FTPYME II, FTA	0	645,964	0	0	0	0	0	0	0	6,226	1,212
MADRID ICO-FTVPO I, FTA	189,213	0	0	0	0	0	0	0	0	729	144
MADRID RESIDENCIAL I, FTA	566,076	0	0	0	0	0	0	0	0	18,048	570
MADRID RESIDENCIAL II, FTA	511,147	0	0	0	0	0	0	0	0	12,427	510
MADRID RMBS I, FTA	956,449	0	0	0	0	0	0	0	0	36,841	1,226
MADRID RMBS II, FTA	843,378	0	0	0	0	0	0	0	0	42,059	1,144
MADRID RMBS III FTA	1,569,041	0	0	0	0	0	0	0	0	91,581	2,359
MADRID RMBS IV, FTA	1,237,973	0	0	0	0	0	0	0	0	62,247	1,596
MBS BANCAJA 1 FTA	105,868	0	0	0	0	0	0	0	0	4,921	152
MBS BANCAJA 2, FTA	233,275	0	0	0	0	0	0	0	0	14,589	322
MBS BANCAJA 3, FTA	316,822	0	0	0	0	0	0	0	0	21,826	488
MBS BANCAJA 4, FTA	885,406	0	0	0	0	0	0	0	0	78,817	1,389
MBS BANCAJA 6, FTA	695,159	0	0	0	0	0	0	0	0	53,843	1,156

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
MBS BANCAJA 7, FTA	715,584	0	0	0	0	0	0	0	0	61,622	1,288
MBS BANCAJA 8, FTA	374,789	0	0	0	0	0	0	0	0	33,791	686
MBSCAT 1, FTA	654,307	0	0	0	0	0	0	0	0	25,998	2,009
MBSCAT 2, FTA	290,583	0	0	0	0	0	0	0	0	26,665	837
PROGRAMA CEDULAS TDA, FTA	10,160,000	0	0	0	0	0	0	0	0	0	238,710
PYME BANCAJA 5, FTA	0	93,621	0	0	0	0	0	0	0	29,876	127
PYME BANCAJA 7, FTA	0	281,043	0	0	0	0	0	0	0	92,504	392
PYME VALENCIA 1, FTA	0	141,895	0	0	0	0	0	0	0	36,145	364
PYME VALENCIA 2, FTA	0	158,022	0	0	0	0	0	0	0	22,228	334
PYMECAT 2 FTPYME, FTA	0	122,584	0	0	0	0	0	0	0	9,891	258
PYMECAT 3 FTPYME, FTA	0	306,548	0	0	0	0	0	0	0	13,467	692
PYMES BANESTO 2, FTA	0	213,696	0	0	0	0	0	0	0	15,522	542
RURAL CEDULA I, FTA	1,000,000	0	0	0	0	0	0	0	0	0	32,292
RURAL HIPOTECARIO GLOBAL I, FTA	409,441	0	0	0	0	0	0	0	0	20,995	601
RURAL HIPOTECARIO II FTH	21,783	0	0	0	0	0	0	0	0	546	29
RURAL HIPOTECARIO III FTH	50,989	0	0	0	0	0	0	0	0	1,004	81
RURAL HIPOTECARIO IV FTH	99,270	0	0	0	0	0	0	0	0	2,282	140
RURAL HIPOTECARIO IX, FTA	813,810	0	0	0	0	0	0	0	0	57,943	1,309
RURAL HIPOTECARIO V FTA	181,089	0	0	0	0	0	0	0	0	3,533	197
RURAL HIPOTECARIO VI, FTA	297,219	0	0	0	0	0	0	0	0	8,833	426
RURAL HIPOTECARIO VII, FTA	398,312	0	0	0	0	0	0	0	0	12,756	582
RURAL HIPOTECARIO VIII, FTA	602,580	0	0	0	0	0	0	0	0	25,950	944
RURAL HIPOTECARIO X, FTA	1,214,877	0	0	0	0	0	0	0	0	57,566	1,859
RURAL HIPOTECARIO XI, FTA	1,539,026	0	0	0	0	0	0	0	0	77,286	2,257
RURAL HIPOTECARIO XII, FTA	706,327	0	0	0	0	0	0	0	0	33,426	738
RURALPYME 1 FTPYME FTA	0	21,478	0	0	0	0	0	0	0	918	40
RURALPYME 2 FTPYME FTA	0	111,553	0	0	0	0	0	0	0	16,939	371
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	0	0	144,793	0	0	0	0	1,734	610

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	0	0	247,304	0	0	0	0	1,771	889
SANTANDER HIPOTECARIO I, FTA	585,115	0	0	0	0	0	0	0	0	5,325	651
SOL-LION, FTA	3,192,505	0	0	0	0	0	0	0	0	19,160	3,662
TDA 11, FTH	52,035	0	0	0	0	0	0	0	0	800	58
TDA 12, FTH	48,939	0	0	0	0	0	0	0	0	504	85
TDA 13 - MIXTO, FTA	50,176	0	0	0	0	0	0	0	0	530	41
TDA 14 - MIXTO, FTA	97,829	0	0	0	0	0	0	0	0	843	170
TDA 15 - MIXTO, FTA	101,873	0	0	0	0	0	0	0	0	1,884	168
TDA 16 - MIXTO, FTA	105,905	0	0	0	0	0	0	0	0	3,149	253
TDA 17 - MIXTO, FTA	83,099	0	0	0	0	0	0	0	0	2,756	227
TDA 18 - MIXTO, FTA	107,924	0	0	0	0	0	0	0	0	2,413	207
TDA 19 - MIXTO, FTA	173,122	0	0	0	0	0	0	0	0	3,171	219
TDA 20 - MIXTO, FTA	129,850	0	0	0	0	0	0	0	0	917	139
TDA 22 - MIXTO, FTA	161,768	0	0	0	0	0	0	0	0	13,145	363
TDA 23, FTA	278,513	0	0	0	0	0	0	0	0	19,504	641
TDA 24, FTA	185,930	0	0	0	0	0	0	0	0	26,194	672
TDA 25, FTA	98,888	0	0	0	0	0	0	0	0	39,759	761
TDA 26 - MIXTO, FTA	346,251	0	0	0	0	0	0	0	0	13,129	802
TDA 27, FTA	451,732	0	0	0	0	0	0	0	0	56,091	1,274
TDA 28, FTA	232,201	0	0	0	0	0	0	0	0	62,928	1,356
TDA 29, FTA	432,016	0	0	0	0	0	0	0	0	21,507	1,025
TDA 30, FTA	254,749	0	0	0	0	0	0	0	0	5,472	690
TDA 31, FTA	164,632	0	0	0	0	0	0	0	0	15,071	390
TDA CAJAMAR 2, FTA	369,179	0	0	0	0	0	0	0	0	11,140	704
TDA CAM 1, FTA	217,978	0	0	0	0	0	0	0	0	5,454	159
TDA CAM 10, FTA	648,741	0	0	0	0	0	0	0	0	94,135	1,245
TDA CAM 11, FTA	1,100,431	0	0	0	0	0	0	0	0	97,696	1,159
TDA CAM 12, FTA	1,315,955	0	0	0	0	0	0	0	0	89,438	1,499

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
TDA CAM 2, FTA	245,058	0	0	0	0	0	0	0	0	8,552	346
TDA CAM 3, FTA	272,469	0	0	0	0	0	0	0	0	8,847	404
TDA CAM 4, FTA	658,092	0	0	0	0	0	0	0	0	27,456	580
TDA CAM 5, FTA	863,249	0	0	0	0	0	0	0	0	64,841	995
TDA CAM 6, FTA	562,859	0	0	0	0	0	0	0	0	62,761	956
TDA CAM 7, FTA	848,454	0	0	0	0	0	0	0	0	90,226	1,249
TDA CAM 8, FTA	861,628	0	0	0	0	0	0	0	0	78,497	1,239
TDA CAM 9, FTA	758,058	0	0	0	0	0	0	0	0	100,528	1,332
TDA CORPORATIVOS I, FTA	0	290,440	0	0	0	0	0	0	0	5,913	330
TDA EMPRESAS 1, FTA	0	47,482	0	0	0	0	0	0	0	1,842	258
TDA EMPRESAS 2, FTA	0	47,435	0	0	0	0	0	0	0	3,140	181
TDA FTPYME PASTOR 9, FTA	0	233,405	0	0	0	0	0	0	0	12,314	827
TDA IBERCAJA 1, FTA	165,348	0	0	0	0	0	0	0	0	338	32
TDA IBERCAJA 2, FTA	393,654	0	0	0	0	0	0	0	0	1,592	86
TDA IBERCAJA 3, FTA	484,942	0	0	0	0	0	0	0	0	3,443	112
TDA IBERCAJA 4, FTA	718,437	0	0	0	0	0	0	0	0	7,328	250
TDA IBERCAJA 5, FTA	698,848	0	0	0	0	0	0	0	0	7,823	225
TDA IBERCAJA 6, FTA	1,005,326	0	0	0	0	0	0	0	0	19,910	421
TDA IBERCAJA 7, FTA	1,653,240	0	0	0	0	0	0	0	0	10,927	302
TDA IBERCAJA ICO-FTVPO, FTH	156,143	0	0	0	0	0	0	0	0	153,132	382
TDA LICO LEASING III, FTA	0	123,455	0	0	0	0	0	0	0	0	254
TDA PASTOR 1, FTA	95,608	0	1,503	0	0	0	0	0	0	256	99
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	25,381	0	0	0	0	750	275
TDA SA NOSTRA EMPRESAS 1, FTA	0	57,306	0	0	0	0	0	0	0	358	68
TDA SA NOSTRA EMPRESAS 2, FTA	0	124,090	0	0	0	0	0	0	0	3,700	103
TDA TARRAGONA 1, FTA	242,527	0	0	0	0	0	0	0	0	27,044	428
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	98,592	0	0	0	0	0	0	0	0	49,803	510
UNICAJA AYT EMPRESAS I, FTA	0	113,893	0	0	0	0	0	0	0	2,763	228
UNICAJA TDA VPO, FTA	50,065	0	0	0	0	0	0	0	0	99,566	570

Pending amount collection rights - Public ABS

TABLE A.1.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATIONS	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
VAL BANCAJA 1, FTA	239,193	0	0	0	0	0	0	0	0	11,996	396
VALENCIA HIPOTECARIO 1, FTA	126,426	0	0	0	0	0	0	0	0	2,086	155
VALENCIA HIPOTECARIO 2, FTH	371,136	0	0	0	0	0	0	0	0	19,741	502
VALENCIA HIPOTECARIO 3, FTA	451,893	0	0	0	0	0	0	0	0	23,460	727
VALENCIA HIPOTECARIO 4, FTA	545,642	0	0	0	0	0	0	0	0	70,028	941
VALENCIA HIPOTECARIO 5, FTA	343,008	0	0	0	0	0	0	0	0	37,848	579
<b>Subtotal BONDS 2012 2</b>	<b>227,298,298</b>	<b>46,239,510</b>	<b>299,379</b>	<b>373,522</b>	<b>8,956,637</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>25,684,363</b>	<b>7,858,693</b>	<b>2,335,037</b>
which are covered bonds	108,385,689			0							
<b>Subtotal BONDS 2011 2</b>	<b>288,926,655</b>	<b>68,677,951</b>	<b>3,408,379</b>	<b>2,121,469</b>	<b>11,544,791</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>26,642,589</b>	<b>6,454,591</b>	<b>2,888,831</b>
<b>% change</b>	<b>-21.33</b>	<b>-32.67</b>	<b>-91.22</b>	<b>-82.39</b>	<b>-22.42</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-3.60</b>	<b>21.75</b>	<b>-19.17</b>
<b>COMMERCIAL PAPER</b>											
FTA SANTANDER 2	0	0	0	0	0	1,288,284	0	0	0	12,430	0
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,288,284</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>12,430</b>	<b>0</b>
which are covered bonds	0			0							
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,507,904</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>8,722</b>	<b>17,089</b>
<b>% change</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-14.56</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>42.51</b>	<b>-100.00</b>
<b>Total 2012 2</b>	<b>227,298,298</b>	<b>46,239,510</b>	<b>299,379</b>	<b>373,522</b>	<b>8,956,637</b>	<b>1,288,284</b>	<b>0</b>	<b>0</b>	<b>25,684,363</b>	<b>7,871,123</b>	<b>2,335,037</b>
De los cuales cédulas	108,385,689			0							
<b>Total 2011 2</b>	<b>288,926,655</b>	<b>68,677,951</b>	<b>3,408,379</b>	<b>2,121,469</b>	<b>11,544,791</b>	<b>1,507,904</b>	<b>0</b>	<b>0</b>	<b>26,642,589</b>	<b>6,463,313</b>	<b>2,905,920</b>
<b>% change</b>	<b>-21.33</b>	<b>-32.67</b>	<b>-91.22</b>	<b>-82.39</b>	<b>-22.42</b>	<b>-14.56</b>	<b>-</b>	<b>-</b>	<b>-3.60</b>	<b>21.78</b>	<b>-19.65</b>

Amounts in thousands euros.

**Information on headings**

(1) Matured and outstanding interests included



FUND (A)									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL		
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)			LIFE (6)	AREA	PERCENTAGE
AYT CAIXA SABADELL HIPOTECARIO I, FTA	2.48	85.95	16.29	0.00	0.00	26.65	6.99	1.76	CATALUÑA	99.95
AYT CAIXANOVA HIPOTECARIO I, FTA	6.17	52.62	5.68	0.00	0.00	18.29	7.92	9.37	GALICIA	89.89
AYT CAJA INGENIEROS 2, FTA	5.46	112.68	0.10	0.00	0.00	52.00	9.76	4.00	CATALUÑA	70.37
AYT CAJA MURCIA HIPOTECARIO I, FTA	4.97	49.60	1.30	0.00	0.00	12.47	9.68	1.88	MURCIA	75.63
AYT CAJAGRANADA HIPOTECARIO I, FTA	5.03	63.95	7.60	0.00	0.00	21.95	6.96	1.93	ANDALUCÍA	79.24
AYT CAJAMURCIA HIPOTECARIO II, FTA	5.51	46.89	0.59	0.00	0.00	13.58	8.79	2.11	MURCIA	58.97
AYT CEDULAS CAJAS GLOBAL FTA	0.00	0.00	0.00	0.00	0.00	4.81	5.66	41.18	PAÍS VASCO	18.57
AYT CEDULAS CAJAS IV, FTA	0.00	0.00	0.00	0.00	0.00	0.20	9.80	67.37	ANDALUCÍA	21.18
AYT CEDULAS CAJAS IX, FTA	0.00	0.00	0.00	0.00	0.00	3.80	7.76	61.10	CATALUÑA	21.00
AYT CEDULAS CAJAS V, FTA	0.00	0.00	0.00	0.00	0.00	4.29	9.08	63.74	CATALUÑA	28.23
AYT CEDULAS CAJAS VI, FTA	0.00	0.00	0.00	0.00	0.00	1.30	8.74	76.36	ANDALUCÍA	20.61
AYT CEDULAS CAJAS VIII, FTA	0.00	0.00	0.00	0.00	0.00	3.24	8.12	70.98	CATALUÑA	30.85
AYT CEDULAS CAJAS X, FTA	0.00	0.00	0.00	0.00	0.00	7.63	7.51	89.55	GALICIA	20.51
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	7.57	0.00	3.06	0.00	0.00	23.52	7.73	0.18	PAÍS VASCO	25.33
AYT GENOVA HIPOTECARIO II, FTH	4.95	37.76	0.53	0.03	0.00	16.50	10.50	1.50	MADRID	42.00
AYT GENOVA HIPOTECARIO III, FTH	4.50	38.74	0.76	0.00	0.00	17.08	10.03	1.66	MADRID	41.53
AYT GENOVA HIPOTECARIO IV, FTH	4.90	37.92	0.34	0.03	0.00	18.69	9.56	1.26	MADRID	39.62
AYT GENOVA HIPOTECARIO IX, FTH	3.64	47.67	1.16	0.26	0.00	20.12	7.15	1.49	MADRID	25.10
AYT GENOVA HIPOTECARIO VI, FTH	4.87	41.46	0.76	0.09	0.00	19.08	8.66	1.96	MADRID	30.19
AYT GENOVA HIPOTECARIO VII, FTH	3.94	43.70	0.84	0.25	0.00	19.61	8.22	0.86	MADRID	22.37
AYT GENOVA HIPOTECARIO VIII, FTH	4.31	41.92	0.96	0.05	0.00	17.31	8.61	0.67	MADRID	31.30
AYT GENOVA HIPOTECARIO X, FTH	3.13	47.65	1.71	0.19	0.00	20.15	6.82	1.07	CATALUÑA	21.65
AYT GENOVA HIPOTECARIO XI, FTH	2.82	47.22	1.98	0.40	0.00	21.74	6.47	1.08	MADRID	27.23
AYT GENOVA HIPOTECARIO XII, FTH	2.79	47.99	1.86	0.10	0.00	20.99	6.07	1.44	MADRID	23.67
AYT GOYA HIPOTECARIO III, FTA	2.67	53.78	1.03	0.00	0.00	23.23	3.97	0.40	MADRID	24.05
AYT GOYA HIPOTECARIO IV, FTA	3.40	51.24	0.83	0.00	0.00	22.87	3.46	1.34	MADRID	25.43
AYT GOYA HIPOTECARIO V, FTA	2.63	51.79	0.28	0.00	0.00	22.26	5.09	0.81	MADRID	31.38
AYT HIPOTECARIO BBK I, FTA	2.80	72.42	1.55	0.00	0.00	19.17	9.67	0.68	PAÍS VASCO	64.20
AYT HIPOTECARIO BBK II, FTA	2.81	70.58	1.57	0.00	0.00	19.87	8.87	0.70	PAÍS VASCO	56.93
AYT HIPOTECARIO III, FTH	4.66	38.37	1.49	0.00	0.00	11.90	11.07	1.40	NAVARRA	34.36
AYT HIPOTECARIO IV, FTH	5.55	36.97	1.55	0.00	0.00	11.20	12.27	2.84	ANDALUCÍA	50.16
AYT HIPOTECARIO MIXTO II, FTA	4.38	46.06	1.28	0.00	0.00	14.18	10.57	1.69	ANDALUCÍA	46.66
AYT HIPOTECARIO MIXTO III, FTA	2.80	58.99	13.80	1.69	0.00	19.30	8.98	1.60	ANDALUCÍA	64.71

FUND (A)									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT	RESIDUAL	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL		
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)			LIFE (6)	AREA	PERCENTAGE
AYT HIPOTECARIO MIXTO IV, FTA	5.28	44.67	1.39	0.00	0.00	15.42	9.41	2.13	NAVARRA	54.51
AYT HIPOTECARIO MIXTO V, FTA	4.55	62.36	2.67	0.00	0.00	18.73	8.52	1.06	NAVARRA	39.19
AYT HIPOTECARIO MIXTO, FTA	2.99	46.41	6.43	0.51	0.00	16.02	10.82	1.77	ANDALUCÍA	39.34
AYT ICO FTVPO CAIXA GALICIA I, FTA	2.95	47.23	0.37	0.00	0.00	13.83	6.88	0.85	GALICIA	84.35
AYT ICO-FTVPO CAJA MURCIA, FTA	2.29	56.30	1.36	0.00	0.00	13.94	6.65	0.75	MURCIA	58.12
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	3.80	63.92	0.74	0.00	0.00	23.15	7.09	2.21	PAÍS VASCO	92.52
AYT ICO-FTVPO I, FTA	3.31	57.02	1.10	0.00	0.00	14.34	8.07	1.43	NAVARRA	31.77
AYT ICO-FTVPO III, FTA	3.25	54.75	0.93	0.00	0.00	14.11	7.82	1.50	ARAGÓN	53.22
AYT KUTXA HIPOTECARIO I, FTA	3.11	63.23	0.76	0.00	0.00	20.52	8.87	0.79	PAÍS VASCO	51.51
AYT KUTXA HIPOTECARIO II, FTA	4.59	67.07	5.64	0.00	0.00	22.86	8.09	0.45	PAÍS VASCO	42.63
AYT KUTXA HIPOTECARIO IV, FTA	6.94	57.68	2.33	0.00	0.00	24.52	6.71	0.54	PAÍS VASCO	30.47
AYT PROMOCIONES INMOBILIARIAS II, FTA	4.23	48.01	14.67	0.00	0.00	14.71	10.00	13.65	ANDALUCÍA	88.66
AYT PROMOCIONES INMOBILIARIAS III, FTA	7.51	49.78	2.63	0.00	0.00	22.57	6.23	6.93	PAÍS VASCO	92.16
AYT PROMOCIONES INMOBILIARIAS IV, FTA	12.21	51.74	22.84	0.00	0.00	17.34	6.23	21.85	ANDALUCÍA	88.83
AYT VPO II, FTA	2.66	50.49	1.73	0.00	0.00	12.95	8.61	2.76	CANARIAS	50.33
AYT.1, FTH	5.53	39.25	1.55	0.00	0.00	8.40	12.23	3.07	GALICIA	51.40
AYT.11, FTH	4.35	44.13	1.93	0.00	0.00	13.09	11.81	1.46	ANDALUCÍA	41.42
AYT.2, FTH	5.41	28.93	1.05	0.00	0.00	4.46	12.97	5.34	CANARIAS	56.02
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	6.40	42.13	6.96	0.00	0.00	12.62	6.58	15.68	ANDALUCÍA	37.56
BANCAJA - BVA VPO 1, FTA	1.96	55.65	1.21	0.09	0.00	14.93	7.92	1.41	C.VALENCIANA	76.99
BANCAJA 10, FTA	3.44	65.08	7.86	1.87	0.31	23.90	7.05	0.20	C.VALENCIANA	32.78
BANCAJA 11, FTA	3.42	66.42	8.60	2.05	0.05	26.61	6.54	0.36	C.VALENCIANA	33.99
BANCAJA 13, FTA	3.38	72.91	7.41	0.49	0.31	30.59	5.44	0.31	C.VALENCIANA	36.37
BANCAJA 3, FTA	4.59	28.02	2.11	0.01	0.00	8.60	10.87	1.26	C.VALENCIANA	69.66
BANCAJA 4, FTH	3.81	39.11	2.73	0.11	0.00	12.96	11.48	1.08	C.VALENCIANA	55.87
BANCAJA 5, FTA	3.55	44.96	2.20	0.00	0.00	13.77	11.16	0.94	C.VALENCIANA	53.76
BANCAJA 6, FTA	3.43	53.21	2.39	0.06	0.00	14.49	11.03	0.49	C.VALENCIANA	58.47
BANCAJA 7, FTA	3.51	48.00	3.13	0.18	0.23	16.21	9.58	0.55	C.VALENCIANA	44.69
BANCAJA 8, FTA	3.09	57.81	5.55	0.83	0.11	18.85	8.64	0.71	C.VALENCIANA	36.83
BANCAJA 9, FTA	3.90	60.00	7.53	1.85	0.27	20.56	7.91	0.65	C.VALENCIANA	35.94
BANKINTER 10, FTA	3.36	45.21	0.84	0.02	0.00	19.39	8.57	0.86	MADRID	34.93
BANKINTER 11, FTH	3.23	45.61	1.14	0.03	0.00	20.43	8.48	1.26	MADRID	33.74
BANKINTER 12, FTH	3.04	46.23	2.24	0.03	0.00	20.84	7.89	0.98	MADRID	30.56

FUND (A)	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV		BAD DEBT		RESIDUAL	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE	
EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)					
BANKINTER 13 FTA	2.66	51.32	1.86	0.10	0.00	22.37	7.18	0.79	MADRID	31.02
BANKINTER 2, FTH	4.64	29.34	1.07	0.00	0.00	9.60	14.45	3.87	MADRID	29.16
BANKINTER 3, FTH	4.18	33.96	0.76	0.00	0.00	11.68	13.20	0.79	MADRID	24.79
BANKINTER 4, FTH	4.16	37.04	0.44	0.00	0.00	13.56	12.22	0.85	MADRID	31.54
BANKINTER 5, FTH	3.70	40.60	0.73	0.00	0.00	14.25	11.96	1.16	MADRID	27.89
BANKINTER 6, FTA	3.73	45.18	0.83	0.01	0.00	15.43	10.87	0.54	MADRID	26.93
BANKINTER 7, FTH	3.89	49.10	1.67	0.02	0.00	16.47	11.50	1.49	MADRID	23.29
BANKINTER 8, FTA	3.48	47.37	1.22	0.00	0.00	16.52	11.39	0.74	MADRID	25.88
BANKINTER 9, FTA	3.23	50.10	1.23	0.01	0.00	18.51	9.54	1.12	MADRID	30.36
BBVA HIPOTECARIO 3, FTA	6.56	26.27	9.20	0.32	0.00	5.62	9.43	8.30	ANDALUCÍA	22.84
BBVA RMBS 1, FTA	1.46	77.77	1.83	1.27	0.04	22.82	7.75	0.28	CATALUÑA	24.51
BBVA RMBS 10, FTA	1.16	84.87	0.11	0.00	0.00	33.39	2.54	0.41	MADRID	19.83
BBVA RMBS 11, FTA	1.11	85.99	0.13	0.00	0.00	32.93	3.21	0.86	MADRID	22.14
BBVA RMBS 2, FTA	1.73	64.00	2.51	0.68	0.10	21.47	7.80	0.15	CATALUÑA	20.46
BBVA RMBS 3, FTA	0.84	78.75	4.03	2.76	0.09	27.71	6.61	0.25	CATALUÑA	22.96
BBVA RMBS 5 FTA	3.53	76.41	2.95	1.21	0.11	29.55	5.79	0.23	CATALUÑA	20.55
BBVA RMBS 9, FTA	2.00	82.93	0.60	0.05	0.00	32.10	3.96	0.48	ANDALUCÍA	22.50
CAIXA PENEDES 1 TDA, FTA	5.13	55.25	0.99	0.00	0.00	18.23	8.86	0.65	CATALUÑA	98.25
CAIXA PENEDES 2 TDA, FTA	5.51	48.13	0.21	0.00	0.00	18.34	8.31	1.15	CATALUÑA	97.48
CAJA INGENIEROS TDA 1, FTA	2.79	54.45	0.40	0.00	0.00	23.53	7.13	2.86	CATALUÑA	80.13
CEDULAS GRUPO BANCO POPULAR 3, FTA	0.00	0.00	0.00	0.00	0.00	4.33	5.67	100.00	MADRID	100.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	0.00	0.00	0.00	0.00	0.00	1.42	1.67	100.00	MADRID	100.00
CEDULAS TDA 15, FTA	34.14	0.00	0.00	0.00	0.00	0.42	3.60	99.85	CATALUÑA	42.95
CEDULAS TDA 17, FTA	41.03	0.00	0.00	0.00	0.00	0.73	3.28	100.00	CATALUÑA	43.48
CEDULAS TDA 18, FTA	54.80	0.00	0.00	0.00	0.00	4.28	2.74	100.00	CATALUÑA	56.25
CEDULAS TDA 2, FTA	0.00	0.00	0.00	0.00	0.00	0.90	9.12	97.00	CATALUÑA	30.25
CEDULAS TDA 21, FONDO DE TITULIZACION	18.46	0.00	0.00	0.00	0.00	1.99	2.03	100.00	CATALUÑA	41.51
CEDULAS TDA 3, FTA	0.00	0.00	0.00	0.00	0.00	3.17	8.85	97.00	CATALUÑA	28.75
CEDULAS TDA 5, FTA	0.00	0.00	0.00	0.00	0.00	6.92	8.11	100.00	ARAGÓN	20.00
CEDULAS TDA 6, FTA	0.00	0.00	0.00	0.00	0.00	12.40	7.63	100.00	MADRID	21.67
CEDULAS TDA 7, FTA	0.00	0.00	0.00	0.00	0.00	4.47	7.55	98.50	CATALUÑA	22.50
CM BANCAJA 1, FTA	6.68	36.49	14.77	0.00	0.00	7.15	8.74	50.78	CATALUÑA	25.18

FUND (A)								CONCENTRATION RATE		
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)							AREA	PERCENTAGE
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0.00	0.00	0.00	0.00	0.00	0.00	6.50	0.00	MADRID	100.00
FTA SANTANDER HIPOTECARIO 2	1.08	70.89	2.97	0.00	0.00	21.00	6.00	0.90	CATALUÑA	17.35
FTA SANTANDER HIPOTECARIO 3	0.75	74.87	5.64	1.00	0.00	25.00	5.00	0.66	ANDALUCÍA	17.06
FTA SANTANDER HIPOTECARIO 6	1.11	82.42	9.55	1.00	1.92	25.00	3.00	0.83	MADRID	22.35
FTA SANTANDER HIPOTECARIO 7	2.04	84.64	0.00	0.00	0.00	29.00	2.00	0.93	MADRID	24.43
FTA SANTANDER HIPOTECARIO 8	1.77	79.70	3.56	0.01	0.00	26.00	1.00	1.35	MADRID	20.52
FTA UCI 11	1.58	54.29	4.35	0.17	0.00	18.00	8.00	1.01	ANDALUCÍA	21.83
FTA UCI 14	1.56	58.93	16.53	1.01	0.00	22.00	7.00	0.61	MADRID	22.72
FTA UCI 16	1.58	57.95	19.36	2.09	0.00	25.00	6.00	0.47	ANDALUCÍA	24.50
FTA UCI 18	7.08	58.11	9.10	2.00	50.00	29.00	4.00	0.00	ANDALUCÍA	25.45
FTA UCI 6	2.24	38.35	1.33	0.00	0.00	12.00	12.00	0.18	MADRID	34.28
FTA UCI 7	2.06	40.77	0.70	0.00	0.00	13.00	11.00	0.15	ANDALUCÍA	53.89
FTA UCI 8	1.59	46.08	1.11	0.00	0.00	16.00	10.00	0.15	MADRID	86.92
FTA UCI 9	2.03	46.86	1.62	0.00	0.00	17.00	9.00	0.58	ANDALUCÍA	22.64
FTA, HIPOTEBANSA 11	2.89	41.01	0.70	0.00	0.00	13.00	10.00	1.25	CATALUÑA	23.10
FTA, HIPOTEBANSA X	2.84	36.26	0.88	0.00	0.00	10.00	10.00	1.42	CATALUÑA	25.17
FTA, UCI 15	1.43	60.28	14.28	1.23	0.00	25.00	6.00	0.67	ANDALUCÍA	22.15
FTA, UCI 17	5.13	63.44	7.57	5.00	41.00	27.00	5.00	0.00	ANDALUCÍA	24.40
FTH UCI 10	2.20	46.69	1.70	0.00	0.00	18.00	8.00	1.65	MADRID	98.65
FTH UCI 12	1.47	50.43	6.95	0.37	0.00	21.00	7.00	0.88	ANDALUCÍA	23.11
FTH UCI 5	1.91	34.89	1.23	0.00	0.00	11.00	13.00	0.28	MADRID	29.33
GAT ICO-FTVPO 1, FTH	3.45	47.64	0.53	0.17	0.00	11.57	8.79	0.71	CATALUÑA	75.11
GC PASTOR HIPOTECARIO 5, FTA	2.96	52.78	3.82	7.36	0.33	20.50	6.67	2.38	CATALUÑA	25.88
GC SABADELL 1, FTH	4.93	40.61	0.77	0.59	18.52	13.19	11.10	0.94	CATALUÑA	38.90
HIPOCAT 10, FTA	1.91	68.84	8.65	3.97	28.72	20.52	7.97	0.82	CATALUÑA	70.85
HIPOCAT 11, FTA	1.65	71.09	9.60	7.41	21.86	22.38	7.35	0.93	CATALUÑA	70.54
HIPOCAT 14, FTA	5.23	49.17	2.64	0.91	18.92	16.89	7.65	1.21	CATALUÑA	85.34
HIPOCAT 16, FTA	4.07	48.59	0.57	0.06	52.97	17.37	8.20	0.87	CATALUÑA	58.55
HIPOCAT 17, FTA	2.29	54.28	5.18	0.82	26.55	23.59	6.48	1.29	CATALUÑA	60.22
HIPOCAT 18, FTA	2.36	68.08	1.20	0.13	35.54	21.51	7.22	1.01	CATALUÑA	47.46
HIPOCAT 19, FTA	1.97	64.23	5.25	1.18	19.88	23.46	6.78	1.10	CATALUÑA	68.01
HIPOCAT 20, FTA	2.48	65.25	3.59	0.25	15.45	22.50	6.59	0.82	CATALUÑA	73.08

FUND (A)									CONCENTRATION RATE	
	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)							AREA	PERCENTAGE
HIPOCAT 4, FTA	3.36	47.93	0.91	0.00	0.00	12.23	14.17	0.07	CATALUÑA	86.46
HIPOCAT 5, FTA	3.15	59.39	1.11	0.05	0.00	13.94	13.42	1.19	CATALUÑA	85.93
HIPOCAT 6, FTA	2.45	64.89	2.35	0.09	0.00	16.32	11.93	1.12	CATALUÑA	83.64
HIPOCAT 7, FTA	1.92	64.69	3.84	0.84	33.39	17.96	10.24	0.65	CATALUÑA	70.52
HIPOCAT 8, FTA	2.65	60.69	4.55	1.40	18.89	18.14	9.62	0.60	CATALUÑA	82.54
HIPOCAT 9, FTA	2.69	64.60	6.19	1.79	26.23	19.85	8.34	1.07	CATALUÑA	68.85
IM BANCO POPULAR MBS 2, FTA	1.66	80.59	3.08	0.00	0.00	25.44	5.70	1.50	ANDALUCÍA	32.91
IM BANKOA MBS 1, FTA	3.33	54.06	2.41	0.00	0.00	20.76	7.03	4.16	PAÍS VASCO	88.45
IM BCG RMBS 1, FTA	2.18	56.92	0.26	0.00	0.00	26.87	5.76	1.12	GALICIA	25.46
IM CAJA LABORAL 1, FTA	4.29	50.27	0.76	0.00	0.00	16.39	9.71	0.56	PAÍS VASCO	44.00
IM CAJA LABORAL 2, FTA	1.77	81.32	3.20	0.00	0.00	28.80	6.54	0.66	PAÍS VASCO	44.11
IM CAJAMAR 1, FTA	2.93	48.15	2.13	0.00	0.00	15.66	9.07	1.82	ANDALUCÍA	41.87
IM CAJAMAR 3, FTA	2.52	51.29	4.05	0.00	0.00	18.60	7.96	0.72	ANDALUCÍA	38.41
IM CAJAMAR 4, FTA	2.37	54.61	3.43	0.00	0.00	19.77	7.26	0.72	ANDALUCÍA	40.57
IM CAJAMAR 5, FTA	2.79	55.20	5.20	0.00	0.00	20.05	6.84	0.84	ANDALUCÍA	45.85
IM CAJAMAR 6, FTA	2.65	58.75	6.16	0.00	0.00	23.12	6.11	0.56	ANDALUCÍA	39.23
IM CAJASTUR MBS 1, FTA	1.48	71.71	1.89	0.00	0.00	22.69	6.03	5.15	ASTURIAS	68.92
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0.00	0.00	0.00	0.00	0.00	1.17	8.83	100.00	MADRID	100.00
IM CEDULAS 10, FTA	0.00	0.00	0.00	0.00	0.00	9.17	5.83	100.00	CATALUÑA	50.00
IM CEDULAS 14, FTA	0.00	0.00	0.00	0.00	0.00	2.25	2.75	100.00	MADRID	75.00
IM CEDULAS 15, FTA	50.00	0.00	0.00	0.00	0.00	1.00	2.00	100.00	MADRID	50.00
IM CEDULAS 2, FTA	0.00	0.00	0.00	0.00	0.00	1.50	8.50	100.00	PAÍS VASCO	33.90
IM CEDULAS 3, FTA	0.00	0.00	0.00	0.00	0.00	1.92	8.08	100.00	ANDALUCÍA	47.17
IM CEDULAS 4, FTA	0.00	0.00	0.00	0.00	0.00	2.25	7.75	100.00	MADRID	40.96
IM CEDULAS 5, FTA	0.00	0.00	0.00	0.00	0.00	7.50	7.50	100.00	PAÍS VASCO	40.00
IM CEDULAS 7, FTA	0.00	0.00	0.00	0.00	0.00	8.25	6.75	100.00	PAÍS VASCO	50.00
IM CEDULAS 9, FTA	0.00	0.00	0.00	0.00	0.00	3.50	6.50	100.00	ANDALUCÍA	39.22
IM CFS RMBS 1, FTA	0.43	58.76	0.00	0.00	0.00	18.92	9.19	1.22	ANDALUCÍA	28.70
IM PASTOR 2, FTH	5.21	40.70	1.70	0.00	0.00	13.86	10.38	1.41	CATALUÑA	27.06
IM PASTOR 3, FTH	2.80	52.56	16.82	0.00	0.00	18.56	8.46	2.19	CATALUÑA	36.06
IM PASTOR 4, FTA	3.00	53.14	14.25	0.00	0.00	20.07	7.52	1.63	CATALUÑA	24.65
IM SABADELL RMBS 2, FTA	4.81	47.26	2.37	0.00	0.00	17.81	7.76	0.78	CATALUÑA	43.20
IM SABADELL RMBS 3, FTA	4.77	54.72	2.86	0.00	0.00	19.39	6.56	1.09	CATALUÑA	46.11

FUND (A)									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV		BAD DEBT		RESIDUAL		AGE (7)		BY DEBTOR (8)	AREA
EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)					
IM TERRASSA MBS 1, FTA	3.62	72.39	7.97	0.00	0.00	23.46	7.97	4.93	CATALUÑA	99.42
INTERMONEY MASTER CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	3.00	7.08	100.00	PAÍS VASCO	30.21
MADRID ICO-FTVPO I, FTA	3.39	57.37	0.39	0.19	0.00	18.58	7.44	2.33	MADRID	47.05
MADRID RESIDENCIAL I, FTA	4.61	80.48	3.24	1.02	0.00	26.27	5.97	1.33	MADRID	51.86
MADRID RESIDENCIAL II, FTA	4.28	85.82	2.51	0.30	0.00	27.24	5.80	1.49	MADRID	51.12
MADRID RMBS I, FTA	4.27	83.44	4.72	4.13	0.00	21.75	7.72	0.50	MADRID	68.38
MADRID RMBS II, FTA	4.32	82.46	5.09	4.40	0.00	21.70	7.72	0.60	MADRID	67.61
MADRID RMBS III FTA	3.68	83.47	5.92	4.51	0.01	24.89	7.09	0.00	MADRID	61.30
MADRID RMBS IV, FTA	5.51	81.12	5.08	5.32	0.04	25.40	6.63	0.70	MADRID	63.19
MBS BANCAJA 1 FTA	4.38	35.84	4.45	0.02	0.00	10.13	10.49	2.29	C.VALENCIANA	71.25
MBS BANCAJA 2, FTA	4.05	46.57	5.88	0.17	0.00	14.75	8.63	2.50	C.VALENCIANA	63.03
MBS BANCAJA 3, FTA	4.29	49.73	6.46	0.50	0.05	16.85	7.80	1.26	C.VALENCIANA	47.13
MBS BANCAJA 4, FTA	3.85	49.54	8.17	0.58	0.02	17.78	7.00	0.70	C.VALENCIANA	45.20
MBS BANCAJA 6, FTA	4.94	55.21	7.38	0.32	0.02	22.29	4.99	0.97	C.VALENCIANA	51.44
MBS BANCAJA 7, FTA	3.95	83.04	8.42	0.36	0.00	32.13	4.63	0.81	C.VALENCIANA	41.60
MBS BANCAJA 8, FTA	3.06	80.49	8.66	0.19	0.00	31.94	3.98	1.60	C.VALENCIANA	39.47
MBSCAT 1, FTA	1.94	51.86	4.45	1.33	30.84	21.53	6.53	1.01	CATALUÑA	69.89
MBSCAT 2, FTA	14.71	46.14	10.27	2.55	20.03	16.24	5.73	8.88	CATALUÑA	69.72
PROGRAMA CEDULAS TDA, FTA	0.00	0.00	0.00	0.00	0.00	11.74	6.84	75.05	ANDALUCÍA	29.53
RURAL CEDULA I, FTA	0.00	0.00	0.00	0.00	0.00	4.20	0.81	100.00	ANDALUCÍA	50.00
RURAL HIPOTECARIO GLOBAL I, FTA	3.60	48.28	4.88	0.07	0.07	15.14	8.75	1.16	C.VALENCIANA	47.63
RURAL HIPOTECARIO II FTH	5.87	26.78	2.43	0.00	0.00	7.24	13.46	4.40	ANDALUCÍA	32.69
RURAL HIPOTECARIO III FTH	4.33	31.55	1.91	0.00	0.00	9.07	12.36	2.37	ANDALUCÍA	35.44
RURAL HIPOTECARIO IV FTH	4.31	38.70	2.23	0.02	0.00	11.67	11.48	1.83	ANDALUCÍA	33.21
RURAL HIPOTECARIO IX, FTA	3.50	56.55	6.73	0.35	0.12	20.11	7.16	0.46	C.VALENCIANA	33.31
RURAL HIPOTECARIO V FTA	4.02	41.42	1.91	0.00	0.00	13.54	10.58	0.99	ANDALUCÍA	15.14
RURAL HIPOTECARIO VI, FTA	4.14	46.52	2.89	0.01	0.00	14.85	9.73	0.87	ANDALUCÍA	26.81
RURAL HIPOTECARIO VII, FTA	4.16	45.76	3.11	0.01	0.00	15.19	9.53	0.69	ANDALUCÍA	36.41
RURAL HIPOTECARIO VIII, FTA	4.19	49.47	4.17	0.09	0.84	17.49	8.28	0.53	ANDALUCÍA	31.79
RURAL HIPOTECARIO X, FTA	4.46	55.94	4.53	0.12	0.00	22.04	6.25	0.37	C.VALENCIANA	29.84
RURAL HIPOTECARIO XI, FTA	3.64	55.91	4.85	0.07	0.00	22.19	5.96	0.29	C.VALENCIANA	30.85
RURAL HIPOTECARIO XII, FTA	2.80	55.85	4.52	0.01	0.00	22.00	5.69	0.55	C.LA MANCHA	33.76
SANTANDER HIPOTECARIO I, FTA	2.22	60.28	1.04	0.00	0.00	16.00	8.00	1.00	CATALUÑA	28.96

