



Economic and financial information relating to asset-backed securities

First Half-year 2015

INDEX

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

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?)

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

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

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

Aggregate balance

TABLE A

EUR thousands

	2014-1S			2014-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
ASSETS							
A) NON-CURRENT ASSETS	195.315.816	0	195.315.816	213.337.830	0	213.337.830	-8,45
I. Long-term financial assets	195.315.816	0	195.315.816	213.337.830	0	213.337.830	-8,45
1. Debt securities	0	0	0	0	0	0	-
1.1 Central banks	0	0	0	0	0	0	-
1.2 Spanish Public Administration	0	0	0	0	0	0	-
1.3 Credit institutions	0	0	0	0	0	0	-
1.4 Other resident sectors	0	0	0	0	0	0	-
1.5 Non-resident Public Administration	0	0	0	0	0	0	-
1.6 Other non-resident sectors	0	0	0	0	0	0	-
1.7 Doubtful assets	0	0	0	0	0	0	-
1.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
1.9 Interests and expenses accrued	0	0	0	0	0	0	-
1.10 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2. Collection rights	194.651.778	0	194.651.778	212.741.387	0	212.741.387	-8,50
2.1 Mortgage participations	25.180.456	0	25.180.456	26.970.621	0	26.970.621	-6,64
2.2 Mortgage assignments certificates	78.121.779	0	78.121.779	79.223.133	0	79.223.133	-1,39
2.3 Mortgage loans	326.621	0	326.621	344.273	0	344.273	-5,13
2.4 Mortgage covered bonds	52.480.454	0	52.480.454	62.484.904	0	62.484.904	-16,01
2.5 Real estate developer loans	0	0	0	0	0	0	-
2.6 Loans to SMEs	8.514.686	0	8.514.686	11.266.727	0	11.266.727	-24,43
2.7 Loans to companies	3.910.706	0	3.910.706	3.879.966	0	3.879.966	0,79
2.8 Corporate loans	7.600	0	7.600	7.600	0	7.600	-
2.9 Territorial covered bonds	0	0	0	0	0	0	-
2.10 Treasury bonds	0	0	0	0	0	0	-
2.11 Subordinated debt	124.379	0	124.379	124.378	0	124.378	0,00
2.12 Government loans	0	0	0	42.634	0	42.634	-100,00
2.13 Consumer loans	1.356.838	0	1.356.838	1.502.533	0	1.502.533	-9,70
2.14 Auto loans	1.736.103	0	1.736.103	2.049.549	0	2.049.549	-15,29
2.15 Financial leases	619.427	0	619.427	963.333	0	963.333	-35,70
2.16 Accounts receivable	0	0	0	0	0	0	-
2.17 Future receivables	0	0	0	0	0	0	-
2.18 Asset-backed securities	0	0	0	0	0	0	-
2.19 Others	18.891.366	0	18.891.366	19.991.479	0	19.991.479	-5,50
2.20 Doubtful assets	3.952.818	0	3.952.818	4.603.025	0	4.603.025	-14,13
2.21 Valuation corrections due to assets impairment (-)	-571.455	0	-571.455	-712.768	0	-712.768	-19,83
2.22 Accrued interests and expenses	0	0	0	0	0	0	-
2.23 Adjustments due to hedging	0	0	0	0	0	0	-
3. Derivatives	447.144	0	447.144	366.294	0	366.294	22,07
3.1 Hedging derivatives	447.144	0	447.144	366.294	0	366.294	22,07
3.2 Trading derivatives	0	0	0	0	0	0	-
4. Other financial assets	216.894	0	216.894	230.149	0	230.149	-5,76
4.1 Financial guarantees	1.064	0	1.064	1.145	0	1.145	-7,07
4.2 Others	215.830	0	215.830	229.004	0	229.004	-5,75
II. Deferred tax assets	0	0	0	0	0	0	-
III. Other non-current assets	0	0	0	0	0	0	-

Aggregate balance (continuation)