FUND (A)									CONCENTRATION RATE	
									GEOGRAPHICAL	
	% DEBT / AV			BAD DEBT		RESIDUAL		BY DEBTOR (8)	AREA	PERCENTAGE
	EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)	AGE (7)			
SOL-LION, FTA	3.48	46.55	0.60	0.00	0.00	20.04	6.41	0.29	MADRID	32.90
TDA 11, FTH	3.60	30.37	1.51	0.00	0.00	8.35	14.67	0.00	CATALUÑA	68.76
TDA 12, FTH	3.99	31.68	1.02	0.00	0.00	8.44	14.07	0.00	C.LA MANCHA	24.32
TDA 13 - MIXTO, FTA	3.58	37.93	1.04	0.00	0.00	9.71	13.78	0.00	CATALUÑA	59.31
TDA 14 - MIXTO, FTA	3.83	40.86	0.85	0.00	0.00	10.80	12.85	0.00	CATALUÑA	48.35
TDA 15 - MIXTO, FTA	3.80	47.78	1.82	0.00	0.00	13.07	12.01	0.00	CATALUÑA	39.40
TDA 16 - MIXTO, FTA	2.44	48.24	2.89	0.12	0.00	13.92	10.93	0.00	ANDALUCÍA	50.05
TDA 17 - MIXTO, FTA	3.29	40.29	3.22	0.00	0.00	12.36	10.91	0.00	BALEARES	37.71
TDA 18 - MIXTO, FTA	3.17	51.45	2.21	0.00	0.00	16.46	10.00	0.00	CATALUÑA	42.31
TDA 19 - MIXTO, FTA	2.87	47.55	1.80	0.00	0.00	14.61	10.36	0.00	CATALUÑA	43.77
TDA 20 - MIXTO, FTA	4.80	49.47	0.70	0.00	0.00	15.16	10.62	0.00	CATALUÑA	40.16
TDA 22 - MIXTO, FTA	2.20	58.74	7.55	0.38	0.00	18.26	9.97	0.00	CATALUÑA	41.00
TDA 23, FTA	3.54	52.06	6.59	0.01	0.00	17.36	9.61	0.00	CATALUÑA	47.57
TDA 24, FTA	2.45	51.79	12.35	1.32	0.00	16.87	9.33	0.97	C.LA MANCHA	54.09
TDA 25, FTA	0.81	64.33	28.82	4.39	0.00	21.36	7.89	1.70	ANDALUCÍA	35.61
TDA 26 - MIXTO, FTA	3.54	48.94	3.65	0.00	0.00	17.45	8.16	1.46	BALEARES	24.61
TDA 27, FTA	3.44	52.29	10.96	1.91	0.17	20.92	8.05	0.00	ANDALUCÍA	34.92
TDA 28, FTA	2.42	62.13	24.04	4.94	0.00	26.51	7.30	1.55	CATALUÑA	55.35
TDA 29, FTA	3.56	56.69	4.80	0.01	0.00	21.96	7.03	1.16	BALEARES	29.86
TDA 30, FTA	2.45	57.19	2.14	0.00	0.00	23.18	6.51	1.65	BALEARES	48.55
TDA 31, FTA	4.49	56.21	8.43	0.03	0.00	21.55	6.14	2.96	C.VALENCIANA	24.43
TDA CAJAMAR 2, FTA	2.87	48.95	2.92	0.00	0.00	16.46	8.65	0.00	ANDALUCÍA	45.38
TDA CAM 1, FTA	2.98	39.83	2.44	0.00	0.00	9.97	12.04	0.00	C.VALENCIANA	56.50
TDA CAM 10, FTA	5.67	66.26	12.89	0.00	0.00	26.72	6.12	0.88	C.VALENCIANA	38.94
TDA CAM 11, FTA	3.33	63.28	8.35	0.00	0.00	28.50	5.33	0.70	C.VALENCIANA	36.64
TDA CAM 12, FTA	3.10	58.99	6.83	0.00	0.00	25.35	6.21	0.88	C.VALENCIANA	33.73
TDA CAM 2, FTA	2.89	40.04	3.37	0.00	0.00	10.83	11.49	0.60	C.VALENCIANA	47.06
TDA CAM 3, FTA	3.10	39.87	3.14	0.00	0.00	10.45	11.66	0.59	C.VALENCIANA	65.50
TDA CAM 4, FTA	2.90	44.51	4.01	0.00	0.00	12.83	10.18	0.00	C.VALENCIANA	59.26
TDA CAM 5, FTA	3.19	55.82	7.04	0.00	0.00	18.77	9.00	0.00	C.VALENCIANA	40.26
TDA CAM 6, FTA	3.48	60.42	10.29	0.00	0.00	20.77	7.96	0.36	C.VALENCIANA	44.52
TDA CAM 7, FTA	3.46	61.22	9.77	0.00	0.00	21.79	7.68	0.57	C.VALENCIANA	38.77
TDA CAM 8, FTA	3.53	55.31	8.76	0.00	0.00	19.78	8.24	0.66	C.VALENCIANA	45.39

FUND (A)	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV			BAD DEBT	RESIDUAL	BY DEBTOR (8)			AREA	PERCENTAGE
EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	RECOVERY (5)	LIFE (6)	AGE (7)				
TDA CAM 9, FTA	3.48	58.52	11.79	0.00	0.00	22.94	6.69	0.85	C.VALENCIANA	44.78
TDA IBERCAJA 1, FTA	4.00	43.69	0.20	0.00	0.00	10.97	11.97	0.80	MADRID	33.25
TDA IBERCAJA 2, FTA	3.19	50.70	0.40	0.04	0.00	15.13	10.04	0.59	MADRID	30.39
TDA IBERCAJA 3, FTA	3.73	52.74	0.71	0.07	0.13	18.05	8.69	0.50	MADRID	36.55
TDA IBERCAJA 4, FTA	3.82	54.85	1.02	0.33	1.97	18.67	8.38	0.62	MADRID	31.59
TDA IBERCAJA 5, FTA	3.11	58.62	1.14	0.32	0.07	20.01	8.06	0.51	MADRID	30.22
TDA IBERCAJA 6, FTA	3.86	59.29	2.02	0.60	0.00	22.25	7.42	0.48	MADRID	32.34
TDA IBERCAJA 7, FTA	2.85	61.79	0.67	0.02	0.00	25.73	5.86	0.38	MADRID	34.03
TDA IBERCAJA ICO-FTVPO, FTH	3.16	56.16	49.51	0.00	0.00	14.29	6.64	0.40	MADRID	43.83
TDA PASTOR 1, FTA	4.20	35.40	0.27	0.00	0.00	10.95	13.86	0.00	MADRID	24.77
TDA TARRAGONA 1, FTA	2.05	64.03	10.12	1.03	0.08	24.02	7.86	1.14	CATALUÑA	94.39
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	3.82	51.66	33.45	0.00	0.00	15.81	8.34	2.98	ANDALUCÍA	99.71
UNICAJA TDA VPO, FTA	1.17	57.39	66.31	0.00	0.00	14.49	7.11	1.37	ANDALUCÍA	86.62
VAL BANCAJA 1, FTA	3.21	64.16	4.66	0.21	0.00	28.54	4.95	3.08	C.VALENCIANA	53.41
VALENCIA HIPOTECARIO 1, FTA	3.20	36.61	1.62	0.00	0.00	10.29	11.56	1.40	C.VALENCIANA	61.69
VALENCIA HIPOTECARIO 2, FTH	4.06	45.39	5.04	0.26	0.00	14.58	9.01	0.89	C.VALENCIANA	65.15
VALENCIA HIPOTECARIO 3, FTA	3.84	50.78	4.97	0.28	0.00	17.10	7.98	1.06	C.VALENCIANA	70.27
VALENCIA HIPOTECARIO 4, FTA	3.86	59.50	11.89	2.09	0.00	21.75	6.37	0.66	C.VALENCIANA	61.87
VALENCIA HIPOTECARIO 5, FTA	3.21	62.74	10.24	0.78	0.04	24.26	5.30	1.05	C.VALENCIANA	66.06
<b>Average</b>	<b>2.77</b>	<b>31.09</b>	<b>2.39</b>	<b>0.37</b>	<b>1.34</b>	<b>14.09</b>	<b>6.78</b>	<b>33.52</b>		<b>35.75</b>

**Information on headings**

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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



FUND (A)								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	4.07	39.18	10.88	0.00	0.00	8.93	4.58	13.23	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	19.10
AYT CAIXA GALICIA EMPRESAS I, FTA	6.50	39.54	8.31	0.00	0.00	9.12	7.48	14.19	55. ACCOMMODATION SERVICES	17.07
AYT CAIXANOVA FTPYME I, FTA	7.68	25.42	10.57	0.00	0.00	4.97	5.85	17.44	51. AIR TRANSPORT	13.66
AYT COLATERALES GLOBAL EMPRESAS, FTA	17.08	0.00	9.11	0.00	0.00	9.25	6.44	17.93	78. EMPLOYMENT-RELATED ACTIVITIES	0.00
AYT FONDO EOLICO, FTA	0.00	0.00	0.00	0.00	0.00	2.60	7.12	100.00	31. FURNITURE MANUFACTURING	49.67
AYT FTPYME II, FTA	5.85	47.26	6.18	0.00	0.00	9.31	10.54	10.85	52. STORING AND ACTIVITIES LINKED TO FREIGHT	16.88
BANCAJA LEASING 1, FTA	1.16	0.00	11.36	0.00	0.00	8.90	6.01	9.86	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	36.65
BANKINTER 2 PYME FTA	3.13	33.88	7.64	1.15	0.00	8.70	8.64	7.11	68. REAL ESTATE ACTIVITIES	32.78
BANKINTER 3 FTPYME FTA	2.85	40.51	9.46	0.15	0.00	10.58	6.94	4.98	68. REAL ESTATE ACTIVITIES	24.01
BANKINTER 4 FTPYME, FTA	1.30	43.03	11.36	0.37	0.00	11.07	5.82	11.15	68. REAL ESTATE ACTIVITIES	19.72
BBVA EMPRESAS 1, FTA	3.03	33.37	10.44	0.14	0.00	5.52	7.05	35.00	68. REAL ESTATE ACTIVITIES	17.89
BBVA EMPRESAS 2, FTA	6.79	42.48	5.98	0.03	0.10	7.60	6.03	16.73	68. REAL ESTATE ACTIVITIES	14.98
BBVA EMPRESAS 3, FTA	9.45	42.32	22.14	0.30	0.06	6.68	4.21	9.71	41. BUILDING	14.89
BBVA EMPRESAS 4, FTA	12.21	40.15	13.44	0.12	0.00	6.63	3.89	16.80	68. REAL ESTATE ACTIVITIES	15.75
BBVA EMPRESAS 5, FTA	6.75	44.32	7.47	0.00	0.00	6.76	4.02	21.00	68. REAL ESTATE ACTIVITIES	14.93
BBVA EMPRESAS 6, FTA	8.13	45.32	7.26	0.00	0.00	7.87	3.08	17.67	41. BUILDING	14.18
BBVA LEASING 1, FTA	2.94	0.00	30.12	0.17	0.00	5.59	7.39	5.50	68. REAL ESTATE ACTIVITIES	20.64
BBVA-3 FTPYME FTA	9.46	24.49	11.86	0.00	0.00	4.31	9.80	18.55	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.70
BBVA-4 PYME, FTA	8.82	29.42	21.06	3.13	0.00	5.34	8.50	24.50	68. REAL ESTATE ACTIVITIES	15.39
BBVA-5 FTPYME, FTA	6.00	31.98	23.54	0.24	0.00	5.49	8.07	12.83	68. REAL ESTATE ACTIVITIES	20.69
BBVA-6 FTPYME FTA	7.18	36.60	24.51	0.28	0.00	6.20	7.26	10.34	68. REAL ESTATE ACTIVITIES	16.74
BBVA-7 FTGENCAT, FTA	3.35	37.57	19.66	0.24	0.00	7.12	6.50	29.87	68. REAL ESTATE ACTIVITIES	31.18

FUND (A)								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
BBVA-8 FTPYME FTA	4.09	38.76	17.52	0.26	0.00	7.01	5.57	14.24	68. REAL ESTATE ACTIVITIES	12.98
BBVA-9 PYME FTA	7.90	50.05	0.00	0.00	0.00	5.94	1.92	6.55	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	9.96
CAIXA PENEDES FT GENCAT 1 TDA, FTA	12.17	49.16	4.44	0.00	0.00	16.44	7.25	6.15	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22.35
CAIXA PENEDES PYMES 1 TDA, FTA	11.26	42.60	5.88	0.00	0.00	12.21	8.12	5.71	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	34.15
CIBELES III FTPYME, FTA	4.93	31.09	7.19	0.00	0.00	7.15	10.80	9.83	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	53.08
EDT FTPYME PASTOR 3, FTA	10.86	35.92	37.00	2.09	0.00	8.69	8.06	30.53	68. REAL ESTATE ACTIVITIES	39.28
EMPRESAS BANESTO 2, FTA	6.51	46.49	7.33	1.45	55.00	7.00	4.00	46.00	68. REAL ESTATE ACTIVITIES	14.00
EMPRESAS BANESTO 5, FTA	4.31	36.73	6.20	0.00	0.00	6.00	2.00	25.59	-	18.06
EMPRESAS BANESTO 6, FTA	2.13	0.00	1.73	0.00	0.00	2.00	2.00	24.34	06.EXTRACTION OF NATURAL GAS	7.52
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	5.37	35.50	25.66	0.00	0.00	8.04	8.74	31.03	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	41.38
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	3.29	44.22	17.26	0.00	0.00	11.27	7.56	10.41	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.06
FONCAIXA AUTONOMOS 1, FTA	4.07	38.76	1.92	0.89	3.77	13.81	4.84	2.97	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21.07
FONCAIXA EMPRESAS 3, FTA	4.80	40.73	4.14	2.51	3.78	10.97	3.76	14.91	68. REAL ESTATE ACTIVITIES	20.16
FONCAIXA FTGENCAT 3, FTA	4.10	33.00	1.89	4.14	14.85	12.48	9.74	3.32	68. REAL ESTATE ACTIVITIES	37.58
FONCAIXA FTGENCAT 4, FTA	3.54	44.96	2.17	2.24	21.05	14.01	8.85	4.17	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	17.85
FONCAIXA FTGENCAT 5, FTA	2.79	41.98	3.00	4.36	10.33	15.25	6.87	5.41	68. REAL ESTATE ACTIVITIES	18.94
FONCAIXA FTGENCAT 6, FTA	2.34	43.17	2.55	4.05	13.49	15.83	6.27	3.28	68. REAL ESTATE ACTIVITIES	22.13
FONCAIXA LEASINGS 1, FTA	2.85	50.63	1.87	1.40	0.47	7.66	4.92	17.89	68. REAL ESTATE ACTIVITIES	24.62
FONCAIXA PYMES 3, FTA	0.85	22.04	0.15	0.01	0.00	5.36	2.94	2.66	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10.31

FUND (A)									CONCENTRATION RATE	
									BY SECTOR	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
FTA FTPYME SANTANDER 1	2.42	19.46	2.39	0.01	0.00	7.00	9.00	3.85	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	1.01
FTA FTPYME SANTANDER 2	2.12	27.83	3.02	0.00	0.00	11.00	8.00	4.06	68. REAL ESTATE ACTIVITIES	0.62
FTA PYMES SANTANDER 3	4.93	0.00	0.00	0.00	0.00	4.00	3.00	5.23	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	7.63
FTA PYMES SANTANDER 4	0.39	70.45	0.38	0.00	0.00	3.00	0.90	2.92	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	13.95
FTA SANTANDER EMPRESAS 10, FTA	3.45	79.86	10.47	1.93	100.00	2.00	2.00	16.08	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	12.64
FTA SANTANDER EMPRESAS 2	1.75	60.02	5.48	2.22	9.48	5.00	6.00	34.99	55. ACCOMMODATION SERVICES	0.41
FTA SANTANDER EMPRESAS 4	4.34	68.16	10.26	5.48	0.00	9.00	5.00	1.27	-	0.29
FTA SANTANDER EMPRESAS 8, FTA	4.69	44.08	22.36	0.00	0.00	4.00	1.00	12.49	41. BUILDING	30.06
FTA SANTANDER EMPRESAS 9, FTA	8.10	78.08	12.44	2.77	100.00	3.00	2.00	19.29	41. BUILDING	13.21
FTA, SANTANDER EMPRESAS 1	2.32	49.30	6.79	0.52	6.84	10.00	7.00	20.69	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	24.23
FTA, SANTANDER EMPRESAS 3	2.17	57.79	8.92	1.10	5.93	11.00	5.00	18.10	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.38
FTPYME BANCAJA 2 FTA	7.03	31.14	18.09	0.21	0.00	6.78	10.92	16.87	68. REAL ESTATE ACTIVITIES	30.07
FTPYME BANCAJA 3 FTA	8.11	34.85	25.35	2.31	20.28	7.49	9.81	26.32	68. REAL ESTATE ACTIVITIES	21.03
FTPYME BANCAJA 6 FTA	7.03	43.05	29.51	2.55	9.38	10.06	6.66	12.25	68. REAL ESTATE ACTIVITIES	14.99
FTPYME TDA 6, FTA	7.24	35.73	3.61	0.00	0.00	9.87	8.16	22.80	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	27.21
FTPYME TDA 7, FTA	12.36	42.54	17.22	0.00	0.00	10.86	6.26	15.82	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	31.51
FTPYME TDA CAM 2, FTA	3.53	23.92	20.62	0.00	0.00	5.89	10.30	14.17	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	21.28
FTPYME TDA CAM 4, FTA	3.23	44.90	18.20	0.00	0.00	11.99	8.24	4.96	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	16.06

FUND (A)								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
FTPYME TDA CAM 7, FTA	3.44	52.86	15.96	0.00	0.00	17.73	6.12	7.14	33.REPAIR AND INSTALLATION OF MACHINERY AND EQUIPMENT	11.11
FTPYME TDA CAM 9, FTA	2.79	45.20	13.17	0.00	0.00	11.83	5.08	6.34	12. TOBACCO INDUSTRY	9.25
GAT FTGENCAT 2005, FTA	5.58	32.46	4.00	14.80	18.75	7.00	8.92	18.49	68. REAL ESTATE ACTIVITIES	6.17
GAT FTGENCAT 2006, FTA	4.55	31.21	11.36	16.56	10.32	7.73	7.99	19.00	68. REAL ESTATE ACTIVITIES	12.02
GAT FTGENCAT 2007, FTA	3.57	41.14	9.98	20.16	9.26	11.22	6.53	11.98	68. REAL ESTATE ACTIVITIES	8.29
GAT FTGENCAT 2008, FTA	4.76	42.96	12.25	12.19	4.12	12.06	6.17	11.91	68. REAL ESTATE ACTIVITIES	7.34
GAT FTGENCAT 2009, FTA	2.54	38.62	12.48	5.21	11.88	8.57	6.44	9.52	68. REAL ESTATE ACTIVITIES	9.94
GC FTGENCAT CAIXA SABADELL 1, FTA	5.90	44.03	17.68	2.87	0.00	9.63	7.24	17.15	68. REAL ESTATE ACTIVITIES	24.77
GC FTGENCAT CAIXA SABADELL 2, FTA	3.60	51.65	8.61	1.46	0.00	15.01	6.61	16.02	68. REAL ESTATE ACTIVITIES	31.65
GC FTGENCAT CAIXA TARRAGONA 1, FTA	1.71	42.75	8.30	7.32	8.94	13.64	7.33	17.92	41. BUILDING	18.10
GC FTGENCAT SABADELL 1, FTA	10.99	28.64	2.05	10.23	19.93	4.46	8.00	18.80	68. REAL ESTATE ACTIVITIES	30.89
GC FTPYME PASTOR 4, FTA	6.06	57.28	9.77	24.26	0.55	9.10	7.49	19.73	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	22.94
GC FTPYME SABADELL 4, FTA	11.87	31.22	6.38	8.88	12.50	7.92	9.13	10.01	68. REAL ESTATE ACTIVITIES	44.22
GC FTPYME SABADELL 5, FTA	11.87	31.78	2.70	7.67	20.83	7.47	8.04	13.25	68. REAL ESTATE ACTIVITIES	36.38
GC FTPYME SABADELL 6, FTA	8.26	34.96	5.19	8.24	15.89	8.26	7.12	9.38	68. REAL ESTATE ACTIVITIES	36.84
GC FTPYME SABADELL 8, FTA	8.39	36.53	4.85	3.35	8.27	7.57	4.12	11.18	68. REAL ESTATE ACTIVITIES	30.08
GC FTPYME UNNIM 1, FTA	7.26	44.19	6.47	0.44	0.00	9.59	3.35	7.98	68. REAL ESTATE ACTIVITIES	13.23
GC SABADELL EMPRESAS 2, FTA	4.31	41.51	4.65	9.09	11.49	6.80	6.56	19.11	68. REAL ESTATE ACTIVITIES	32.02
GC SABADELL EMPRESAS 4, FTA	4.00	43.73	3.07	5.08	14.51	6.50	5.72	24.48	68. REAL ESTATE ACTIVITIES	30.55
IM BANCO POPULAR FTPYME 1, FTA	4.77	30.28	10.11	0.00	0.00	7.18	9.74	9.99	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.74
IM BANCO POPULAR FTPYME 2, FTA	3.96	41.37	11.67	0.00	0.00	10.36	5.94	10.61	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	8.57
IM BANCO POPULAR FTPYME 3, FTA	11.23	66.96	2.28	0.00	0.00	5.82	2.68	17.83	41. BUILDING	13.82

FUND (A)								CONCENTRATION RATE		
								BY SECTOR		
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	SECTOR	PERCENTAGE
IM BES EMPRESAS 1, FTA	10.15	64.81	6.27	1.25	39.54	9.29	4.72	25.11	41. BUILDING	17.87
IM CAJA LABORAL EMPRESAS 1, FTA	4.25	50.36	3.18	0.00	0.00	10.17	5.69	8.72	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6.59
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	5.13	41.57	11.66	0.00	0.00	9.74	5.58	7.46	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	6.17
IM CAJAMAR EMPRESAS 4, FTA	4.79	41.96	2.13	0.00	0.00	7.27	4.11	4.53	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20.82
IM FTGENCAT SABADELL 2, FTA	6.38	0.00	0.00	0.00	0.00	6.46	7.18	14.87	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.35
IM FTGENCAT SABADELL 3, FTA	4.59	43.40	14.57	0.00	0.00	9.92	6.44	13.58	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	30.95
IM FTGENCAT SABADELL 4, FTA	9.98	44.85	9.54	0.00	0.00	9.13	5.68	14.87	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	39.16
IM FTPYME SABADELL 3, FTA	10.09	30.65	3.66	0.00	0.00	7.70	9.95	20.14	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12.39
IM FTPYME SABADELL 7, FTA	9.90	41.19	6.84	0.00	0.00	9.11	5.99	15.44	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.85
IM FTPYME SABADELL 9, FTA	8.72	43.11	2.94	0.00	0.00	7.84	3.01	7.82	68. REAL ESTATE ACTIVITIES	18.97
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	3.60	32.64	14.59	0.00	0.00	7.64	8.46	15.92	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13.29
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	5.28	72.40	10.66	0.00	0.00	10.24	4.99	16.71	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6.86
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	14.75	0.00	6.94	0.00	0.00	4.14	3.08	12.78	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.15
IM GRUPO BANCO POPULAR FTPYME I, FTA	5.75	38.15	11.92	0.00	0.00	9.97	7.95	6.14	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	5.97
IM GRUPO BANCO POPULAR FTPYME II, FTA	5.50	38.78	16.55	0.00	0.00	7.76	7.11	19.69	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4.73
IM GRUPO BANCO POPULAR LEASING 2, FTA	8.31	0.00	4.29	0.00	0.00	4.99	3.91	6.86	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	14.29

FUND (A)	% DEBT / AV			BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
	EAR (1)	(2)	DOUBTFUL (3)					BY DEBTOR (8)	SECTOR	PERCENTAGE
IM SABADELL EMPRESAS 1, FTA	8.25	36.13	13.34	0.00	0.00	8.71	6.67	14.72	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	23.25
IM SABADELL EMPRESAS 3, FTA	16.33	39.37	5.59	0.00	0.00	7.31	5.87	43.70	55. ACCOMMODATION SERVICES	11.07
IM SABADELL EMPRESAS 5, FTA	11.61	54.91	18.01	0.00	0.00	7.46	4.53	14.83	41. BUILDING	3.60
IM TERRASSA 1 FTGENCAT FTA	5.87	38.97	10.32	0.00	0.00	8.94	9.21	20.35	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22.07
MADRID ACTIVOS CORPORATIVOS III, FTA	0.07	0.00	0.00	0.00	0.00	7.26	8.02	98.44	65. INSURANCE, REINSURANCE AND PENSION FUNDS, EXCLUDING COMPULSORY SOCIAL SECURITY	42.73
MADRID ACTIVOS CORPORATIVOS IV, FTA	8.78	0.00	0.00	0.00	0.00	12.61	4.96	52.87	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	74.11
MADRID ACTIVOS CORPORATIVOS V, FTA	5.66	0.00	0.00	0.00	0.00	12.35	2.25	47.21	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	30.34
MADRID FTPYME I, FTA	4.55	55.53	3.38	0.05	0.00	7.01	4.36	9.80	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11.28
MADRID FTPYME II, FTA	5.73	79.71	1.76	0.00	0.00	5.32	3.23	9.69	35. ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLY	12.81
PYME BANCAJA 5, FTA	10.71	42.33	27.67	1.24	0.00	9.58	7.42	17.76	41. BUILDING	22.88
PYME BANCAJA 7, FTA	7.98	48.66	25.31	1.88	2.32	11.79	6.27	5.96	68. REAL ESTATE ACTIVITIES	29.21
PYME VALENCIA 1, FTA	4.73	43.81	24.93	1.45	0.00	8.17	7.47	21.00	41. BUILDING	24.78
PYME VALENCIA 2, FTA	4.37	43.38	16.66	0.08	0.00	9.75	6.99	11.53	68. REAL ESTATE ACTIVITIES	19.23
PYMECAT 2 FTPYME, FTA	9.10	39.19	10.86	15.29	13.19	8.68	6.30	13.96	68. REAL ESTATE ACTIVITIES	5.96
PYMECAT 3 FTPYME, FTA	9.43	40.57	6.59	1.76	0.00	7.56	4.13	12.45	68. REAL ESTATE ACTIVITIES	7.76
PYMES BANESTO 2, FTA	3.42	29.21	12.77	0.00	0.00	4.00	7.00	2.73	55. ACCOMMODATION SERVICES	0.30
RURALPYME 1 FTPYME FTA	5.12	30.68	7.22	0.26	0.00	6.65	9.78	20.41	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	11.29
RURALPYME 2 FTPYME FTA	9.77	33.16	14.41	0.17	0.00	7.19	7.88	12.54	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	17.13

FUND (A)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	CONCENTRATION RATE	
	EAR (1)	(2)							BY DEBTOR (8)	SECTOR
TDA CORPORATIVOS I, FTA	3.68	53.25	2.65	0.00	0.00	1.89	4.80	97.90	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	36.03
TDA EMPRESAS 1, FTA	5.00	0.00	24.11	0.00	0.00	4.26	4.66	21.05	25. MANUFACTURE OF FABRICATED METAL PRODUCTS, EXCEPT MACHINERY AND EQUIPMENT	14.97
TDA EMPRESAS 2, FTA	6.46	26.06	17.98	0.01	0.00	3.27	2.87	20.71	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	8.43
TDA FTPYME PASTOR 9, FTA	7.25	49.53	7.29	0.01	0.00	10.56	3.48	11.13	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	14.90
TDA LICO LEASING III, FTA	1.34	54.57	0.00	0.00	0.00	3.40	2.11	4.90	49. LAND TRANSPORT AND TRANSPORT VIA PIPELINES	42.15
TDA SA NOSTRA EMPRESAS 1, FTA	10.93	29.66	0.66	0.00	0.00	8.65	8.03	41.37	55. ACCOMMODATION SERVICES	44.13
TDA SA NOSTRA EMPRESAS 2, FTA	10.93	42.08	2.92	0.00	0.00	13.94	6.52	13.65	41. BUILDING	11.04
UNICAJA AYT EMPRESAS I, FTA	4.15	51.17	4.32	0.00	0.00	12.61	6.65	5.53	52. STORING AND ACTIVITIES LINKED TO FREIGHT	16.11
<b>Average</b>	<b>5.59</b>	<b>40.81</b>	<b>7.87</b>	<b>1.08</b>	<b>8.74</b>	<b>7.53</b>	<b>4.53</b>	<b>15.52</b>		<b>17.33</b>

**Information on headings**

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT DEUDA SUBORDINADA I, FTA	0.00	0.00	0.00	0.00	0.00	3.90	6.15	100.00	ANDALUCÍA	40.00
<b>Average</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3.90</b>	<b>6.15</b>	<b>100.00</b>		<b>40.00</b>

**Information on headings**

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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



FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
									GEOGRAPHICAL	
									BY DEBTOR (8)	AREA
BCL MUNICIPIOS I FTA	1.78	0.00	6.49	0.00	0.00	6.23	11.61	33.28	CATALUÑA	28.32
FTA SANTANDER PUBLICO 1	0.67	6.84	1.62	0.00	0.00	5.00	8.00	34.83	ANDALUCÍA	98.27
<b>Average</b>	<b>0.95</b>	<b>5.12</b>	<b>2.84</b>	<b>0.00</b>	<b>0.00</b>	<b>5.31</b>	<b>8.91</b>	<b>34.44</b>		<b>80.43</b>

**Information on headings**

(1) Early amortisation rate

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

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
		(2)	BY DEBTOR (8)						GEOGRAPHICAL	
									AREA	PERCENTAGE
AUTO ABS 2012-3, FTA	0.00	0.00	0.00	0.00	0.00	3.38	1.99	0.05	ANDALUCÍA	22.52
AYT PRESTAMOS CONSUMO III, FTA	11.78	0.00	26.48	0.00	0.00	1.88	6.88	1.26	ANDALUCÍA	63.56
AYT SA NOSTRA FINANCIACION I, FTA	16.84	0.00	9.53	0.00	0.00	1.87	4.61	1.90	BALEARES	98.52
AYT UNICAJA FINANCIACION I, FTA	9.86	0.00	15.94	0.00	0.00	2.02	5.59	0.27	ANDALUCÍA	93.60
BBVA AUTOS 1 FTA	9.79	0.00	70.22	0.04	0.00	0.80	8.01	1.20	ANDALUCÍA	20.34
BBVA AUTOS 2 FTA	7.56	0.00	32.65	0.05	0.00	2.76	6.92	0.34	ANDALUCÍA	24.93
BBVA CONSUMO 1, FTA	9.04	0.00	37.08	0.04	0.00	3.16	6.37	0.30	ANDALUCÍA	24.16
BBVA CONSUMO 2, FTA	9.41	0.00	30.48	0.03	4.47	2.68	6.16	0.21	ANDALUCÍA	23.50
BBVA CONSUMO 3 FTA	7.49	0.00	25.26	0.02	0.00	3.14	5.45	0.23	CATALUÑA	21.94
BBVA CONSUMO 4 FTA	7.54	0.00	12.53	0.01	0.00	3.44	4.34	0.10	CATALUÑA	24.79
BBVA CONSUMO 5, FTA	5.48	0.00	6.04	0.00	0.00	4.14	3.09	0.08	CATALUÑA	22.03
BBVA FINANZIA AUTOS 1 FTA	4.25	0.00	35.99	0.05	0.00	3.03	6.21	0.29	CATALUÑA	32.85
CONSUMO BANCAJA 1, FTA	10.68	0.00	66.38	16.08	2.09	1.61	5.71	0.60	C.VALENCIANA	65.94
DRIVER ESPAÑA ONE, FTA	3.37	0.00	1.85	0.06	0.00	2.29	3.15	0.14	ANDALUCÍA	25.21
FINANCAT 1, FTA	11.88	0.00	6.43	37.13	2.06	3.01	5.90	0.47	CATALUÑA	76.92
FINANCIACION BANESTO 1, FTA	4.86	0.00	56.08	0.00	0.00	1.00	5.00	1.24	ANDALUCÍA	20.07
FONCAIXA CONSUMO 1, FTA	6.52	20.73	1.08	0.37	8.59	14.18	4.91	0.31	CATALUÑA	40.07
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	4.19	0.00	38.56	0.00	0.00	1.00	5.00	0.20	ANDALUCÍA	26.01
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	2.98	0.00	1.10	0.00	0.00	3.00	2.00	0.12	ANDALUCÍA	24.29
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0.50	0.00	0.00	0.00	0.00	2.00	7.00	0.05	ANDALUCÍA	22.39
FTA SANTANDER FINANCIACION 1	4.69	0.00	2.38	1.94	3.97	6.00	6.00	2.04	MADRID	29.48
FTA SANTANDER FINANCIACION 5	14.55	0.00	5.67	1.14	0.00	4.00	1.00	4.24	MADRID	21.01
IM CITI TARJETAS 1, FTA	0.00	0.00	9.42	6.00	0.00	0.00	6.59	0.00	MADRID	20.28
MADRID CONSUMO I, FTA	7.91	0.00	26.33	0.10	0.05	2.10	5.36	0.53	MADRID	65.46
SANTANDER CONSUMER SPAIN 09-1, FTA	4.96	0.00	14.19	0.00	0.00	2.00	3.30	0.26	ANDALUCÍA	36.34

FUND	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
									GEOGRAPHICAL	
									BY DEBTOR (8)	AREA
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	4.29	0.00	2.74	0.04	0.00	3.00	2.00	0.00	ANDALUCÍA	28.75
TDA PASTOR CONSUMO 1, FTA	4.99	0.00	42.84	0.36	0.00	2.00	6.44	1.12	GALICIA	40.60
<b>Average</b>	<b>5.15</b>	<b>5.57</b>	<b>7.61</b>	<b>1.36</b>	<b>2.49</b>	<b>5.72</b>	<b>4.39</b>	<b>0.47</b>		<b>30.37</b>

**Information on headings**

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

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

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

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

FUND	CONCENTRATION RATE								GEOGRAPHICAL	
	EAR (1)	% DEBT / AV		BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
		(2)	DOUBTFUL (3)							
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0.00	0.00	0.00	0.00	0.00	13.66	1.18	100.00	MADRID	100.00
ICO MEDIACION I AYT, FTA	5.59	0.00	0.00	0.00	0.00	2.26	6.71	60.82	MADRID	100.00
ICO MEDIACION II AYT FTA	5.88	0.00	0.00	0.00	0.00	3.76	3.54	69.18	MURCIA	40.72
IM PRESTAMOS FONDOS CEDULAS, FTA	0.00	0.00	0.00	0.00	0.00	2.47	8.87	100.00	MADRID	100.00
<b>Average</b>	<b>2.53</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>9.28</b>	<b>2.32</b>	<b>86.53</b>		<b>75.78</b>

**Information on headings**

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(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
FTA SANTANDER 2	CUENTAS A COBRAR	0.00	0.30	2.57	50.00	0.00	0.00	46.05
<b>Average</b>		<b>0.00</b>	<b>0.30</b>	<b>2.57</b>	<b>50.00</b>	<b>0.00</b>	<b>0.00</b>	<b>46.05</b>

**Information on headings**

(1) Early amortisation rate

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



FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
<b>BOND</b>													
AUTO ABS 2012-3, FTA	668,000	1,963	0	0	0	132,000	412	0	0	0	0.00	1.03	3.61
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	79,573	29	0	0	0	76,000	54	0	0	0	51.15	17.02	0.00
AYT CAIXA GALICIA EMPRESAS I, FTA	137,373	122	0	0	-9,326	122,500	779	0	5,534	0	0.00	0.00	0.00
AYT CAIXA SABADELL HIPOTECARIO I, FTA	192,438	151	0	0	-2,954	51,600	101	0	0	0	0.00	0.95	0.00
AYT CAIXANOVA FTPYME I, FTA	47	0	0	0	0	56,049	281	0	0	0	0.08	26.39	0.00
AYT CAIXANOVA HIPOTECARIO I, FTA	153,457	138	0	0	0	25,500	137	0	0	0	0.00	3.91	0.00
AYT CAJA INGENIEROS 2, FTA	729,080	358	0	0	0	135,000	126	0	0	0	0.00	8.37	0.00
AYT CAJA MURCIA HIPOTECARIO I, FTA	114,723	85	0	0	0	9,667	13	0	0	0	0.00	1.44	0.00
AYT CAJAGRANADA HIPOTECARIO I, FTA	160,524	35	0	0	0	37,000	17	0	0	0	0.00	2.66	0.00
AYT CAJAMURCIA HIPOTECARIO II, FTA	126,914	107	0	0	0	10,372	15	0	0	0	0.00	1.26	0.00
AYT CEDULAS CAJAS GLOBAL FTA	36,720,000	462,845	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS IV, FTA	3,800,000	122,433	0	0	0	0	0	0	0	0	0.00	2.76	0.00
AYT CEDULAS CAJAS IX, FTA	5,000,000	144,617	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS V, FTA	3,100,000	11,104	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS VI, FTA	3,300,000	97,283	0	0	0	0	0	0	0	0	0.00	2.10	0.00
AYT CEDULAS CAJAS VIII, FTA	4,100,000	20,102	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT CEDULAS CAJAS X, FTA	3,900,000	38,041	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	238,235	472	0	0	0	177,400	708	0	0	0	0.00	0.00	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	4,080,228	5,152	0	0	-4,527	601,700	1,380	0	0	0	0.00	0.00	0.00
AYT DEUDA SUBORDINADA I, FTA	214,500	84	0	0	0	83,500	55	0	0	0	0.00	0.00	0.00
AYT FONDO EOLICO, FTA	15,300	66	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FTPYME II, FTA	8,337	8	0	0	0	67,227	107	0	0	0	43.97	17.16	14.67
AYT GENOVA HIPOTECARIO II, FTH	221,383	42	0	0	0	14,131	5	0	0	0	0.00	3.44	0.00
AYT GENOVA HIPOTECARIO III, FTH	249,608	249	0	0	0	15,933	30	0	0	0	0.00	3.50	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT GENOVA HIPOTECARIO IV, FTH	279,154	132	0	0	0	17,818	16	0	0	0	0.00	3.47	0.00
AYT GENOVA HIPOTECARIO IX, FTH	558,990	437	0	0	0	32,500	83	0	0	0	0.00	1.78	0.00
AYT GENOVA HIPOTECARIO VI, FTH	296,713	232	0	0	0	19,950	45	0	0	0	0.00	1.90	0.00
AYT GENOVA HIPOTECARIO VII, FTH	652,911	88	0	0	0	43,550	11	0	0	0	0.00	2.44	0.00
AYT GENOVA HIPOTECARIO VIII, FTH	984,947	427	0	0	0	62,958	89	0	0	0	0.00	1.68	0.00
AYT GENOVA HIPOTECARIO X, FTH	628,844	87	0	0	0	42,000	23	0	0	0	0.00	1.30	0.00
AYT GENOVA HIPOTECARIO XI, FTH	756,535	387	0	0	0	46,800	71	0	0	0	0.00	4.19	0.00
AYT GENOVA HIPOTECARIO XII, FTH	542,027	109	0	0	0	22,000	7	0	0	0	0.00	4.55	0.00
AYT GOYA HIPOTECARIO III, FTA	3,277,377	619	0	0	0	250,000	70	0	0	0	0.00	7.98	0.00
AYT GOYA HIPOTECARIO IV, FTA	949,491	2,217	0	0	0	234,000	753	0	0	0	0.00	5.61	0.00
AYT GOYA HIPOTECARIO V, FTA	1,053,632	2,460	0	0	0	280,000	901	0	0	0	0.00	6.43	0.00
AYT HIPOTECARIO BBK I, FTA	390,125	428	0	0	0	85,500	150	0	0	0	0.00	5.16	0.00
AYT HIPOTECARIO BBK II, FTA	506,980	539	0	0	0	82,000	137	0	0	0	0.00	3.72	0.00
AYT HIPOTECARIO III, FTH	66,522	12	0	0	0	13,200	4	0	0	0	0.00	4.88	0.00
AYT HIPOTECARIO IV, FTH	56,647	13	0	0	0	14,000	6	0	0	0	0.00	5.02	0.00
AYT HIPOTECARIO MIXTO II, FTA	126,977	16	0	0	0	29,400	11	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO III, FTA	90,978	9	0	0	-2,411	27,800	7	0	0	0	0.00	0.00	0.00
AYT HIPOTECARIO MIXTO IV, FTA	132,069	95	0	0	0	17,483	29	0	0	0	0.00	3.59	0.00
AYT HIPOTECARIO MIXTO V, FTA	315,567	66	0	0	0	25,600	11	0	0	0	0.00	1.65	0.00
AYT HIPOTECARIO MIXTO, FTA	51,234	9	0	0	0	31,800	12	0	0	0	0.00	21.65	0.00
AYT ICO FTVPO CAIXA GALICIA I, FTA	108,495	106	0	0	0	17,000	31	0	0	0	86.45	10.21	11.62
AYT ICO-FTVPO CAJA MURCIA, FTA	92,929	91	0	0	0	18,000	34	0	0	0	83.77	8.82	10.96
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	104,533	154	0	0	0	14,600	32	0	0	0	87.74	6.94	12.09
AYT ICO-FTVPO I, FTA	209,109	229	0	0	0	23,900	52	0	0	0	89.74	5.00	0.00
AYT ICO-FTVPO III, FTA	165,400	198	0	0	0	23,000	53	0	0	0	0.00	0.00	0.00
AYT KUTXA HIPOTECARIO I, FTA	385,525	262	0	0	0	49,900	63	0	0	0	0.00	3.17	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT KUTXA HIPOTECARIO II, FTA	701,145	518	0	0	0	82,200	99	0	0	0	0.00	1.71	0.00
AYT KUTXA HIPOTECARIO IV, FTA	599,440	2,733	0	0	0	1,040,000	5,409	0	0	0	0.00	6.28	0.00
AYT PRESTAMOS CONSUMO III, FTA	22,039	70	0	0	0	0	0	0	0	0	0.00	42.84	0.00
AYT PROMOCIONES INMOBILIARIAS II, FTA	49,580	14	0	0	0	0	0	0	0	0	0.00	60.39	456.82
AYT PROMOCIONES INMOBILIARIAS III, FTA	54,222	9	0	0	0	17,659	6	0	0	0	0.00	7.43	40.51
AYT PROMOCIONES INMOBILIARIAS IV, FTA	51,163	48	0	0	0	0	0	0	0	0	0.00	102.11	363.26
AYT SA NOSTRA FINANCIACION I, FTA	3,383	2	0	0	0	10,600	12	0	0	0	0.00	61.44	0.00
AYT UNICAJA FINANCIACION I, FTA	15,668	18	0	0	0	124,700	334	0	0	0	0.00	37.81	0.00
AYT VPO II, FTA	99,494	116	0	0	0	15,350	34	0	0	0	0.00	10.23	0.00
AYT.1, FTH	29,287	6	0	0	0	1,464	0	0	0	0	0.00	15.67	0.00
AYT.11, FTH	73,705	105	0	0	0	12,100	26	0	0	0	0.00	5.02	0.00
AYT.2, FTH	14,208	3	0	0	0	1,422	0	0	0	0	0.00	15.08	0.00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	25,077	6	0	0	0	0	0	0	0	0	0.00	35.61	0.00
BANCAJA - BVA VPO 1, FTA	284,842	279	0	0	0	18,600	52	0	0	0	0.00	7.68	0.00
BANCAJA 10, FTA	924,332	319	0	0	0	659,999	482	0	7,001	0	0.00	0.99	0.00
BANCAJA 11, FTA	797,753	526	0	0	0	534,891	697	0	5,538	0	0.00	0.00	0.00
BANCAJA 13, FTA	2,072,956	2,031	0	0	0	311,300	673	0	0	0	0.00	7.32	0.00
BANCAJA 3, FTA	139,922	14	0	0	0	15,997	16	0	0	0	0.00	1.68	0.00
BANCAJA 4, FTH	166,458	28	0	0	0	11,186	4	0	0	0	0.00	2.27	0.00
BANCAJA 5, FTA	190,935	190	0	0	0	16,377	37	0	0	0	0.00	2.46	0.00
BANCAJA 6, FTA	388,820	200	0	0	0	76,264	92	0	0	0	0.00	4.51	0.00
BANCAJA 7, FTA	518,307	191	0	0	0	50,755	58	0	0	0	0.00	1.30	0.00
BANCAJA 8, FTA	528,487	312	0	0	0	116,400	313	0	0	0	0.00	4.57	0.00
BANCAJA 9, FTA	791,971	34	0	0	0	122,600	28	0	6,237	0	0.00	2.23	0.00
BANCAJA LEASING 1, FTA	235,831	47	0	0	0	224,000	75	0	0	0	0.00	28.67	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BANKINTER 10, FTA	693,332	73	0	0	0	73,566	43	0	0	0	0.00	2.61	0.00
BANKINTER 11, FTH	412,853	156	0	0	0	53,200	107	0	0	0	0.00	2.79	0.00
BANKINTER 12, FTH	572,267	73	0	0	0	47,600	35	0	119	0	0.00	1.82	0.00
BANKINTER 13 FTA	843,790	639	0	0	0	87,600	343	0	2,422	0	0.00	2.22	0.00
BANKINTER 2 PYME FTA	154,058	61	0	0	0	69,000	141	0	2,340	-45	0.00	4.24	0.00
BANKINTER 2, FTH	34,393	154	0	0	0	3,200	18	0	0	0	0.00	0.00	0.00
BANKINTER 3 FTPYME FTA	149,150	70	0	0	0	117,090	148	0	3,022	0	22.46	3.59	0.00
BANKINTER 3, FTH	214,720	216	0	0	0	24,776	70	0	0	0	0.00	5.76	0.00
BANKINTER 4 FTPYME, FTA	20,343	22	0	0	0	172,665	210	0	0	0	59.00	15.19	0.00
BANKINTER 4, FTH	224,356	130	0	0	0	24,156	38	0	0	0	0.00	2.16	0.00
BANKINTER 5, FTH	162,005	98	0	0	0	12,758	18	0	0	0	0.00	2.50	0.00
BANKINTER 6, FTA	397,448	167	0	0	0	35,031	41	0	0	0	0.00	3.18	0.00
BANKINTER 7, FTH	142,831	7	0	0	0	11,414	2	0	0	0	0.00	3.20	0.00
BANKINTER 8, FTA	317,258	47	0	0	0	26,095	10	0	0	0	0.00	3.14	0.00
BANKINTER 9, FTA	397,186	271	0	0	0	41,253	75	0	0	0	0.00	3.15	0.00
BBVA AUTOS 1 FTA	10,081	2	0	0	0	0	0	0	0	0	0.00	218.79	0.00
BBVA AUTOS 2 FTA	61,914	22	0	0	0	50,500	24	0	0	0	0.00	15.28	0.00
BBVA CONSUMO 1, FTA	99,283	60	0	0	0	52,500	39	0	0	0	0.00	16.33	0.00
BBVA CONSUMO 2, FTA	138,124	15	0	0	0	59,300	8	0	0	0	0.00	12.38	0.00
BBVA CONSUMO 3 FTA	141,271	77	0	0	0	58,500	64	0	0	0	0.00	9.22	0.00
BBVA CONSUMO 4 FTA	299,333	32	0	0	0	162,300	36	0	0	0	0.00	53.48	0.00
BBVA CONSUMO 5, FTA	653,198	365	0	0	0	0	0	0	0	0	0.00	70.24	0.00
BBVA EMPRESAS 1, FTA	20,774	7	0	0	0	190,636	319	0	0	0	0.00	12.79	0.00
BBVA EMPRESAS 2, FTA	492,242	309	0	0	0	433,200	489	0	0	0	0.00	51.65	0.00
BBVA EMPRESAS 3, FTA	334,657	36	0	0	0	390,000	68	0	0	0	0.00	56.95	0.00
BBVA EMPRESAS 4, FTA	639,461	339	0	0	0	0	0	0	0	0	0.00	102.20	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BBVA EMPRESAS 5, FTA	416,536	101	0	0	0	275,000	94	0	0	0	0.00	37.17	0.00
BBVA EMPRESAS 6, FTA	510,687	336	0	0	0	396,000	448	0	0	0	0.00	17.10	0.00
BBVA FINANZIA AUTOS 1 FTA	67,918	40	0	0	0	56,000	60	0	0	-8,336	0.00	0.00	0.00
BBVA HIPOTECARIO 3, FTA	115,619	48	0	0	0	62,258	41	0	0	0	0.00	8.15	0.00
BBVA LEASING 1, FTA	284,675	106	0	0	0	143,800	111	0	1,033	-70,677	0.00	0.00	0.00
BBVA RMBS 1, FTA	871,465	99	0	0	0	700,000	115	0	0	0	0.00	0.00	0.00
BBVA RMBS 10, FTA	1,311,816	1,307	0	0	0	224,000	311	0	0	0	0.00	12.60	0.00
BBVA RMBS 11, FTA	1,189,045	1,185	0	0	0	196,000	333	0	0	0	0.00	16.08	0.00
BBVA RMBS 2, FTA	1,453,286	195	0	0	0	1,650,000	280	0	0	0	0.00	0.00	0.00
BBVA RMBS 3, FTA	538,961	221	0	0	0	1,667,257	912	0	0	-30,096	0.00	0.00	0.00
BBVA RMBS 5 FTA	3,148,007	508	0	0	0	325,000	106	0	0	0	0.00	9.65	0.00
BBVA RMBS 9, FTA	1,159,438	187	0	0	0	0	0	0	0	0	0.00	22.94	0.00
BBVA-3 FTPYME FTA	20,157	8	0	0	0	25,708	31	0	0	0	43.95	25.56	0.00
BBVA-4 PYME, FTA	31,534	14	0	0	0	26,784	25	0	0	0	0.00	5.16	0.00
BBVA-5 FTPYME, FTA	74,609	8	0	0	0	96,900	12	0	0	0	4.71	0.00	0.00
BBVA-6 FTPYME FTA	44,520	3	0	0	0	176,425	16	0	652	-6,940	42.47	0.00	0.00
BBVA-7 FTGENCAT, FTA	22,312	13	0	0	0	25,700	42	0	0	0	46.47	0.53	0.00
BBVA-8 FTPYME FTA	143,004	29	0	0	0	110,000	44	0	0	0	56.52	3.00	0.00
BBVA-9 PYME FTA	400,000	22	0	0	0	70,000	5	0	0	0	0.00	18.21	0.00
BCL MUNICIPIOS I FTA	42,188	24	0	0	0	60,000	78	0	0	0	0.00	31.21	0.00
CAIXA PENEDES 1 TDA, FTA	451,876	270	0	0	0	50,000	55	0	0	0	0.00	2.03	0.24
CAIXA PENEDES 2 TDA, FTA	391,302	343	0	0	0	23,700	66	0	0	0	0.00	4.07	0.00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	93,415	49	0	0	0	134,500	158	0	0	0	21.56	19.23	0.00
CAIXA PENEDES PYMES 1 TDA, FTA	147,374	5	0	0	0	64,000	4	0	0	0	0.00	6.41	0.00
CAJA INGENIEROS TDA 1, FTA	203,456	97	0	0	0	10,800	14	0	0	0	0.00	11.40	0.00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2,000,000	57,611	0	0	0	0	0	0	0	0	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
CEDULAS GRUPO BANCO POPULAR 5, FTA	2,350,000	69,031	0	0	0	0	0	0	0	0	0.00	0.00	0.00
CEDULAS TDA 15, FTA	1,327,002	24,881	0	0	0	0	0	0	0	0	0.00	0.00	4.21
CEDULAS TDA 17, FTA	1,150,000	9,675	0	0	0	0	0	0	0	0	0.00	0.00	6.81
CEDULAS TDA 18, FTA	800,000	20,405	0	0	0	0	0	0	0	0	0.00	0.00	7.45
CEDULAS TDA 2, FTA	2,000,000	8,630	0	0	0	0	0	0	0	0	0.00	2.93	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	2,650,000	1,237	0	0	0	0	0	0	0	0	0.00	0.00	9.10
CEDULAS TDA 3, FTA	2,000,000	72,356	0	0	0	0	0	0	0	0	0.00	3.05	0.00
CEDULAS TDA 5, FTA	1,500,000	5,425	0	0	0	0	0	0	0	0	0.00	0.00	3.85
CEDULAS TDA 6, FTA	3,000,000	70,705	0	0	0	0	0	0	0	0	0.00	0.00	2.79
CEDULAS TDA 7, FTA	2,000,000	37,205	0	0	0	0	0	0	0	0	0.00	0.00	2.15
CIBELES III FTPYME, FTA	13,230	5	0	0	0	28,307	52	0	0	0	31.85	42.44	48.01
CM BANCAJA 1, FTA	36,902	13	0	2,086	0	49,143	13	0	0	0	0.00	16.84	0.00
CONSUMO BANCAJA 1, FTA	3,528	1	0	0	0	32,100	62	0	2,731	-17,669	0.00	0.00	0.00
DRIVER ESPAÑA ONE, FTA	226,210	85	0	0	0	32,230	26	0	0	0	0.00	3.71	0.00
EDT FTPYME PASTOR 3, FTA	21,453	12	0	0	0	15,400	86	0	0	0	0.00	9.52	0.00
EMPRESAS BANESTO 2, FTA	340,606	360	0	360	0	166,000	354	0	0	0	0.00	23.45	0.00
EMPRESAS BANESTO 5, FTA	401,528	177	0	0	0	256,000	241	0	0	0	0.00	42.12	0.00
EMPRESAS BANESTO 6, FTA	500,333	184	0	0	0	429,000	225	0	0	-3,586	0.00	40.59	0.00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	150,933	101	0	0	0	59,300	83	0	0	0	0.00	0.00	0.00
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	496,901	328	0	7,882	0	105,000	118	0	400	0	0.00	0.00	0.00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1,200,000	27,725	0	0	0	0	0	0	0	0	0.00	0.00	0.00
FINANCAT 1, FTA	46,918	90	4,202	0	0	105,000	530	0	4,864	-45,922	0.00	0.00	0.00
FINANCIACION BANESTO 1, FTA	1,868	1	0	0	0	40,000	42	0	0	-1,992	0.00	0.00	0.00
FONCAIXA AUTONOMOS 1, FTA	762,196	1,732	0	0	0	169,500	705	0	0	0	0.00	18.10	0.00
FONCAIXA CONSUMO 1, FTA	2,018,777	1,133	0	0	0	462,000	413	0	0	0	0.00	6.32	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FONCAIXA EMPRESAS 3, FTA	698,214	1,587	0	0	0	280,000	1,165	0	0	0	0.00	14.96	0.00
FONCAIXA FTGENCAT 3, FTA	137,188	10	0	0	0	31,500	19	0	147	-2,049	81.33	3.49	2.02
FONCAIXA FTGENCAT 4, FTA	184,503	85	0	0	0	23,476	83	0	158	-459	88.71	2.59	1.90
FONCAIXA FTGENCAT 5, FTA	481,902	356	0	0	0	64,000	336	0	4,716	-14,476	82.32	3.83	0.00
FONCAIXA FTGENCAT 6, FTA	350,223	80	0	0	0	41,300	48	0	3,059	-10,024	74.38	3.68	0.00
FONCAIXA LEASINGS 1, FTA	669,650	264	0	0	0	212,500	120	0	0	0	0.00	24.54	0.00
FONCAIXA PYMES 3, FTA	2,040,000	1,177	0	0	0	360,000	280	0	0	0	0.00	10.60	0.00
FTA FTPYME SANTANDER 1	0	0	0	0	0	255,320	315	0	0	0	0.00	7.27	0.00
FTA FTPYME SANTANDER 2	104,537	89	0	89	0	229,782	419	0	0	0	0.00	5.56	0.00
FTA PYMES SANTANDER 3	1,161,032	1,285	0	0	0	580,900	895	0	0	-3,968	0.00	25.37	0.00
FTA PYMES SANTANDER 4	2,252,500	1,416	0	0	0	927,500	820	0	0	0	0.00	22.55	19.17
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	77,070	9	0	9	0	138,000	73	0	5,738	-20,532	0.00	20.39	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	466,338	866	0	0	0	252,500	436	0	0	0	0.00	20.53	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	425,000	1,381	0	0	0	0	0	0	0	0	0.00	10.21	0.00
FTA SANTANDER EMPRESAS 10, FTA	979,718	1,178	0	0	0	1,880,000	2,441	0	2,400	-83,914	0.00	55.99	22.99
FTA SANTANDER EMPRESAS 2	84,980	35	0	0	0	288,600	249	0	2,821	-9,415	0.00	12.24	0.00
FTA SANTANDER EMPRESAS 4	446,101	527	94,190	0	0	369,900	1,034	0	6,939	-125,587	0.00	0.00	0.00
FTA SANTANDER EMPRESAS 8, FTA	1,094,731	1,545	0	0	0	2,725,100	8,389	0	21,794	-319,378	0.00	55.49	11.18
FTA SANTANDER EMPRESAS 9, FTA	543,180	143	0	0	0	2,193,500	1,277	0	10,240	-154,642	0.00	64.18	7.21
FTA SANTANDER FINANCIACION 1	23,947	17	0	0	0	175,800	348	0	5,245	-51,942	0.00	0.00	0.00
FTA SANTANDER FINANCIACION 5	287,319	54	0	0	0	505,300	234	0	1,140	-13,017	0.00	35.52	0.00
FTA SANTANDER HIPOTECARIO 2	768,272	573	0	0	0	171,100	301	0	2,561	-10,453	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 3	1,478,967	1,060	0	0	0	249,100	407	0	2,732	-144,307	0.00	0.00	0.00
FTA SANTANDER HIPOTECARIO 6	596,218	456	0	0	0	388,500	497	0	4,453	-19,981	0.00	22.90	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA SANTANDER HIPOTECARIO 7	1,167,028	405	0	0	0	719,700	347	0	0	-6,730	0.00	23.83	0.00
FTA SANTANDER HIPOTECARIO 8	540,104	594	0	0	0	320,000	425	0	0	-2,265	0.00	23.28	0.00
FTA SANTANDER PUBLICO 1	292,459	158	0	158	0	12,186	13	0	0	0	0.00	4.82	0.00
FTA UCI 11	222,264	30	0	0	0	28,900	10	0	0	0	0.00	5.03	0.00
FTA UCI 14	542,840	60	0	0	0	72,500	15	0	0	0	0.00	3.39	0.00
FTA UCI 16	902,069	125	0	0	0	142,200	56	0	3,754	0	0.00	0.00	0.00
FTA UCI 18	1,050,296	221	0	0	0	82,500	45	0	0	0	0.00	2.02	0.00
FTA UCI 6	45,748	28	0	0	0	4,570	6	0	0	0	0.00	9.19	0.00
FTA UCI 7	57,476	10	0	0	0	4,023	2	0	0	0	0.00	5.55	0.00
FTA UCI 8	78,350	12	0	0	0	5,171	2	0	0	0	0.00	7.18	0.00
FTA UCI 9	210,549	35	0	0	0	19,057	6	0	0	0	0.00	5.40	0.00
FTA, HIPOTEBANSA 11	219,496	124	0	0	0	13,170	11	0	0	0	0.00	1.02	0.00
FTA, HIPOTEBANSA X	126,836	19	0	0	0	8,879	3	0	0	0	0.00	1.01	0.00
FTA, SANTANDER EMPRESAS 1	0	0	0	0	0	336,088	331	0	0	0	0.00	7.16	0.00
FTA, SANTANDER EMPRESAS 3	405,564	350	0	0	0	318,000	617	0	3,476	-12,311	0.00	3.41	0.00
FTA, UCI 15	625,624	79	0	0	0	111,000	28	0	0	0	0.00	2.90	0.00
FTA, UCI 17	809,138	116	0	0	0	116,200	40	0	3,550	0	0.00	0.00	0.00
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	15,503,300	383,545	0	0	0	0	0	0	0	0	1.42	0.00	13.87
FTH UCI 10	161,738	12	0	12	0	10,324	2	0	0	0	0.00	3.53	0.00
FTH UCI 12	308,852	43	0	0	0	32,800	10	0	0	0	0.00	2.96	0.00
FTH UCI 5	20,061	11	0	0	0	2,650	3	0	0	0	0.00	11.81	0.00
FTPyme BANCAJA 2 FTA	18,061	10	0	0	0	16,542	40	0	0	0	52.20	11.04	52.62
FTPyme BANCAJA 3 FTA	13,100	1	0	0	0	40,542	19	0	0	0	24.42	2.10	22.27
FTPyme BANCAJA 6 FTA	28,427	2	0	0	0	167,355	27	0	5,306	-11,416	35.94	0.00	0.00
FTPyme TDA 6, FTA	12,232	0	0	0	0	7,558	1	0	0	0	61.81	1.43	1.35



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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTPYME TDA 7, FTA	43,738	2	0	0	0	41,800	9	0	1,066	-5,526	21.39	4.10	0.00
FTPYME TDA CAM 2, FTA	42,281	16	0	0	0	35,200	40	0	0	0	54.57	5.58	1.27
FTPYME TDA CAM 4, FTA	133,569	4	0	0	0	241,296	18	0	7,715	0	28.81	0.17	0.00
FTPYME TDA CAM 7, FTA	150,776	72	0	0	0	350,561	269	0	0	0	28.60	7.11	0.00
FTPYME TDA CAM 9, FTA	199,060	105	0	0	0	0	0	0	0	0	100.00	11.43	0.00
GAT FTGENCAT 2005, FTA	15,895	8	0	0	0	48,867	69	0	0	0	24.54	24.00	0.00
GAT FTGENCAT 2006, FTA	36,337	3	0	0	0	40,100	27	0	2,635	-12,431	47.53	0.45	0.00
GAT FTGENCAT 2007, FTA	96,848	14	1,707	0	0	86,300	66	0	6,405	-42,022	53.31	0.00	0.00
GAT FTGENCAT 2008, FTA	150,916	200	0	0	0	145,800	440	0	0	-4,566	24.08	5.79	0.00
GAT FTGENCAT 2009, FTA	69,985	21	940	0	0	0	0	0	0	0	79.33	13.07	0.00
GAT ICO-FTVPO 1, FTH	223,493	51	0	0	0	37,900	32	0	27	0	85.50	4.68	0.00
GC FTGENCAT CAIXA SABADELL 1, FTA	89,741	42	0	0	0	27,058	46	0	53	-5,862	76.83	3.44	0.00
GC FTGENCAT CAIXA SABADELL 2, FTA	40,082	11	0	0	0	110,000	107	0	2,124	-3,914	26.71	34.09	0.00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	83,281	103	0	0	0	56,300	204	0	2,044	-8,155	28.16	8.67	0.00
GC FTGENCAT SABADELL 1, FTA	72,190	6	0	0	0	25,500	6	0	0	0	73.90	6.91	0.00
GC FTPYME PASTOR 4, FTA	26,248	13	138	0	0	63,000	132	0	92	-7,326	29.52	0.00	0.00
GC FTPYME SABADELL 4, FTA	72,957	4	0	0	0	38,300	8	0	0	0	65.58	3.79	0.00
GC FTPYME SABADELL 5, FTA	163,936	93	0	0	0	66,900	86	0	0	0	35.87	3.96	0.00
GC FTPYME SABADELL 6, FTA	203,179	107	0	0	0	55,500	82	0	0	0	51.84	1.99	0.00
GC FTPYME SABADELL 8, FTA	355,786	1,100	0	0	0	200,000	673	0	0	0	35.23	16.11	0.00
GC FTPYME UNNIM 1, FTA	81,811	26	0	0	0	137,500	168	0	0	0	24.76	13.05	0.00
GC PASTOR HIPOTECARIO 5, FTA	363,515	41	13,900	0	0	42,700	19	0	1,847	-20,235	0.00	0.00	0.00
GC SABADELL 1, FTH	338,250	40	0	0	0	18,667	4	0	0	0	0.00	1.89	0.00
GC SABADELL EMPRESAS 2, FTA	201,999	62	0	0	0	52,500	34	0	0	0	0.00	5.50	0.00
GC SABADELL EMPRESAS 4, FTA	142,043	43	0	0	0	94,200	71	0	0	0	0.00	26.33	0.00
HIPOCAT 10, FTA	574,001	387	5,494	0	0	132,100	363	0	8,740	-30,922	0.00	0.00	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
HIPOCAT 11, FTA	578,342	475	53,338	0	0	144,800	438	0	11,237	-82,037	0.00	0.00	0.00
HIPOCAT 14, FTA	363,774	119	0	0	0	40,158	36	0	0	-410	0.00	2.21	0.00
HIPOCAT 16, FTA	572,761	115	0	0	0	43,500	19	0	0	0	0.00	2.77	0.00
HIPOCAT 17, FTA	640,881	103	0	0	0	29,200	12	0	0	0	0.00	3.19	0.00
HIPOCAT 18, FTA	556,526	554	0	0	0	62,300	137	0	0	0	0.00	9.35	6.32
HIPOCAT 19, FTA	381,089	52	0	0	0	0	0	0	0	0	0.00	3.47	3.94
HIPOCAT 20, FTA	502,825	69	0	0	0	0	0	0	0	0	0.00	7.19	4.11
HIPOCAT 4, FTA	45,820	9	0	0	0	9,090	3	0	0	0	0.00	5.51	0.00
HIPOCAT 5, FTA	124,953	125	0	0	0	19,693	29	0	0	0	0.00	5.34	0.00
HIPOCAT 6, FTA	181,699	35	0	0	0	26,126	11	0	0	0	0.00	7.65	0.00
HIPOCAT 7, FTA	387,987	319	0	0	0	67,278	102	0	0	0	0.00	5.45	12.04
HIPOCAT 8, FTA	473,759	64	0	0	0	89,301	18	0	0	0	0.00	3.05	0.00
HIPOCAT 9, FTA	373,476	275	0	0	0	79,800	239	0	3,826	0	0.00	2.90	0.00
ICO MEDIACION I AYT, FTA	363,780	13	0	0	0	0	0	0	0	0	0.00	0.00	15.79
ICO MEDIACION II AYT FTA	3,592,612	2,750	0	0	0	0	0	0	0	0	0.00	75.97	0.00
IM BANCO POPULAR FTPYME 1, FTA	102,365	37	0	0	0	79,176	128	0	0	0	56.36	2.44	0.00
IM BANCO POPULAR FTPYME 2, FTA	292,966	384	0	0	0	83,000	148	0	0	0	77.92	16.78	0.00
IM BANCO POPULAR FTPYME 3, FTA	593,501	50	0	0	0	325,000	102	0	0	0	54.43	22.75	0.00
IM BANCO POPULAR MBS 2, FTA	484,725	45	0	0	0	89,000	29	0	0	0	0.00	9.04	0.00
IM BANKOA MBS 1, FTA	356,329	33	0	0	0	37,100	7	0	0	0	0.00	6.78	0.00
IM BCG RMBS 1, FTA	318,924	30	0	0	0	12,000	1	0	0	0	0.00	5.47	0.00
IM BES EMPRESAS 1, FTA	129,769	16	0	0	0	242,500	38	0	0	0	0.00	6.73	0.00
IM CAJA LABORAL 1, FTA	411,224	271	0	0	0	54,500	123	0	0	0	0.00	2.44	0.00
IM CAJA LABORAL 2, FTA	406,151	381	0	0	0	75,600	138	0	0	0	0.00	4.55	0.00
IM CAJA LABORAL EMPRESAS 1, FTA	194,195	24	0	0	0	0	0	0	0	0	0.00	9.90	0.00
IM CAJAMAR 1, FTA	105,202	77	0	0	0	16,700	39	0	0	0	0.00	1.84	0.00

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	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM CAJAMAR 3, FTA	525,615	32	0	0	0	45,991	8	0	0	0	0.00	3.00	0.00
IM CAJAMAR 4, FTA	516,917	31	0	0	0	50,500	15	0	0	0	0.00	2.13	0.00
IM CAJAMAR 5, FTA	608,435	45	0	0	0	53,000	18	0	2,856	0	0.00	2.19	0.00
IM CAJAMAR 6, FTA	1,245,656	115	0	0	0	163,800	56	0	10,488	0	0.00	1.60	0.00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	79,559	149	0	0	0	69,600	149	0	0	0	53.33	21.16	0.00
IM CAJAMAR EMPRESAS 4, FTA	670,456	84	0	0	0	284,193	64	0	0	0	0.00	10.93	0.00
IM CAJASTUR MBS 1, FTA	421,045	53	0	0	0	123,000	27	0	0	0	0.00	15.32	0.00
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	2,000,000	75,083	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 10, FTA	1,300,000	50,213	0	0	0	0	0	0	0	0	0.00	0.00	3.24
IM CEDULAS 14, FTA	1,200,000	29,250	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 15, FTA	800,000	770	0	0	0	0	0	0	0	0	0.00	0.00	0.00
IM CEDULAS 2, FTA	1,475,000	36,691	0	0	0	0	0	0	0	0	0.00	0.00	5.43
IM CEDULAS 3, FTA	1,060,000	4,829	0	0	0	0	0	0	0	0	0.00	0.00	4.87
IM CEDULAS 4, FTA	2,075,000	62,682	0	0	0	0	0	0	0	0	0.00	0.00	2.82
IM CEDULAS 5, FTA	1,250,000	23,698	0	0	0	0	0	0	0	0	0.00	0.00	3.10
IM CEDULAS 7, FTA	1,250,000	37,639	0	0	0	0	0	0	0	0	0.00	0.00	3.74
IM CEDULAS 9, FTA	1,275,000	30,255	0	0	0	0	0	0	0	0	0.00	0.00	3.75
IM CFS RMBS 1, FTA	283,500	30	0	0	0	0	0	0	0	0	0.00	3.00	0.00
IM CITI TARJETAS 1, FTA	840,000	69	0	0	0	160,000	18	0	0	0	0.00	0.00	0.00
IM FTGENCAT SABADELL 2, FTA	150,569	70	0	0	0	25,500	32	0	0	0	85.51	0.74	0.00
IM FTGENCAT SABADELL 3, FTA	63,078	9	0	0	0	23,700	16	0	0	0	72.68	5.64	0.00
IM FTGENCAT SABADELL 4, FTA	92,745	133	0	0	0	70,900	241	0	0	0	56.63	15.55	0.00
IM FTPYME SABADELL 3, FTA	40,311	15	0	0	0	21,493	29	0	0	0	65.20	7.48	0.00
IM FTPYME SABADELL 7, FTA	230,419	30	0	0	0	100,000	31	0	0	0	69.73	12.32	0.00
IM FTPYME SABADELL 9, FTA	621,154	659	0	0	0	555,000	1,398	0	0	0	52.78	13.85	0.00

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	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	171,043	15	0	0	0	143,100	54	0	5,517	0	0.00	14.59	0.00
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	1,642,500	17,342	0	0	0	607,500	10,148	0	0	0	0.00	24.48	0.00
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	508,124	63	0	0	0	625,000	205	0	0	0	0.00	39.77	0.00
IM GRUPO BANCO POPULAR FTPYME I FTA	278,633	20	0	0	0	148,000	53	0	3,472	0	36.13	10.13	0.00
IM GRUPO BANCO POPULAR FTPYME II, FTA	155,459	59	0	0	0	154,000	443	0	12,669	0	48.20	9.52	0.00
IM GRUPO BANCO POPULAR LEASING 2, FTA	558,287	83	0	0	0	225,000	80	0	0	0	0.00	41.51	0.00
IM PASTOR 2, FTH	226,637	16	0	0	0	38,000	9	0	0	0	0.00	2.08	0.00
IM PASTOR 3, FTH	309,032	19	0	0	0	39,000	5	0	0	0	0.00	0.00	0.00
IM PASTOR 4, FTA	390,135	24	0	0	0	34,000	5	0	0	0	0.00	0.00	0.00
IM PRESTAMOS FONDOS CEDULAS, FTA	178,692	125	0	0	0	4,051	10	0	0	-2,466	0.00	2.95	22.21
IM SABADELL EMPRESAS 1, FTA	127,186	133	0	0	0	61,000	253	0	0	0	0.00	3.73	0.00
IM SABADELL EMPRESAS 3, FTA	283,197	325	0	0	0	330,600	947	0	0	0	0.00	43.05	0.00
IM SABADELL EMPRESAS 5, FTA	18,520	27	0	0	0	216,000	769	0	0	0	0.00	38.06	0.00
IM SABADELL RMBS 2, FTA	819,645	1,030	0	0	0	35,000	114	0	0	0	0.00	2.00	0.00
IM SABADELL RMBS 3, FTA	907,567	174	0	0	0	28,800	12	0	0	0	0.00	4.22	0.00
IM TERRASSA 1 FTGENCAT FTA	18,192	9	0	0	0	30,320	48	0	0	0	37.48	24.06	0.00
IM TERRASSA MBS 1, FTA	188,669	135	0	0	0	31,600	36	0	0	-285	0.00	2.24	0.00
INTERMONEY MASTER CEDULAS, FTA	1,655,000	4,666	0	0	0	0	0	0	0	0	0.00	0.00	2.85
MADRID ACTIVOS CORPORATIVOS III, FTA	257,594	88	0	0	0	0	0	0	0	0	0.00	21.66	0.89
MADRID ACTIVOS CORPORATIVOS IV, FTA	287,018	270	0	0	0	0	0	0	0	0	0.00	26.05	0.00
MADRID ACTIVOS CORPORATIVOS V, FTA	584,895	1,390	0	0	0	0	0	0	0	0	0.00	4.17	0.00
MADRID CONSUMO I, FTA	96,793	62	0	0	0	0	0	0	0	0	0.00	20.44	0.00
MADRID FTPYME I, FTA	376,464	852	0	0	0	0	0	0	0	0	100.00	25.96	0.00
MADRID FTPYME II, FTA	321,237	762	0	0	0	0	0	0	0	0	100.00	4.59	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
MADRID ICO-FTVPO I, FTA	158,249	110	0	0	0	0	0	0	0	0	100.00	8.08	0.00
MADRID RESIDENCIAL I, FTA	387,871	248	0	0	0	0	0	0	0	0	0.00	12.70	0.00
MADRID RESIDENCIAL II, FTA	382,718	245	0	0	0	0	0	0	0	0	0.00	10.97	0.00
MADRID RMBS I, FTA	769,306	292	0	0	0	200,000	143	0	0	0	0.00	0.48	0.00
MADRID RMBS II, FTA	404,614	149	0	0	0	450,000	245	0	0	0	0.00	0.14	0.00
MADRID RMBS III FTA	858,371	363	0	0	0	767,000	500	0	12,331	0	0.00	0.00	0.00
MADRID RMBS IV, FTA	236,813	126	0	0	0	1,048,800	717	0	0	0	0.00	7.64	0.00
MBS BANCAJA 1 FTA	86,879	37	0	0	0	25,109	21	0	0	0	0.00	5.79	0.00
MBS BANCAJA 2, FTA	201,522	68	0	0	0	54,800	83	0	261	0	0.00	3.67	0.00
MBS BANCAJA 3, FTA	302,196	13	0	0	0	42,000	9	0	0	0	0.00	2.95	0.00
MBS BANCAJA 4, FTA	597,557	411	0	0	0	391,000	480	0	414	0	0.00	2.21	0.00
MBS BANCAJA 6, FTA	657,257	321	0	0	0	96,000	136	0	0	0	0.00	9.60	0.00
MBS BANCAJA 7, FTA	379,889	202	0	0	0	402,500	388	0	0	0	0.00	5.62	0.00
MBS BANCAJA 8, FTA	231,841	16	0	0	0	175,500	21	0	0	0	0.00	5.50	0.00
MBSCAT 1, FTA	485,749	484	0	0	0	86,600	184	0	0	0	0.00	5.00	0.00
MBSCAT 2, FTA	113,571	16	0	0	0	0	0	0	0	0	0.00	3.90	0.00
PROGRAMA CEDULAS TDA, FTA	10,160,000	238,711	0	0	0	0	0	0	0	0	0.00	0.00	0.00
PYME BANCAJA 5, FTA	29,150	12	0	0	0	115,600	224	0	5,531	-10,488	0.00	5.51	0.00
PYME BANCAJA 7, FTA	77,525	8	0	0	0	262,400	65	0	0	0	0.00	49.11	0.00
PYME VALENCIA 1, FTA	81,391	8	0	0	0	110,500	40	0	3,184	-7,469	0.00	0.00	0.00
PYME VALENCIA 2, FTA	86,008	6	0	0	0	92,500	13	0	0	0	0.00	47.19	0.00
PYMECAT 2 FTPYME, FTA	68,963	13	0	0	0	72,500	27	0	0	0	21.64	7.42	0.00
PYMECAT 3 FTPYME, FTA	85,874	46	0	0	0	0	0	0	0	0	0.00	10.13	0.00
PYMES BANESTO 2, FTA	169,957	24	0	0	0	58,300	15	0	0	0	0.00	0.00	0.00
RURAL CEDULA I, FTA	1,000,000	32,219	0	0	0	0	0	0	0	0	0.00	0.00	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	380,145	300	0	0	0	69,900	225	0	146	0	0.00	2.92	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
RURAL HIPOTECARIO II FTH	10,505	6	0	0	0	13,000	13	0	0	0	0.00	10.51	0.00
RURAL HIPOTECARIO III FTH	40,304	8	0	0	0	12,700	5	0	0	0	0.00	6.26	0.00
RURAL HIPOTECARIO IV FTH	83,016	49	0	0	0	21,300	22	0	0	0	0.00	5.69	0.00
RURAL HIPOTECARIO IX, FTA	589,619	233	0	0	0	293,300	240	0	2,659	0	0.00	0.98	0.00
RURAL HIPOTECARIO V FTA	170,506	31	0	0	0	15,028	6	0	0	0	0.00	4.62	0.00
RURAL HIPOTECARIO VI, FTA	286,032	235	0	0	0	27,207	45	0	0	0	0.00	2.40	0.00
RURAL HIPOTECARIO VII, FTA	379,638	51	0	0	0	35,246	8	0	0	0	0.00	2.34	0.00
RURAL HIPOTECARIO VIII, FTA	588,727	411	0	0	0	61,800	184	0	0	0	0.00	1.86	0.00
RURAL HIPOTECARIO X, FTA	1,190,047	583	0	0	0	91,200	74	0	0	0	0.00	3.15	0.00
RURAL HIPOTECARIO XI, FTA	1,532,674	103	0	0	0	86,900	10	0	0	0	0.00	4.19	0.00
RURAL HIPOTECARIO XII, FTA	693,810	75	0	0	0	47,800	8	0	0	0	0.00	5.58	0.00
RURALPYME 1 FTPYME FTA	2,219	0	0	0	0	20,230	9	0	0	0	9.88	38.43	0.00
RURALPYME 2 FTPYME FTA	25,386	17	0	0	0	130,050	275	0	3,845	0	34.55	18.29	0.00
SANTANDER CONSUMER SPAIN 09-1, FTA	73,650	73	0	0	0	172,900	527	0	370	-4,341	0.00	24.22	0.00
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	162,589	168	0	0	0	195,000	278	0	0	-1,343	0.00	35.41	0.00
SANTANDER HIPOTECARIO I, FTA	447,195	379	0	0	0	156,600	273	0	0	0	0.00	3.17	0.00
SOL-LION, FTA	3,085,346	1,759	0	0	0	180,000	231	0	0	0	0.00	2.55	0.00
TDA 11, FTH	29,020	26	0	0	0	26,400	34	0	0	0	0.00	12.46	0.00
TDA 12, FTH	31,372	28	0	0	0	20,600	27	0	0	0	0.00	10.38	0.00
TDA 13 - MIXTO, FTA	35,181	31	0	0	0	17,400	22	0	0	0	0.00	0.00	0.00
TDA 14 - MIXTO, FTA	75,668	67	0	0	0	26,800	42	0	0	0	0.00	0.00	0.00
TDA 15 - MIXTO, FTA	83,084	6	0	0	0	21,200	4	0	0	0	0.00	0.00	0.00
TDA 16 - MIXTO, FTA	83,093	7	0	0	0	24,200	3	0	0	0	0.00	0.00	0.00
TDA 17 - MIXTO, FTA	69,346	5	0	0	0	16,200	2	0	0	0	0.00	0.00	0.00
TDA 18 - MIXTO, FTA	86,548	7	0	0	0	23,700	4	0	0	0	0.00	0.00	0.00