TABLE A

EUR thousands	2015-1S			2014-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT ASSETS	55.042.939	1.206.168	56.249.107	61.299.165	641.977	61.941.142	-9,19
IV. Non-current assets classified as held for sale	1.082.305	658	1.082.963	1.087.658	672	1.088.330	-0,49
V. Short-term financial assets	33.977.600	950.656	34.928.256	35.223.890	195.242	35.419.132	-1,39
1. Trade debtors and other receivables	1.051.296	0	1.051.296	1.089.389	0	1.089.389	-3,50
2. Debt securities	0	0	0	0	0	0	-
2.1 Central banks	0	0	0	0	0	0	-
2.2 Spanish Public Administrations	0	0	0	0	0	0	-
2.3 Credit institutions	0	0	0	0	0	0	-
2.4 Other resident sectors	0	0	0	0	0	0	-
2.5 Non-resident Public Administration	0	0	0	0	0	0	-
2.6 Other non-resident sectors	0	0	0	0	0	0	-
2.7 Doubtful assets	0	0	0	0	0	0	-
2.8 Valuation corrections due to assets impairment (-)	0	0	0	0	0	0	-
2.9 Accrued interests and expenses	0	0	0	0	0	0	-
2.10 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2.11 Matured and outstanding interests	0	0	0	0	0	0	-
3. Collection rights	32.887.108	950.656	33.837.764	34.066.473	195.242	34.261.715	-1,24
3.1 Mortgage participations	2.524.554	0	2.524.554	2.711.937	0	2.711.937	-6,91
3.2 Mortgage assignment certificates	5.198.205	0	5.198.205	5.269.079	0	5.269.079	-1,35
3.3 Mortgage loans	38.802	0	38.802	39.483	0	39.483	-1,72
3.4 Mortgage covered bonds	11.585.000	0	11.585.000	10.495.000	0	10.495.000	10,39
3.5 Real estate developer loans	0	0	0	0	0	0	-
3.6 Loans to SMEs	6.122.025	0	6.122.025	5.823.242	0	5.823.242	5,13
3.7 Loans to companies	1.719.501	0	1.719.501	1.962.393	0	1.962.393	-12,38
3.8 Corporate loans	0	0	0	718.341	0	718.341	-100,00
3.9 Territorial covered bonds	0	0	0	0	0	0	-
3.10 Treasury bonds	0	0	0	0	0	0	-
3.11 Subordinated debt	0	0	0	0	0	0	-
3.12 Government loans	0	0	0	142.111	0	142.111	-100,00
3.13 Consumer loans	1.072.638	0	1.072.638	1.170.361	0	1.170.361	-8,35
3.14 Auto loans	844.300	0	844.300	1.245.348	0	1.245.348	-32,20
3.15 Financial leases	194.623	0	194.623	274.867	0	274.867	-29,19
3.16 Accounts receivable	0	946.021	946.021	0	194.859	194.859	385,49
3.17 Future receivables	0	0	0	0	0	0	-
3.18 Asset-backed securities	0	0	0	0	0	0	-
3.19 Other	1.740.930	0	1.740.930	1.507.501	0	1.507.501	15,48
3.20 Doubtful assets	2.171.103	4.635	2.175.738	2.925.466	383	2.925.849	-25,64
3.21 Valuation corrections due to assets impairment (-)	-1.223.218	0	-1.223.218	-1.820.758	0	-1.820.758	-32,82
3.22 Accrued interests and expenses	870.705	0	870.705	1.570.096	0	1.570.096	-44,54
3.23 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.24 Matured and outstanding interests	27940	0	27940	32.006	0	32006	-12,70
4. Derivatives	7.741	0	7.741	35.690	0	35.690	-78,31
4.1 Hedging derivatives	7.741	0	7.741	35.690	0	35.690	-78,31
4.2 Trading derivatives	0	0	0	0	0	0	-
5. Other financial assets	31.455	0	31.455	32.338	0	32.338	-2,73
5.1 Financial guarantees	2	0	2	1	0	1	100,00
5.2 Others	31.453	0	31.453	32.337	0	32.337	-2,73
VI. Accrual accounts	26.740	0	26.740	28.885	0	28.885	-7,43
1. Fees	136	0	136	156	0	156	-12,82
2. Other	26.604	0	26.604	28.729	0	28.729	-7,40
VII. Cash and other equivalent liquid assets	19.956.294	254.854	20.211.148	24.958.732	446.063	25.404.795	-20,44
1. Cash	19.948.154	254.854	20.203.008	24.950.218	446.063	25.396.281	-20,45
2. Other equivalent liquid assets	8.140	0	8.140	8.514	0	8.514	-4,39
TOTAL ASSETS	250.358.755	1.206.168	251.564.923	274.636.995	641.977	275.278.972	-8,61