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	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA 19 - MIXTO, FTA	153,903	11	0	0	0	21,776	8	0	0	0	0.00	6.62	0.00
TDA 20 - MIXTO, FTA	116,429	81	0	0	0	18,300	23	0	0	0	0.00	0.00	0.00
TDA 22 - MIXTO, FTA	22,618	0	0	0	0	143,300	9	0	0	0	0.00	0.00	0.00
TDA 23, FTA	266,158	14	0	0	0	22,800	3	0	0	0	0.00	2.88	0.00
TDA 24, FTA	113,558	7	0	0	0	95,658	9	0	604	0	0.00	0.00	0.00
TDA 25, FTA	136,750	9	0	0	0	14,700	3	0	926	-4,306	0.00	0.00	0.00
TDA 26 - MIXTO, FTA	342,619	248	16	470	0	27,246	28	0	0	0	0.00	0.00	0.00
TDA 27, FTA	272,365	8	0	0	0	233,100	10	0	1,594	0	0.00	0.00	1.01
TDA 28, FTA	295,123	207	0	0	-8,138	37,350	94	0	2,719	-19,278	0.00	0.00	0.43
TDA 29, FTA	421,306	150	0	0	0	31,600	37	0	454	0	0.00	0.29	0.00
TDA 30, FTA	243,209	10	0	0	0	24,000	5	0	0	0	0.00	3.14	0.00
TDA 31, FTA	157,151	75	0	0	0	19,500	23	0	0	0	0.00	0.56	0.00
TDA CAJAMAR 2, FTA	145,202	5	0	0	0	230,090	12	0	0	0	0.00	1.97	0.56
TDA CAM 1, FTA	197,983	17	0	0	0	26,500	4	0	0	0	0.00	4.56	0.00
TDA CAM 10, FTA	437,156	28	0	4,389	0	291,314	21	0	0	0	0.00	0.76	0.00
TDA CAM 11, FTA	402,279	20	0	0	0	825,594	78	0	4,946	0	0.00	5.08	0.00
TDA CAM 12, FTA	521,550	25	0	0	0	931,000	87	0	5,243	0	0.00	4.26	0.00
TDA CAM 2, FTA	231,190	181	0	0	0	27,200	45	0	0	0	0.00	3.32	0.00
TDA CAM 3, FTA	259,977	206	0	0	0	28,800	48	0	0	0	0.00	3.19	0.00
TDA CAM 4, FTA	630,351	19	0	0	0	48,000	2	0	0	0	0.00	2.76	0.00
TDA CAM 5, FTA	862,679	509	0	0	0	56,000	57	0	0	0	0.00	1.81	0.00
TDA CAM 6, FTA	560,794	327	0	0	0	50,000	41	0	0	0	0.00	1.28	0.00
TDA CAM 7, FTA	815,059	264	0	0	0	92,700	44	0	0	0	0.00	1.43	0.00
TDA CAM 8, FTA	867,176	312	0	2,450	0	64,600	33	0	0	0	0.00	0.53	0.00
TDA CAM 9, FTA	604,850	492	0	2,943	0	248,853	218	0	84	0	0.00	0.00	0.00
TDA CORPORATIVOS I, FTA	144,651	222	0	0	0	167,450	579	0	0	0	0.00	117.10	0.00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA EMPRESAS 1, FTA	52,124	7	0	0	0	0	0	0	0	0	0.00	17.74	0.00
TDA EMPRESAS 2, FTA	20,785	18	0	0	0	43,700	130	0	0	0	0.00	94.66	0.00
TDA FTPYME PASTOR 9, FTA	139,558	218	0	0	0	127,500	361	0	0	0	52.26	26.91	0.00
TDA IBERCAJA 1, FTA	158,879	129	0	0	0	13,163	34	0	0	0	0.00	2.53	0.00
TDA IBERCAJA 2, FTA	379,133	217	0	0	0	31,382	65	0	0	0	0.00	1.14	0.00
TDA IBERCAJA 3, FTA	452,445	12	0	0	0	46,894	3	0	0	0	0.00	1.41	0.00
TDA IBERCAJA 4, FTA	688,282	254	0	0	0	60,200	39	0	0	0	0.00	1.45	0.00
TDA IBERCAJA 5, FTA	669,046	211	0	0	0	55,000	59	0	0	0	0.00	0.99	0.00
TDA IBERCAJA 6, FTA	977,092	465	0	0	0	81,000	150	0	913	0	0.00	3.28	0.00
TDA IBERCAJA 7, FTA	1,586,479	756	0	0	0	170,000	240	0	0	0	0.00	4.21	0.00
TDA IBERCAJA ICO-FTVPO, FTH	315,384	166	0	0	0	37,700	135	0	53	0	89.32	12.17	0.00
TDA LICO LEASING III, FTA	78,000	433	0	0	0	0	0	0	0	0	0.00	3.32	0.00
TDA PASTOR 1, FTA	34,049	1	0	0	0	61,100	3	0	0	0	0.00	2.54	0.00
TDA PASTOR CONSUMO 1, FTA	20,509	12	0	0	0	17,900	20	0	0	-8,140	0.00	0.00	0.00
TDA SA NOSTRA EMPRESAS 1, FTA	27,894	13	0	0	0	30,835	43	0	0	0	0.00	25.77	0.00
TDA SA NOSTRA EMPRESAS 2, FTA	51,667	2	0	0	0	77,274	8	0	0	0	0.00	30.26	0.00
TDA TARRAGONA 1, FTA	233,848	15	0	0	0	37,700	10	0	2,511	0	0.00	0.88	0.00
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	152,084	133	0	0	0	0	0	0	0	0	100.00	10.41	0.00
UNICAJA AYT EMPRESAS I, FTA	85,321	101	0	0	0	36,300	112	0	0	0	0.00	20.53	0.00
UNICAJA TDA VPO, FTA	151,875	146	0	0	0	0	0	0	0	0	0.00	6.40	0.00
VAL BANCAJA 1, FTA	46,409	24	0	0	0	204,181	113	0	0	0	0.00	11.57	0.00
VALENCIA HIPOTECARIO 1, FTA	121,225	45	0	0	0	9,829	9	0	0	0	0.00	3.67	0.00
VALENCIA HIPOTECARIO 2, FTH	368,430	243	0	0	0	40,500	105	0	0	0	0.00	2.53	0.00
VALENCIA HIPOTECARIO 3, FTA	441,252	33	0	0	0	40,300	12	0	787	0	0.00	1.98	0.00
VALENCIA HIPOTECARIO 4, FTA	588,016	703	0	0	0	95,100	373	0	6,140	-26,289	0.00	0.00	0.00



FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
VALENCIA HIPOTECARIO 5, FTA	349,388	186	0	0	0	32,000	36	0	0	0	0.00	4.92	0.00
<b>Subtotal BONDS 2012 2</b>	<b>267,945,352</b>	<b>2,416,802</b>	<b>173,925</b>	<b>20,848</b>	<b>-27,356</b>	<b>51,911,225</b>	<b>75,796</b>	<b>0</b>	<b>270,650</b>	<b>-1,509,940</b>	<b>2.61</b>	<b>8.41</b>	<b>1.59</b>
<b>Subtotal BONDS 2011 2</b>	<b>348,213,759</b>	<b>3,022,364</b>	<b>77,718</b>	<b>16,733</b>	<b>-825</b>	<b>63,986,133</b>	<b>192,427</b>	<b>0</b>	<b>277,017</b>	<b>-908,527</b>	<b>2.80</b>	<b>7.33</b>	<b>1.55</b>
<b>% change</b>	<b>-23.05</b>	<b>-20.04</b>	<b>123.79</b>	<b>24.59</b>	<b>3,215.88</b>	<b>-18.87</b>	<b>-60.61</b>	<b>-</b>	<b>-2.30</b>	<b>66.20</b>	<b>-6.79</b>	<b>14.73</b>	<b>2.58</b>
<b>COMMERCIAL PAPER</b>													
FTA SANTANDER 2	0	0	0	0	0	0	0	0	0	0	0.00	17.56	32.29
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>17.56</b>	<b>32.29</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>19,000</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>5.09</b>	<b>27.45</b>
<b>% change</b>	<b>-100.00</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>244.99</b>	<b>17.63</b>
<b>Total 2012 2</b>	<b>267,945,352</b>	<b>2,416,802</b>	<b>173,925</b>	<b>20,848</b>	<b>-27,356</b>	<b>51,911,225</b>	<b>75,796</b>	<b>0</b>	<b>270,650</b>	<b>-1,509,940</b>	<b>2.60</b>	<b>8.44</b>	<b>1.71</b>
<b>Total 2011 2</b>	<b>348,232,759</b>	<b>3,022,383</b>	<b>77,718</b>	<b>16,733</b>	<b>-825</b>	<b>63,986,133</b>	<b>192,427</b>	<b>0</b>	<b>277,017</b>	<b>-908,527</b>	<b>2.78</b>	<b>7.32</b>	<b>1.64</b>
<b>% change</b>	<b>-23.06</b>	<b>-20.04</b>	<b>123.79</b>	<b>24.59</b>	<b>3,215.88</b>	<b>-18.87</b>	<b>-60.61</b>	<b>-</b>	<b>-2.30</b>	<b>66.20</b>	<b>-6.47</b>	<b>15.30</b>	<b>4.27</b>

Amounts in thousands euros.

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

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

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

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AYT ADMINISTRACIONES I, FTA	BONOS	132,622	0	132,622	0	0
AYT FINANCIACION INVERSIONES II, FTA	BONOS	292,056	0	292,043	27,865	0
AYT FINANCIACION INVERSIONES III, FTA	BONOS	263,102	0	255,330	5,333	-26,810
AYT LICO LEASING I, FTA	BONOS	33,488	0	56,318	8,001	-376
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	150,029	0	150,022	21,606	0
AYT.10, FINANCIACION INVERSIONES, FTA	BONOS	300,844	0	300,326	15,041	-2,494
BANCO FINANTIA SOFINLOC TDA Nº 2,FTA	BONOS	12,029	0	11,760	0	0
BANCO FINANTIA SOFINLOC TDA Nº 3, FTA	BONOS	15,924	0	16,070	0	0
CAJA SAN FERNANDO CDO I, FTA	BONOS	43,055	0	46,472	3,250	-133
CAP-TDA 2, FTA	BONOS	308,802	0	300,187	0	0
EMPRESAS TDA CAM 10, FTA	BONOS	470,103	0	530,858	26,320	0
GC COMPASS SPAIN 2, FTA	BONOS	60,940	0	49,255	0	0
MORTGAGE FINANCE SPAIN, FTA	BONOS	217,565	0	217,464	0	0
SOFINLOC ESPAÑA TDA Nº 1, FTA	BONOS	28,249	0	28,777	0	0
TDA FS1, FTA	BONOS	123,258	0	120,203	0	-10,627
VALENCIA ACTIVOS 1, FTA	BONOS	769,740	0	955,012	120,951	0
<b>Subtotal BONDS 2012 2</b>		<b>3,221,806</b>	<b>0</b>	<b>3,462,719</b>	<b>228,367</b>	<b>-40,440</b>
<b>Subtotal BONDS 2011 2</b>		<b>2,990,527</b>	<b>0</b>	<b>3,010,763</b>	<b>140,998</b>	<b>-51,146</b>
<b>% change</b>		<b>7.73</b>	<b>-</b>	<b>15.01</b>	<b>61.96</b>	<b>-20.93</b>
<b>Subtotal COMMERCIAL PAPER 2012 2</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>		<b>320,813</b>	<b>0</b>	<b>352,459</b>	<b>67</b>	<b>0</b>
<b>% change</b>		<b>-100.00</b>	<b>-</b>	<b>-100.00</b>	<b>-100.00</b>	<b>-</b>
<b>Total 2012 2</b>		<b>3,221,806</b>	<b>0</b>	<b>3,462,719</b>	<b>228,367</b>	<b>-40,440</b>
<b>Total 2011 2</b>		<b>3,311,340</b>	<b>0</b>	<b>3,363,222</b>	<b>141,065</b>	<b>-51,146</b>
<b>% change</b>		<b>-2.70</b>	<b>-</b>	<b>2.96</b>	<b>61.89</b>	<b>-20.93</b>

Amounts in thousands euros.

Pending amount collection rights. Private ABS

TABLE A.2.1

FUND	MBS	LOANS TO COMPANIES	SUBORDINATED DEBT AND TREASURY BONDS	PUBLIC ADMINISTRATION	CONSUMER AND AUTO	ACCOUNTS RECEIVABLE	FUTURE COLLECTION RIGHTS	SECURISATION BONDS	OTHER	DOUBTFUL - DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)	
<b>BONDS</b>												
AYT ADMINISTRACIONES I, FTA	0	0	0	128,392	0	0	0	0	0	0	4,230	
AYT FINANCIACION INVERSIONES II, FTA	292,000	0	0	0	0	0	0	0	0	0	56	
AYT FINANCIACION INVERSIONES III, FTA	255,000	0	0	0	0	0	0	0	0	0	8,102	
AYT LICO LEASING I, FTA	0	31,150	0	0	0	0	0	0	0	2,281	57	
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	0	0	0	0	0	0	0	0	0	29	
AYT.10, FINANCIACION INVERSIONES, FTA	300,000	0	0	0	0	0	0	0	0	0	844	
BANCO FINANTIA SOFINLOC TDA Nº 2, FTA	0	0	0	0	11,274	0	0	0	0	-49	804	
BANCO FINANTIA SOFINLOC TDA Nº 3, FTA	0	0	0	0	14,942	0	0	0	0	328	654	
CAJA SAN FERNANDO CDO I, FTA	0	0	0	0	0	0	0	44,236	0	-1,269	88	
CAP-TDA 2, FTA	0	0	0	0	0	265,004	0	0	0	43,798	0	
EMPRESAS TDA CAM 10, FTA	0	427,064	0	0	0	0	0	0	0	40,656	2,383	
GC COMPASS SPAIN 2, FTA	0	0	0	0	0	60,462	0	0	0	478	0	
MORTGAGE FINANCE SPAIN, FTA	217,212	0	0	0	0	0	0	0	0	0	353	
SOFINLOC ESPAÑA TDA Nº 1, FTA	0	0	0	0	26,828	0	0	0	0	1,064	357	
TDA FS1, FTA	0	0	0	0	0	0	0	0	120,188	0	3,070	
VALENCIA ACTIVOS 1, FTA	0	744,472	0	0	0	0	0	0	0	19,632	5,636	
<b>Subtotal BONDS 2012 2</b>	<b>1,214,212</b>	<b>1,202,686</b>	<b>0</b>	<b>128,392</b>	<b>53,044</b>	<b>325,466</b>	<b>0</b>	<b>44,236</b>	<b>120,188</b>	<b>106,919</b>	<b>26,663</b>	
which are covered bonds	997,000			0								
<b>Subtotal BONDS 2011 2</b>	<b>1,216,369</b>	<b>792,340</b>	<b>0</b>	<b>138,268</b>	<b>91,154</b>	<b>316,667</b>	<b>10,746</b>	<b>60,981</b>	<b>156,634</b>	<b>182,792</b>	<b>24,576</b>	
<b>% change</b>	<b>-0.18</b>	<b>51.79</b>	<b>-</b>	<b>-7.14</b>	<b>-41.81</b>	<b>2.78</b>	<b>-100.00</b>	<b>-27.46</b>	<b>-23.27</b>	<b>-41.51</b>	<b>8.49</b>	
<b>COMMERCIAL PAPER</b>												
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	
which are covered bonds												
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>312,939</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,874</b>	<b>0</b>	
<b>% change</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-100.00</b>	<b>-</b>	
<b>Total 2012 2</b>	<b>1,214,212</b>	<b>1,202,686</b>	<b>0</b>	<b>128,392</b>	<b>53,044</b>	<b>325,466</b>	<b>0</b>	<b>44,236</b>	<b>120,188</b>	<b>106,919</b>	<b>26,663</b>	
which are covered bonds	997,000			0								
<b>Total 2011 2</b>	<b>1,216,369</b>	<b>792,340</b>	<b>0</b>	<b>138,268</b>	<b>404,093</b>	<b>316,667</b>	<b>10,746</b>	<b>60,981</b>	<b>156,634</b>	<b>190,666</b>	<b>24,576</b>	
<b>% change</b>	<b>-0.18</b>	<b>51.79</b>	<b>-</b>	<b>-7.14</b>	<b>-86.87</b>	<b>2.78</b>	<b>-100.00</b>	<b>-27.46</b>	<b>-23.27</b>	<b>-43.92</b>	<b>8.49</b>	

Amounts in thousands euros.

(1) Including matured and outstanding interests

FUND (A)	TYPE OF FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
AYT ADMINISTRACIONES I, FTA	BONOS	CRÉDITOS AAPP	7.14	0.00	0.00	0.00	12.30	6.53	100.00
AYT FINANCIACION INVERSIONES II, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	2.90	9.07	100.00
AYT FINANCIACION INVERSIONES III, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	2.10	6.89	100.00
AYT LICO LEASING I, FTA	BONOS	ARRENDAMIENTO FINANCIERO	11.93	21.78	0.00	0.00	2.56	5.97	13.55
AYT PRESTIGE CAJAS DE AHORRO, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	2.20	9.81	100.00
AYT.10, FINANCIACION INVERSIONES, FTA	BONOS	CÉDULAS HIPOTECARIAS	0.00	0.00	0.00	0.00	1.70	10.31	93.67
BANCO FINANTIA SOFINLOC TDA N° 2, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	2.05	71.31	0.00	0.00	0.84	5.96	0.00
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	2.65	59.32	0.00	0.00	1.23	5.59	0.00
CAJA SAN FERNANDO CDO I, FTA	BONOS	BONOS DE TITULIZACIÓN	0.13	0.00	0.00	0.00	14.46	10.09	0.00
CAP-TDA 2, FTA	BONOS	CUENTAS A COBRAR	0.00	10.40	0.00	0.00	0.07	0.26	18.32
EMPRESAS TDA CAM 10, FTA	BONOS	PRÉSTAMOS A EMPRESAS	4.77	14.90	0.00	0.00	6.90	3.59	9.31
GC COMPASS SPAIN 2, FTA	BONOS	CUENTAS A COBRAR	0.00	0.78	0.15	0.44	0.07	0.15	2.82
MORTGAGE FINANCE SPAIN, FTA	BONOS	CERTIFICADOS DE TRANSMISIÓN HIPOTECARIA	0.98	0.00	0.00	0.00	0.34	6.66	0.00
SOFINLOC ESPAÑA TDA N° 1, FTA	BONOS	PRÉSTAMOS AUTOMOCIÓN	2.85	23.01	0.00	0.00	4.32	5.29	0.00
TDA FS1, FTA	BONOS	OTROS	0.00	0.00	0.00	0.00	2.58	4.88	0.00
VALENCIA ACTIVOS 1, FTA	BONOS	PRÉSTAMOS A EMPRESAS	19.19	0.00	0.00	0.00	3.77	3.83	49.86
<b>Average</b>			<b>5.81</b>	<b>4.17</b>	<b>0.00</b>	<b>0.01</b>	<b>3.51</b>	<b>5.47</b>	<b>49.97</b>

**Information on headings**

(1) Early amortisation rate

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

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

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

(5) Weighted average residual life (years)

(6) Weighted average age (years)

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

Information on debentures and other tradeable securities - Private ABS

TABLE A.2.3

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARANTEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
<b>BONDS</b>													
AYT ADMINISTRACIONES I, FTA	0	0	0	0	0	128,391	4,229	0	0	0	0.00	0.00	0.00
AYT FINANCIACION INVERSIONES II, FTA	292,000	43	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT FINANCIACION INVERSIONES III, FTA	255,000	330	0	0	0	0	0	0	0	0	0.00	0.00	0.00
AYT LICO LEASING I, FTA	25,000	3	0	0	0	31,300	14	0	0	0	0.00	29.68	179.17
AYT PRESTIGE CAJAS DE AHORRO, FTA	150,000	22	0	0	0	0	0	0	0	0	0.00	7.92	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	300,000	325	0	0	0	0	0	0	0	0	0.00	4.99	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	15,474	0	0	0	-3,714	0	0	0	0	0	0.00	0.00	0.00
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	17,339	0	0	0	-1,269	0	0	0	0	0	0.00	0.00	0.00
CAJA SAN FERNANDO CDO I, FTA	21,141	94	0	0	0	45,697	255	0	488	-21,205	0.00	0.00	0.00
CAP-TDA 2, FTA	300,000	187	0	0	0	0	0	0	0	0	0.00	0.00	0.00
EMPRESAS TDA CAM 10, FTA	455,281	482	0	0	0	75,000	94	0	0	0	0.00	11.97	0.00
GC COMPASS SPAIN 2, FTA	49,255	20	0	0	0	0	0	0	0	0	0.00	19.17	0.00
MORTGAGE FINANCE SPAIN, FTA	217,212	252	0	0	0	0	0	0	0	0	0.00	0.00	0.00
SOFINLOC ESPAÑA TDA N° 1, FTA	29,169	0	0	0	-392	0	0	0	0	0	0.00	0.00	0.00
TDA FS1, FTA	120,188	15	0	0	0	0	0	0	0	0	0.00	0.23	0.00
VALENCIA ACTIVOS 1, FTA	625,045	1,001	0	0	0	328,300	701	0	0	0	0.00	0.00	0.00
<b>Subtotal BONDS 2012 2</b>	<b>2,872,104</b>	<b>2,774</b>	<b>0</b>	<b>0</b>	<b>-5,375</b>	<b>608,688</b>	<b>5,293</b>	<b>0</b>	<b>488</b>	<b>-21,205</b>	<b>0.00</b>	<b>3.26</b>	<b>1.86</b>
<b>Subtotal BONDS 2011 2</b>	<b>2,671,083</b>	<b>6,644</b>	<b>0</b>	<b>0</b>	<b>-36,753</b>	<b>381,757</b>	<b>5,301</b>	<b>0</b>	<b>365</b>	<b>-17,617</b>	<b>0.00</b>	<b>4.57</b>	<b>2.18</b>
<b>% change</b>	<b>7.53</b>	<b>-58.25</b>	<b>-</b>	<b>-</b>	<b>-85.38</b>	<b>59.44</b>	<b>-0.15</b>	<b>-</b>	<b>33.70</b>	<b>20.37</b>	<b>-</b>	<b>-28.67</b>	<b>-14.68</b>
<b>COMMERCIAL PAPER</b>													
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>344,585</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>% change</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Total 2012 2</b>	<b>2,872,104</b>	<b>2,774</b>	<b>0</b>	<b>0</b>	<b>-5,375</b>	<b>608,688</b>	<b>5,293</b>	<b>0</b>	<b>488</b>	<b>-21,205</b>	<b>0.00</b>	<b>3.26</b>	<b>1.86</b>
<b>Total 2011 2</b>	<b>3,015,668</b>	<b>6,644</b>	<b>0</b>	<b>0</b>	<b>-36,753</b>	<b>381,757</b>	<b>5,301</b>	<b>0</b>	<b>365</b>	<b>-17,617</b>	<b>0.00</b>	<b>4.13</b>	<b>1.97</b>
<b>% change</b>	<b>-4.76</b>	<b>-58.25</b>	<b>-</b>	<b>-</b>	<b>-85.38</b>	<b>59.44</b>	<b>-0.15</b>	<b>-</b>	<b>33.70</b>	<b>20.37</b>	<b>-</b>	<b>-21.07</b>	<b>-5.58</b>

Amounts in thousands euros.

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

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

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

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
<b>BONDS</b>							
AUTO ABS 2012-3, FTA	4,798	-118	-4,673	-0.55	-0.54	-6	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	493	-220	-77	-0.04	-0.02	-3,997	0
AYT CAIXA GALICIA EMPRESAS I, FTA	-1,527	-76	-250	-0.09	-0.06	9	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	542	-199	-118	-0.05	-0.03	-5,853	0
AYT CAIXANOVA FTPYME I, FTA	-113	-299	-29	-0.04	-0.02	-1,764	0
AYT CAIXANOVA HIPOTECARIO I, FTA	46	-3	-907	-0.49	-0.44	1,740	0
AYT CAJA INGENIEROS 2, FTA	6,698	-150	-6,902	-0.73	-0.73	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	442	-13	-437	-0.34	-0.33	1	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-71	-78	-48	-0.02	-0.02	-468	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	563	-13	-560	-0.38	-0.37	0	0
AYT CEDULAS CAJAS GLOBAL FTA	1,867	-8,759	-1,861	0.00	0.00	0	0
AYT CEDULAS CAJAS IV, FTA	136	-933	1	0.00	0.00	0	0
AYT CEDULAS CAJAS IX, FTA	73	-477	-78	0.00	0.00	0	0
AYT CEDULAS CAJAS V, FTA	109	-869	-4	0.00	0.00	0	0
AYT CEDULAS CAJAS VI, FTA	89	-568	-4	0.00	0.00	0	0
AYT CEDULAS CAJAS VIII, FTA	132	-996	-4	0.00	0.00	0	0
AYT CEDULAS CAJAS X, FTA	125	-602	-119	0.00	0.00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-1,183	-2,276	-279	-0.05	-0.02	-4,325	32
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3,196	-2,661	-4,708	-0.10	-0.04	-16,855	23
AYT DEUDA SUBORDINADA I, FTA	888	0	-703	-0.21	-0.18	-17,500	0
AYT FONDO EOLICO, FTA	42	0	-42	-0.21	-0.21	0	0
AYT FTPYME II, FTA	247	-106	-54	-0.06	-0.03	-240	0
AYT GENOVA HIPOTECARIO II, FTH	177	-51	-50	-0.02	-0.02	-155	-4
AYT GENOVA HIPOTECARIO III, FTH	198	-53	-58	-0.02	-0.02	35	0
AYT GENOVA HIPOTECARIO IV, FTH	244	-53	-259	-0.08	-0.08	86	-46
AYT GENOVA HIPOTECARIO IX, FTH	697	-159	-117	-0.02	-0.02	-560	-29
AYT GENOVA HIPOTECARIO VI, FTH	191	-65	-69	-0.02	-0.01	284	-6

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT GENOVA HIPOTECARIO VII, FTH	865	-85	-138	-0.02	-0.02	-506	-29
AYT GENOVA HIPOTECARIO VIII, FTH	1,162	-213	-197	-0.02	-0.02	-625	-20
AYT GENOVA HIPOTECARIO X, FTH	714	-190	-136	-0.02	-0.02	-906	-213
AYT GENOVA HIPOTECARIO XI, FTH	733	-641	-262	-0.03	-0.01	-470	100
AYT GENOVA HIPOTECARIO XII, FTH	-1,271	-164	-230	-0.04	-0.02	620	-2
AYT GOYA HIPOTECARIO III, FTA	2,650	-2,159	-1,954	-0.05	-0.05	-4,317	0
AYT GOYA HIPOTECARIO IV, FTA	1,477	-471	-196	-0.02	-0.01	-578	0
AYT GOYA HIPOTECARIO V, FTA	768	-619	-190	-0.01	-0.01	-1	0
AYT HIPOTECARIO BBK I, FTA	1,198	-343	-705	-0.14	-0.14	-580	0
AYT HIPOTECARIO BBK II, FTA	1,836	-307	-928	-0.15	-0.15	-920	0
AYT HIPOTECARIO III, FTH	907	-21	-946	-1.13	-1.12	42	0
AYT HIPOTECARIO IV, FTH	887	-19	-882	-1.18	-1.17	-2	0
AYT HIPOTECARIO MIXTO II, FTA	746	-40	-738	-0.45	-0.44	-2	0
AYT HIPOTECARIO MIXTO III, FTA	845	-5	-288	-0.25	-0.02	-1,007	792
AYT HIPOTECARIO MIXTO IV, FTA	443	-29	-242	-0.15	-0.15	-206	0
AYT HIPOTECARIO MIXTO V, FTA	687	-24	-126	-0.04	-0.03	-908	0
AYT HIPOTECARIO MIXTO, FTA	1,185	-104	-434	-0.43	-0.35	-252	-88
AYT ICO FTVPO CAIXA GALICIA I, FTA	113	-170	-70	-0.05	-0.02	0	0
AYT ICO-FTVPO CAJA MURCIA, FTA	254	-125	-129	-0.11	-0.08	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	231	-61	-61	-0.05	-0.02	59	0
AYT ICO-FTVPO I, FTA	49	-164	-118	-0.05	-0.02	-318	0
AYT ICO-FTVPO III, FTA	475	-106	-304	-0.15	-0.11	-17	0
AYT KUTXA HIPOTECARIO I, FTA	624	-68	-202	-0.04	-0.04	-488	0
AYT KUTXA HIPOTECARIO II, FTA	3,426	-187	-129	-0.02	-0.01	-8,693	0
AYT KUTXA HIPOTECARIO IV, FTA	4,151	-1,248	-217	-0.01	-0.01	-8,593	0
AYT PRESTAMOS CONSUMO III, FTA	-171	-82	-33	-0.11	-0.07	-168	0
AYT PROMOCIONES INMOBILIARIAS II, FTA	22	-156	-23	-0.03	-0.03	-84	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	130	-26	-32	-0.04	-0.03	-69	0
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-332	-290	-31	-0.03	-0.02	-2,188	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
AYT SA NOSTRA FINANCIACION I, FTA	259	-97	-94	-0.43	-0.41	-224	0
AYT UNICAJA FINANCIACION I, FTA	2,168	-685	-119	-0.06	-0.02	-1,385	0
AYT VPO II, FTA	174	-84	-36	-0.03	-0.02	50	0
AYT.1, FTH	410	-29	-173	-0.48	-0.47	0	0
AYT.11, FTH	1,023	-30	-870	-0.96	-0.94	-128	-2
AYT.2, FTH	145	-14	-104	-0.57	-0.55	-10	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	272	-60	-28	-0.08	-0.07	-113	0
BANCAJA - BVA VPO 1, FTA	746	-226	-590	-0.18	-0.17	11	0
BANCAJA 10, FTA	3,773	-45	-195	-0.01	-0.01	-217	0
BANCAJA 11, FTA	2,959	-62	-158	-0.01	-0.01	-44	0
BANCAJA 13, FTA	4,820	-1,753	-275	-0.01	-0.01	-2,736	0
BANCAJA 3, FTA	453	-19	-451	-0.27	-0.27	0	0
BANCAJA 4, FTH	424	-29	-412	-0.22	-0.22	0	0
BANCAJA 5, FTA	551	-36	-534	-0.25	-0.24	0	0
BANCAJA 6, FTA	1,247	-149	-1,161	-0.24	-0.23	1	0
BANCAJA 7, FTA	1,507	-120	-1,426	-0.24	-0.24	2	0
BANCAJA 8, FTA	1,633	0	-882	-0.13	-0.13	40	0
BANCAJA 9, FTA	2,106	-34	-134	-0.01	-0.01	-46	0
BANCAJA LEASING 1, FTA	4,186	-1,226	-82	-0.01	-0.01	-15,773	0
BANKINTER 10, FTA	722	0	-625	-0.08	-0.07	-103	-62
BANKINTER 11, FTH	311	0	-315	-0.07	-0.06	-14	-22
BANKINTER 12, FTH	837	0	-712	-0.11	-0.10	-47	-122
BANKINTER 13 FTA	1,049	-6	-224	-0.02	-0.01	-777	-613
BANKINTER 2 PYME FTA	187	-4	-66	-0.03	-0.02	-2	31
BANKINTER 2, FTH	166	0	-176	-0.46	-0.45	0	0
BANKINTER 3 FTPYME FTA	64	-4	-85	-0.03	-0.01	-43	-5
BANKINTER 3, FTH	350	-95	-294	-0.11	-0.11	0	0
BANKINTER 4 FTPYME, FTA	351	-473	-94	-0.04	-0.01	174	-91
BANKINTER 4, FTH	342	-38	-327	-0.13	-0.12	0	0



FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BANKINTER 5, FTH	315	-30	-300	-0.17	-0.16	0	0
BANKINTER 6, FTA	687	-96	-636	-0.14	-0.14	0	0
BANKINTER 7, FTH	288	-77	-228	-0.14	-0.14	0	0
BANKINTER 8, FTA	739	-166	-609	-0.17	-0.17	0	0
BANKINTER 9, FTA	864	-237	-616	-0.14	-0.13	-32	-22
BBVA AUTOS 1 FTA	180	-248	-53	-0.17	-0.12	301	0
BBVA AUTOS 2 FTA	1,755	-273	-52	-0.04	-0.03	-187	0
BBVA CONSUMO 1, FTA	2,480	-379	-55	-0.03	-0.02	675	-4
BBVA CONSUMO 2, FTA	3,524	-412	-71	-0.03	-0.02	10	-5
BBVA CONSUMO 3 FTA	2,651	-393	-130	-0.06	-0.03	8,005	0
BBVA CONSUMO 4 FTA	4,153	-621	-129	-0.02	-0.01	-8,116	0
BBVA CONSUMO 5, FTA	5,776	-1,081	-803	-0.07	-0.07	-10,634	0
BBVA EMPRESAS 1, FTA	485	-620	-50	-0.02	-0.02	-1,021	0
BBVA EMPRESAS 2, FTA	2,846	-8,092	-197	-0.01	-0.01	15,027	-374
BBVA EMPRESAS 3, FTA	2,792	-1,328	-171	-0.01	-0.01	-7,378	-688
BBVA EMPRESAS 4, FTA	882	-1,551	-153	-0.01	-0.01	6,353	-166
BBVA EMPRESAS 5, FTA	1,637	-657	-146	-0.02	-0.01	-3,006	-215
BBVA EMPRESAS 6, FTA	2,512	-363	-816	-0.08	-0.08	-2,655	0
BBVA FINANZIA AUTOS 1 FTA	1,275	-240	-44	-0.04	-0.03	-771	0
BBVA HIPOTECARIO 3, FTA	1,007	-271	-753	-0.34	-0.33	0	-27
BBVA LEASING 1, FTA	895	-722	-90	-0.02	-0.02	-6,210	-7
BBVA RMBS 1, FTA	5,307	-666	-548	-0.03	-0.01	-1,752	-3,678
BBVA RMBS 10, FTA	3,261	-485	-2,871	-0.17	-0.15	-87	-106
BBVA RMBS 11, FTA	13,629	-729	-13,254	-0.82	-0.81	-93	-64
BBVA RMBS 2, FTA	10,534	-715	-1,090	-0.03	-0.01	-1,931	-6,961
BBVA RMBS 3, FTA	6,548	-684	-1,363	-0.06	-0.01	-5,424	-10,056
BBVA RMBS 5 FTA	7,244	-8,849	-1,297	-0.03	-0.01	-6,081	-10,595
BBVA RMBS 9, FTA	2,515	-710	-1,175	-0.08	-0.08	-301	-762
BBVA-3 FTPYME FTA	155	-134	-41	-0.07	-0.05	-112	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
BBVA-4 PYME, FTA	1,209	-211	-64	-0.09	-0.04	73	-438
BBVA-5 FTPYME, FTA	949	-523	-482	-0.25	-0.02	19	-889
BBVA-6 FTPYME FTA	711	-383	-83	-0.04	-0.02	-685	-380
BBVA-7 FTGENCAT, FTA	98	-154	-73	-0.14	-0.06	697	0
BBVA-8 FTPYME FTA	318	-900	-322	-0.11	-0.02	-1,293	-449
BBVA-9 PYME FTA	380	-3	-378	-0.07	-0.07	0	0
BCL MUNICIPIOS I FTA	67	-214	-10	-0.01	0.00	0	0
CAIXA PENEDES 1 TDA, FTA	2,242	-71	-2,030	-0.39	-0.39	-141	0
CAIXA PENEDES 2 TDA, FTA	1,712	-118	-1,600	-0.37	-0.36	5	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	321	-307	-48	-0.02	-0.01	-669	0
CAIXA PENEDES PYMES 1 TDA, FTA	923	-98	-1,178	-0.52	-0.51	309	0
CAJA INGENIEROS TDA 1, FTA	1,611	-172	-1,488	-0.61	-0.60	-3	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	-491	-236	-0.01	0.00	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	70	0	-132	-0.01	0.00	0	0
CEDULAS TDA 15, FTA	0	-430	-1	0.00	0.00	0	0
CEDULAS TDA 17, FTA	0	-497	-6	0.00	0.00	0	0
CEDULAS TDA 18, FTA	125	-113	-231	-0.03	-0.01	0	0
CEDULAS TDA 2, FTA	91	-574	-44	0.00	0.00	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	-2,585	-8	0.00	0.00	0	0
CEDULAS TDA 3, FTA	101	-565	-20	0.00	0.00	0	0
CEDULAS TDA 5, FTA	0	0	-5	0.00	0.00	0	0
CEDULAS TDA 6, FTA	0	0	-13	0.00	0.00	0	0
CEDULAS TDA 7, FTA	0	0	-12	0.00	0.00	0	0
CIBELES III FTPYME, FTA	-125	-90	-97	-0.12	-0.01	41	0
CM BANCAJA 1, FTA	-437	-1	-55	-0.06	-0.04	6	0
CONSUMO BANCAJA 1, FTA	200	-18	-25	-0.12	-0.07	-190	0
DRIVER ESPAÑA ONE, FTA	2,507	-349	-1,915	-0.62	-0.60	-2,160	0
EDT FTPYME PASTOR 3, FTA	175	-161	-105	-0.20	-0.04	-260	0
EMPRESAS BANESTO 2, FTA	119	-1,123	-191	-0.03	-0.08	-9,739	-638

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
EMPRESAS BANESTO 5, FTA	760	-1,984	243	0.03	0.05	-7,264	-687
EMPRESAS BANESTO 6, FTA	-164	-4	5,546	0.60	0.60	-2,055	0
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	153	-109	-61	-0.03	-0.02	-3,323	0
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	1,016	-63	-91	-0.01	-0.01	-2,253	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	184	0	-96	-0.01	0.00	0	0
FINANCAT 1, FTA	869	-1	-4,192	-3.54	-0.03	-2,073	-3
FINANCIACION BANESTO 1, FTA	381	-123	693	1.70	1.72	243	-10
FONCAIXA AUTONOMOS 1, FTA	3,292	-1,978	-162	-0.01	-0.01	-6,840	0
FONCAIXA CONSUMO 1, FTA	12,100	-1,910	-3,027	-0.11	-0.11	-10,050	0
FONCAIXA EMPRESAS 3, FTA	3,057	-1,685	-609	-0.05	-0.05	-11,596	0
FONCAIXA FTGENCAT 3, FTA	399	-12	194	0.11	0.12	-2,177	0
FONCAIXA FTGENCAT 4, FTA	522	-9	227	0.11	0.12	-543	0
FONCAIXA FTGENCAT 5, FTA	702	0	-48	-0.01	-0.01	-4,497	0
FONCAIXA FTGENCAT 6, FTA	560	0	-4	0.00	0.00	-3,122	0
FONCAIXA LEASINGS 1, FTA	4,319	-2,622	-122	-0.01	-0.01	-8,126	0
FONCAIXA PYMES 3, FTA	5,510	-547	-4,091	-0.15	-0.14	-964	0
FTA FTPYME SANTANDER 1	838	-105	-435	-0.16	-0.13	-409	-55
FTA FTPYME SANTANDER 2	1,131	-105	-893	-0.24	-0.21	-456	-351
FTA PYMES SANTANDER 3	22,681	-4	-7,997	-0.46	-0.41	-20,173	0
FTA PYMES SANTANDER 4	14,335	-1	-10,051	-0.32	-0.29	-16,884	0
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	1,586	-7	5,303	2.44	2.44	766	0
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	4,941	-9	-2,805	-0.39	-0.38	-2,271	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	4,490	-640	-3,989	-0.69	-0.58	-5	0
FTA SANTANDER EMPRESAS 10, FTA	1,763	-4	-388	-0.01	-0.01	-28,683	-332
FTA SANTANDER EMPRESAS 2	561	-1	-249	-0.07	-0.04	-1,052	-1,778
FTA SANTANDER EMPRESAS 4	2,591	-3	-769	-0.10	-0.01	-31,626	0
FTA SANTANDER EMPRESAS 8, FTA	5,793	-3	169	0.00	-0.01	-58,684	-10,793
FTA SANTANDER EMPRESAS 9, FTA	2,754	-2	-477	-0.02	-0.01	-57,411	-7,785
FTA SANTANDER FINANCIACION 1	1,735	-3	-83	-0.05	-0.03	812	-27

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTA SANTANDER FINANCIACION 5	11,972	-4	-4,865	-0.62	-0.62	-10,614	0
FTA SANTANDER HIPOTECARIO 2	2,132	-15	4,215	0.44	0.08	-1,132	-9,154
FTA SANTANDER HIPOTECARIO 3	8,063	-7	-2,224	-0.14	-0.01	-5,973	-17,570
FTA SANTANDER HIPOTECARIO 6	1,544	-2	-1,004	-0.09	-0.06	-4,459	-2,696
FTA SANTANDER HIPOTECARIO 7	3,995	-2	-4,487	-0.24	-0.23	-4,402	-711
FTA SANTANDER HIPOTECARIO 8	1,519	-3	-433	-0.05	-0.05	-2,293	0
FTA SANTANDER PUBLICO 1	265	-81	-358	-0.11	-0.11	59	0
FTA UCI 11	3,317	-67	-2,545	-0.95	-0.92	-91	-271
FTA UCI 14	9,134	-122	-634	-0.09	-0.01	-682	-4,373
FTA UCI 16	13,881	-10	-10,171	-0.92	-0.83	-695	-12,578
FTA UCI 18	8,811	0	-7,995	-0.68	-0.42	-879	0
FTA UCI 6	535	-45	-387	-0.70	-0.68	-21	1
FTA UCI 7	665	-34	-596	-0.92	-0.88	0	0
FTA UCI 8	964	-50	-821	-0.91	-0.88	-14	-27
FTA UCI 9	2,409	-136	-2,251	-0.92	-0.90	-3	-28
FTA, HIPOTEBANSA 11	1,302	-45	-655	-0.27	-0.29	-125	-173
FTA, HIPOTEBANSA X	768	-33	-622	-0.43	-0.42	-14	-90
FTA, SANTANDER EMPRESAS 1	825	-155	913	0.24	0.28	-3,026	-1,010
FTA, SANTANDER EMPRESAS 3	1,613	-7	1,621	0.22	0.27	539	-3,327
FTA, UCI 15	9,800	0	-4,168	-0.53	-0.44	-486	-5,274
FTA, UCI 17	8,317	-20	644	0.07	-0.03	-937	-9,671
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	14,181	0	-14,182	-0.09	-0.06	0	0
FTH UCI 10	1,869	-32	-1,817	-1.01	-0.99	1	-23
FTH UCI 12	4,822	-52	-3,436	-0.94	-0.90	48	-495
FTH UCI 5	256	-26	-199	-0.78	-0.76	-1	-1
FTPyme BANCAJA 2 FTA	60	-38	-26	-0.06	-0.05	-21	0
FTPyme BANCAJA 3 FTA	203	-97	-81	-0.11	-0.09	-46	0
FTPyme BANCAJA 6 FTA	-563	-53	-44	-0.02	-0.02	-72	0
FTPyme TDA 6, FTA	37	-11	-44	-0.20	-0.16	11	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
FTPYME TDA 7, FTA	-205	-3	-30	-0.04	-0.03	-3,729	0
FTPYME TDA CAM 2, FTA	128	-62	-37	-0.04	-0.03	-861	0
FTPYME TDA CAM 4, FTA	-1,095	-42	-58	-0.02	-0.01	-2,481	0
FTPYME TDA CAM 7, FTA	695	-486	-84	-0.01	-0.01	-5,493	0
FTPYME TDA CAM 9, FTA	5,421	-1,306	-71	-0.01	-0.01	-11,630	0
GAT FTGENCAT 2005, FTA	208	-96	-74	-0.09	-0.04	1,348	0
GAT FTGENCAT 2006, FTA	70	-1	-88	-0.13	-0.04	-2,161	-17
GAT FTGENCAT 2007, FTA	58	-1	-107	-0.06	-0.02	-6,495	-3
GAT FTGENCAT 2008, FTA	711	-90	-140	-0.05	-0.01	-10,513	66
GAT FTGENCAT 2009, FTA	3,985	-678	-118	-0.04	-0.01	-13,011	0
GAT ICO-FTVPO 1, FTH	240	-2	-291	-0.11	-0.06	-175	0
GC FTGENCAT CAIXA SABADELL 1, FTA	401	0	-17	-0.02	0.00	-5,587	0
GC FTGENCAT CAIXA SABADELL 2, FTA	-294	-2	209	0.14	0.16	-2,221	0
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-116	-1	-64	-0.05	-0.02	-2,590	0
GC FTGENCAT SABADELL 1, FTA	372	-94	1,278	1.22	1.22	1,805	0
GC FTPYME PASTOR 4, FTA	265	-124	-95	-0.10	-0.03	-603	-227
GC FTPYME SABADELL 4, FTA	320	-79	817	0.71	0.72	-1,055	0
GC FTPYME SABADELL 5, FTA	622	-135	2,893	1.20	1.21	-757	0
GC FTPYME SABADELL 6, FTA	690	-176	1,227	0.46	0.47	-3,427	0
GC FTPYME SABADELL 8, FTA	1,929	-657	-371	-0.06	-0.05	-3,937	0
GC FTPYME UNNIM 1, FTA	1,033	-403	-100	-0.04	-0.02	-3,099	0
GC PASTOR HIPOTECARIO 5, FTA	726	-9	-202	-0.05	-0.02	-4,658	-898
GC SABADELL 1, FTH	954	-68	-855	-0.23	-0.23	-11	0
GC SABADELL EMPRESAS 2, FTA	356	-388	720	0.27	0.28	100	0
GC SABADELL EMPRESAS 4, FTA	356	-847	-54	-0.02	-0.01	-4,850	0
HIPOCAT 10, FTA	2,422	0	-361	-0.05	-0.02	-5,362	-931
HIPOCAT 11, FTA	2,760	0	-462	-0.07	-0.02	-6,529	-1,414
HIPOCAT 14, FTA	972	0	-212	-0.05	-0.04	-848	-104
HIPOCAT 16, FTA	1,946	-37	-1,902	-0.30	-0.29	3	-114

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
HIPOCAT 17, FTA	2,626	-647	-233	-0.03	-0.01	-1,933	-414
HIPOCAT 18, FTA	5,398	-113	-5,026	-0.74	-0.70	-403	-14
HIPOCAT 19, FTA	7,598	-654	-2,569	-0.41	-0.37	-4,494	0
HIPOCAT 20, FTA	10,400	-794	-7,950	-0.95	-0.93	-1,796	-42
HIPOCAT 4, FTA	200	0	-193	-0.33	-0.29	-1	-22
HIPOCAT 5, FTA	535	-14	-462	-0.30	-0.28	-103	0
HIPOCAT 6, FTA	832	-36	-696	-0.29	-0.28	-151	-23
HIPOCAT 7, FTA	1,882	-39	-999	-0.20	-0.18	-1,027	-90
HIPOCAT 8, FTA	1,943	-35	-255	-0.04	-0.02	-2,988	-155
HIPOCAT 9, FTA	1,514	0	-226	-0.05	-0.02	-1,795	-403
ICO MEDIACION I AYT, FTA	956	-1,432	-584	-0.08	-0.01	0	0
ICO MEDIACION II AYT FTA	60,282	-57,149	-33,769	-0.20	-0.01	0	0
IM BANCO POPULAR FTPYME 1, FTA	616	-48	-760	-0.37	-0.37	137	0
IM BANCO POPULAR FTPYME 2, FTA	815	-1,307	-430	-0.09	-0.07	-604	0
IM BANCO POPULAR FTPYME 3, FTA	15,526	-631	-11,568	-1.03	-1.03	-4,398	0
IM BANCO POPULAR MBS 2, FTA	2,038	-542	-874	-0.14	-0.13	-944	0
IM BANKOA MBS 1, FTA	801	-398	-420	-0.10	-0.09	-63	0
IM BCG RMBS 1, FTA	538	-90	-482	-0.13	-0.13	-38	0
IM BES EMPRESAS 1, FTA	8,668	-83	-4,925	-1.25	-1.24	-8,510	0
IM CAJA LABORAL 1, FTA	704	0	-773	-0.16	-0.16	-1	0
IM CAJA LABORAL 2, FTA	414	-99	-235	-0.05	-0.04	-249	0
IM CAJA LABORAL EMPRESAS 1, FTA	2,990	-482	-6,926	-1.90	-1.90	3,384	0
IM CAJAMAR 1, FTA	444	-8	-512	-0.40	-0.39	63	0
IM CAJAMAR 3, FTA	1,615	-22	-1,432	-0.24	-0.24	-238	0
IM CAJAMAR 4, FTA	1,364	0	-1,274	-0.22	-0.22	-151	0
IM CAJAMAR 5, FTA	1,598	-13	-1,287	-0.19	-0.18	-320	0
IM CAJAMAR 6, FTA	1,750	-61	-1,304	-0.09	-0.09	-585	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	581	-216	-188	-0.10	-0.08	-404	0
IM CAJAMAR EMPRESAS 4, FTA	15,227	-2	-12,114	-1.24	-1.24	-3,211	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM CAJASTUR MBS 1, FTA	1,734	-319	-836	-0.13	-0.13	-662	0
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	86	-492	-287	-0.01	0.00	0	0
IM CEDULAS 10, FTA	65	0	-195	-0.01	0.00	0	0
IM CEDULAS 14, FTA	60	-506	-99	-0.01	0.00	0	0
IM CEDULAS 15, FTA	47	-899	-153	-0.02	-0.01	0	0
IM CEDULAS 2, FTA	75	0	-236	-0.02	0.00	0	0
IM CEDULAS 3, FTA	53	0	-212	-0.02	0.00	0	0
IM CEDULAS 4, FTA	103	0	-368	-0.02	0.00	0	0
IM CEDULAS 5, FTA	62	0	-175	-0.01	0.00	0	0
IM CEDULAS 7, FTA	62	0	-166	-0.01	0.00	0	0
IM CEDULAS 9, FTA	63	0	-210	-0.02	0.00	0	0
IM CFS RMBS 1, FTA	417	-14	-1,615	-0.41	0.00	0	0
IM CITI TARJETAS 1, FTA	38,804	-77	-38,676	-3.11	-2.95	-51	0
IM FTGENCAT SABADELL 2, FTA	585	-93	-2,475	-1.36	-1.35	-63	0
IM FTGENCAT SABADELL 3, FTA	153	-110	-152	-0.16	-0.12	-252	0
IM FTGENCAT SABADELL 4, FTA	253	-369	-320	-0.17	-0.16	-633	0
IM FTPYME SABADELL 3, FTA	562	-61	-1,312	-1.70	-1.69	718	0
IM FTPYME SABADELL 7, FTA	714	-596	-193	-0.05	-0.02	-1,144	0
IM FTPYME SABADELL 9, FTA	15,605	-948	-17,886	-1.35	-1.35	-3,415	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	2,525	-8	-2,392	-0.67	-0.66	-1,177	0
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	4,143	-1,548	-9,356	-0.37	-0.37	-4,245	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	13,681	-1,908	-1,362	-0.09	-0.09	-21,186	0
IM GRUPO BANCO POPULAR FTPYME I FTA	3,359	-6	-3,008	-0.63	-0.63	-563	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	205	-6	-457	-0.14	-0.13	-791	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	5,787	-2,134	-838	-0.08	-0.08	-12,762	0
IM PASTOR 2, FTH	517	-20	-447	-0.16	-0.15	-53	0
IM PASTOR 3, FTH	618	-137	-209	-0.06	-0.01	-432	52
IM PASTOR 4, FTA	1,945	-84	-494	-0.11	-0.08	-599	56
IM PRESTAMOS FONDOS CEDULAS, FTA	-124	0	-210	-0.11	-0.11	0	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
IM SABADELL EMPRESAS 1, FTA	511	-223	-426	-0.22	-0.20	-317	0
IM SABADELL EMPRESAS 3, FTA	343	-1,903	-2,181	-0.25	-0.25	-5	0
IM SABADELL EMPRESAS 5, FTA	434	-735	-1,120	-0.36	-0.35	-77	0
IM SABADELL RMBS 2, FTA	1,843	-206	-1,726	-0.19	-0.19	-82	0
IM SABADELL RMBS 3, FTA	1,379	-392	-944	-0.10	-0.09	-182	0
IM TERRASSA 1 FTGENCAT FTA	237	-62	-42	-0.07	-0.07	-214	0
IM TERRASSA MBS 1, FTA	561	-107	-53	-0.02	-0.02	-3,105	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0.01	0.00	0	0
MADRID ACTIVOS CORPORATIVOS III, FTA	19,757	-2,732	-1,895	-0.23	-0.22	0	0
MADRID ACTIVOS CORPORATIVOS IV, FTA	4,764	-2,823	-2,518	-0.30	-0.28	0	0
MADRID ACTIVOS CORPORATIVOS V, FTA	11,709	-2,992	-8,398	-0.71	-0.71	0	0
MADRID CONSUMO I, FTA	3,717	-490	-70	-0.03	-0.03	-4,683	0
MADRID FTPYME I, FTA	6,787	-2,405	-106	-0.01	-0.01	-7,187	0
MADRID FTPYME II, FTA	6,190	-1,504	-104	-0.01	-0.01	-5,357	0
MADRID ICO-FTVPO I, FTA	495	-254	-62	-0.03	-0.03	1	0
MADRID RESIDENCIAL I, FTA	1,963	-1,371	-126	-0.02	-0.02	-1,693	-31
MADRID RESIDENCIAL II, FTA	1,800	-991	-115	-0.02	-0.01	-1,228	0
MADRID RMBS I, FTA	1,927	-798	-144	-0.01	-0.01	-10,546	-1,404
MADRID RMBS II, FTA	2,259	-845	-127	-0.01	-0.01	-6,811	-1,610
MADRID RMBS III FTA	5,108	-1,649	-192	-0.01	-0.01	-12,880	-2,240
MADRID RMBS IV, FTA	1,269	-3,586	-208	-0.01	-0.01	-10,766	-1,894
MBS BANCAJA 1 FTA	293	-110	-208	-0.17	-0.16	3	0
MBS BANCAJA 2, FTA	520	0	-568	-0.22	-0.21	21	0
MBS BANCAJA 3, FTA	819	0	-809	-0.23	-0.23	-46	0
MBS BANCAJA 4, FTA	2,598	-17	-2,821	-0.28	-0.28	164	0
MBS BANCAJA 6, FTA	6,118	-713	-4,881	-0.59	-0.58	-691	0
MBS BANCAJA 7, FTA	6,318	-114	-4,605	-0.55	-0.55	-1,707	0
MBS BANCAJA 8, FTA	3,326	-63	-2,622	-0.61	-0.60	-703	0
MBSCAT 1, FTA	2,565	-684	-172	-0.02	-0.01	-4,829	-793



FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
MBSCAT 2, FTA	4,925	-619	-207	-0.06	-0.02	-4,062	-443
PROGRAMA CEDULAS TDA, FTA	0	-489	-5	0.00	0.00	0	0
PYME BANCAJA 5, FTA	-359	-47	-50	-0.04	-0.02	353	0
PYME BANCAJA 7, FTA	-376	-2,265	-102	-0.02	-0.01	-4,308	0
PYME VALENCIA 1, FTA	387	-8	-47	-0.02	-0.01	-57	-502
PYME VALENCIA 2, FTA	1,513	-892	-88	-0.03	-0.01	-2,047	-134
PYMECAT 2 FTPYME, FTA	269	-71	-182	-0.12	-0.02	-7,911	-479
PYMECAT 3 FTPYME, FTA	5,206	-736	-257	-0.07	-0.01	-6,250	0
PYMES BANESTO 2, FTA	-347	-316	-278	-0.11	-0.02	-2,485	502
RURAL CEDULA I, FTA	55	-171	-63	-0.01	0.00	0	0
RURAL HIPOTECARIO GLOBAL I, FTA	743	0	-621	-0.14	-0.12	-307	152
RURAL HIPOTECARIO II FTH	306	-17	-297	-1.14	-1.12	0	3
RURAL HIPOTECARIO III FTH	699	-25	-683	-1.21	-1.20	0	0
RURAL HIPOTECARIO IV FTH	1,292	-43	-1,264	-1.14	-1.14	0	0
RURAL HIPOTECARIO IX, FTA	2,202	-8	-1,275	-0.14	-0.12	-472	-499
RURAL HIPOTECARIO V FTA	1,786	-65	-1,741	-0.89	-0.89	-5	0
RURAL HIPOTECARIO VI, FTA	865	-53	-822	-0.25	-0.25	3	-17
RURAL HIPOTECARIO VII, FTA	1,151	-70	-1,071	-0.25	-0.24	-24	-18
RURAL HIPOTECARIO VIII, FTA	1,776	0	-1,636	-0.24	-0.24	-82	-97
RURAL HIPOTECARIO X, FTA	2,482	-339	-1,829	-0.13	-0.12	-132	-301
RURAL HIPOTECARIO XI, FTA	3,114	-662	-842	-0.05	-0.04	-667	-647
RURAL HIPOTECARIO XII, FTA	1,602	-377	-1,088	-0.13	-0.13	-119	-131
RURALPYME 1 FTPYME FTA	0	-66	-30	-0.09	-0.04	112	16
RURALPYME 2 FTPYME FTA	565	-18	-162	-0.10	-0.09	813	-41
SANTANDER CONSUMER SPAIN 09-1, FTA	1,299	0	-45	-0.02	-0.01	-956	0
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	2,787	-1	-1,692	-0.47	-0.47	-1,410	0
SANTANDER HIPOTECARIO I, FTA	1,529	-110	-1,432	-0.22	-0.21	-320	-395
SOL-LION, FTA	6,168	-230	-6,320	-0.18	-0.18	58	0
TDA 11, FTH	701	-72	-662	-1.05	-1.04	7	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
TDA 12, FTH	762	-37	-748	-1.29	-1.29	2	0
TDA 13 - MIXTO, FTA	700	-28	-694	-1.21	-1.21	5	0
TDA 14 - MIXTO, FTA	1,577	-53	-1,556	-1.40	-1.39	3	0
TDA 15 - MIXTO, FTA	1,226	-41	-1,216	-1.08	-1.07	7	0
TDA 16 - MIXTO, FTA	1,317	-65	-1,259	-1.05	-0.99	-35	0
TDA 17 - MIXTO, FTA	1,275	-70	-1,249	-1.29	-1.28	11	0
TDA 18 - MIXTO, FTA	1,098	-56	-1,083	-0.90	-0.90	3	0
TDA 19 - MIXTO, FTA	1,042	-85	-982	-0.51	-0.51	25	0
TDA 20 - MIXTO, FTA	675	-60	-673	-0.47	-0.46	22	0
TDA 22 - MIXTO, FTA	649	-39	-447	-0.24	-0.17	-163	0
TDA 23, FTA	539	-76	-541	-0.17	-0.17	60	0
TDA 24, FTA	487	0	-385	-0.18	-0.03	-343	-58
TDA 25, FTA	289	-1	-539	-0.36	-0.03	-2,194	-16
TDA 26 - MIXTO, FTA	761	0	-878	-0.23	-0.23	76	0
TDA 27, FTA	816	-76	-867	-0.16	-0.06	133	-7
TDA 28, FTA	334	-8	-882	-0.28	-0.03	-3,264	-356
TDA 29, FTA	1,066	-2	-1,181	-0.25	-0.25	84	0
TDA 30, FTA	374	0	-515	-0.17	-0.17	108	0
TDA 31, FTA	493	-35	-237	-0.12	-0.12	-244	0
TDA CAJAMAR 2, FTA	1,221	0	-1,265	-0.32	-0.32	41	0
TDA CAM 1, FTA	779	-77	-792	-0.33	-0.33	37	0
TDA CAM 10, FTA	951	-28	-2,545	-0.34	-0.34	1,522	0
TDA CAM 11, FTA	2,303	-148	-2,226	-0.17	-0.17	-397	0
TDA CAM 12, FTA	2,625	-26	-617	-0.04	-0.04	-2,464	0
TDA CAM 2, FTA	661	-61	-708	-0.26	-0.25	56	0
TDA CAM 3, FTA	926	-64	-974	-0.32	-0.32	42	0
TDA CAM 4, FTA	1,923	-146	-2,049	-0.29	-0.29	167	0
TDA CAM 5, FTA	2,248	-149	-2,705	-0.28	-0.27	479	0
TDA CAM 6, FTA	1,397	-115	-1,705	-0.26	-0.26	339	0

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)	
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION		
TDA CAM 7, FTA	2,212	-179	-2,755	-0.28		-0.28	602	0
TDA CAM 8, FTA	1,827	-37	-2,381	-0.24		-0.24	512	0
TDA CAM 9, FTA	1,426	-37	-1,893	-0.21		-0.21	420	0
TDA CORPORATIVOS I, FTA	706	-3,557	-69	-0.01		-0.01	-1,995	0
TDA EMPRESAS 1, FTA	124	-121	-62	-0.10		-0.06	-5,434	0
TDA EMPRESAS 2, FTA	644	-356	-30	-0.03		-0.02	-4,251	0
TDA FTPYME PASTOR 9, FTA	3,014	-675	-34	-0.01		-0.01	-5,215	0
TDA IBERCAJA 1, FTA	403	-30	-394	-0.22		-0.21	2	0
TDA IBERCAJA 2, FTA	940	0	-978	-0.24		-0.23	12	0
TDA IBERCAJA 3, FTA	865	0	-935	-0.19		-0.18	33	0
TDA IBERCAJA 4, FTA	1,118	0	-932	-0.12		-0.12	-237	0
TDA IBERCAJA 5, FTA	1,154	0	-804	-0.11		-0.11	-391	0
TDA IBERCAJA 6, FTA	128	-191	-134	-0.01		-0.01	-855	0
TDA IBERCAJA 7, FTA	887	0	-805	-0.05		-0.04	-269	0
TDA IBERCAJA ICO-FTVPO, FTH	-35	-9	-70	-0.02		-0.01	149	0
TDA LICO LEASING III, FTA	1,299	-413	-901	-0.63		-0.46	0	0
TDA PASTOR 1, FTA	505	-14	-516	-0.49		-0.49	4	0
TDA PASTOR CONSUMO 1, FTA	171	-89	-57	-0.18		-0.11	-1,239	0
TDA SA NOSTRA EMPRESAS 1, FTA	-120	-135	-42	-0.06		-0.04	40	0
TDA SA NOSTRA EMPRESAS 2, FTA	-48	-306	-36	-0.02		-0.02	297	0
TDA TARRAGONA 1, FTA	-27	-8	-68	-0.02		-0.01	-191	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	287	-112	-245	-0.14		-0.13	32	0
UNICAJA AYT EMPRESAS I, FTA	784	-207	-85	-0.06		-0.02	-508	0
UNICAJA TDA VPO, FTA	303	-69	-362	-0.22		-0.20	102	0
VAL BANCAJA 1, FTA	1,948	-296	-1,492	-0.53		-0.52	-222	0
VALENCIA HIPOTECARIO 1, FTA	375	-75	-269	-0.19		-0.18	2	-52
VALENCIA HIPOTECARIO 2, FTH	1,322	0	-610	-0.14		-0.13	-86	-676
VALENCIA HIPOTECARIO 3, FTA	1,455	-6	-655	-0.13		-0.12	-81	-759

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
VALENCIA HIPOTECARIO 4, FTA	393	-5	-240	-0.04	-0.01	-896	-3,997
VALENCIA HIPOTECARIO 5, FTA	831	-357	-130	-0.03	-0.01	-484	-1,332
<b>Subtotal BONDS 2012 2</b>	<b>850,438</b>	<b>-212,699</b>	<b>-459,723</b>	<b>-0.13</b>	<b>-0.11</b>	<b>-763,760</b>	<b>-149,145</b>
<b>Subtotal BONDS 2011 2</b>	<b>855,406</b>	<b>-376,290</b>	<b>-495,019</b>	<b>-0.11</b>	<b>-0.08</b>	<b>-749,581</b>	<b>-175,244</b>
<b>% change</b>	<b>-0.58</b>	<b>-43.47</b>	<b>-7.13</b>	<b>18.18</b>	<b>37.50</b>	<b>1.89</b>	<b>-14.89</b>
<b>COMMERCIAL PAPER</b>							
FTA SANTANDER 2	17,637	-3,373	-22,801	-1.42	-1.41	48,026	-62,239
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>17,637</b>	<b>-3,373</b>	<b>-22,801</b>	<b>-1.42</b>	<b>-1.41</b>	<b>48,026</b>	<b>-62,239</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>18,230</b>	<b>-2,113</b>	<b>-3,046</b>	<b>-0.18</b>	<b>-0.15</b>	<b>-24,262</b>	<b>0</b>
<b>% change</b>	<b>-3</b>	<b>59.63</b>	<b>648.56</b>	<b>688.89</b>	<b>840.00</b>	<b>-297.95</b>	<b>-</b>
<b>Total 2012 2</b>	<b>868,075</b>	<b>-216,072</b>	<b>-482,524</b>	<b>-0.13</b>	<b>-0.11</b>	<b>-715,734</b>	<b>-211,384</b>
<b>Total 2011 2</b>	<b>873,636</b>	<b>-378,403</b>	<b>-498,065</b>	<b>-0.11</b>	<b>-0.08</b>	<b>-773,843</b>	<b>-175,244</b>
<b>% change</b>	<b>-0.64</b>	<b>-42.90</b>	<b>-3.12</b>	<b>18.18</b>	<b>37.50</b>	<b>-7.51</b>	<b>20.62</b>

Amounts in thousands euros.

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

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

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

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

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
<b>BONDS</b>							
AUTO ABS 2012-3, FTA	0.00	7,171	-2,373	0	8.63	3.28	5.35
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-50.75	2,963	-920	-1,550	3.65	1.61	2.04
AYT CAIXA GALICIA EMPRESAS I, FTA	247.05	3,161	-2,901	-1,787	3.58	1.92	1.66
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-32.75	4,484	-1,714	-2,228	3.33	1.91	1.42
AYT CAIXANOVA FTPYME I, FTA	-104.46	1,050	-622	-541	4.04	3.27	0.00
AYT CAIXANOVA HIPOTECARIO I, FTA	-97.13	2,895	-897	-1,952	3.57	1.53	2.04
AYT CAJA INGENIEROS 2, FTA	0.00	10,136	-3,438	0	4.08	1.76	2.32
AYT CAJA MURCIA HIPOTECARIO I, FTA	-56.79	1,677	-364	-871	2.99	1.25	1.74
AYT CAJAGRANADA HIPOTECARIO I, FTA	-111.75	3,524	-672	-2,923	3.60	1.11	2.49
AYT CAJAMURCIA HIPOTECARIO II, FTA	-45.45	1,818	-438	-817	2.92	1.32	1.60
AYT CEDULAS CAJAS GLOBAL FTA	-53.53	554,695	-552,828	0	2.53	3.23	0.00
AYT CEDULAS CAJAS IV, FTA	-49.82	76,761	-76,625	0	4.01	4.00	0.00
AYT CEDULAS CAJAS IX, FTA	-49.66	96,484	-96,411	0	3.83	3.88	0.00
AYT CEDULAS CAJAS V, FTA	-49.77	72,912	-72,803	0	4.68	4.63	0.00
AYT CEDULAS CAJAS VI, FTA	-52.91	66,632	-66,543	0	4.01	4.00	0.01
AYT CEDULAS CAJAS VIII, FTA	-50.56	84,023	-83,891	0	4.07	4.13	0.00
AYT CEDULAS CAJAS X, FTA	-49.39	42,781	-42,656	0	4.95	2.30	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	-192.71	6,896	-4,005	-4,074	3.08	2.51	0.00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-80.96	66,782	-29,332	-34,254	2.86	1.86	0.00
AYT DEUDA SUBORDINADA I, FTA	103.67	1,875	-987	0	1.53	1.16	0.37
AYT FONDO EOLICO, FTA	-54.35	446	-404	0	1.67	5.62	0.00
AYT FTPYME II, FTA	-68.13	1,082	-382	-453	3.10	1.65	1.45
AYT GENOVA HIPOTECARIO II, FTH	-11.94	2,344	-906	-1,261	2.31	1.18	1.13
AYT GENOVA HIPOTECARIO III, FTH	-32.88	2,947	-929	-1,820	2.35	1.36	0.99
AYT GENOVA HIPOTECARIO IV, FTH	-63.09	2,881	-932	-1,705	2.30	1.15	1.15
AYT GENOVA HIPOTECARIO IX, FTH	-46.75	6,443	-1,815	-3,931	2.31	1.26	1.05
AYT GENOVA HIPOTECARIO VI, FTH	-72.64	3,104	-976	-1,937	2.29	1.27	1.02
AYT GENOVA HIPOTECARIO VII, FTH	-52.26	7,442	-2,121	-4,456	2.31	1.02	1.29

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
AYT GENOVA HIPOTECARIO VIII, FTH	-50.76	11,041	-3,188	-6,691	2.34	1.13	1.21	
AYT GENOVA HIPOTECARIO X, FTH	-51.03	6,714	-2,217	-3,783	2.26	1.06	1.20	
AYT GENOVA HIPOTECARIO XI, FTH	-54.78	8,705	-2,675	-5,297	2.25	1.18	1.07	
AYT GENOVA HIPOTECARIO XII, FTH	-219.91	5,799	-2,165	-4,905	2.27	1.17	1.10	
AYT GOYA HIPOTECARIO III, FTA	-52.75	37,059	-22,531	-11,878	2.31	1.71	0.60	
AYT GOYA HIPOTECARIO IV, FTA	7.57	11,922	-7,077	-3,368	2.33	1.92	0.41	
AYT GOYA HIPOTECARIO V, FTA	-20.08	14,960	-7,970	-6,222	2.35	1.20	1.15	
AYT HIPOTECARIO BBK I, FTA	-65.89	6,563	-2,502	-2,863	2.81	1.72	1.09	
AYT HIPOTECARIO BBK II, FTA	-15.24	8,079	-3,054	-3,189	2.72	1.69	1.03	
AYT HIPOTECARIO III, FTH	-7.07	1,230	-323	0	2.12	1.20	0.92	
AYT HIPOTECARIO IV, FTH	-6.24	1,369	-285	-197	3.99	1.23	2.76	
AYT HIPOTECARIO MIXTO II, FTA	-11.51	2,502	-610	-1,146	3.40	1.22	0.00	
AYT HIPOTECARIO MIXTO III, FTA	-47.06	2,378	-418	-1,115	3.55	1.08	2.47	
AYT HIPOTECARIO MIXTO IV, FTA	-49.77	1,907	-478	-986	2.75	1.29	1.46	
AYT HIPOTECARIO MIXTO V, FTA	-68.66	5,169	-1,065	-3,417	3.13	1.05	2.08	
AYT HIPOTECARIO MIXTO, FTA	-16.90	1,601	-365	-51	3.68	1.28	2.40	
AYT ICO FTVPO CAIXA GALICIA I, FTA	-1.74	2,113	-527	-1,473	2.96	1.45	1.51	
AYT ICO-FTVPO CAJA MURCIA, FTA	-61.28	1,862	-474	-1,134	2.93	1.46	1.47	
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-47.50	1,235	-578	-426	2.43	1.62	0.81	
AYT ICO-FTVPO I, FTA	-85.37	3,586	-966	-2,571	2.93	1.47	1.46	
AYT ICO-FTVPO III, FTA	-54.06	3,017	-792	-1,750	2.93	1.49	0.00	
AYT KUTXA HIPOTECARIO I, FTA	-74.68	4,690	-1,281	-2,785	2.45	1.21	1.24	
AYT KUTXA HIPOTECARIO II, FTA	-24.47	14,669	-2,227	-9,016	3.14	1.21	1.93	
AYT KUTXA HIPOTECARIO IV, FTA	-37.10	23,877	-10,214	-9,512	3.02	2.11	0.91	
AYT PRESTAMOS CONSUMO III, FTA	-126.11	920	-212	-879	5.75	2.80	2.95	
AYT PROMOCIONES INMOBILIARIAS II, FTA	-96.42	639	-179	-438	3.21	1.15	2.06	
AYT PROMOCIONES INMOBILIARIAS III, FTA	-50.57	1,003	-288	-585	2.82	1.20	1.62	
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-162.17	777	-170	-939	3.82	1.35	2.46	
AYT SA NOSTRA FINANCIACION I, FTA	-86.87	753	-165	-329	9.67	2.56	7.11	

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
AYT UNICAJA FINANCIACION I, FTA	-62.15	6,130	-1,149	-2,813	7.15	2.26	4.89
AYT VPO II, FTA	-71.57	1,881	-486	-1,221	2.98	1.50	1.48
AYT.1, FTH	2.76	617	-207	0	3.50	1.87	1.63
AYT.11, FTH	4.07	1,612	-489	-100	3.40	1.83	1.57
AYT.2, FTH	-30.62	254	-109	0	2.98	1.89	1.09
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20.23	436	-164	0	3.09	1.77	1.32
BANCAJA - BVA VPO 1, FTA	-53.35	4,684	-1,208	-2,730	2.79	1.13	1.66
BANCAJA 10, FTA	-62.03	19,246	-5,453	-10,020	2.62	1.02	1.60
BANCAJA 11, FTA	-58.28	16,345	-4,866	-8,520	2.60	1.06	1.54
BANCAJA 13, FTA	-62.88	28,162	-9,549	-13,793	2.54	1.13	1.41
BANCAJA 3, FTA	-60.37	2,218	-925	-840	2.90	1.41	1.49
BANCAJA 4, FTH	-57.00	2,349	-669	-1,256	2.79	1.07	1.72
BANCAJA 5, FTA	-56.65	2,665	-773	-1,341	2.74	1.08	1.66
BANCAJA 6, FTA	-55.86	5,988	-1,834	-2,907	2.73	1.11	1.62
BANCAJA 7, FTA	-55.88	6,991	-1,931	-3,553	2.65	1.02	1.63
BANCAJA 8, FTA	-59.19	7,464	-2,341	-3,490	2.63	1.06	1.58
BANCAJA 9, FTA	-60.14	11,288	-3,509	-5,673	2.64	1.08	1.56
BANCAJA LEASING 1, FTA	-42.13	6,359	-2,173	0	2.98	1.24	1.74
BANKINTER 10, FTA	-44.76	7,909	-2,976	-4,211	2.31	1.10	1.21
BANKINTER 11, FTH	-51.56	4,725	-1,711	-2,703	2.24	1.06	1.18
BANKINTER 12, FTH	-48.59	6,476	-2,130	-3,509	2.28	1.01	1.27
BANKINTER 13 FTA	-45.51	9,956	-3,305	-5,602	2.31	1.04	1.27
BANKINTER 2 PYME FTA	-61.84	2,460	-1,077	-1,196	2.50	1.25	1.24
BANKINTER 2, FTH	-23.50	382	-216	0	2.47	1.49	0.98
BANKINTER 3 FTPYME FTA	-82.98	2,771	-1,258	-1,449	2.34	1.24	1.10
BANKINTER 3, FTH	-59.16	2,651	-941	-1,360	2.45	1.11	1.34
BANKINTER 4 FTPYME, FTA	-40.71	2,249	-784	-1,114	2.38	1.13	1.25
BANKINTER 4, FTH	-55.64	2,729	-897	-1,490	2.37	1.05	1.32
BANKINTER 5, FTH	-53.88	1,991	-620	-1,056	2.45	1.04	1.41

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BANKINTER 6, FTA	-54.14	4,738	-1,571	-2,480	2.40	1.07	1.33
BANKINTER 7, FTH	-54.36	1,765	-555	-922	2.42	1.03	1.38
BANKINTER 8, FTA	-55.35	3,934	-1,155	-2,040	2.43	0.99	1.44
BANKINTER 9, FTA	-55.37	4,576	-1,274	-2,438	2.32	0.92	1.41
BBVA AUTOS 1 FTA	-88.53	598	-66	-352	7.62	1.21	6.41
BBVA AUTOS 2 FTA	-72.46	4,467	-376	-2,336	6.76	0.96	5.80
BBVA CONSUMO 1, FTA	-73.53	6,616	-454	-3,682	7.59	0.92	6.66
BBVA CONSUMO 2, FTA	-73.33	9,111	-743	-4,844	7.46	1.00	6.46
BBVA CONSUMO 3 FTA	-73.83	9,223	-991	-5,581	7.30	1.23	6.07
BBVA CONSUMO 4 FTA	-71.34	21,176	-2,559	-14,464	8.26	1.28	6.99
BBVA CONSUMO 5, FTA	-64.75	28,099	-2,688	-19,635	8.36	1.12	7.25
BBVA EMPRESAS 1, FTA	-61.17	2,440	-1,096	-859	2.45	1.31	1.15
BBVA EMPRESAS 2, FTA	-59.03	10,123	-4,484	-2,793	2.33	1.24	1.08
BBVA EMPRESAS 3, FTA	-750.82	10,806	-3,887	-4,127	3.00	1.27	1.73
BBVA EMPRESAS 4, FTA	-86.70	8,476	-2,777	-4,817	2.80	1.13	1.67
BBVA EMPRESAS 5, FTA	-64.44	8,943	-3,223	-4,083	2.79	1.18	1.61
BBVA EMPRESAS 6, FTA	209.36	14,738	-4,297	-7,929	3.53	1.20	2.33
BBVA FINANZIA AUTOS 1 FTA	-72.00	4,335	-440	-2,620	6.23	1.01	5.22
BBVA HIPOTECARIO 3, FTA	-32.78	3,004	-658	-1,339	3.10	1.03	2.07
BBVA LEASING 1, FTA	-56.62	4,222	-1,706	-1,621	2.27	1.10	1.17
BBVA RMBS 1, FTA	-53.44	19,478	-5,053	-9,118	2.62	0.97	1.65
BBVA RMBS 10, FTA	-9.16	19,031	-5,726	-10,044	2.64	1.08	1.56
BBVA RMBS 11, FTA	0.00	20,036	-6,407	0	2.95	0.92	2.02
BBVA RMBS 2, FTA	-53.84	38,546	-9,800	-18,212	2.62	0.96	1.66
BBVA RMBS 3, FTA	-47.99	29,317	-7,399	-15,370	2.85	1.01	1.84
BBVA RMBS 5 FTA	-51.63	51,749	-14,045	-30,460	2.95	1.13	1.82
BBVA RMBS 9, FTA	-51.63	16,830	-4,381	-9,934	2.97	1.08	1.89
BBVA-3 FTPYME FTA	-65.56	1,198	-158	-885	3.89	0.99	2.90
BBVA-4 PYME, FTA	121.43	1,818	-252	-357	3.80	1.12	2.68



FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BBVA-5 FTPYME, FTA	-59.11	2,475	-535	-991	2.77	0.91	1.86
BBVA-6 FTPYME FTA	-69.52	2,523	-812	-1,000	2.43	1.01	1.41
BBVA-7 FTGENCAT, FTA	-68.79	566	-200	-268	2.58	1.13	1.45
BBVA-8 FTPYME FTA	-84.21	2,797	-1,341	-1,138	2.47	1.28	1.19
BBVA-9 PYME FTA	0.00	408	-28	0	3.99	0.28	3.72
BCL MUNICIPIOS I FTA	-57.86	565	-392	-106	1.43	1.08	0.34
CAIXA PENEDES 1 TDA, FTA	-54.63	7,926	-1,479	-4,205	3.18	0.79	2.39
CAIXA PENEDES 2 TDA, FTA	-61.35	6,562	-1,645	-3,205	3.17	0.98	2.18
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-88.70	3,480	-1,389	-1,770	3.14	1.40	1.74
CAIXA PENEDES PYMES 1 TDA, FTA	-65.12	3,305	-857	-1,525	3.17	0.97	2.20
CAJA INGENIEROS TDA 1, FTA	77.03	2,437	-826	0	2.41	0.99	1.42
CEDULAS GRUPO BANCO POPULAR 3, FTA	-50.00	42,560	-42,500	0	4.26	4.25	0.01
CEDULAS GRUPO BANCO POPULAR 5, FTA	-23.91	52,945	-52,875	0	4.51	4.50	0.01
CEDULAS TDA 15, FTA	0.00	25,829	-25,829	0	3.25	3.25	0.00
CEDULAS TDA 17, FTA	0.00	24,702	-24,702	0	3.13	3.13	0.00
CEDULAS TDA 18, FTA	-12,600.00	16,810	-16,685	0	3.50	3.50	0.00
CEDULAS TDA 2, FTA	-49.16	45,562	-45,471	0	4.51	4.50	0.01
CEDULAS TDA 21, FONDO DE TITULIZACION	0.00	60,668	-60,668	0	4.25	4.25	0.00
CEDULAS TDA 3, FTA	-48.99	44,332	-44,231	0	4.39	4.38	0.01
CEDULAS TDA 5, FTA	0.00	31,121	-31,121	0	4.13	4.13	0.00
CEDULAS TDA 6, FTA	0.00	58,603	-58,603	0	3.88	3.88	0.00
CEDULAS TDA 7, FTA	-100.00	35,288	-35,288	0	3.50	3.50	0.00
CIBELES III FTPYME, FTA	-35.57	468	-441	-152	2.46	2.16	0.30
CM BANCAJA 1, FTA	-46.71	814	-808	-443	2.60	2.04	0.56
CONSUMO BANCAJA 1, FTA	-86.35	944	-386	-358	6.41	2.00	4.42
DRIVER ESPAÑA ONE, FTA	-63.35	7,797	-2,552	-2,738	4.49	1.75	2.74
EDT FTPYME PASTOR 3, FTA	-89.48	556	-284	-97	2.86	1.75	1.11
EMPRESAS BANESTO 2, FTA	-108.36	6,387	-2,376	-3,892	3.00	1.00	1.20
EMPRESAS BANESTO 5, FTA	-87.10	9,868	-5,609	-3,499	2.00	1.00	0.91