EUR thousands	2015-1S			2014-2S			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
LIABILITIES							
A) NON-CURRENT LIABILITIES	214.718.197	0	214.718.197	232.980.435	0	232.980.435	-7,84
I. Long-term provisions	0	0	0	0	0	0	-
II. Long-term financial liabilities	214.718.197	0	214.718.197	232.980.435	0	232.980.435	-7,84
1. Debentures and other marketable securities	202.290.172	0	202.290.172	217.660.743	0	217.660.743	-7,06
1.1 Non-subordinated series	166.577.074	0	166.577.074	180.669.577	0	180.669.577	-7,80
1.2 Subordinated series	37.085.253	0	37.085.253	38.332.199	0	38.332.199	-3,25
1.3 Valuation corrections due to recognition of losses (-)	-1.370.909	0	-1.370.909	-1.339.245	0	-1.339.245	2,36
1.4 Accrued interests and expenses	-1.246	0	-1.246	-1.788	0	-1.788	-30,31
1.5 Adjustments due to hedging transaction	0	0	0	0	0	0	-
2. Bank borrowings	10.789.407	0	10.789.407	13.251.562	0	13.251.562	-18,58
2.1 Subordinated loan	9.893.535	0	9.893.535	10.972.762	0	10.972.762	-9,84
2,2 Liquidity line loan	1.150.727	0	1.150.727	1.369.063	0	1.369.063	-15,95
2.3 Other bank borrowings	670.953	0	670.953	1.918.144	0	1.918.144	-65,02
2.4 Valuation correction due to recognition of losses (-)	-926.345	0	-926.345	-1.008.407	0	-1.008.407	-8,14
2.5 Accrued interests and expenses	537	0	537	0	0	0	-
2.6 Adjustments due to hedging transaction	0	0	0	0	0	0	-
3. Derivatives	1.287.365	0	1.287.365	1.667.128	0	1.667.128	-22,78
3.1 Hedging derivatives	1.287.365	0	1.287.365	1.667.128	0	1.667.128	-22,78
3.2 Trading derivatives	0	0	0	0	0	0	-
3.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
4. Other financial liabilities	351.253	0	351.253	401.002	0	401.002	-12,41
4.1 Valuation correction due to recognition of losses (-)	0	0	0	0	0	0	-
4.2 Others	351.253	0	351.253	401.002	0	401.002	-12,41
III. Deferred tax liabilities	0	0	0	0	0	0	-