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
EMPRESAS BANESTO 6, FTA	-103.33	10,167	-6,672	-3,659	3.00	1.00	2.04
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-87.15	2,503	-776	-1,574	2.90	0.92	1.98
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-17.06	8,618	-3,088	-4,514	2.83	1.22	1.61
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-48.02	31,249	-31,065	0	5.00	5.00	0.01
FINANCAT 1, FTA	-81.66	4,324	-1,685	-1,770	7.03	1.83	5.20
FINANCIACION BANESTO 1, FTA	-83.33	1,668	-170	-1,117	8.00	0.00	7.88
FONCAIXA AUTONOMOS 1, FTA	-61.33	15,179	-7,711	-4,176	3.01	1.38	1.62
FONCAIXA CONSUMO 1, FTA	-14.44	54,923	-28,687	-14,136	4.00	1.87	2.13
FONCAIXA EMPRESAS 3, FTA	-76.15	14,651	-10,235	-1,359	2.79	1.49	1.30
FONCAIXA FTGENCAT 3, FTA	-56.49	2,436	-675	-1,362	2.74	0.51	2.23
FONCAIXA FTGENCAT 4, FTA	-52.46	3,064	-673	-1,869	2.78	0.43	2.35
FONCAIXA FTGENCAT 5, FTA	-71.86	7,590	-2,126	-4,762	2.72	0.55	2.16
FONCAIXA FTGENCAT 6, FTA	-68.78	5,653	-2,129	-2,964	2.76	0.78	1.97
FONCAIXA LEASINGS 1, FTA	-7.20	14,913	-10,208	-386	2.50	1.30	1.20
FONCAIXA PYMES 3, FTA	0.00	6,967	-1,457	0	3.97	0.61	3.37
FTA FTPYME SANTANDER 1	-74.03	3,899	-1,550	-1,511	3.00	3.00	2.00
FTA FTPYME SANTANDER 2	-61.73	4,741	-1,603	-2,007	2.00	2.00	1.00
FTA PYMES SANTANDER 3	0.00	28,516	-5,835	0	2.00	1.00	1.70
FTA PYMES SANTANDER 4	0.00	16,571	-2,236	0	5.00	1.00	4.68
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-81.24	7,383	-1,698	-4,099	7.00	7.00	6.00
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	41.86	23,031	-7,002	-11,088	8.00	2.00	5.93
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0.00	5,871	-1,381	0	8.00	8.00	1.00
FTA SANTANDER EMPRESAS 10, FTA	19.20	45,340	-20,570	-23,007	5.00	1.00	3.80
FTA SANTANDER EMPRESAS 2	-85.17	3,682	-1,729	-1,392	2.00	1.00	0.91
FTA SANTANDER EMPRESAS 4	-70.41	9,890	-4,854	-2,445	2.00	0.00	1.73
FTA SANTANDER EMPRESAS 8, FTA	-88.78	38,879	-28,852	-4,234	3.00	1.00	1.92
FTA SANTANDER EMPRESAS 9, FTA	-92.11	35,150	-23,089	-9,307	4.00	1.00	2.61
FTA SANTANDER FINANCIACION 1	-69.01	2,875	-1,196	56	2.00	1.00	0.99
FTA SANTANDER FINANCIACION 5	-31.69	34,932	-9,433	-13,527	8.00	1.00	7.14

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
FTA SANTANDER HIPOTECARIO 2	-70.96	11,415	-3,085	-6,198	2.00	0.00	1.59
FTA SANTANDER HIPOTECARIO 3	-34.93	20,320	-5,321	-6,936	2.00	2.00	1.00
FTA SANTANDER HIPOTECARIO 6	-55.12	8,830	-5,281	-2,005	2.00	1.00	0.81
FTA SANTANDER HIPOTECARIO 7	5.88	18,135	-11,769	-2,371	2.00	2.00	1.00
FTA SANTANDER HIPOTECARIO 8	1,232.46	9,320	-4,980	-2,821	3.00	1.00	1.17
FTA SANTANDER PUBLICO 1	-8.30	2,211	-739	-1,207	1.00	1.00	1.00
FTA UCI 11	-19.12	4,126	-809	0	3.00	1.00	1.69
FTA UCI 14	-41.40	11,078	-1,944	0	3.00	1.00	2.20
FTA UCI 16	-46.42	17,501	-3,620	0	4.00	1.00	2.91
FTA UCI 18	-44.40	17,707	-4,713	-4,183	3.00	1.00	2.40
FTA UCI 6	-26.51	729	-194	0	3.00	1.00	2.50
FTA UCI 7	-24.52	894	-229	0	3.00	0.00	2.80
FTA UCI 8	-22.88	1,257	-293	0	3.00	0.00	2.19
FTA UCI 9	-23.57	3,287	-878	0	3.00	0.00	2.62
FTA, HIPOTEBANSA 11	-10.94	3,213	-795	-1,116	2.00	0.00	1.72
FTA, HIPOTEBANSA X	-23.73	2,106	-484	-854	2.00	0.00	2.01
FTA, SANTANDER EMPRESAS 1	-78.08	4,146	-1,459	-1,862	2.00	1.00	1.45
FTA, SANTANDER EMPRESAS 3	-67.47	8,444	-3,105	-3,726	2.00	1.00	1.38
FTA, UCI 15	-38.91	12,141	-2,341	0	3.00	1.00	2.11
FTA, UCI 17	-42.57	15,237	-3,115	-3,805	4.00	0.00	3.10
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-45.33	359,772	-345,591	0	5.40	5.04	0.36
FTH UCI 10	-16.56	2,420	-551	0	3.00	3.00	1.00
FTH UCI 12	-22.02	5,897	-1,075	0	3.00	1.00	1.85
FTH UCI 5	-21.47	338	-82	0	3.00	0.00	2.75
FTPyme BANCAJA 2 FTA	-72.97	490	-155	-275	2.75	1.20	1.55
FTPyme BANCAJA 3 FTA	-63.62	671	-267	-201	2.58	1.24	1.34
FTPyme BANCAJA 6 FTA	-181.48	1,864	-1,383	-1,044	2.34	1.63	0.71
FTPyme TDA 6, FTA	-76.88	330	-73	-220	3.08	0.90	2.18
FTPyme TDA 7, FTA	-685.71	1,061	-622	-644	3.03	1.57	1.45

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
FTPYME TDA CAM 2, FTA	-80.40	1,049	-246	-675	2.89	0.82	2.07
FTPYME TDA CAM 4, FTA	-3,059.46	4,785	-1,861	-4,019	2.85	1.16	1.69
FTPYME TDA CAM 7, FTA	-71.46	6,245	-2,459	-3,091	2.65	1.16	1.48
FTPYME TDA CAM 9, FTA	-61.28	6,392	-971	0	3.00	1.00	2.00
GAT FTGENCAT 2005, FTA	-66.45	1,010	-271	-531	2.57	0.60	1.98
GAT FTGENCAT 2006, FTA	-50.70	1,089	-477	-542	2.66	0.94	1.72
GAT FTGENCAT 2007, FTA	-83.38	2,424	-1,254	-1,112	2.41	1.04	1.37
GAT FTGENCAT 2008, FTA	-69.21	3,837	-1,842	-1,284	2.38	0.99	1.39
GAT FTGENCAT 2009, FTA	-54.59	4,418	-433	0	2.54	0.60	1.94
GAT ICO-FTVPO 1, FTH	-47.25	4,123	-1,646	-2,237	3.22	0.95	2.27
GC FTGENCAT CAIXA SABADELL 1, FTA	-62.49	1,845	-366	-1,078	3.39	0.40	2.98
GC FTGENCAT CAIXA SABADELL 2, FTA	-67.59	1,993	-1,753	-534	3.47	2.01	1.46
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-120.14	1,793	-908	-1,001	2.54	1.04	1.50
GC FTGENCAT SABADELL 1, FTA	-68.71	1,610	-333	-905	2.86	0.34	2.51
GC FTPYME PASTOR 4, FTA	2.32	1,519	-442	-812	3.48	0.75	2.73
GC FTPYME SABADELL 4, FTA	-64.00	1,869	-378	-1,171	3.13	0.36	2.76
GC FTPYME SABADELL 5, FTA	-64.11	3,289	-704	-1,963	2.85	0.38	2.48
GC FTPYME SABADELL 6, FTA	-63.20	3,784	-781	-2,313	3.01	0.37	2.64
GC FTPYME SABADELL 8, FTA	-59.59	9,003	-5,448	-1,626	3.13	1.62	1.51
GC FTPYME UNNIM 1, FTA	274.28	4,740	-2,755	-952	3.72	2.13	1.59
GC PASTOR HIPOTECARIO 5, FTA	-40.83	6,354	-1,554	-4,074	3.19	0.47	2.72
GC SABADELL 1, FTH	-57.18	5,668	-1,175	-3,539	2.96	0.37	2.59
GC SABADELL EMPRESAS 2, FTA	-65.90	3,908	-1,615	-1,937	2.66	0.90	1.76
GC SABADELL EMPRESAS 4, FTA	-64.86	3,384	-1,849	-1,179	2.59	1.16	1.43
HIPOCAT 10, FTA	-2.65	10,206	-2,713	-5,071	2.81	0.55	2.26
HIPOCAT 11, FTA	-49.11	10,954	-2,916	-5,278	2.96	0.54	2.42
HIPOCAT 14, FTA	-63.04	6,599	-2,474	-3,153	3.07	0.91	2.16
HIPOCAT 16, FTA	-58.20	8,066	-2,479	-3,641	2.21	0.52	1.69
HIPOCAT 17, FTA	-60.07	10,023	-2,671	-4,726	2.21	0.56	1.65

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
HIPOCAT 18, FTA	29.02	7,811	-2,413	0	2.19	0.57	1.62
HIPOCAT 19, FTA	-29.41	8,510	-912	0	2.58	0.45	2.13
HIPOCAT 20, FTA	-29.30	11,601	-1,201	0	2.77	0.44	2.33
HIPOCAT 4, FTA	-56.90	1,140	-225	-715	3.96	0.53	3.43
HIPOCAT 5, FTA	-54.20	2,916	-510	-1,871	3.96	0.49	3.47
HIPOCAT 6, FTA	-50.80	4,204	-831	-2,541	3.66	0.52	3.14
HIPOCAT 7, FTA	-47.81	7,532	-1,445	-4,205	3.13	0.43	2.70
HIPOCAT 8, FTA	-58.93	9,126	-1,746	-5,437	3.03	0.35	2.68
HIPOCAT 9, FTA	-45.48	6,445	-1,661	-3,270	2.65	0.52	2.13
ICO MEDIACION I AYT, FTA	-42.51	3,753	-1,530	-1,267	2.48	1.79	0.69
ICO MEDIACION II AYT FTA	-63.62	71,621	-34,347	23,008	2.26	2.66	-0.40
IM BANCO POPULAR FTPYME 1, FTA	-61.50	3,834	-658	-2,560	4.01	0.49	3.44
IM BANCO POPULAR FTPYME 2, FTA	-60.93	7,279	-1,895	-4,569	4.07	0.76	3.28
IM BANCO POPULAR FTPYME 3, FTA	182.86	19,987	-4,461	0	4.21	0.85	3.34
IM BANCO POPULAR MBS 2, FTA	-51.42	9,486	-2,724	-4,724	3.26	0.67	2.58
IM BANKOA MBS 1, FTA	-58.28	4,427	-1,594	-2,032	1.84	0.53	1.30
IM BCG RMBS 1, FTA	-51.36	3,294	-1,260	-1,496	1.58	0.49	1.09
IM BES EMPRESAS 1, FTA	531.32	9,733	-1,065	0	3.02	0.48	2.55
IM CAJA LABORAL 1, FTA	-71.87	4,967	-1,563	-2,700	1.82	0.46	1.36
IM CAJA LABORAL 2, FTA	-76.26	5,134	-1,912	-2,808	1.72	0.58	1.13
IM CAJA LABORAL EMPRESAS 1, FTA	-22.80	3,487	-497	0	1.63	0.41	1.21
IM CAJAMAR 1, FTA	-43.65	1,860	-448	-968	3.02	0.51	2.49
IM CAJAMAR 3, FTA	-59.77	8,819	-1,833	-5,371	3.04	0.36	2.66
IM CAJAMAR 4, FTA	-59.63	8,657	-1,981	-5,312	3.03	0.42	2.60
IM CAJAMAR 5, FTA	-55.77	10,452	-2,570	-6,284	3.13	0.49	2.62
IM CAJAMAR 6, FTA	-57.28	22,189	-6,470	-13,969	3.19	0.63	2.54
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-46.15	2,653	-1,012	-1,060	3.29	1.07	2.16
IM CAJAMAR EMPRESAS 4, FTA	0.00	18,113	-2,886	0	3.84	0.51	3.33
IM CAJASTUR MBS 1, FTA	-14.16	6,366	-1,473	-3,159	1.94	0.48	1.46

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	-49.71	42,586	-42,500	0	4.26	4.25	0.01
IM CEDULAS 10, FTA	-50.00	29,315	-29,250	0	4.51	4.50	0.01
IM CEDULAS 14, FTA	-50.41	19,560	-19,500	0	3.26	3.25	0.01
IM CEDULAS 15, FTA	-70.63	18,386	-18,339	0	3.86	3.85	0.01
IM CEDULAS 2, FTA	-49.32	33,262	-33,187	0	4.51	4.50	0.01
IM CEDULAS 3, FTA	-50.00	21,253	-21,200	0	4.01	4.00	0.01
IM CEDULAS 4, FTA	-50.48	39,010	-38,907	0	3.76	3.75	0.01
IM CEDULAS 5, FTA	-50.40	21,937	-21,875	0	3.51	3.50	0.01
IM CEDULAS 7, FTA	-50.40	25,062	-25,000	0	4.01	4.00	0.01
IM CEDULAS 9, FTA	-50.39	27,157	-27,094	0	4.26	4.25	0.01
IM CFS RMBS 1, FTA	0.00	447	-30	0	2.94	0.41	2.53
IM CITI TARJETAS 1, FTA	0.00	41,444	-2,640	0	23.83	3.16	0.00
IM FTGENCAT SABADELL 2, FTA	-60.50	2,794	-482	-1,727	2.91	0.31	2.57
IM FTGENCAT SABADELL 3, FTA	-76.06	1,383	-491	-739	3.30	0.82	2.38
IM FTGENCAT SABADELL 4, FTA	-67.56	2,694	-1,155	-1,286	3.31	1.13	2.11
IM FTPYME SABADELL 3, FTA	-3.93	1,496	-191	-743	3.10	0.37	2.73
IM FTPYME SABADELL 7, FTA	-51.82	5,525	-2,220	-2,591	3.09	0.96	2.09
IM FTPYME SABADELL 9, FTA	175.03	22,073	-6,468	0	3.43	0.84	2.58
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-58.78	6,320	-1,719	-2,076	3.96	0.79	3.08
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	-34.94	13,667	-23,017	13,493	3.85	2.02	1.74
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	-56.80	23,224	-9,543	0	3.83	1.21	2.54
IM GRUPO BANCO POPULAR FTPYME I FTA	-57.78	8,203	-1,976	-2,868	3.84	0.62	3.11
IM GRUPO BANCO POPULAR FTPYME II, FTA	76.72	5,232	-1,719	-3,308	3.60	0.87	2.54
IM GRUPO BANCO POPULAR LEASING 2, FTA	-46.17	17,298	-11,511	0	3.71	1.07	2.63
IM PASTOR 2, FTH	-51.00	3,806	-1,018	-2,271	2.52	0.48	2.03
IM PASTOR 3, FTH	-27.63	5,189	-1,091	-3,480	3.19	0.35	2.75
IM PASTOR 4, FTA	-46.68	6,343	-1,350	-3,048	3.05	0.36	2.61
IM PRESTAMOS FONDOS CEDULAS, FTA	-39.81	1,616	-584	-1,156	1.46	0.40	1.42
IM SABADELL EMPRESAS 1, FTA	-62.26	3,041	-1,307	-1,223	2.95	1.09	1.84

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
IM SABADELL EMPRESAS 3, FTA	-126.67	8,765	-3,997	-4,425	2.66	1.01	1.59
IM SABADELL EMPRESAS 5, FTA	-1.59	3,940	-2,244	-1,262	3.40	1.63	1.41
IM SABADELL RMBS 2, FTA	-55.85	13,044	-3,969	-7,232	3.00	0.70	2.30
IM SABADELL RMBS 3, FTA	-53.63	15,620	-4,175	-10,066	3.25	0.60	2.64
IM TERRASSA 1 FTGENCAT FTA	-28.83	842	-212	-393	2.82	0.62	2.21
IM TERRASSA MBS 1, FTA	-55.48	3,004	-705	-1,738	2.56	0.42	2.14
INTERMONEY MASTER CEDULAS, FTA	-50.00	29,046	-28,963	0	3.51	3.50	0.01
MADRID ACTIVOS CORPORATIVOS III, FTA	142.89	3,306	-1,566	18,017	2.03	1.51	0.52
MADRID ACTIVOS CORPORATIVOS IV, FTA	-70.33	7,954	-3,437	247	3.01	2.98	0.03
MADRID ACTIVOS CORPORATIVOS V, FTA	52.84	20,026	-4,522	-3,795	3.54	2.19	1.35
MADRID CONSUMO I, FTA	-78.82	5,652	-539	-1,396	7.12	1.06	6.05
MADRID FTPYME I, FTA	-66.92	7,299	-5,191	4,679	2.53	2.56	-0.03
MADRID FTPYME II, FTA	-14,495.35	12,609	-4,917	-1,502	3.75	2.64	1.11
MADRID ICO-FTVPO I, FTA	-69.35	1,977	-713	-769	2.41	1.11	1.30
MADRID RESIDENCIAL I, FTA	-67.30	5,759	-1,646	-2,150	2.39	1.06	1.33
MADRID RESIDENCIAL II, FTA	-66.62	5,128	-1,614	-1,714	2.37	1.06	1.31
MADRID RMBS I, FTA	-74.36	10,589	-3,186	-5,476	2.60	0.89	1.71
MADRID RMBS II, FTA	-63.34	9,314	-2,865	-4,190	2.60	0.90	1.70
MADRID RMBS III FTA	-50.56	17,802	-5,939	-6,755	2.61	0.96	1.65
MADRID RMBS IV, FTA	-76.33	12,802	-5,515	-6,018	2.44	1.08	1.36
MBS BANCAJA 1 FTA	-59.47	1,518	-385	-840	2.83	1.00	1.83
MBS BANCAJA 2, FTA	-65.15	3,164	-1,072	-1,572	2.69	1.16	1.53
MBS BANCAJA 3, FTA	-60.42	4,244	-1,279	-2,146	2.68	1.05	1.63
MBS BANCAJA 4, FTA	-60.78	12,040	-3,371	-6,071	2.64	1.01	1.62
MBS BANCAJA 6, FTA	1.22	9,336	-3,218	0	2.63	1.18	1.45
MBS BANCAJA 7, FTA	8.28	10,006	-3,688	0	2.68	1.27	1.41
MBS BANCAJA 8, FTA	-10.78	5,256	-1,930	0	2.70	1.25	1.45
MBSCAT 1, FTA	-56.13	10,474	-2,321	-5,588	2.77	0.63	2.14
MBSCAT 2, FTA	-45.30	5,280	-355	0	2.68	0.48	2.20

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
PROGRAMA CEDULAS TDA, FTA	0.00	184,969	-184,969	0	3.57	3.57	0.00
PYME BANCAJA 5, FTA	-62.09	1,585	-1,080	-864	2.55	1.72	0.83
PYME BANCAJA 7, FTA	61.37	4,169	-2,252	-2,293	2.36	1.52	0.84
PYME VALENCIA 1, FTA	-58.07	2,321	-1,384	-550	2.20	1.66	0.54
PYME VALENCIA 2, FTA	-27.71	2,517	-1,004	0	2.84	1.34	1.50
PYMECAT 2 FTPYME, FTA	-68.43	1,897	-896	-732	2.21	0.85	1.36
PYMECAT 3 FTPYME, FTA	-62.31	6,284	-1,078	0	3.23	0.79	2.44
PYMES BANESTO 2, FTA	-151.48	2,815	-838	-2,324	3.00	1.00	1.84
RURAL CEDULA I, FTA	0.00	20,256	-20,201	0	4.03	3.96	0.06
RURAL HIPOTECARIO GLOBAL I, FTA	-58.47	6,518	-1,743	-4,032	3.07	1.10	1.97
RURAL HIPOTECARIO II FTH	-32.30	405	-99	0	3.38	1.14	2.24
RURAL HIPOTECARIO III FTH	-22.93	898	-199	0	3.33	1.06	2.27
RURAL HIPOTECARIO IV FTH	-15.39	1,677	-385	0	3.25	1.06	2.19
RURAL HIPOTECARIO IX, FTA	-55.84	12,819	-3,024	-7,593	2.98	1.01	1.97
RURAL HIPOTECARIO V FTA	-22.58	2,494	-708	0	2.80	1.07	1.73
RURAL HIPOTECARIO VI, FTA	-57.01	4,697	-998	-2,834	3.08	0.97	2.11
RURAL HIPOTECARIO VII, FTA	-56.19	6,498	-1,264	-4,083	3.13	0.93	2.20
RURAL HIPOTECARIO VIII, FTA	-51.17	9,613	-2,129	-5,708	3.06	0.99	2.07
RURAL HIPOTECARIO X, FTA	-62.31	19,427	-4,846	-12,099	3.08	1.09	1.99
RURAL HIPOTECARIO XI, FTA	-60.40	23,969	-6,360	-14,495	3.00	1.10	1.90
RURAL HIPOTECARIO XII, FTA	-54.69	9,977	-2,923	-5,452	2.83	1.11	1.73
RURALPYME 1 FTPYME FTA	-100.00	394	-179	-215	3.51	1.71	1.79
RURALPYME 2 FTPYME FTA	62.36	2,681	-961	-1,155	3.63	1.51	2.12
SANTANDER CONSUMER SPAIN 09-1, FTA	-64.62	7,401	-1,892	-4,210	8.00	2.00	6.77
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-66.14	11,473	-2,546	-6,140	8.00	1.00	7.04
SANTANDER HIPOTECARIO I, FTA	-69.03	7,920	-2,144	-4,247	2.00	0.00	1.27
SOL-LION, FTA	-60.00	27,836	-13,425	-8,243	2.03	1.05	0.99
TDA 11, FTH	-15.24	934	-233	0	3.36	1.02	2.34
TDA 12, FTH	-36.02	973	-211	0	3.77	1.00	2.77



FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
TDA 13 - MIXTO, FTA	-16.07	908	-208	0	3.48	0.98	0.00
TDA 14 - MIXTO, FTA	-28.55	1,990	-413	0	3.86	1.00	0.00
TDA 15 - MIXTO, FTA	-10.64	1,645	-419	0	3.17	1.01	0.00
TDA 16 - MIXTO, FTA	-26.91	1,763	-446	0	3.35	1.03	0.00
TDA 17 - MIXTO, FTA	-36.97	1,618	-343	0	3.75	1.00	0.00
TDA 18 - MIXTO, FTA	-16.18	1,554	-456	0	2.91	1.04	0.00
TDA 19 - MIXTO, FTA	-30.16	2,736	-739	-955	3.14	1.05	2.09
TDA 20 - MIXTO, FTA	-33.43	1,867	-434	-758	2.91	0.85	0.00
TDA 22 - MIXTO, FTA	-16.04	2,659	-772	-1,238	3.28	1.12	0.00
TDA 23, FTA	-74.25	4,646	-839	-3,268	3.30	0.80	2.50
TDA 24, FTA	-46.07	3,180	-719	-1,974	3.48	0.91	2.57
TDA 25, FTA	-67.71	1,933	-505	-1,139	3.81	0.90	2.91
TDA 26 - MIXTO, FTA	-63.78	5,178	-1,196	-3,221	3.00	0.85	0.00
TDA 27, FTA	-64.46	6,666	-1,784	-4,066	3.08	0.91	2.18
TDA 28, FTA	2.45	3,689	-1,217	-2,138	3.39	0.94	2.45
TDA 29, FTA	-40.97	6,080	-1,568	-3,446	2.85	0.91	1.95
TDA 30, FTA	-65.05	3,514	-1,224	-1,916	2.88	1.11	1.77
TDA 31, FTA	-59.29	2,569	-726	-1,350	3.04	1.03	2.01
TDA CAJAMAR 2, FTA	-54.22	5,785	-1,308	-3,256	3.10	0.90	2.20
TDA CAM 1, FTA	-49.74	3,709	-869	-2,061	3.18	0.97	2.21
TDA CAM 10, FTA	-74.04	9,847	-3,359	-5,537	2.86	1.09	1.77
TDA CAM 11, FTA	-517.21	16,673	-7,722	-6,648	2.74	1.43	1.31
TDA CAM 12, FTA	-46.58	19,467	-9,042	-7,800	2.72	1.42	1.30
TDA CAM 2, FTA	-59.72	4,019	-911	-2,447	3.10	0.91	2.19
TDA CAM 3, FTA	-59.17	4,569	-1,024	-2,619	3.13	0.91	2.23
TDA CAM 4, FTA	-62.85	10,420	-1,935	-6,562	3.00	0.77	2.23
TDA CAM 5, FTA	-64.02	12,986	-2,536	-8,202	2.88	0.76	2.12
TDA CAM 6, FTA	-62.37	8,879	-1,732	-5,750	2.97	0.76	2.20

FUND	COLLECTION RIGHTS			VALUE OF THE		INTEREST RATE		EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)	SWAP	INT RATE COLL RIGHTS (4)	DEBENTURES (5)		
TDA CAM 7, FTA	-62.37	12,907	-2,699	-7,996	2.88	0.81	2.07	
TDA CAM 8, FTA	-65.91	12,904	-2,913	-8,164	2.86	0.84	2.02	
TDA CAM 9, FTA	-66.91	11,727	-2,997	-7,304	2.90	0.90	2.01	
TDA CORPORATIVOS I, FTA	2.77	3,052	-2,998	652	2.20	1.86	0.34	
TDA EMPRESAS 1, FTA	-95.09	721	-597	0	3.23	2.17	1.06	
TDA EMPRESAS 2, FTA	-82.01	1,192	-548	0	3.87	1.74	2.14	
TDA FTPYME PASTOR 9, FTA	-50.62	4,906	-1,892	0	3.73	1.56	2.17	
TDA IBERCAJA 1, FTA	-65.38	2,495	-643	-1,449	3.01	0.95	2.06	
TDA IBERCAJA 2, FTA	-63.22	4,845	-1,210	-2,695	2.61	0.80	1.80	
TDA IBERCAJA 3, FTA	-64.40	5,368	-1,617	-2,886	2.43	0.85	1.58	
TDA IBERCAJA 4, FTA	-66.32	7,892	-2,401	-4,373	2.41	0.87	1.54	
TDA IBERCAJA 5, FTA	-66.18	7,584	-2,251	-4,179	2.39	0.85	1.54	
TDA IBERCAJA 6, FTA	-91.46	10,688	-4,480	-6,080	2.36	1.06	1.30	
TDA IBERCAJA 7, FTA	-74.30	16,135	-7,229	-8,019	2.22	1.05	1.17	
TDA IBERCAJA ICO-FTVPO, FTH	-88.14	5,215	-1,992	-3,258	2.97	1.34	1.63	
TDA LICO LEASING III, FTA	0.00	1,732	-433	0	5.32	2.44	2.88	
TDA PASTOR 1, FTA	-43.70	1,688	-392	-791	2.90	1.00	1.90	
TDA PASTOR CONSUMO 1, FTA	-71.83	1,095	-147	-777	7.35	0.89	6.46	
TDA SA NOSTRA EMPRESAS 1, FTA	-22.58	691	-395	-416	2.53	1.45	1.09	
TDA SA NOSTRA EMPRESAS 2, FTA	-113.19	1,584	-821	-811	2.66	1.39	1.27	
TDA TARRAGONA 1, FTA	-103.77	3,975	-1,512	-2,490	3.27	1.31	1.97	
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-63.49	2,275	-555	-1,433	2.96	0.92	2.04	
UNICAJA AYT EMPRESAS I, FTA	-60.56	1,929	-609	-536	3.28	1.69	1.59	
UNICAJA TDA VPO, FTA	-26.10	2,265	-589	-1,373	2.95	0.97	1.98	
VAL BANCAJA 1, FTA	26.66	2,956	-1,008	0	2.49	1.14	1.35	
VALENCIA HIPOTECARIO 1, FTA	-55.62	1,882	-435	-1,072	2.94	1.00	1.94	
VALENCIA HIPOTECARIO 2, FTH	-50.84	5,130	-1,354	-2,454	2.70	0.99	1.71	
VALENCIA HIPOTECARIO 3, FTA	-50.98	6,066	-1,698	-2,913	2.63	1.01	1.62	

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
VALENCIA HIPOTECARIO 4, FTA	-40.18	7,420	-3,483	-3,544	2.51	1.34	1.16
VALENCIA HIPOTECARIO 5, FTA	-61.83	4,529	-1,482	-2,216	2.51	1.11	1.40
<b>Subtotal BONDS 2012 2</b>	<b>-52.36</b>	<b>5,149,140</b>	<b>-3,281,715</b>	<b>-1,016,987</b>	<b>3.34</b>	<b>2.22</b>	<b>1.06</b>
<b>Subtotal BONDS 2011 2</b>	<b>0.00</b>	<b>6,690,025</b>	<b>-5,412,528</b>	<b>-422,091</b>	<b>3.22</b>	<b>2.45</b>	<b>0.79</b>
<b>% change</b>	<b>-</b>	<b>-23.03</b>	<b>-39.37</b>	<b>140.94</b>	<b>3.73</b>	<b>-9.39</b>	<b>34.18</b>
<b>COMMERCIAL PAPER</b>							
FTA SANTANDER 2	-14.45	28,471	-10,834	0	0.00	0.00	0.00
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>-45.20</b>	<b>28,471</b>	<b>-10,834</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>0.00</b>	<b>35,510</b>	<b>-17,280</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.04</b>
<b>% change</b>	<b>-</b>	<b>-19.82</b>	<b>-37.30</b>	<b>-</b>	<b>-100.00</b>	<b>-100.00</b>	<b>-100.00</b>
<b>Total 2012 2</b>	<b>-52.23</b>	<b>5,177,611</b>	<b>-3,292,549</b>	<b>-1,016,987</b>	<b>3.32</b>	<b>2.21</b>	<b>1.06</b>
<b>Total 2011 2</b>	<b>0.00</b>	<b>6,725,535</b>	<b>-5,429,808</b>	<b>-422,091</b>	<b>3.21</b>	<b>2.44</b>	<b>0.79</b>
<b>% change</b>	<b>-</b>	<b>-23.02</b>	<b>-39.36</b>	<b>140.94</b>	<b>3.43</b>	<b>-9.43</b>	<b>34.18</b>

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
<b>BONDS</b>					
AUTO ABS 2012-3, FTA	-114	-4,078	4,078	0	0
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	-36	0	63	0	-64
AYT CAIXA GALICIA EMPRESAS I, FTA	-27	0	0	0	-42
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-50	0	116	0	-119
AYT CAIXANOVA FTPYME I, FTA	-12	0	0	0	-2
AYT CAIXANOVA HIPOTECARIO I, FTA	-36	-766	766	0	0
AYT CAJA INGENIEROS 2, FTA	-40	-6,692	1,486	0	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	-18	-398	266	0	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-24	0	634	0	-635
AYT CAJAMURCIA HIPOTECARIO II, FTA	-17	-521	623	0	0
AYT CEDULAS CAJAS GLOBAL FTA	0	-999	368	0	-7
AYT CEDULAS CAJAS IV, FTA	0	0	353	0	-112
AYT CEDULAS CAJAS IX, FTA	0	0	301	0	-5
AYT CEDULAS CAJAS V, FTA	0	0	295	0	-295
AYT CEDULAS CAJAS VI, FTA	0	-4	306	0	0
AYT CEDULAS CAJAS VIII, FTA	0	0	246	0	-246
AYT CEDULAS CAJAS X, FTA	0	-39	1,183	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-94	0	138	0	-149
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-647	-936	14,638	0	-7,378
AYT DEUDA SUBORDINADA I, FTA	-31	-588	1,562	-1,562	0
AYT FONDO EOLICO, FTA	0	-42	21	0	-2
AYT FTPYME II, FTA	-19	0	1,302	0	-1,304
AYT GENOVA HIPOTECARIO II, FTH	-26	0	0	0	-1
AYT GENOVA HIPOTECARIO III, FTH	-28	0	585	0	-591
AYT GENOVA HIPOTECARIO IV, FTH	-32	-190	603	0	-74
AYT GENOVA HIPOTECARIO IX, FTH	-62	0	1,602	0	-1,615
AYT GENOVA HIPOTECARIO VI, FTH	-27	0	682	0	-125

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT GENOVA HIPOTECARIO VII, FTH	-74	0	2,364	0	-690
AYT GENOVA HIPOTECARIO VIII, FTH	-109	0	1,851	0	-562
AYT GENOVA HIPOTECARIO X, FTH	-70	0	2,101	0	-2,104
AYT GENOVA HIPOTECARIO XI, FTH	-66	0	447	0	-457
AYT GENOVA HIPOTECARIO XII, FTH	-59	0	0	0	-2
AYT GOYA HIPOTECARIO III, FTA	-1	-1,703	7,142	0	-6,445
AYT GOYA HIPOTECARIO IV, FTA	-101	0	0	0	-34
AYT GOYA HIPOTECARIO V, FTA	-88	0	0	0	-39
AYT HIPOTECARIO BBK I, FTA	-62	-582	0	0	-9
AYT HIPOTECARIO BBK II, FTA	-72	-782	1,345	0	-213
AYT HIPOTECARIO III, FTH	-19	-916	272	0	0
AYT HIPOTECARIO IV, FTH	-19	-850	287	0	0
AYT HIPOTECARIO MIXTO II, FTA	-20	-694	387	0	-6
AYT HIPOTECARIO MIXTO III, FTA	-19	0	6,422	0	-6,422
AYT HIPOTECARIO MIXTO IV, FTA	-20	-205	113	0	0
AYT HIPOTECARIO MIXTO V, FTA	-45	-48	887	0	-500
AYT HIPOTECARIO MIXTO, FTA	-19	-331	0	0	0
AYT ICO-FTVPO CAJA GALICIA I, FTA	-18	0	0	0	-2
AYT ICO-FTVPO CAJA MURCIA, FTA	-17	-72	246	0	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-18	0	0	0	-2
AYT ICO-FTVPO I, FTA	-32	0	0	0	-5
AYT ICO-FTVPO III, FTA	-33	-188	17	0	-6
AYT KUTXA HIPOTECARIO I, FTA	-56	-107	598	0	-52
AYT KUTXA HIPOTECARIO II, FTA	-66	0	1,807	0	-1,824
AYT KUTXA HIPOTECARIO IV, FTA	-119	0	0	0	-72
AYT PRESTAMOS CONSUMO III, FTA	-19	0	0	0	-1
AYT PROMOCIONES INMOBILIARIAS II, FTA	-19	0	0	22	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	-18	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT PROMOCIONES INMOBILIARIAS IV, FTA	-18	0	0	0	-1
AYT SA NOSTRA FINANCIACION I, FTA	-5	-80	0	0	0
AYT UNICAJA FINANCIACION I, FTA	-22	0	0	0	-3
AYT VPO II, FTA	-20	0	0	0	-2
AYT.1, FTH	-24	-141	1,113	0	-630
AYT.11, FTH	-21	-825	536	0	0
AYT.2, FTH	-26	-73	195	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20	0	363	0	-363
BANCAJA - BVA VPO 1, FTA	-25	-531	702	0	0
BANCAJA 10, FTA	-98	0	25,028	0	-17,432
BANCAJA 11, FTA	-75	0	11,510	0	-12,154
BANCAJA 13, FTA	-101	0	7,289	0	-3,067
BANCAJA 3, FTA	-22	-411	63	0	0
BANCAJA 4, FTH	-22	-373	60	0	0
BANCAJA 5, FTA	-25	-483	1,385	0	0
BANCAJA 6, FTA	-56	-1,067	3,568	0	0
BANCAJA 7, FTA	-57	-1,323	3,964	0	0
BANCAJA 8, FTA	-59	-780	9,662	0	0
BANCAJA 9, FTA	-75	0	18,208	0	-8,814
BANCAJA LEASING 1, FTA	-35	0	0	0	-27
BANKINTER 10, FTA	-75	-460	2,633	0	0
BANKINTER 11, FTH	-45	-232	1,035	0	0
BANKINTER 12, FTH	-58	-562	5,494	0	0
BANKINTER 13 FTA	-76	0	5,266	0	-506
BANKINTER 2 PYME FTA	-21	0	433	0	-534
BANKINTER 2, FTH	-11	-157	209	0	0
BANKINTER 3 FTPYME FTA	-22	0	812	0	-115
BANKINTER 3, FTH	-29	-236	280	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANKINTER 4 FTPYME, FTA	-17	0	180	0	-304
BANKINTER 4, FTH	-31	-271	192	0	0
BANKINTER 5, FTH	-22	-254	308	0	0
BANKINTER 6, FTA	-52	-550	1,287	0	0
BANKINTER 7, FTH	-18	-192	363	0	0
BANKINTER 8, FTA	-39	-538	1,330	0	0
BANKINTER 9, FTA	-44	-525	1,561	0	0
BBVA AUTOS 1 FTA	-19	0	3,238	0	-3,237
BBVA AUTOS 2 FTA	-18	0	12,679	0	-12,259
BBVA CONSUMO 1, FTA	-16	0	18,618	0	-18,619
BBVA CONSUMO 2, FTA	-23	0	19,865	0	-19,864
BBVA CONSUMO 3 FTA	-18	0	6,086	0	-6,085
BBVA CONSUMO 4 FTA	-43	0	0	0	0
BBVA CONSUMO 5, FTA	-55	-667	0	0	0
BBVA EMPRESAS 1, FTA	-17	0	19	0	-19
BBVA EMPRESAS 2, FTA	-69	0	416	0	-416
BBVA EMPRESAS 3, FTA	-60	0	0	0	0
BBVA EMPRESAS 4, FTA	-52	0	0	0	0
BBVA EMPRESAS 5, FTA	-56	0	0	0	0
BBVA EMPRESAS 6, FTA	-69	-658	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-15	0	8,401	0	-8,561
BBVA HIPOTECARIO 3, FTA	-19	-674	13,693	0	0
BBVA LEASING 1, FTA	-36	0	0	0	0
BBVA RMBS 1, FTA	-91	0	15,149	0	-15,148
BBVA RMBS 10, FTA	-73	-2,508	1,545	0	0
BBVA RMBS 11, FTA	-72	-12,907	7,903	0	0
BBVA RMBS 2, FTA	-136	0	39,799	0	-14,755
BBVA RMBS 3, FTA	-98	0	20,314	0	-20,313

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BBVA RMBS 5 FTA	-141	0	7,025	0	-7,025
BBVA RMBS 9, FTA	-70	-965	3,430	0	0
BBVA-3 FTPYME FTA	-18	0	1,481	0	-196
BBVA-4 PYME, FTA	-17	0	798	0	-798
BBVA-5 FTPYME, FTA	-18	0	2,221	0	-2,220
BBVA-6 FTPYME FTA	-20	0	0	0	0
BBVA-7 FTGENCAT, FTA	-5	0	47	0	-47
BBVA-8 FTPYME FTA	-21	0	397	0	-397
BBVA-9 PYME FTA	-2	-374	374	0	0
BCL MUNICIPIOS I FTA	-28	28	126	0	-92
CAIXA PENEDES 1 TDA, FTA	-39	-1,971	2,382	0	0
CAIXA PENEDES 2 TDA, FTA	-28	-1,544	2,000	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-19	0	972	0	-384
CAIXA PENEDES PYMES 1 TDA, FTA	-20	-1,128	1,848	0	0
CAJA INGENIEROS TDA 1, FTA	-26	-1,434	933	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS GRUPO BANCO POPULAR 5, FTA	-70	0	0	0	0
CEDULAS TDA 15, FTA	0	0	18	0	0
CEDULAS TDA 17, FTA	0	-6	399	0	0
CEDULAS TDA 18, FTA	0	-108	141	0	0
CEDULAS TDA 2, FTA	0	-39	205	0	0
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	8	0	0
CEDULAS TDA 3, FTA	0	-15	726	0	0
CEDULAS TDA 5, FTA	0	-4	118	0	0
CEDULAS TDA 6, FTA	0	-8	418	0	0
CEDULAS TDA 7, FTA	0	-7	481	0	0
CIBELES III FTPYME, FTA	-9	0	2,245	0	-204
CM BANCAJA 1, FTA	-28	0	585	0	-662



FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
CONSUMO BANCAJA 1, FTA	-9	0	4,923	0	-4,998
DRIVER ESPAÑA ONE, FTA	-42	0	2,020	0	-2,020
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-207
EMPRESAS BANESTO 2, FTA	-54	-430	27,102	0	-27,418
EMPRESAS BANESTO 5, FTA	-76	550	4,410	0	-4,554
EMPRESAS BANESTO 6, FTA	-102	5,735	0	0	-3
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-24	0	4,790	0	-3,131
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	-46	0	1,711	0	-942
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FINANCAT 1, FTA	-22	0	3,679	0	-3,679
FINANCIACION BANESTO 1, FTA	-30	771	21,729	0	-22,065
FONCAIXA AUTONOMOS 1, FTA	-70	0	0	0	-41
FONCAIXA CONSUMO 1, FTA	-164	-2,699	0	0	-8
FONCAIXA EMPRESAS 3, FTA	-96	0	6,463	0	-7,440
FONCAIXA FTGENCAT 3, FTA	-27	239	0	0	-9
FONCAIXA FTGENCAT 4, FTA	-38	296	576	0	-608
FONCAIXA FTGENCAT 5, FTA	-40	35	1,093	0	-1,345
FONCAIXA FTGENCAT 6, FTA	-37	71	158	0	-317
FONCAIXA LEASINGS 1, FTA	-113	70	0	0	-25
FONCAIXA PYMES 3, FTA	-97	-3,549	3,549	0	0
FTA FTPYME SANTANDER 1	-34	-321	3,577	0	-408
FTA FTPYME SANTANDER 2	-44	-743	8,437	0	-1,633
FTA PYMES SANTANDER 3	-167	-6,916	164	0	-169
FTA PYMES SANTANDER 4	-85	-9,244	0	0	-3
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	-26	5,335	27,223	0	-27,223
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	-74	-2,705	992	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-9	-3,359	3,359	0	0
FTA SANTANDER EMPRESAS 10, FTA	-334	0	0	0	-9