EUR thousands	2015-15			2014-25			% TOTAL VARIATION FUNDS
	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	BONDS/ PUBLIC FUNDS	COMMERCIAL PAPER/ PUBLIC FUNDS	TOTAL PUBLIC FUNDS	
B) CURRENT LIABILITIES	36.609.484	1.206.168	37.815.652	43.233.234	641.977	43.875.211	-13,81
IV. Liabilities due to non-current assets held for sale	624	0	624	204	0	204	205,88
V. Short-term provisions	0	0	0	0	0	0	-
VI. Short-term financial liabilities	34.713.843	1.179.735	35.893.578	41.348.648	616.931	41.965.579	-14,47
1. Trade debtors and other accounts receivable	318.580	0	318.580	352.642	0	352.642	-9,66
2. Debentures and other tradeable securities	32.829.787	1.031.051	33.860.838	37.824.915	579.576	38.404.491	-11,83
2.1 Non-subordinated series	30.370.308	1.030.000	31.400.308	32.809.672	575.996	33.385.668	-5,95
2.2 Subordinated series	1.064.718	0	1.064.718	3.035.728	0	3.035.728	-64,93
2.3 Valuation corrections due to recognition of losses (-)	-57.841	0	-57.841	-284.540	0	-284.540	-79,67
2.4 Accrued interests and expenses	1.133.584	1.051	1.134.635	1.922.838	3.580	1.926.418	-41,10
2.5 Adjustments due to hedging transactions	0	0	0	0	0	0	-
2.6 Matured and outstanding interests	319.018	0	319.018	341.217	0	341.217	-6,51
3. Bank borrowing	1.232.370	148.684	1.381.054	2.544.996	37.355	2.582.351	-46,52
3.1 Subordinated loan	340.017	0	340.017	1.254.213	0	1.254.213	-72,89
3.2 Liquidity line loan	637.107	148.587	785.694	667.302	37.312	704.614	11,51
3.3 Other bank borrowings	163.664	0	163.664	547.492	0	547.492	-70,11
3.4 Valuation corrections due to recognition of losses (-)	-374.285	0	-374.285	-518.991	0	-518.991	-27,88
3.5 Accrued interests and expenses	11.777	97	11.874	21.062	43	21.105	-43,74
3.6 Adjustments due to hedging transactions	0	0	0	0	0	0	-
3.7 Matured and outstanding interests	454.090	0	454.090	573.918	0	573.918	-20,88
4. Derivatives	216.187	0	216.187	416.147	0	416.147	-48,05
4.1 Hedging derivatives	216.187	0	216.187	416.147	0	416.147	-48,05
4.2 Trading derivatives	0	0	0	0	0	0	-
4.3 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
5. Other financial liabilities	116.919	0	116.919	209.948	0	209.948	-44,31
5.1 Gross amount	116.919	0	116.919	209.948	0	209.948	-44,31
5.2 Valuation corrections due to recognition of losses (-)	0	0	0	0	0	0	-
VII. Accrual accounts	1.895.017	26.433	1.921.450	1.884.382	25.046	1.909.428	0,63
1. Fees	1.847.192	26.340	1.873.532	1.822.255	25.001	1.847.256	1,42
1.1 Management company fee	3.388	7	3.395	4.142	6	4.148	-18,15
1.2 Director's fee	25.508	1	25.509	26.665	1	26.666	-4,34
1.3 Financial agent/payments fee	380	0	380	469	0	469	-18,98
1.4 Variable fee - realised results	2.524.821	33.958	2.558.779	2.408.519	33.957	2.442.476	4,76
1.5 Variable fee - non-realised results	0	0	0	0	0	0	-
1.6 Other fees of the assigning company	0	0	0	0	0	0	-
1.7 Valuation correction due to recognition of losses (-)	-707.312	-7.626	-714.938	-618.151	-8.963	-627.114	14,00
1.8 Other fees	407	0	407	611	0	611	-33,39
2. Others	47.728	93	47.821	62.043	45	62.088	-22,98
C) ADJUSTMENTS IN THE RECOGNISED INCOME AND EXPENDITURE STATEMENT	-968.926	0	-968.926	-1.576.674	0	-1.576.674	-38,55
VIII. Financial assets available for sale	0	0	0	0	0	0	-
IX. Cash flow hedge	-963.820	0	-963.820	-1.570.627	0	-1.570.627	-38,63
X. Other recognised income and expense	0	0	0	0	0	0	-
XI. Current formation expenses	-5.106	0	-5.106	-6.047	0	-6.047	-15,56
TOTAL LIABILITIES	250.358.755	1.206.168	251.564.923	274.636.995	641.977	275.278.972	-8,61

<i>EUR thousands</i>	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	ACCUMULATED			ACCUMULATED			ACCUMULATED		
	2015-15	2014-15	%	2015-15	2014-15	%	2015-15	2014-15	%
1. Interests and similar yields	3.090.806	3.644.432	-15,19	17.440	26.180	-33,38	3.108.246	3.670.612	-15,32
1.1 Debt securities	0	0	-	0	0	-	0	-	-
1.2 Collection rights	3.060.853	3.576.242	-14,41	14.452	22.909	-36,92	3.075.305	3.599.151	-14,55
1.3 Other financial assets	29.953	68.190	-56,07	2.988	3.271	-8,65	32.941	71.461	-53,90
2. Interests and recognised expenses	-2.110.966	-2.617.816	-19,36	-2.994	-5.507	-45,63	-2.113.960	-2.623.323	-19,42
2.1 Debentures and other marketable securities	-2.031.497	-2.489.097	-18,38	-1.707	-4.073	-58,09	-2.033.204	-2.493.170	-18,45
2.2 Bank borrowings	-60.691	-107.689	-43,64	-1.287	-1.434	-10,25	-61.978	-109.123	-43,20
2.3 Other financial liabilities	-18.778	-21.030	-10,71	0	0	-	-18.778	-21.030	-10,71
3. Result of cash flow hedge (net)	-237.739	-277.472	-14,32	0	0	-	-237.739	-277.472	-14,32
A) INTEREST MARGIN	742.101	749.144	-0,94	14.446	20.673	-30,12	756.547	769.817	-1,72
4. Financial transaction (net) result	-24	7	-	0	0	-	-24	7	-
4.1 Pricing adjustments due to portfolios at FV with P&L changes	0	0	-	0	0	-	0	-	-
4.2 Financial assets available for sale	0	0	-	0	0	-	0	-	-
4.3 Others	-24	7	-	0	0	-	-24	7	-
5. (Net) exchange differences	0	0	-	0	0	-	0	-	-
6. Other operating income	402	4.761	-91,56	0	0	-	402	4.761	-91,56
7. Other operating expenses	-625.174	-544.826	14,75	-3.397	-3.570	-4,85	-628.571	-548.396	14,62
7.1 External services	-25.648	-16.844	52,27	-367	-367	-	-26.015	-17.211	51,15
7.1.1 Services from independent professionals	-21.097	-11.062	90,72	-100	-98	2,04	-21.197	-11.160	89,94
7.1.2 Bank and similar services	-2.268	-2.833	-19,94	0	0	-	-2.268	-2.833	-19,94
7.1.3 Advertising and publicity	-3	-10	-70,00	0	0	-	-3	-10	-70,00
7.1.4 Other services	-2.280	-2.939	-22,42	-267	-269	-0,74	-2.547	-3.208	-20,60
7.2 Taxes	-756	-348	117,24	0	0	-	-756	-348	117,24
7.3 Other current management expenses	-598.770	-527.634	13,48	-3.030	-3.203	-5,40	-601.800	-530.837	13,37
7.3.1 Management company fee	-15.125	-15.462	-2,18	-127	-176	-27,84	-15.252	-15.638	-2,47
7.3.2 Director's fee	-14.152	-16.917	-16,34	-12	-12	-	-14.164	-16.929	-16,33
7.3.3 Financial agent/payments fee	-2.262	-2.748	-17,69	0	0	-	-2.262	-2.748	-17,69
7.3.4 Variable fee - realized profit	-558.643	-467.445	19,51	-2.891	-3.015	-4,11	-561.534	-470.460	19,36
7.3.5 Variable fee - non-realized profit	0	0	-	0	0	-	0	-	-
7.3.6 Other fees of the assigning company	0	-1	-	0	0	-	0	-1	-
7.3.7 Other expenses	-8.588	-25.061	-65,73	0	0	-	-8.588	-25.061	-65,73
8. (Net) impairment of financial assets	-110.346	-407.950	-72,95	-12.573	-18.921	-33,55	-122.919	-426.871	-71,20
8.1 Net impairment of debt securities	0	0	-	0	0	-	0	-	-
8.2 Net impairment of collection rights	-110.346	-407.950	-72,95	-12.573	-18.921	-33,55	-122.919	-426.871	-71,20
8.3 Net impairment of derivatives	0	0	-	0	0	-	0	-	-
8.4 Net impairment of other financial assets	0	0	-	0	0	-	0	-	-
9. (Net) endowment to provisions	-2.537	-1.713	48,10	0	0	-	-2.537	-1.713	48,10
10. Profits (losses) in non-current assets for sale	-189.221	-104.506	81,06	2.861	2.744	4,26	-186.360	-101.762	83,13
11. Deflection of losses (profits)	184.795	305.083	-39,43	-1.337	-926	44,38	183.458	304.157	-39,68
B) PROFIT BEFORE TAXES	0	0	-	0	0	-	0	-	-
12. Income tax	0	0	-	0	0	-	0	-	-
C) PROFIT FOR THE YEAR	0	0	-	0	0	-	0	-	-