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA SANTANDER EMPRESAS 2	-40	-88	22,382	0	-22,469
FTA SANTANDER EMPRESAS 4	-89	0	18,824	0	-18,925
FTA SANTANDER EMPRESAS 8, FTA	-413	24	0	0	-29
FTA SANTANDER EMPRESAS 9, FTA	-325	0	6,720	0	-6,739
FTA SANTANDER FINANCIACION 1	-33	0	17,409	0	-17,522
FTA SANTANDER FINANCIACION 5	-107	-4,711	1,085	0	-1,098
FTA SANTANDER HIPOTECARIO 2	-121	913	10,439	0	-10,557
FTA SANTANDER HIPOTECARIO 3	-177	0	0	0	-119
FTA SANTANDER HIPOTECARIO 6	-103	-566	0	0	-87
FTA SANTANDER HIPOTECARIO 7	-194	-4,239	3,693	0	-3,694
FTA SANTANDER HIPOTECARIO 8	-89	-328	0	0	-3
FTA SANTANDER PUBLICO 1	-40	-298	5,041	0	-4,837
FTA UCI 11	-33	-2,422	4,553	0	0
FTA UCI 14	-60	0	45,218	0	0
FTA UCI 16	-76	-9,097	75,924	0	-14,526
FTA UCI 18	-76	-4,868	43,741	0	0
FTA UCI 6	-20	-343	73	0	0
FTA UCI 7	-29	-531	151	0	0
FTA UCI 8	-29	-753	260	0	0
FTA UCI 9	-29	-2,168	2,917	0	0
FTA, HIPOTEBANSA 11	-38	-666	963	0	-11
FTA, HIPOTEBANSA X	-39	-551	325	0	0
FTA, SANTANDER EMPRESAS 1	-45	1,112	9,411	0	-9,451
FTA, SANTANDER EMPRESAS 3	-72	2,082	18,961	0	-19,062
FTA, UCI 15	-75	-3,381	54,512	0	-460
FTA, UCI 17	-76	-205	31,062	0	-4,675
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-55	-9,840	29,362	0	0
FTH UCI 10	-29	-1,736	1,988	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTH UCI 12	-39	-3,222	12,789	0	0
FTH UCI 5	-6	-175	91	0	0
FTPyme BANCAJA 2 FTA	-15	-2	702	0	-14
FTPyme BANCAJA 3 FTA	-16	-46	1,784	0	-13
FTPyme BANCAJA 6 FTA	-21	0	0	0	-157
FTPyme TDA 6, FTA	-13	-14	755	0	0
FTPyme TDA 7, FTA	-11	0	0	0	0
FTPyme TDA CAM 2, FTA	-17	0	5,024	0	-710
FTPyme TDA CAM 4, FTA	-31	0	0	0	0
FTPyme TDA CAM 7, FTA	-36	0	0	0	0
FTPyme TDA CAM 9, FTA	-44	0	0	0	0
GAT FTGENCAT 2005, FTA	-15	0	1,504	0	-1,504
GAT FTGENCAT 2006, FTA	-15	0	715	0	-715
GAT FTGENCAT 2007, FTA	-20	0	2,487	0	-2,487
GAT FTGENCAT 2008, FTA	-32	0	1,414	0	-1,414
GAT FTGENCAT 2009, FTA	-18	0	0	0	0
GAT ICO-FTVPO 1, FTH	-28	-125	479	0	-226
GC FTGENCAT CAIXA SABADELL 1, FTA	-25	28	0	0	-8
GC FTGENCAT CAIXA SABADELL 2, FTA	-28	281	268	0	-320
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-24	5	217	0	-277
GC FTGENCAT SABADELL 1, FTA	-16	1,314	667	0	-736
GC FTPyme PASTOR 4, FTA	-11	0	0	0	-89
GC FTPyme SABADELL 4, FTA	-15	859	1,905	0	-1,987
GC FTPyme SABADELL 5, FTA	-20	2,941	553	0	-708
GC FTPyme SABADELL 6, FTA	-20	1,277	6,632	0	-6,814
GC FTPyme SABADELL 8, FTA	-39	0	0	0	-564
GC FTPyme UNNIM 1, FTA	-37	0	4	0	-5
GC PASTOR HIPOTECARIO 5, FTA	-33	0	2,521	0	-2,854

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
GC SABADELL 1, FTH	-33	-775	420	0	0
GC SABADELL EMPRESAS 2, FTA	-21	789	2,214	0	-2,392
GC SABADELL EMPRESAS 4, FTA	-20	0	82	0	-169
HIPOCAT 10, FTA	-110	0	6,631	0	-6,631
HIPOCAT 11, FTA	-120	0	8,613	0	-8,613
HIPOCAT 14, FTA	-54	-115	872	0	0
HIPOCAT 16, FTA	-81	-1,765	763	0	0
HIPOCAT 17, FTA	-88	-20	2,248	0	-650
HIPOCAT 18, FTA	-79	-4,706	3,069	0	0
HIPOCAT 19, FTA	-50	-2,247	1,141	0	0
HIPOCAT 20, FTA	-66	-7,657	1,674	0	0
HIPOCAT 4, FTA	-27	-131	3,373	0	0
HIPOCAT 5, FTA	-48	-369	1,378	0	0
HIPOCAT 6, FTA	-71	-604	13,224	0	0
HIPOCAT 7, FTA	-153	-733	10,636	0	-158
HIPOCAT 8, FTA	-119	0	11,855	0	-1,344
HIPOCAT 9, FTA	-94	0	3,144	0	-2,712
ICO MEDIACION I AYT, FTA	0	0	238	0	-231
ICO MEDIACION II AYT FTA	-144	-1,627	0	0	0
IM BANCO POPULAR FTPYME 1, FTA	-10	-736	10,329	0	0
IM BANCO POPULAR FTPYME 2, FTA	-21	0	0	0	0
IM BANCO POPULAR FTPYME 3, FTA	-49	-10,718	20,866	0	0
IM BANCO POPULAR MBS 2, FTA	-39	-659	2,089	0	0
IM BANKOA MBS 1, FTA	-34	-330	1,514	0	0
IM BCG RMBS 1, FTA	-32	-403	60	0	0
IM BES EMPRESAS 1, FTA	-43	-4,826	0	0	0
IM CAJA LABORAL 1, FTA	-42	-702	2,765	0	0
IM CAJA LABORAL 2, FTA	-36	-165	507	0	0

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM CAJA LABORAL EMPRESAS 1, FTA	-42	-6,870	6,377	0	0
IM CAJAMAR 1, FTA	-15	-478	2,627	0	0
IM CAJAMAR 3, FTA	-57	-1,347	25,213	0	0
IM CAJAMAR 4, FTA	-56	-1,179	13,010	0	0
IM CAJAMAR 5, FTA	-41	-1,184	15,616	0	0
IM CAJAMAR 6, FTA	-66	-1,190	12,504	0	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-29	-114	0	0	0
IM CAJAMAR EMPRESAS 4, FTA	-48	-11,994	22,854	0	0
IM CAJASTUR MBS 1, FTA	-48	-734	682	0	0
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	-85	0	0	0	0
IM CEDULAS 10, FTA	-65	0	0	0	0
IM CEDULAS 14, FTA	-60	0	0	0	0
IM CEDULAS 15, FTA	-47	0	0	0	0
IM CEDULAS 2, FTA	-74	0	0	0	0
IM CEDULAS 3, FTA	-53	0	0	0	0
IM CEDULAS 4, FTA	-104	0	0	0	0
IM CEDULAS 5, FTA	-63	0	0	0	0
IM CEDULAS 7, FTA	-62	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM CFS RMBS 1, FTA	-3	-1	0	0	0
IM CITI TARJETAS 1, FTA	-11	-36,306	36,306	0	0
IM FTGENCAT SABADELL 2, FTA	-15	-2,439	0	0	-110
IM FTGENCAT SABADELL 3, FTA	-15	-85	0	0	-80
IM FTGENCAT SABADELL 4, FTA	-17	-265	0	0	-93
IM FTPYME SABADELL 3, FTA	-15	-1,280	5,503	0	0
IM FTPYME SABADELL 7, FTA	-19	-24	0	0	-181
IM FTPYME SABADELL 9, FTA	-50	-17,745	21,383	0	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-17	-2,106	30,941	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	-45	-8,692	31,500	0	0
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	-59	-250	0	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-24	-2,644	43,284	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-17	-166	0	0	0
IM GRUPO BANCO POPULAR LEASING 2, FTA	-50	0	0	0	0
IM PASTOR 2, FTH	-27	-387	3,230	0	0
IM PASTOR 3, FTH	-32	1	0	0	0
IM PASTOR 4, FTA	-41	-292	9,952	0	0
IM PRESTAMOS FONDOS CEDULAS, FTA	-20	-169	0	0	0
IM SABADELL EMPRESAS 1, FTA	-17	-347	0	0	-174
IM SABADELL EMPRESAS 3, FTA	-41	-2,087	0	0	-463
IM SABADELL EMPRESAS 5, FTA	-31	-1,046	0	0	-166
IM SABADELL RMBS 2, FTA	-44	-1,599	8,556	0	0
IM SABADELL RMBS 3, FTA	-48	-841	7,719	0	0
IM TERRASSA 1 FTGENCAT FTA	-15	-25	3,956	0	0
IM TERRASSA MBS 1, FTA	-47	0	0	0	-34
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ACTIVOS CORPORATIVOS III, FTA	-45	-1,711	0	0	-3
MADRID ACTIVOS CORPORATIVOS IV, FTA	-37	-2,319	0	0	-3
MADRID ACTIVOS CORPORATIVOS V, FTA	-58	-8,275	14,119	0	0
MADRID CONSUMO I, FTA	-47	0	0	0	0
MADRID FTPYME I, FTA	-51	0	0	0	0
MADRID FTPYME II, FTA	-50	0	0	0	0
MADRID ICO-FTVPO I, FTA	-41	0	0	0	0
MADRID RESIDENCIAL I, FTA	-61	0	0	0	0
MADRID RESIDENCIAL II, FTA	-41	0	807	0	0
MADRID RMBS I, FTA	-96	0	1,600	0	-1,600
MADRID RMBS II, FTA	-88	0	0	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
MADRID RMBS III FTA	-102	0	0	0	0
MADRID RMBS IV, FTA	-81	0	0	0	0
MBS BANCAJA 1 FTA	-22	-169	1,117	0	0
MBS BANCAJA 2, FTA	-26	-508	4,962	0	0
MBS BANCAJA 3, FTA	-32	-747	5,709	0	0
MBS BANCAJA 4, FTA	-67	-2,690	19,549	0	0
MBS BANCAJA 6, FTA	-55	-4,723	7,212	0	0
MBS BANCAJA 7, FTA	-55	-4,497	5,825	0	0
MBS BANCAJA 8, FTA	-32	-2,555	2,227	0	0
MBSCAT 1, FTA	-74	0	1,260	0	-1,260
MBSCAT 2, FTA	-54	0	0	0	0
PROGRAMA CEDULAS TDA, FTA	0	0	1,142	0	0
PYME BANCAJA 5, FTA	-23	0	1,083	0	-1,254
PYME BANCAJA 7, FTA	-31	0	0	0	-263
PYME VALENCIA 1, FTA	-15	0	2,929	0	-2,930
PYME VALENCIA 2, FTA	-16	0	0	0	-56
PYMECAT 2 FTPYME, FTA	-21	0	898	0	-898
PYMECAT 3 FTPYME, FTA	-18	0	0	0	0
PYMES BANESTO 2, FTA	-25	0	6,751	0	-6,946
RURAL CEDULA I, FTA	-12	-27	40	0	0
RURAL HIPOTECARIO GLOBAL I, FTA	-46	-498	5,614	0	0
RURAL HIPOTECARIO II FTH	-13	-278	134	0	0
RURAL HIPOTECARIO III FTH	-15	-660	209	0	0
RURAL HIPOTECARIO IV FTH	-17	-1,237	615	0	0
RURAL HIPOTECARIO IX, FTA	-74	-991	16,507	0	-25
RURAL HIPOTECARIO V FTA	-26	-1,698	1,747	0	0
RURAL HIPOTECARIO VI, FTA	-41	-746	2,439	0	0
RURAL HIPOTECARIO VII, FTA	-46	-954	2,902	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
RURAL HIPOTECARIO VIII, FTA	-65	-1,478	8,968	0	0
RURAL HIPOTECARIO X, FTA	-75	-1,524	8,066	0	0
RURAL HIPOTECARIO XI, FTA	-88	-521	4,783	0	0
RURAL HIPOTECARIO XII, FTA	-60	-963	2,477	0	0
RURALPYME 1 FTPYME FTA	-11	0	452	0	-466
RURALPYME 2 FTPYME FTA	-14	-129	1,518	0	0
SANTANDER CONSUMER SPAIN 09-1, FTA	-26	0	997	0	-997
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	-37	-1,633	3,114	0	-3,114
SANTANDER HIPOTECARIO I, FTA	-77	-1,286	5,601	0	-738
SOL-LION, FTA	-53	-6,226	11,012	0	0
TDA 11, FTH	-15	-644	1,063	0	0
TDA 12, FTH	-18	-728	824	0	0
TDA 13 - MIXTO, FTA	-18	-674	727	0	0
TDA 14 - MIXTO, FTA	-28	-1,526	1,457	0	0
TDA 15 - MIXTO, FTA	-36	-1,178	3,248	0	0
TDA 16 - MIXTO, FTA	-33	-1,151	3,824	0	0
TDA 17 - MIXTO, FTA	-46	-1,201	1,934	0	0
TDA 18 - MIXTO, FTA	-52	-1,029	2,199	0	0
TDA 19 - MIXTO, FTA	-60	-919	3,292	0	0
TDA 20 - MIXTO, FTA	-63	-608	966	0	0
TDA 22 - MIXTO, FTA	-73	-245	10,446	0	0
TDA 23, FTA	-80	-442	9,581	0	0
TDA 24, FTA	-58	0	7,652	0	-1,552
TDA 25, FTA	-30	0	463	0	-463
TDA 26 - MIXTO, FTA	-29	-809	5,998	0	0
TDA 27, FTA	-53	-254	7,941	0	-4,679
TDA 28, FTA	-34	0	0	0	0
TDA 29, FTA	-33	-1,117	8,611	0	0



FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA 30, FTA	-19	-479	3,760	0	0
TDA 31, FTA	-16	-207	1,833	0	0
TDA CAJAMAR 2, FTA	-50	-1,192	16,272	0	0
TDA CAM 1, FTA	-26	-748	3,032	0	0
TDA CAM 10, FTA	-56	-2,449	15,304	0	0
TDA CAM 11, FTA	-113	-2,061	5,974	0	0
TDA CAM 12, FTA	-133	-437	12,967	0	0
TDA CAM 2, FTA	-29	-649	5,520	0	0
TDA CAM 3, FTA	-32	-923	5,685	0	0
TDA CAM 4, FTA	-68	-1,952	14,638	0	0
TDA CAM 5, FTA	-70	-2,597	33,532	0	0
TDA CAM 6, FTA	-60	-1,597	26,359	0	0
TDA CAM 7, FTA	-74	-2,626	33,718	0	0
TDA CAM 8, FTA	-70	-2,275	24,275	0	0
TDA CAM 9, FTA	-64	-1,775	21,674	0	0
TDA CORPORATIVOS I, FTA	-39	0	0	0	0
TDA EMPRESAS 1, FTA	-16	0	0	0	0
TDA EMPRESAS 2, FTA	-15	0	0	0	0
TDA FTPYME PASTOR 9, FTA	-21	0	94	0	0
TDA IBERCAJA 1, FTA	-27	-346	857	0	0
TDA IBERCAJA 2, FTA	-39	-906	1,548	0	0
TDA IBERCAJA 3, FTA	-49	-855	1,975	0	0
TDA IBERCAJA 4, FTA	-57	-822	4,243	0	0
TDA IBERCAJA 5, FTA	-56	-702	3,243	0	0
TDA IBERCAJA 6, FTA	-80	0	0	0	0
TDA IBERCAJA 7, FTA	-130	-619	3,537	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-22	0	0	0	0
TDA LICO LEASING III, FTA	-7	-592	592	0	0

FUND	FEE MANAGEMENT COMPANY	ACCRUED AMOUNT	VARIABLE FEE		
			AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA PASTOR 1, FTA	-14	-489	5,412	0	0
TDA PASTOR CONSUMO 1, FTA	-21	0	0	0	-39
TDA SA NOSTRA EMPRESAS 1, FTA	-19	0	0	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	-19	0	0	0	0
TDA TARRAGONA 1, FTA	-20	0	0	0	0
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	-17	-196	1,059	0	0
UNICAJA AYT EMPRESAS I, FTA	-16	0	220	0	-20
UNICAJA TDA VPO, FTA	-17	-308	1,210	0	0
VAL BANCAJA 1, FTA	-21	-1,444	3,145	0	0
VALENCIA HIPOTECARIO 1, FTA	-15	-234	398	0	0
VALENCIA HIPOTECARIO 2, FTH	-40	-525	10,033	0	0
VALENCIA HIPOTECARIO 3, FTA	-45	-560	9,800	0	0
VALENCIA HIPOTECARIO 4, FTA	-53	0	3,801	0	-4,123
VALENCIA HIPOTECARIO 5, FTA	-32	0	100	0	-212
<b>Subtotal BONDS 2012 2</b>	<b>-19,006</b>	<b>-347,704</b>	<b>1,843,618</b>	<b>-1,540</b>	<b>-527,429</b>
<b>Subtotal BONDS 2011 2</b>	<b>-23,015</b>	<b>-332,817</b>	<b>1,776,861</b>	<b>408</b>	<b>-602,451</b>
<b>% change</b>	<b>-17.42</b>	<b>4.47</b>	<b>3.76</b>	<b>-477.45</b>	<b>-12.45</b>
<b>COMMERCIAL PAPER</b>					
FTA SANTANDER 2	-216	-22,419	33,958	0	-6,025
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>-216</b>	<b>-22,419</b>	<b>33,958</b>	<b>0</b>	<b>-6,025</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>-275</b>	<b>-2,277</b>	<b>27,928</b>	<b>0</b>	<b>-8,409</b>
<b>% change</b>	<b>-21.45</b>	<b>884.58</b>	<b>21.59</b>	<b>-</b>	<b>-28.35</b>
<b>Total 2012 2</b>	<b>-19,222</b>	<b>-370,123</b>	<b>1,877,576</b>	<b>-1,540</b>	<b>-533,454</b>
<b>Total 2011 2</b>	<b>-23,290</b>	<b>-335,094</b>	<b>1,804,789</b>	<b>408</b>	<b>-610,860</b>
<b>% change</b>	<b>-17.47</b>	<b>10.45</b>	<b>4.03</b>	<b>-477.45</b>	<b>-12.67</b>

Amounts in thousands euros.

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

FUND	OPERATING EXPENSES						RESULT N-C.A. FOR SALE (5)
	IM (1)	INT BB (2)	AMOUNT	% / TA (3)	% FEES (4)	DETERIORATION	
<b>BONDS</b>							
AYT ADMINISTRACIONES I, FTA	0	0	0	0.00	0.00	0	0
AYT FINANCIACION INVERSIONES II, FTA	1	-105	0	0.00	0.00	0	0
AYT FINANCIACION INVERSIONES III, FTA	7	-20	1	0.00	0.00	0	0
AYT LICO LEASING I, FTA	17	-72	-165	-0.26	-0.24	-489	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	-57	-24	-0.01	0.00	0	0
AYT.10, FINANCIACION INVERSIONES, FTA	3	-78	-4	0.00	0.00	0	0
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	713	0	-62	-0.45	-0.35	-547	0
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	472	0	-73	-0.43	-0.35	-1,061	0
CAJA SAN FERNANDO CDO I, FTA	200	-976	-45	-0.09	-0.03	-4,708	0
CAP-TDA 2, FTA	2,296	0	-2,297	-0.58	-0.58	-37	0
EMPRESAS TDA CAM 10, FTA	4,762	-408	-76	-0.01	-0.01	-34,088	0
GC COMPASS SPAIN 2, FTA	-813	0	-53	-0.09	-0.09	0	0
MORTGAGE FINANCE SPAIN, FTA	-7	0	-46	-0.02	-0.02	0	0
SOFINLOC ESPAÑA TDA N° 1, FTA	842	0	-127	-0.44	-0.40	-1,577	0
TDA FS1, FTA	45	0	-48	-0.04	-0.04	0	0
VALENCIA ACTIVOS 1, FTA	12,035	-373	-131	-0.01	-0.01	-23,825	0
<b>Subtotal BONDS 2012 2</b>	<b>3,107</b>	<b>-1,485</b>	<b>-3,358</b>	<b>-0.10</b>	<b>-0.10</b>	<b>-10,885</b>	<b>0</b>
<b>Subtotal BONDS 2011 2</b>	<b>17,374</b>	<b>-1,312</b>	<b>-1,651</b>	<b>-0.06</b>	<b>-0.05</b>	<b>-29,728</b>	<b>0</b>
<b>% change</b>	<b>-82</b>	<b>13.19</b>	<b>103.39</b>	<b>66.67</b>	<b>100.00</b>	<b>-63.38</b>	<b>-</b>
<b>COMMERCIAL PAPER</b>							
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>25,282</b>	<b>-25,312</b>	<b>-7</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>23,584</b>	<b>-24,363</b>	<b>-6</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>% change</b>	<b>7</b>	<b>3.90</b>	<b>16.67</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Total 2012 2</b>	<b>28,389</b>	<b>-26,797</b>	<b>-3,365</b>	<b>-0.09</b>	<b>-0.09</b>	<b>-10,885</b>	<b>0</b>
<b>Total 2011 2</b>	<b>40,958</b>	<b>-25,675</b>	<b>-1,657</b>	<b>-0.05</b>	<b>-0.04</b>	<b>-29,728</b>	<b>0</b>
<b>% change</b>	<b>-31</b>	<b>4.37</b>	<b>103.08</b>	<b>80.00</b>	<b>125.00</b>	<b>-63.38</b>	<b>-</b>

Amounts in thousands euros.

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

(2) Interests for bank borrowing

(3) Percentage represented by operating expenses over total assets

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

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

## Interest margin and results of financial transactions - Private ABS

TABLE B.2.1

FUND	% change IM (1)	COLLECTION RIGHTS INT (2)	DEBENTURES INT (3)	VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
<b>BONDS</b>							
AYT ADMINISTRACIONES I, FTA	0.00	3,101	-3,101	0	4.73	4.73	0.00
AYT FINANCIACION INVERSIONES II, FTA	0.00	795	-794	0	0.87	0.95	-0.08
AYT FINANCIACION INVERSIONES III, FTA	-46.15	4,718	-1,955	-2,756	3.68	1.76	1.92
AYT LICO LEASING I, FTA	-98.64	1,305	-359	-929	6.33	1.62	4.71
AYT PRESTIGE CAJAS DE AHORRO, FTA	0.00	408	-408	0	0.87	0.95	0.00
AYT.10, FINANCIACION INVERSIONES, FTA	-88.00	2,140	-801	-1,336	2.44	1.57	0.61
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	-78.23	713	0	0	9.97	0.00	0.00
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	-87.23	847	-375	0	8.87	4.90	3.98
CAJA SAN FERNANDO CDO I, FTA	-77.14	674	-607	133	1.58	1.38	0.20
CAP-TDA 2, FTA	-1,029.55	5,042	-2,746	0	0.00	1.68	0.00
EMPRESAS TDA CAM 10, FTA	230.24	8,787	-4,025	0	3.64	1.59	2.05
GC COMPASS SPAIN 2, FTA	-67.65	0	-813	0	0.00	0.00	0.00
MORTGAGE FINANCE SPAIN, FTA	-104.24	1,036	-1,043	0	1.22	1.28	-0.06
SOFINLOC ESPAÑA TDA N° 1, FTA	-57.52	1,230	-388	0	8.12	2.65	5.47
TDA FS1, FTA	-100.78	2,911	-606	-2,260	4.81	1.28	3.53
VALENCIA ACTIVOS 1, FTA	0.00	18,525	-6,490	0	3.83	1.53	2.30
<b>Subtotal BONDS 2012 2</b>	<b>371.97</b>	<b>52,232</b>	<b>-24,511</b>	<b>-7,148</b>	<b>2.79</b>	<b>1.59</b>	<b>1.31</b>
<b>Subtotal BONDS 2011 2</b>	<b>0.00</b>	<b>42,653</b>	<b>-27,569</b>	<b>-11,977</b>	<b>2.95</b>	<b>1.87</b>	<b>0.97</b>
<b>% change</b>	<b>-</b>	<b>22.46</b>	<b>-11.09</b>	<b>-40.32</b>	<b>-5.42</b>	<b>-14.97</b>	<b>35.05</b>
<b>COMMERCIAL PAPER</b>							
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>-100.00</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>0.00</b>	<b>25,282</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0.00</b>
<b>% change</b>	<b>-</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>
<b>Total 2012 2</b>	<b>-62.96</b>	<b>52,232</b>	<b>-24,511</b>	<b>-7,148</b>	<b>2.79</b>	<b>1.59</b>	<b>1.31</b>
<b>Total 2011 2</b>	<b>0.00</b>	<b>67,935</b>	<b>-27,569</b>	<b>-11,977</b>	<b>3.12</b>	<b>1.67</b>	<b>0.88</b>
<b>% change</b>	<b>-</b>	<b>-23.11</b>	<b>-11.09</b>	<b>-40.32</b>	<b>-10.58</b>	<b>-4.79</b>	<b>48.86</b>

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
<b>BONDS</b>					
AYT ADMINISTRACIONES I, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES II, FTA	0	0	0	0	0
AYT FINANCIACION INVERSIONES III, FTA	0	5	106	0	0
AYT LICO LEASING I, FTA	-18	-134	0	0	0
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	0	0	0
AYT.10, FINANCIACION INVERSIONES, FTA	0	0	0	0	0
BANCO FINANTIA SOFINLOC TDA N° 2, FTA	-3	0	0	0	-21
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	-3	0	0	0	-16
CAJA SAN FERNANDO CDO I, FTA	0	0	0	0	0
CAP-TDA 2, FTA	-35	-2,248	0	0	0
EMPRESAS TDA CAM 10, FTA	-53	0	0	0	0
GC COMPASS SPAIN 2, FTA	-45	0	0	0	0
MORTGAGE FINANCE SPAIN, FTA	-10	0	247	0	-163
SOFINLOC ESPAÑA TDA N° 1, FTA	-32	0	0	0	-19
TDA FS1, FTA	-40	-4	291	0	0
VALENCIA ACTIVOS 1, FTA	-53	0	0	0	-17
<b>Subtotal BONDS 2012 2</b>	<b>-292</b>	<b>-2,381</b>	<b>644</b>	<b>0</b>	<b>-236</b>
<b>Subtotal BONDS 2011 2</b>	<b>-404</b>	<b>-2,226</b>	<b>1,731</b>	<b>0</b>	<b>-67</b>
<b>% change</b>	<b>-27.72</b>	<b>6.96</b>	<b>-62.80</b>	<b>-</b>	<b>252.24</b>
<b>COMMERCIAL PAPER</b>					
<b>Subtotal COMMERCIAL PAPER 2012 2</b>					
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>% change</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Total 2012 2</b>	<b>-292</b>	<b>-2,381</b>	<b>644</b>	<b>0</b>	<b>-236</b>
<b>Total 2011 2</b>	<b>-404</b>	<b>-2,226</b>	<b>1,731</b>	<b>0</b>	<b>-67</b>
<b>% change</b>	<b>-27.72</b>	<b>6.96</b>	<b>-62.80</b>	<b>-</b>	<b>252.24</b>

Amounts in thousands euros.

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

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
<b>BONDS</b>									
AUTO ABS 2012-3, FTA	-800,000	800,000	5,737	0	0	26,115	0	-100	-0.01
AYT ANDALUCIA FTEMPRESA CAJAMAR, FTA	0	0	2,862	-966	-1,538	14,995	-18,147	-21	-0.01
AYT CAIXA GALICIA EMPRESAS I, FTA	0	0	4,000	-3,354	-1,940	28,396	-27,196	-32	-0.01
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	4,106	-1,886	-2,157	6,063	-8,739	-36	-0.01
AYT CAIXANOVA FTPYME I, FTA	0	0	1,041	-789	-581	8,685	-13,720	-14	-0.02
AYT CAIXANOVA HIPOTECARIO I, FTA	0	0	2,994	-1,323	-1,856	9,256	-7,239	-39	-0.02
AYT CAJA INGENIEROS 2, FTA	-450,000	450,000	14,038	-5,791	0	31,569	-28,461	-8,017	-0.85
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	1,753	-520	-754	7,173	-8,327	-604	-0.48
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	3,446	-723	-2,126	9,863	-9,189	-314	-0.15
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	1,907	-625	-782	8,397	-8,500	-651	-0.44
AYT CEDULAS CAJAS GLOBAL FTA	0	0	1,253,893	-1,185,340	0	4,963,000	-4,963,000	-3,988	-0.01
AYT CEDULAS CAJAS IV, FTA	0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS IX, FTA	0	0	60,052	-131,250	0	0	0	-90	0.00
AYT CEDULAS CAJAS V, FTA	0	0	144,968	-144,402	0	0	0	0	0.00
AYT CEDULAS CAJAS VI, FTA	0	0	0	0	0	0	0	0	0.00
AYT CEDULAS CAJAS VIII, FTA	0	0	167,017	-166,750	0	0	0	-1	0.00
AYT CEDULAS CAJAS X, FTA	0	0	4,995	-83,811	0	0	0	-106	0.00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	16,602	-11,369	-6,284	192,292	-209,452	-163	-0.03
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	135,868	-36,646	-38,813	541,197	-517,827	-6,112	-0.13
AYT DEUDA SUBORDINADA I, FTA	0	0	2,030	-1,155	0	0	0	-154	-0.05
AYT FONDO EOLICO, FTA	0	0	493	-650	0	0	0	-60	-0.29
AYT FTPYME II, FTA	0	0	808	-480	-494	8,595	-8,689	-22	-0.02
AYT GENOVA HIPOTECARIO II, FTH	0	0	2,386	-1,003	-1,309	16,636	-14,927	-28	-0.01
AYT GENOVA HIPOTECARIO III, FTH	0	0	2,953	-1,259	-1,704	16,334	-14,381	-31	-0.01
AYT GENOVA HIPOTECARIO IV, FTH	0	0	2,877	-1,140	-1,801	18,844	-17,379	-118	-0.04
AYT GENOVA HIPOTECARIO IX, FTH	0	0	6,311	-2,527	-3,817	24,191	-23,083	-67	-0.01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	3,065	-1,366	-1,933	18,256	-16,620	-428	-0.13
AYT GENOVA HIPOTECARIO VII, FTH	0	0	7,077	-2,287	-4,411	34,874	-29,819	-600	-0.08

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	11,239	-3,900	-6,812	55,415	-52,737	-575	-0.05
AYT GENOVA HIPOTECARIO X, FTH	0	0	6,819	-2,375	-3,808	25,951	-23,983	-77	-0.01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	8,517	-3,207	-5,101	29,805	-28,203	-92	-0.01
AYT GENOVA HIPOTECARIO XII, FTH	0	0	5,412	-2,301	-3,611	21,819	-19,753	-96	-0.02
AYT GOYA HIPOTECARIO III, FTA	0	0	33,750	-23,104	-11,605	115,509	-106,780	-1,217	-0.03
AYT GOYA HIPOTECARIO IV, FTA	0	0	11,812	-9,793	-4,083	39,394	-47,307	-201	-0.02
AYT GOYA HIPOTECARIO V, FTA	0	0	14,743	-10,990	-5,438	45,204	-44,085	-224	-0.02
AYT HIPOTECARIO BBK I, FTA	0	0	6,651	-3,149	-2,508	17,948	-16,066	-694	-0.14
AYT HIPOTECARIO BBK II, FTA	0	0	8,272	-3,784	-2,921	23,647	-20,428	-1,403	-0.23
AYT HIPOTECARIO III, FTH	0	0	1,231	-338	0	6,180	-5,755	-965	-1.15
AYT HIPOTECARIO IV, FTH	0	0	1,390	-303	-188	5,894	-6,063	-861	-1.16
AYT HIPOTECARIO MIXTO II, FTA	0	0	2,544	-929	-1,422	11,548	-9,430	-639	-0.39
AYT HIPOTECARIO MIXTO III, FTA	0	0	2,176	-431	-1,169	4,496	-4,010	-20	-0.02
AYT HIPOTECARIO MIXTO IV, FTA	0	0	1,976	-656	-1,000	9,418	-8,931	-221	-0.14
AYT HIPOTECARIO MIXTO V, FTA	0	0	7,062	-2,690	-4,238	17,173	-22,320	-213	-0.06
AYT HIPOTECARIO MIXTO, FTA	0	0	1,541	-386	-57	3,727	-4,121	-356	-0.35
AYT ICO FTVPO CAIXA GALICIA I, FTA	0	0	2,096	-645	-1,182	6,049	-5,289	-32	-0.02
AYT ICO-FTVPO CAJA MURCIA, FTA	0	0	1,785	-577	-795	4,500	-4,257	-29	-0.02
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	0	0	1,265	-719	-536	5,165	-4,056	-30	-0.02
AYT ICO-FTVPO I, FTA	0	0	3,557	-1,246	-2,062	13,540	-11,242	-59	-0.02
AYT ICO-FTVPO III, FTA	0	0	4,379	-1,874	-1,281	8,864	-12,033	-229	-0.17
AYT KUTXA HIPOTECARIO I, FTA	0	0	4,745	-1,740	-2,790	18,122	-14,005	-662	-0.14
AYT KUTXA HIPOTECARIO II, FTA	0	0	12,059	-3,168	-8,556	39,517	-27,940	-90	-0.01
AYT KUTXA HIPOTECARIO IV, FTA	0	0	22,995	-15,711	-7,871	124,793	-41,037	-122	-0.01
AYT PRESTAMOS CONSUMO III, FTA	0	0	1,098	-278	-638	8,283	-9,976	-20	-0.07
AYT PROMOCIONES INMOBILIARIAS II, FTA	0	0	797	-191	-421	2,787	-3,445	-19	-0.02
AYT PROMOCIONES INMOBILIARIAS III, FTA	0	0	967	-306	-580	5,370	-3,916	-19	-0.02
AYT PROMOCIONES INMOBILIARIAS IV, FTA	0	0	989	-250	-844	8,974	-10,269	-21	-0.02
AYT SA NOSTRA FINANCIACION I, FTA	0	0	868	-172	-228	7,356	-6,967	-89	-0.41

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT UNICAJA FINANCIACION I, FTA	0	0	6,131	-1,397	-3,535	45,455	-50,374	-25	-0.01
AYT VPO II, FTA	0	0	1,881	-627	-863	6,983	-6,600	-22	-0.02
AYT.1, FTH	0	0	1,106	-213	0	4,064	-4,050	-330	-0.92
AYT.11, FTH	0	0	1,357	-617	-72	5,624	-5,207	-591	-0.65
AYT.2, FTH	0	0	256	-100	0	2,105	-2,127	-157	-0.86
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	0	0	348	-169	0	2,104	-1,928	-58	-0.17
BANCAJA - BVA VPO 1, FTA	0	0	4,629	-1,518	-951	13,083	-12,771	-195	-0.06
BANCAJA 10, FTA	0	0	19,900	-5,656	-10,388	52,854	-52,442	-103	-0.01
BANCAJA 11, FTA	0	0	16,956	-5,677	-8,598	43,710	-44,489	-80	-0.01
BANCAJA 13, FTA	0	0	29,198	-12,091	-14,062	77,242	-72,729	-104	0.00
BANCAJA 3, FTA	0	0	2,288	-931	-925	17,669	-17,330	-845	-0.51
BANCAJA 4, FTH	0	0	2,419	-701	-1,342	12,602	-11,942	-715	-0.39
BANCAJA 5, FTA	0	0	2,743	-1,032	-1,405	12,571	-13,736	-63	-0.03
BANCAJA 6, FTA	0	0	6,157	-2,120	-3,093	27,492	-27,097	-725	-0.15
BANCAJA 7, FTA	0	0	7,237	-2,249	-3,848	28,545	-28,018	-1,441	-0.25
BANCAJA 8, FTA	0	0	7,749	-3,001	-3,652	25,859	-22,437	-3,353	-0.51
BANCAJA 9, FTA	0	0	11,717	-3,082	-5,757	38,230	-37,477	-79	-0.01
BANCAJA LEASING 1, FTA	0	0	6,447	-2,223	0	28,956	-34,388	-39	-0.01
BANKINTER 10, FTA	0	0	8,152	-3,076	-4,616	35,238	-35,068	-322	-0.04
BANKINTER 11, FTH	0	0	4,836	-1,992	-2,959	21,059	-19,803	-50	-0.01
BANKINTER 12, FTH	0	0	6,598	-2,159	-3,685	26,406	-25,294	-495	-0.08
BANKINTER 13 FTA	0	0	10,173	-3,981	-5,967	34,579	-36,830	-78	-0.01
BANKINTER 2 PYME FTA	0	0	2,531	-912	-1,436	21,079	-22,128	-25	-0.01
BANKINTER 2, FTH	0	0	395	-367	0	3,919	-3,941	-202	-0.53
BANKINTER 3 FTPYME FTA	0	0	2,814	-1,055	-1,622	19,847	-25,905	-25	-0.01
BANKINTER 3, FTH	0	0	2,717	-1,257	-1,533	19,627	-19,866	-329	-0.13
BANKINTER 4 FTPYME, FTA	0	0	2,253	-1,051	-1,285	16,044	-25,459	-20	-0.01
BANKINTER 4, FTH	0	0	2,801	-1,074	-1,595	17,830	-16,408	-414	-0.16
BANKINTER 5, FTH	0	0	2,042	-743	-1,129	11,294	-9,910	-297	-0.17



FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BANKINTER 6, FTA	0	0	4,871	-1,780	-2,739	25,587	-23,667	-497	-0.11
BANKINTER 7, FTH	0	0	1,808	-567	-976	8,872	-8,189	-177	-0.11
BANKINTER 8, FTA	0	0	4,024	-1,239	-2,172	19,495	-18,524	-78	-0.02
BANKINTER 9, FTA	0	0	8,813	-1,817	-3,630	37,075	-38,773	-426	-0.09
BBVA AUTOS 1 FTA	0	0	645	-70	-387	10,117	-10,423	-35	-0.12
BBVA AUTOS 2 FTA	0	0	4,586	-470	-2,691	30,869	-34,325	-1,519	-1.15
BBVA CONSUMO 1, FTA	0	0	6,776	-698	-3,991	41,683	-47,427	-45	-0.03
BBVA CONSUMO 2, FTA	0	0	9,353	-785	-5,404	60,796	-64,641	-52	-0.02
BBVA CONSUMO 3 FTA	0	0	9,509	-1,167	-6,134	60,811	-60,815	-58	-0.03
BBVA CONSUMO 4 FTA	0	0	21,392	-2,549	-15,793	115,909	-131,487	-94	-0.01
BBVA CONSUMO 5, FTA	0	0	28,343	-3,108	-22,291	108,766	-123,013	-118	-0.01
BBVA EMPRESAS 1, FTA	0	0	2,592	-1,360	-1,044	33,938	-35,763	-46	-0.02
BBVA EMPRESAS 2, FTA	0	0	10,047	-5,278	-3,610	165,282	-160,170	-149	-0.01
BBVA EMPRESAS 3, FTA	0	0	10,552	-3,901	-5,325	152,339	-188,227	-127	-0.01
BBVA EMPRESAS 4, FTA	0	0	9,581	-3,313	-6,130	196,252	-220,422	-118	-0.01
BBVA EMPRESAS 5, FTA	0	0	10,012	-3,389	-5,141	139,413	-146,654	-118	-0.01
BBVA EMPRESAS 6, FTA	0	0	14,865	-5,070	-9,527	182,161	-166,666	-801	-0.08
BBVA FINANZIA AUTOS 1 FTA	0	0	4,429	-614	-3,124	30,347	-36,059	-31	-0.03
BBVA HIPOTECARIO 3, FTA	0	0	2,565	-795	-1,324	33,790	-37,636	-46	-0.02
BBVA LEASING 1, FTA	0	0	4,413	-1,551	-2,111	70,291	-74,383	-87	-0.02
BBVA RMBS 1, FTA	0	0	19,425	-5,298	-9,666	39,677	-43,211	-185	-0.01
BBVA RMBS 10, FTA	0	0	18,980	-7,284	-9,949	25,702	-24,914	-2,509	-0.14
BBVA RMBS 11, FTA	1	0	19,918	-5,650	0	25,066	-14,955	-6,815	-0.42
BBVA RMBS 2, FTA	0	0	38,172	-10,301	-19,258	86,241	-93,865	-307	-0.01
BBVA RMBS 3, FTA	0	0	28,975	-8,662	-15,429	33,795	-46,550	-229	-0.01
BBVA RMBS 5 FTA	0	0	51,425	-14,539	-30,945	105,413	-141,999	-344	-0.01
BBVA RMBS 9, FTA	0	0	16,737	-4,525	-10,130	25,196	-28,177	-153	-0.01
BBVA-3 FTPYME FTA	0	0	1,190	-221	-843	10,466	-12,046	-36	-0.06
BBVA-4 PYME, FTA	0	0	800	-296	-389	13,781	-13,642	-37	-0.05