<i>EUR thousands</i>	PUBLIC FUNDS/BONDS			PUBLIC FUNDS/COMMERCIAL PAPER			TOTAL FUNDS		
	2015-1S	2014-1S	%	2015-1S	2014-1S	%	2015-1S	2014-1S	%
A) CASH FLOWS FROM OPERATING ACTIVITIES	345.558	334.291	3,37	6.888	3.388	103,31	352.446	337.679	4,37
1. Net cash flow from interests on transactions	605.189	572.705	5,67	7.384	2.120	248,30	612.573	574.825	6,57
1.1 Interest collected from securitised assets	3.671.292	3.962.428	-7,35	0	0	-	3.671.292	3.962.428	-7,35
1.2 Interest paid on securitisation issues	-2.776.033	-3.059.619	-9,27	0	0	-	-2.776.033	-3.059.619	-9,27
1.3 Net interest collected/paid on derivatives transactions	-257.568	-306.856	-16,06	0	0	-	-257.568	-306.856	-16,06
1.4 Interest collected from financial investments	11.549	39.381	-70,67	8.204	4.221	94,36	19.753	43.602	-54,70
1.5 Interest paid on loans and credit with banks	-44.103	-62.629	-29,58	-820	-2.101	-60,97	-44.923	-64.730	-30,60
1.6 Other net collected/paid interests	52	0	-	0	0	-	52	-	-
2. Fees and expenses for financial services paid by the Fund	-364.161	-272.207	33,78	-138	-634	-78,23	-364.299	-272.841	33,52
2.1 Fees paid to the management company	-15.017	-16.002	-6,16	-126	-173	-27,17	-15.143	-16.175	-6,38
2.2 Fees paid for securitised assets management	-11.995	-14.245	-15,80	-12	-12	-	-12.007	-14.257	-15,78
2.3 Fees paid to the financial agent	-2.350	-2.768	-15,10	0	0	-	-2.350	-2.768	-15,10
2.4 Variable fees paid	-329.903	-234.785	40,51	0	0	-	-329.903	-234.785	40,51
2.5 Other fees	-4.896	-4.407	11,10	0	-449	-	-4.896	-4.856	0,82
3. Other cash flows from Fund's operations	104.530	33.793	209,32	-358	1.902	-	104.172	35.695	191,84
3.1 Bad debts and other acquired assets recovery	59.296	86.503	-31,45	0	0	-	59.296	86.503	-31,45
3.2 Payment of provisions	0	0	-	0	0	-	0	-	-
3.3 Proceeds from disposal of non-current assets held for sale	67804	65920	2,85801	32	1902	-98,31756	67.836	67.822	0,02
3.4 Others	-22.570	-118.630	-80,97	-390	0	-	-22.960	-118.630	-80,65
B) CASH FLOWS FROM INVESTING/FINANCING ACTIVITIES	-1.230.543	-572.071	115,10	-198.097	252.832	-	-1.428.640	-319.239	347,51
4. Net cash flows from securitisation issuance	11.672.425	5.717.917	104,14	1.420.000	615.865	130,57	13.092.425	6.333.782	106,71
4.1 Proceeds from securities issuances	11.674.838	5.720.020	104,10	1.420.000	615.865	130,57	13.094.838	6.335.885	106,68
4.2 Payments for securities issuances (placement insurance)	-2.413	-2.103	14,74	0	0	-	-2.413	-2.103	14,74
5. Cash flows from financial assets acquisitions	-12.028.234	-4.327.850	177,93	-3.108.216	-2.812.552	10,51	-15.136.450	-7.140.402	111,98
5.1 Payments for collection rights acquisitions	-12.028.234	-4.327.850	177,93	-3.108.216	-2.812.552	10,51	-15.136.450	-7.140.402	111,98
5.2 Payments for other financial investment acquisitions	0	0	-	0	0	-	0	-	-
6. Net cash flows from amortisations	-1.698.436	-1.898.685	-10,55	1.384.495	2.416.536	-42,71	-313.941	517.851	-
6.1 Proceeds from collection rights amortisation	18.664.820	12.579.478	48,38	2.354.495	2.941.536	-19,96	21.019.315	15.521.014	35,42
6.2 Proceeds from other securitised assets amortisation	0	0	-	0	0	-	0	-	-
6.3 Payments for securitised bonds amortisation	-20.363.256	-14.478.163	40,65	-970.000	-525.000	84,76	-21.333.256	-15.003.163	42,19
7. Other cash flows from the Fund's operations	823.702	-63.453	-	105.624	32.983	220,24	929.326	-30.470	-
7.1 Collections from granting loans or drawdowns	989.763	140.686	603,53	116.053	32.983	251,86	1.105.816	173.669	536,74
7.2 Payments for loans or credits amortisation	-274.535	-431.144	-36,32	-10.429	0	-	-284.964	-431.144	-33,91
7.3 Proceeds on pending collection rights	157.684	218.635	-27,88	0	0	-	157.684	218.635	-27,88
7.4 Public Administrations - liabilities	-802	-2.836	-71,72	0	0	-	-802	-2.836	-71,72
7.5 Other assets and liabilities	-48.408	11.206	-	0	0	-	-48.408	11.206	-
7.6 Collection from financial investment amortisation of sale	0	0	-	0	0	-	0	-	-
7.7 Grants collection	0	0	-	0	0	-	0	-	-
C) INCREASE (+) DECREASE (-) IN CASH OR CASH EQUIVALENTS	-884.985	-237.780	272,19	-191.209	256.220	-	-1.076.194	18.440	-
Cash or cash equivalents at the beginning of the period	20.841.281	22.823.122	-8,68	446.063	407.296	9,52	21.287.344	23.230.418	-8,36
Cash or cash equivalents at the end of the period	19.956.296	22.585.342	-11,64	254.854	663.516	-61,59	20.211.150	23.248.858	-13,07

PERIOD	COLLECTION RIGHTS - MAIN RATIOS							SECURITIES ISSUED - IMPROVEMENTS			INCOME AND EXPENSES - MAIN HALF-YEARLY RATIOS		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)	% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	% GUARANTEE (8)	% RF (9)	% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
Public ABS, bonds													
Jun-15	250.358.755	3,77	2,53	0,86	0,87	0,43	-1,37	9,89	6,13	1,49	0,32	-0,25	-0,24
Dec-14	274.636.995	3,23	2,79	0,71	2,03	0,40	-1,37	9,97	6,54	1,37	0,29	-0,20	-0,19
Jun-14	272.204.430	2,20	3,18	0,72	2,91	0,41	-1,38	10,44	5,75	1,46	0,30	-0,20	-0,18
Dec-13	293.669.187	2,97	3,30	0,67	5,66	0,37	-1,34	10,26	5,63	1,41	0,24	-0,17	-0,16
Jun-13	317.293.875	1,98	3,32	0,63	2,02	0,35	-1,20	2,00	5,98	1,48	0,27	-0,19	-0,17
Dec-12	360.587.355	3,24	3,19	0,49	3,02	0,29	-0,98	2,61	8,41	1,59	0,23	-0,12	-0,10
Jun-12	411.896.368	2,27	2,68	0,44	1,21	0,27	-0,81	2,62	5,44	1,12	0,20	-0,13	-0,11
Dec-11	455.751.455	2,99	2,10	0,43	1,11	0,23	-0,71	2,82	7,39	1,52	0,19	-0,11	-0,08
Jun-11	465.439.228	2,69	1,92	0,28	1,74	0,23	-0,59	2,37	4,66	1,20	0,18	-0,15	-0,13
Dec-10	484.209.039	4,25	1,85	0,40	2,90	0,16	-0,53	2,51	5,70	1,94	0,40	-0,24	-0,22
Jun-10	456.719.249	3,52	1,43	0,55	4,30	0,10	-0,47	2,51	3,33	0,71	0,52	-0,23	-0,22
Dec-09	478.014.950	-	-	-	-	0,08	-0,38	2,04	3,10	0,77	0,24	-0,18	-0,16
Public ABS, non-mortgage covered bonds													
Jun-15	183.510.388	5,26	3,54	1,20	1,22	0,59	-1,87	13,64	8,53	1,82	0,43	-0,34	-0,32
Dec-14	197.934.592	4,63	3,99	1,02	2,90	0,55	-1,90	14,06	9,32	1,66	0,40	-0,28	-0,26
Jun-14	188.542.744	3,16	4,73	1,06	4,33	0,60	-1,98	15,36	8,52	1,76	0,43	-0,29	-0,27
Dec-13	202.000.385	3,82	4,94	1,00	8,48	0,53	-1,95	15,19	8,36	1,67	0,35	-0,25	-0,23
Jun-13	210.172.452	3,02	5,20	0,98	3,16	0,52	-1,80	3,09	9,25	1,78	0,41	-0,29	-0,26
Dec-12	245.815.720	3,86	4,88	0,75	4,61	0,43	-1,43	3,98	12,71	1,93	0,34	-0,18	-0,15
Jun-12	286.302.949	3,13	4,01	0,66	1,81	0,39	-1,17	3,89	8,03	1,16	0,29	-0,19	-0,16
Dec-11	322.716.165	3,91	3,05	0,62	1,61	0,33	-1,00	4,07	10,59	1,70	0,26	-0,15	-0,12
Jun-11	322.825.758	3,26	2,83	0,41	2,57	0,32	-0,85	3,48	6,71	1,37	0,28	-0,21	-0,18
Dec-10	327.781.093	5,71	2,83	0,61	4,42	0,23	-0,78	3,81	8,51	2,13	0,59	-0,35	-0,32
Jun-10	301.516.850	5,51	2,24	0,85	6,72	0,15	-0,71	3,87	5,04	0,26	0,82	-0,34	-0,33
Dec-09	322.133.497	-	-	-	-	0,11	-0,56	-	-	-	0,36	-0,26	-0,24