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA-5 FTPYME, FTA	0	0	2,227	-587	-1,156	38,245	-41,282	-177	-0.09
BBVA-6 FTPYME FTA	0	0	2,471	-667	-1,256	37,416	-39,958	-48	-0.02
BBVA-7 FTGENCAT, FTA	0	0	595	-261	-273	7,071	-8,728	-33	-0.06
BBVA-8 FTPYME FTA	0	0	3,100	-1,394	-1,381	43,626	-54,114	-52	-0.02
BBVA-9 PYME FTA	-470,035	470,000	388	0	0	6,429	0	0	0.00
BCL MUNICIPIOS I FTA	0	0	618	-506	-116	12,579	-11,330	-29	-0.02
CAIXA PENEDES 1 TDA, FTA	0	0	8,000	-1,949	-3,965	21,582	-27,044	-1,390	-0.27
CAIXA PENEDES 2 TDA, FTA	0	0	6,600	-2,036	-3,237	21,664	-22,326	-1,135	-0.26
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	0	3,515	-1,528	-1,790	20,082	-21,482	-299	-0.11
CAIXA PENEDES PYMES 1 TDA, FTA	0	0	3,396	-814	-1,639	22,350	-26,679	-1,129	-0.50
CAJA INGENIEROS TDA 1, FTA	0	0	2,500	-921	0	7,969	-6,363	-1,663	-0.68
CEDULAS GRUPO BANCO POPULAR 3, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS GRUPO BANCO POPULAR 5, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 15, FTA	0	0	5,625	-5,625	0	688,000	-687,999	0	0.00
CEDULAS TDA 17, FTA	0	0	61,684	-61,684	0	800,000	-800,000	-2	0.00
CEDULAS TDA 18, FTA	0	0	7,838	-7,838	0	670,000	-670,000	-5	0.00
CEDULAS TDA 2, FTA	0	0	90,180	-89,957	0	0	0	0	0.00
CEDULAS TDA 21, FONDO DE TITULIZACION	0	0	129,625	-105,975	0	600,000	-600,000	-1	0.00
CEDULAS TDA 3, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 5, FTA	0	0	61,875	-61,845	0	0	0	0	0.00
CEDULAS TDA 6, FTA	0	0	0	0	0	0	0	0	0.00
CEDULAS TDA 7, FTA	0	0	0	-36	0	0	0	0	0.00
CIBELES III FTPYME, FTA	0	0	532	-467	-127	7,692	-8,292	-11	-0.01
CM BANCAJA 1, FTA	0	0	873	-465	-449	11,996	-10,316	-29	-0.03
CONSUMO BANCAJA 1, FTA	0	0	1,010	-117	-379	12,327	-14,017	-11	-0.05
DRIVER ESPAÑA ONE, FTA	0	0	9,203	-2,605	-2,737	112,919	-101,356	-1,883	-0.61
EDT FTPYME PASTOR 3, FTA	0	0	553	-333	-120	5,059	-5,918	-70	-0.14
EMPRESAS BANESTO 2, FTA	0	0	5,074	-3,161	-4,098	82,103	-106,063	-58	-0.01
EMPRESAS BANESTO 5, FTA	0	0	10,549	-5,824	-2,756	105,101	-139,342	-77	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
EMPRESAS BANESTO 6, FTA	0	0	10,979	-10,097	-3,547	123,079	-123,510	1,554	0.17
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	0	2,616	-985	-2,075	19,753	-24,708	-36	-0.02
EMPRESAS HIPOTECARIO TDA CAM 5, FTA	0	0	7,938	-2,270	-4,570	42,197	-44,523	-67	-0.01
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	61,624	-61,500	0	0	0	-60	0.00
FINANCAT 1, FTA	0	0	4,452	-1,221	-1,938	34,442	-42,040	-36	-0.03
FINANCIACION BANESTO 1, FTA	0	0	1,778	-253	-1,202	17,965	-20,021	-30	-0.07
FONCAIXA AUTONOMOS 1, FTA	0	0	15,711	-8,832	-4,256	69,407	-74,656	-105	-0.01
FONCAIXA CONSUMO 1, FTA	0	0	56,609	-29,099	-15,468	263,676	-278,326	-3,042	-0.11
FONCAIXA EMPRESAS 3, FTA	0	0	15,218	-12,404	-909	125,931	-421,786	-117	-0.01
FONCAIXA FTGENCAT 3, FTA	0	0	2,536	-553	-1,453	13,200	-15,596	-31	-0.02
FONCAIXA FTGENCAT 4, FTA	0	0	3,159	-949	-1,914	13,334	-16,761	-41	-0.02
FONCAIXA FTGENCAT 5, FTA	0	0	7,884	-2,269	-4,677	31,441	-39,605	-45	-0.01
FONCAIXA FTGENCAT 6, FTA	0	0	5,796	-1,766	-3,076	23,011	-28,884	-39	-0.01
FONCAIXA LEASINGS 1, FTA	0	0	14,757	-10,548	-781	146,960	-537,850	-151	-0.01
FONCAIXA PYMES 3, FTA	-2,400,000	2,400,000	1,891	0	0	133,815	0	0	0.00
FTA FTPYME SANTANDER 1	0	0	4,185	-1,742	-1,409	34,265	-36,218	-648	-0.23
FTA FTPYME SANTANDER 2	0	0	4,991	-2,036	-1,660	34,790	-35,935	-2,081	-0.56
FTA PYMES SANTANDER 3	-1,570,000	1,884,000	23,996	-10,407	0	316,753	-142,068	-99	-0.01
FTA PYMES SANTANDER 4	-2,650,000	3,180,000	6,821	0	0	288,934	0	0	0.00
FTA SANTANDER CONSUMER SPAIN AUTO 07-1	0	0	6,255	-852	-4,137	83,149	-86,393	-26	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2011-1	0	0	24,810	-14,923	-11,120	105,702	-105,021	-76	-0.01
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-500,001	425,000	2,530	0	0	15,115	0	0	0.00
FTA SANTANDER EMPRESAS 10, FTA	0	0	43,603	-26,974	-25,537	733,475	-1,325,085	-373	-0.01
FTA SANTANDER EMPRESAS 2	0	0	3,997	-1,706	-1,294	42,507	-50,584	-41	-0.01
FTA SANTANDER EMPRESAS 4	0	0	10,354	-4,221	-2,352	87,985	-103,197	-276	-0.03
FTA SANTANDER EMPRESAS 8, FTA	0	0	43,297	-27,307	-5,618	726,564	-994,527	-452	-0.01
FTA SANTANDER EMPRESAS 9, FTA	0	0	38,824	-18,564	-9,531	551,090	-702,901	574	0.02
FTA SANTANDER FINANCIACION 1	0	0	3,401	-849	134	31,625	-33,645	-35	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA SANTANDER FINANCIACION 5	0	0	28,546	-1,925	-13,010	159,891	-176,047	-2,450	-0.31
FTA SANTANDER HIPOTECARIO 2	0	0	11,744	-4,072	-5,222	43,609	-56,285	-123	-0.01
FTA SANTANDER HIPOTECARIO 3	0	0	20,880	-7,259	-8,350	70,733	-93,072	-179	-0.01
FTA SANTANDER HIPOTECARIO 6	0	0	9,138	-4,732	-1,566	36,557	-64,950	-105	-0.01
FTA SANTANDER HIPOTECARIO 7	0	0	18,599	-16,037	-2,232	61,306	-61,143	-205	-0.01
FTA SANTANDER HIPOTECARIO 8	0	0	10,048	-3,960	-2,509	30,213	-39,077	-3,763	-0.43
FTA SANTANDER PUBLICO 1	0	0	2,560	-1,159	-1,031	42,689	-43,239	-42	-0.01
FTA UCI 11	0	0	4,502	-867	0	6,237	-6,273	-3,243	-1.21
FTA UCI 14	0	0	12,456	-2,021	0	11,162	-16,186	-2,717	-0.40
FTA UCI 16	0	0	18,893	-3,458	0	18,535	-34,359	-75	-0.01
FTA UCI 18	0	0	18,755	-4,883	-4,257	19,326	-26,527	-1,321	-0.11
FTA UCI 6	0	0	750	-230	0	2,963	-3,031	-514	-0.93
FTA UCI 7	0	0	926	-238	0	3,431	-3,270	-640	-0.98
FTA UCI 8	0	0	1,288	-308	0	3,000	-3,098	-825	-0.92
FTA UCI 9	0	0	3,504	-914	0	8,235	-7,939	-2,574	-1.05
FTA, HIPOTEBANSA 11	0	0	3,209	-957	-964	15,701	-15,194	-1,123	-0.46
FTA, HIPOTEBANSA X	0	0	2,135	-508	-827	11,843	-11,436	-798	-0.55
FTA, SANTANDER EMPRESAS 1	0	0	4,293	-1,801	-1,649	33,589	-43,588	-47	-0.01
FTA, SANTANDER EMPRESAS 3	0	0	9,664	-3,825	-3,049	80,296	-78,340	-74	-0.01
FTA, UCI 15	0	0	14,229	-3,359	0	11,757	-15,726	-3,258	-0.41
FTA, UCI 17	0	0	12,882	-2,872	-3,867	17,999	-24,371	-117	-0.01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-2,192,822	2,390,837	296,383	-197,352	0	249,884	0	-1,837	-0.01
FTH UCI 10	0	0	2,437	-575	0	6,517	-6,479	-1,890	-1.05
FTH UCI 12	0	0	6,153	-1,142	0	7,127	-7,657	-4,567	-1.25
FTH UCI 5	0	0	354	-97	0	1,535	-1,546	-237	-0.93
FTPYME BANCAJA 2 FTA	0	0	511	-203	-191	4,719	-4,935	-16	-0.04
FTPYME BANCAJA 3 FTA	0	0	673	-282	-230	7,585	-8,320	-19	-0.03
FTPYME BANCAJA 6 FTA	0	0	1,968	-602	-1,056	16,249	-23,419	-22	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTPYME TDA 6, FTA	0	0	354	-71	-209	4,357	-3,759	-23	-0.10
FTPYME TDA 7, FTA	0	0	1,112	-424	-567	10,326	-13,891	-23	-0.03
FTPYME TDA CAM 2, FTA	0	0	1,104	-339	-705	11,042	-15,884	-30	-0.03
FTPYME TDA CAM 4, FTA	0	0	5,196	-1,210	-3,885	30,533	-42,510	-50	-0.01
FTPYME TDA CAM 7, FTA	0	0	6,558	-2,771	-3,111	42,649	-54,205	-58	-0.01
FTPYME TDA CAM 9, FTA	0	0	7,026	-1,157	0	57,525	-82,587	-65	-0.01
GAT FTGENCAT 2005, FTA	0	0	930	-358	-554	8,841	-10,442	-31	-0.04
GAT FTGENCAT 2006, FTA	0	0	1,002	-258	-575	8,764	-10,069	-24	-0.04
GAT FTGENCAT 2007, FTA	0	0	2,319	-422	-1,126	14,097	-18,819	-33	-0.02
GAT FTGENCAT 2008, FTA	0	0	3,864	-2,264	-1,424	28,134	-38,404	-44	-0.01
GAT FTGENCAT 2009, FTA	0	0	4,479	-451	0	29,367	-38,824	-31	-0.01
GAT ICO-FTVPO 1, FTH	0	0	4,108	-1,655	-2,069	15,939	-15,184	-81	-0.03
GC FTGENCAT CAIXA SABADELL 1, FTA	0	0	1,641	13	-1,140	10,869	-11,767	-28	-0.03
GC FTGENCAT CAIXA SABADELL 2, FTA	0	0	1,982	-915	-542	6,617	-8,595	-36	-0.02
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	2,171	-815	-771	18,462	-16,560	-25	-0.02
GC FTGENCAT SABADELL 1, FTA	0	0	1,472	-353	-886	22,274	-21,852	-24	-0.02
GC FTPYME PASTOR 4, FTA	0	0	1,367	-487	-841	9,636	-21,643	-23	-0.02
GC FTPYME SABADELL 4, FTA	0	0	1,824	-396	-1,201	17,244	-19,438	-25	-0.02
GC FTPYME SABADELL 5, FTA	0	0	3,399	-1,230	-2,094	33,880	-39,061	-31	-0.01
GC FTPYME SABADELL 6, FTA	0	0	3,806	-1,373	-2,304	29,335	-34,481	-31	-0.01
GC FTPYME SABADELL 8, FTA	0	0	10,233	-6,472	-2,553	80,642	-96,646	-47	-0.01
GC FTPYME UNNIM 1, FTA	0	0	4,581	-2,780	-1,141	29,197	-31,129	-52	-0.02
GC PASTOR HIPOTECARIO 5, FTA	0	0	6,454	-1,379	-4,096	12,545	-14,970	-42	-0.01
GC SABADELL 1, FTH	0	0	5,718	-1,217	-3,510	24,726	-24,045	-521	-0.14
GC SABADELL EMPRESAS 2, FTA	0	0	3,550	-1,666	-1,932	31,265	-38,449	-27	-0.01
GC SABADELL EMPRESAS 4, FTA	0	0	3,364	-1,893	-1,277	35,750	-44,283	-22	-0.01
HIPOCAT 10, FTA	0	0	8,806	-2,470	-4,842	18,084	-18,159	-122	-0.02
HIPOCAT 11, FTA	0	0	8,928	-2,499	-4,924	17,242	-20,011	-131	-0.02
HIPOCAT 14, FTA	0	0	6,700	-2,698	-3,106	24,946	-25,973	-286	-0.07

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
HIPOCAT 16, FTA	0	0	8,177	-2,631	-3,591	34,221	-30,954	-2,227	-0.35
HIPOCAT 17, FTA	0	0	10,171	-2,766	-4,791	23,829	-25,950	-94	-0.01
HIPOCAT 18, FTA	0	0	7,693	-3,126	0	19,824	-18,813	-5,472	-0.80
HIPOCAT 19, FTA	0	0	7,782	-943	0	16,265	-18,777	-3,024	-0.48
HIPOCAT 20, FTA	0	0	10,856	-1,242	0	24,006	-24,972	-8,927	-1.07
HIPOCAT 4, FTA	0	0	1,114	-238	-696	3,699	-3,471	-605	-1.04
HIPOCAT 5, FTA	0	0	2,806	-690	-1,685	7,071	-7,595	-528	-0.34
HIPOCAT 6, FTA	0	0	3,976	-882	-2,481	8,515	-8,244	-720	-0.30
HIPOCAT 7, FTA	0	0	6,937	-1,990	-3,903	13,603	-15,372	-167	-0.03
HIPOCAT 8, FTA	0	0	8,538	-1,879	-5,365	22,291	-26,059	-127	-0.02
HIPOCAT 9, FTA	0	0	5,698	-1,788	-3,057	14,775	-15,947	-105	-0.02
ICO MEDIACION I AYT, FTA	0	0	5,576	-2,094	-4,167	251,100	-285,210	-625	-0.09
ICO MEDIACION II AYT FTA	0	0	103,457	-40,719	-30,938	2,423,548	-2,689,962	-33,601	-0.20
IM BANCO POPULAR FTPYME 1, FTA	0	0	3,973	-870	-2,554	19,944	-26,387	-19	-0.01
IM BANCO POPULAR FTPYME 2, FTA	0	0	7,462	-2,337	-4,840	26,208	-34,201	-353	-0.08
IM BANCO POPULAR FTPYME 3, FTA	0	0	19,572	-4,576	0	119,786	-151,302	-840	-0.07
IM BANCO POPULAR MBS 2, FTA	0	0	9,438	-2,591	-4,695	12,971	-17,972	-214	-0.03
IM BANKOA MBS 1, FTA	0	0	4,483	-1,650	-2,147	14,067	-14,829	-86	-0.02
IM BCG RMBS 1, FTA	0	0	3,430	-1,308	-1,762	10,405	-9,768	-287	-0.08
IM BES EMPRESAS 1, FTA	0	0	6,600	-673	0	42,761	-55,489	-2,530	-0.64
IM CAJA LABORAL 1, FTA	0	0	5,131	-2,062	-2,890	24,905	-22,608	-536	-0.11
IM CAJA LABORAL 2, FTA	0	0	5,218	-2,410	-3,003	10,315	-11,996	-53	-0.01
IM CAJA LABORAL EMPRESAS 1, FTA	0	0	3,464	-516	0	29,453	-33,119	-54	-0.01
IM CAJAMAR 1, FTA	0	0	1,890	-577	-840	5,565	-5,979	-781	-0.61
IM CAJAMAR 3, FTA	0	0	8,807	-1,905	-5,178	20,703	-24,984	-66	-0.01
IM CAJAMAR 4, FTA	0	0	8,530	-2,159	-5,125	18,616	-22,130	-206	-0.04
IM CAJAMAR 5, FTA	0	0	10,172	-2,181	-6,057	24,006	-31,475	-61	-0.01
IM CAJAMAR 6, FTA	0	0	21,684	-5,299	-13,470	40,210	-54,979	-74	-0.01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	2,514	-1,210	-1,011	14,120	-19,266	-40	-0.02

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM CAJAMAR EMPRESAS 4, FTA	0	0	18,180	-2,981	0	102,169	-131,005	-148	-0.02
IM CAJASTUR MBS 1, FTA	0	0	6,396	-1,469	-3,497	15,049	-15,845	-94	-0.01
IM CEDULAS 1 GRUPO BANCO POPULAR, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 10, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 14, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 15, FTA	0	0	41,932	-38,590	0	400,000	-400,000	-108	-0.01
IM CEDULAS 2, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 3, FTA	0	0	42,506	-42,397	0	0	0	-106	-0.01
IM CEDULAS 4, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 5, FTA	0	0	0	-110	0	0	0	0	0.00
IM CEDULAS 7, FTA	0	0	0	0	0	0	0	0	0.00
IM CEDULAS 9, FTA	0	0	0	-450	0	0	0	0	0.00
IM CFS RMBS 1, FTA	-378,000	283,500	63	0	0	270	0	-1,070	-0.27
IM CITI TARJETAS 1, FTA	-1,000,000	1,000,000	22,936	0	0	145,190	0	-1,351	-0.11
IM FTGENCAT SABADELL 2, FTA	0	0	2,773	-691	-1,773	22,377	-26,011	-22	-0.01
IM FTGENCAT SABADELL 3, FTA	0	0	1,441	-507	-758	9,965	-9,692	-37	-0.04
IM FTGENCAT SABADELL 4, FTA	0	0	2,789	-1,415	-1,301	24,487	-33,451	-41	-0.02
IM FTPYME SABADELL 3, FTA	0	0	1,398	-267	-609	9,607	-11,192	-25	-0.03
IM FTPYME SABADELL 7, FTA	0	0	5,591	-2,197	-2,700	42,212	-51,346	-42	-0.01
IM FTPYME SABADELL 9, FTA	0	0	21,864	-8,190	0	158,606	-184,803	-70	-0.01
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	0	6,298	-3,593	-2,118	19,719	-29,375	-282	-0.08
IM GRUPO BANCO POPULAR EMPRESAS 3, FTA	0	0	13,543	0	0	66,946	0	-26	0.00
IM GRUPO BANCO POPULAR EMPRESAS 4, FTA	0	0	24,670	-9,799	0	268,941	-332,959	-1,133	-0.07
IM GRUPO BANCO POPULAR FTPYME I FTA	0	0	7,816	-3,493	-2,921	37,544	-45,216	-361	-0.08
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	0	5,041	-1,178	-3,157	25,213	-36,966	-276	-0.08
IM GRUPO BANCO POPULAR LEASING 2, FTA	0	0	16,072	-11,852	0	189,479	-716,713	-844	-0.08
IM PASTOR 2, FTH	0	0	3,785	-1,057	-2,211	17,046	-17,431	-549	-0.20
IM PASTOR 3, FTH	0	0	5,044	-1,134	-3,376	11,344	-14,041	682	0.19
IM PASTOR 4, FTA	0	0	6,216	-1,387	-2,910	13,725	-16,695	-439	-0.10

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	1,900	-1,257	-67	0	-57,192	0	0.00
IM SABADELL EMPRESAS 1, FTA	0	0	3,184	-1,576	-1,297	31,868	-41,452	-29	-0.01
IM SABADELL EMPRESAS 3, FTA	0	0	9,878	-4,976	-5,208	119,929	-136,617	-56	-0.01
IM SABADELL EMPRESAS 5, FTA	0	0	3,937	-2,605	-1,440	30,808	-39,336	-54	-0.02
IM SABADELL RMBS 2, FTA	0	0	13,037	-4,897	-6,836	42,076	-45,406	-1,084	-0.12
IM SABADELL RMBS 3, FTA	0	0	15,614	-4,335	-10,127	43,045	-47,705	-53	-0.01
IM TERRASSA 1 FTGENCAT FTA	0	0	739	-274	-426	5,531	-7,951	-16	-0.03
IM TERRASSA MBS 1, FTA	0	0	3,073	-944	-1,900	8,633	-13,866	-48	-0.02
INTERMONEY MASTER CEDULAS, FTA	0	0	58,091	-57,929	0	0	0	-166	-0.01
MADRID ACTIVOS CORPORATIVOS III, FTA	0	0	5,681	-1,532	-1,771	98,691	-87,157	-1,801	-0.22
MADRID ACTIVOS CORPORATIVOS IV, FTA	0	0	7,919	-3,247	192	19,129	-59,763	-2,400	-0.28
MADRID ACTIVOS CORPORATIVOS V, FTA	0	0	17,585	-5,692	-3,759	108,155	-150,178	-3,828	-0.32
MADRID CONSUMO I, FTA	0	0	6,006	-655	-1,622	58,566	-54,954	-1,558	-0.75
MADRID FTPYME I, FTA	0	0	7,869	-5,723	4,301	111,053	-117,864	-635	-0.07
MADRID FTPYME II, FTA	0	0	14,386	-5,531	-1,969	159,365	-154,847	-4,050	-0.54
MADRID ICO-FTVPO I, FTA	0	0	2,077	-811	-899	10,149	-10,390	-56	-0.03
MADRID RESIDENCIAL I, FTA	0	0	6,078	-1,884	-2,647	19,156	-26,243	-109	-0.02
MADRID RESIDENCIAL II, FTA	0	0	5,428	-1,845	-2,156	16,595	-21,922	-83	-0.01
MADRID RMBS I, FTA	0	0	11,405	-3,755	-6,309	37,953	-54,418	-121	-0.01
MADRID RMBS II, FTA	0	0	10,030	-3,370	-4,960	33,440	-53,158	-110	-0.01
MADRID RMBS III FTA	0	0	18,991	-5,378	-8,137	53,469	-70,673	-148	-0.01
MADRID RMBS IV, FTA	0	0	13,803	-6,283	-6,487	56,376	-75,941	-194	-0.01
MBS BANCAJA 1 FTA	0	0	1,572	-471	-935	10,926	-11,991	-23	-0.02
MBS BANCAJA 2, FTA	0	0	3,280	-1,069	-1,622	14,437	-14,027	-29	-0.01
MBS BANCAJA 3, FTA	0	0	4,387	-1,304	-2,159	17,159	-18,252	-1,132	-0.32
MBS BANCAJA 4, FTA	0	0	12,505	-4,039	-6,291	48,188	-49,860	-71	-0.01
MBS BANCAJA 6, FTA	0	0	9,678	-3,675	0	38,087	-39,363	-2,898	-0.35
MBS BANCAJA 7, FTA	0	0	10,361	-4,129	0	29,685	-32,952	-220	-0.03
MBS BANCAJA 8, FTA	0	0	5,423	-1,934	0	11,566	-15,186	-649	-0.15



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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
MBSCAT 1, FTA	0	0	9,993	-2,995	-5,410	21,458	-25,018	-88	-0.01
MBSCAT 2, FTA	0	0	5,282	-375	0	54,402	-51,375	-478	-0.14
PROGRAMA CEDULAS TDA, FTA	0	0	376,760	-281,285	0	0	0	0	0.00
PYME BANCAJA 5, FTA	0	0	1,698	-530	-897	14,675	-17,710	-26	-0.02
PYME BANCAJA 7, FTA	0	0	4,311	-2,269	-2,327	30,580	-53,126	-34	-0.01
PYME VALENCIA 1, FTA	0	0	2,500	-1,046	-799	17,265	-18,409	-27	-0.01
PYME VALENCIA 2, FTA	0	0	2,608	-1,026	0	22,508	-27,570	-19	-0.01
PYMECAT 2 FTPYME, FTA	0	0	1,924	-923	-765	26,677	-31,062	-33	-0.02
PYMECAT 3 FTPYME, FTA	0	0	6,492	-1,129	0	76,557	-83,835	-25	-0.01
PYMES BANESTO 2, FTA	0	0	2,966	-902	-1,876	35,046	-35,789	-25	-0.01
RURAL CEDULA I, FTA	0	-1	0	0	0	0	0	0	0.00
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	6,664	-2,290	-3,880	23,846	-25,371	-484	-0.11
RURAL HIPOTECARIO II FTH	0	0	412	-119	0	3,404	-3,384	-385	-1.48
RURAL HIPOTECARIO III FTH	0	0	907	-213	0	5,132	-4,881	-1,013	-1.79
RURAL HIPOTECARIO IV FTH	0	0	1,700	-462	0	7,810	-7,729	-1,707	-1.54
RURAL HIPOTECARIO IX, FTA	0	0	12,894	-3,288	-7,705	37,020	-41,094	-81	-0.01
RURAL HIPOTECARIO V FTA	0	0	2,522	-754	0	12,421	-12,118	-1,574	-0.80
RURAL HIPOTECARIO VI, FTA	0	0	4,762	-1,388	-2,767	18,724	-18,915	-444	-0.14
RURAL HIPOTECARIO VII, FTA	0	0	6,541	-1,363	-4,089	24,857	-22,329	-1,129	-0.26
RURAL HIPOTECARIO VIII, FTA	0	0	9,672	-3,044	-5,474	32,523	-32,211	-952	-0.14
RURAL HIPOTECARIO X, FTA	0	0	19,532	-5,565	-12,092	52,698	-55,461	-170	-0.01
RURAL HIPOTECARIO XI, FTA	0	0	24,072	-6,520	-14,657	62,800	-65,337	-904	-0.05
RURAL HIPOTECARIO XII, FTA	0	0	10,060	-3,012	-5,636	26,258	-26,396	-478	-0.06
RURALPYME 1 FTPYME FTA	0	0	406	-181	-229	3,350	-3,686	-12	-0.04
RURALPYME 2 FTPYME FTA	0	0	2,913	-575	-1,179	19,048	-16,707	-18	-0.01
SANTANDER CONSUMER SPAIN 09-1, FTA	0	0	6,725	-1,935	-4,622	50,595	-68,128	-275	-0.11
SANTANDER CONSUMER SPAIN AUTO 2010-1, FTA	0	0	11,442	-2,850	-6,387	63,268	-65,504	-2,076	-0.58
SANTANDER HIPOTECARIO I, FTA	0	0	8,004	-2,878	-3,493	28,364	-28,623	-1,831	-0.28
SOL-LION, FTA	0	0	30,159	-15,266	-10,889	152,953	-133,029	-8,585	-0.24

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA 11, FTH	0	0	1,003	-298	0	6,923	-7,036	-761	-1.20
TDA 12, FTH	0	0	989	-270	0	5,664	-5,746	-713	-1.23
TDA 13 - MIXTO, FTA	0	0	956	-264	0	4,905	-4,556	-696	-1.86
TDA 14 - MIXTO, FTA	0	0	2,012	-521	0	7,863	-7,117	-1,430	-1.28
TDA 15 - MIXTO, FTA	0	0	1,674	-856	0	10,220	-6,366	-1,309	-1.16
TDA 16 - MIXTO, FTA	0	0	1,832	-429	0	10,334	-11,387	-1,202	-0.89
TDA 17 - MIXTO, FTA	0	0	1,797	-341	0	5,836	-11,454	-1,961	-1.24
TDA 18 - MIXTO, FTA	0	0	2,053	-454	0	5,754	-5,527	-1,261	-0.87
TDA 19 - MIXTO, FTA	0	0	2,930	-759	-956	9,494	-9,269	-966	-0.51
TDA 20 - MIXTO, FTA	0	0	3,467	-573	-1,109	14,987	-11,347	-771	-0.53
TDA 22 - MIXTO, FTA	0	0	4,279	-1,573	-1,750	9,540	-12,874	-74	-0.04
TDA 23, FTA	0	0	4,950	-863	-3,079	14,661	-15,130	-81	-0.03
TDA 24, FTA	0	0	3,313	-573	-1,979	9,003	-9,072	-67	-0.03
TDA 25, FTA	0	0	2,078	-427	-1,178	2,775	-2,578	-38	-0.03
TDA 26 - MIXTO, FTA	0	0	5,965	-1,779	-3,354	20,054	-18,569	-105	-0.03
TDA 27, FTA	0	0	6,938	-1,429	-3,605	21,220	-21,462	-68	-0.01
TDA 28, FTA	0	0	3,933	-1,170	-2,104	5,968	-6,908	-95	-0.03
TDA 29, FTA	0	0	6,210	-1,688	-3,536	18,926	-21,147	-48	-0.01
TDA 30, FTA	0	0	3,698	-1,227	-2,063	10,237	-9,011	-1,005	-0.34
TDA 31, FTA	0	0	2,589	-807	-1,345	8,593	-9,497	-26	-0.01
TDA CAJAMAR 2, FTA	0	0	5,848	-1,327	-3,216	17,936	-18,479	-368	-0.09
TDA CAM 1, FTA	0	0	3,765	-861	-2,013	16,722	-17,626	-282	-0.12
TDA CAM 10, FTA	0	0	11,168	-3,088	-5,619	61,795	-67,827	-81	-0.01
TDA CAM 11, FTA	0	0	17,108	-5,882	-6,411	46,333	-63,216	-148	-0.01
TDA CAM 12, FTA	0	0	20,087	-6,912	-7,577	56,925	-73,754	-174	-0.01
TDA CAM 2, FTA	0	0	4,122	-1,184	-2,373	17,275	-18,781	-256	-0.09
TDA CAM 3, FTA	0	0	4,657	-1,334	-2,497	21,835	-23,342	-412	-0.14
TDA CAM 4, FTA	0	0	10,689	-1,880	-6,490	41,028	-44,450	-89	-0.01
TDA CAM 5, FTA	0	0	13,605	-3,472	-7,806	43,722	-48,860	-97	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA CAM 6, FTA	0	0	9,346	-2,309	-5,277	30,772	-36,905	-107	-0.02
TDA CAM 7, FTA	0	0	13,791	-3,129	-7,751	47,751	-56,157	-100	-0.01
TDA CAM 8, FTA	0	0	13,678	-3,093	-8,023	49,557	-56,508	-97	-0.01
TDA CAM 9, FTA	0	0	12,479	-3,412	-6,731	42,248	-52,365	-91	-0.01
TDA CORPORATIVOS I, FTA	0	0	3,151	-3,736	908	72,066	-122,789	-46	-0.01
TDA EMPRESAS 1, FTA	0	0	799	-640	0	12,956	-13,056	-36	-0.06
TDA EMPRESAS 2, FTA	0	0	1,304	-670	0	26,139	-33,004	-27	-0.02
TDA FTPYME PASTOR 9, FTA	0	0	5,257	-2,275	0	46,160	-51,802	-28	-0.01
TDA IBERCAJA 1, FTA	0	0	2,502	-824	-1,412	12,713	-11,925	-476	-0.26
TDA IBERCAJA 2, FTA	0	0	4,871	-1,622	-2,782	21,331	-19,191	-887	-0.21
TDA IBERCAJA 3, FTA	0	0	5,425	-1,608	-3,011	24,703	-23,249	-930	-0.19
TDA IBERCAJA 4, FTA	0	0	8,049	-2,742	-4,622	37,668	-32,775	-1,055	-0.14
TDA IBERCAJA 5, FTA	0	0	7,731	-2,581	-4,460	32,370	-29,914	-902	-0.12
TDA IBERCAJA 6, FTA	0	0	10,945	-4,631	-6,506	47,459	-45,643	-114	-0.01
TDA IBERCAJA 7, FTA	0	0	16,313	-8,001	-8,781	56,922	-48,978	-984	-0.06
TDA IBERCAJA ICO-FTVPO, FTH	0	0	5,341	-2,307	-2,544	15,162	-13,382	-40	-0.01
TDA LICO LEASING III, FTA	-137,000	137,000	1,489	0	0	13,545	0	0	0.00
TDA PASTOR 1, FTA	0	0	1,837	-385	-766	8,900	-7,247	-511	-0.49
TDA PASTOR CONSUMO 1, FTA	0	0	1,114	-196	-892	10,787	-11,563	-31	-0.10
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	705	-440	-448	7,758	-9,380	-27	-0.04
TDA SA NOSTRA EMPRESAS 2, FTA	0	0	1,606	-755	-811	14,957	-16,701	-91	-0.05
TDA TARRAGONA 1, FTA	0	0	4,480	-1,223	-2,204	7,716	-10,003	-25	-0.01
UNICAJA ANDALUCIA FTVIVIENDA TDA 1, FTA	0	0	2,368	-698	-1,153	8,653	-7,795	-100	-0.06
UNICAJA AYT EMPRESAS I, FTA	0	0	1,926	-792	-541	10,648	-12,293	-113	-0.07
UNICAJA TDA VPO, FTA	0	0	2,359	-728	-999	5,392	-5,618	-128	-0.08
VAL BANCAJA 1, FTA	0	0	3,047	-1,100	0	7,944	-9,668	-24	-0.01
VALENCIA HIPOTECARIO 1, FTA	0	0	1,920	-515	-1,136	10,135	-9,724	-206	-0.14
VALENCIA HIPOTECARIO 2, FTH	0	0	5,166	-1,830	-2,556	24,605	-22,729	-548	-0.12
VALENCIA HIPOTECARIO 3, FTA	0	0	6,241	-1,554	-3,094	25,465	-26,527	-48	-0.01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
VALENCIA HIPOTECARIO 4, FTA	0	0	7,499	-3,403	-3,595	27,495	-23,731	-56	-0.01
VALENCIA HIPOTECARIO 5, FTA	0	0	4,680	-1,703	-2,362	15,942	-15,651	-35	-0.01
<b>Subtotal BONDS 2012 2</b>	<b>-12,547,857</b>	<b>13,420,336</b>	<b>4,603,475</b>	<b>-2,769,671</b>	<b>-1,120,272</b>	<b>26,416,251</b>	<b>-29,042,494</b>	<b>-235,549</b>	<b>-0.07</b>
<b>Subtotal BONDS 2011 2</b>	<b>-28,474,309</b>	<b>31,662,328</b>	<b>5,918,200</b>	<b>-4,264,564</b>	<b>-370,306</b>	<b>29,575,684</b>	<b>-28,988,160</b>	<b>-344,863</b>	<b>-0.08</b>
<b>% change</b>	<b>-55.93</b>	<b>-57.61</b>	<b>-22.21</b>	<b>-35.05</b>	<b>202.53</b>	<b>-10.68</b>	<b>0.19</b>	<b>-31.70</b>	<b>-12.50</b>
<b>COMMERCIAL PAPER</b>									
FTA SANTANDER 2	-4,537,557	658,000	-462	0	0	4,809,312	-577,000	-14	0.00
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>-4,537,557</b>	<b>658,000</b>	<b>-462</b>	<b>0</b>	<b>0</b>	<b>4,809,312</b>	<b>-577,000</b>	<b>-14</b>	<b>0.00</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>-5,173,349</b>	<b>895,059</b>	<b>-302</b>	<b>-371</b>	<b>0</b>	<b>5,678,308</b>	<b>-1,919,273</b>	<b>8,469</b>	<b>0.50</b>
<b>% change</b>	<b>-12.29</b>	<b>-26.49</b>	<b>52.98</b>	<b>-100.00</b>	<b>-</b>	<b>-15.30</b>	<b>-69.94</b>	<b>-100.17</b>	<b>-100.00</b>
<b>Total 2012 2</b>	<b>-17,085,414</b>	<b>14,078,336</b>	<b>4,603,013</b>	<b>-2,769,671</b>	<b>-1,120,272</b>	<b>31,225,563</b>	<b>-29,619,494</b>	<b>-235,563</b>	<b>-0.07</b>
<b>Total 2011 2</b>	<b>-33,647,658</b>	<b>32,557,387</b>	<b>5,917,898</b>	<b>-4,264,935</b>	<b>-370,306</b>	<b>35,253,992</b>	<b>-30,907,433</b>	<b>-336,394</b>	<b>-0.08</b>
<b>% change</b>	<b>-49.22</b>	<b>-56.76</b>	<b>-22.22</b>	<b>-35.06</b>	<b>202.53</b>	<b>-11.43</b>	<b>-4.17</b>	<b>-29.97</b>	<b>-12.50</b>

Amounts in thousands euros.

(1) Debentures and other tradeable securities

(2) Proceeds from payments for transactions with derivatives

(3) Payments for fees and other financial services

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

## Main cash flows- Private ABS

TABLE C.2

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
<b>BONDS</b>									
AYT ADMINISTRACIONES I, FTA	0	0	6,533	-6,533	0	9,876	-9,876	-42	-0.03
AYT FINANCIACION INVERSIONES II, FTA	0	0	2,772	-2,772	0	0	0	0	0.00
AYT FINANCIACION INVERSIONES III, FTA	0	0	9,384	-4,492	-4,875	0	0	-5	0.00
AYT LICO LEASING I, FTA	0	0	3,302	-1,266	-1,806	46,585	-66,000	-815	-1.26
AYT PRESTIGE CAJAS DE AHORRO, FTA	0	0	1,424	-1,424	0	0	0	-28	-0.02
AYT.10, FINANCIACION INVERSIONES, FTA	0	0	6,670	-3,785	-2,882	0	0	-4	0.00
BANCO FINANTIA SOFINLOC TDA N° 2,FTA	0	0	2,859	0	0	13,290	-16,841	-128	-0.93
BANCO FINANTIA SOFINLOC TDA N° 3, FTA	0	0	2,820	-375	0	15,621	-18,009	-143	-0.85
CAJA SAN FERNANDO CDO I, FTA	0	0	1,608	-1,127	20	12,431	-12,436	-60	-0.12
CAP-TDA 2, FTA	-1,168,738	0	0	-4,970	0	1,187,029	0	-78	-0.02
EMPRESAS TDA CAM 10, FTA	0	0	20,686	-10,951	0	219,618	-219,719	-6,555	-1.18
GC COMPASS SPAIN 2, FTA	-1,377,282	1,377,282	0	-1,696	0	0	0	-107	-0.18
MORTGAGE FINANCE SPAIN, FTA	0	0	3,439	-3,349	0	2,158	-2,158	-87	-0.04
SOFINLOC ESPAÑA TDA N° 1, FTA	0	0	2,985	-644	0	7,202	-9,394	-243	-0.84
TDA FS1, FTA	0	0	7,526	-2,025	-5,398	36,447	-36,447	-125	-0.10
VALENCIA ACTIVOS 1, FTA	-1,313,390	1,313,000	31,080	-14,902	0	508,928	-359,655	-5,144	-0.48
<b>Subtotal BONDS 2012 2</b>	<b>-3,859,410</b>	<b>2,690,282</b>	<b>103,088</b>	<b>-60,311</b>	<b>-14,941</b>	<b>2,059,185</b>	<b>-750,535</b>	<b>-13,564</b>	<b>-0.36</b>
<b>Subtotal BONDS 2011 2</b>	<b>-3,770,060</b>	<b>2,568,201</b>	<b>66,193</b>	<b>-44,024</b>	<b>-16,812</b>	<b>1,429,436</b>	<b>-217,689</b>	<b>-2,887</b>	<b>-0.09</b>
<b>% change</b>	<b>2.37</b>	<b>4.75</b>	<b>55.74</b>	<b>37.00</b>	<b>-11.13</b>	<b>44.06</b>	<b>244.77</b>	<b>369.83</b>	<b>300.00</b>
<b>COMMERCIAL PAPER</b>									
<b>Subtotal COMMERCIAL PAPER 2012 2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Subtotal COMMERCIAL PAPER 2011 2</b>	<b>-1,514,171</b>	<b>-7,472</b>	<b>12,151</b>	<b>0</b>	<b>0</b>	<b>1,511,714</b>	<b>0</b>	<b>0</b>	<b>0.00</b>
<b>% change</b>	<b>-100.00</b>	<b>-100.00</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-100.00</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Total 2012 2</b>	<b>-3,859,410</b>	<b>2,690,282</b>	<b>103,088</b>	<b>-60,311</b>	<b>-14,941</b>	<b>2,059,185</b>	<b>-750,535</b>	<b>-13,564</b>	<b>-0.36</b>
<b>Total 2011 2</b>	<b>-5,284,231</b>	<b>2,560,729</b>	<b>78,344</b>	<b>-44,024</b>	<b>-16,812</b>	<b>2,941,150</b>	<b>-217,689</b>	<b>-2,887</b>	<b>-0.08</b>
<b>% change</b>	<b>-26.96</b>	<b>5.06</b>	<b>31.58</b>	<b>37.00</b>	<b>-11.13</b>	<b>-29.99</b>	<b>244.77</b>	<b>369.83</b>	<b>350.00</b>

Amounts in thousands euros.

(1) Debentures and other tradeable securities

(2) Proceeds from payments for transactions with derivatives

(3) Payments for fees and other financial services

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