PERIOD	COLLECTION RIGHTS - MAIN RATIOS							SECURITIES ISSUED - IMPROVEMENTS			INCOME AND EXPENSES - MAIN HALF-YEARLY RATIOS		
	TA (1)	EAR (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY RATE (5)	% NON-CURRENT ASSETS FOR SALE (6)	% RECOGNISED LOSSES (7)	% GUARANTEE (8)	% RF (9)	% LIQUIDITY LINE (10)	INTEREST RATIO (11)	% OPERATING EXPENSES (12)	% FEES (13)
Public ABS, commercial paper													
Jun-15	1.206.168	-	0,04	1,25	-	0,05	-0,63	-	15,63	44,18	1,06	-0,28	-0,25
Dec-14	641.977	-	0,90	11,59	-	0,10	-1,40	-	19,11	215,12	1,99	-0,23	-0,20
Jun-14	1.291.686	5,90	0,14	1,78	55,31	0,05	-0,89	-	15,00	66,93	1,46	-0,28	-0,25
Dec-13	1.159.327	-	0,16	4,43	50,43	0,06	-1,07	-	8,14	55,90	1,73	-0,03	-0,01
Jun-13	1.233.168	-	0,14	2,24	2,66	0,05	-1,34	-	19,09	48,32	1,71	-1,36	-1,33
Dec-12	1.597.679	-	0,30	2,57	50,00	0,04	-	-	17,51	32,19	1,10	-1,43	-1,42
Jun-12	1.803.870	-	0,08	-	-	0,04	-0,56	-	6,98	27,54	1,06	-0,03	-0,01
Dec-11	1.691.473	-	-	0,02	-	-	-0,50	-	5,09	27,45	1,08	-0,18	-0,15
Jun-11	2.332.627	-	0,22	0,85	-	-	-0,23	0,05	6,33	0,06	0,24	-0,39	-0,37
Dec-10	2.842.868	-	-	-	-	-	-0,06	-	4,93	24,77	0,45	-0,41	-0,40
Jun-10	2.196.163	-	-	-	-	-	-0,05	-	4,86	-	0,71	-0,82	-0,79
Dec-09	3.127.507	0,26	-	-	-	-	-1,62	-	3,31	2,26	1,85	-0,12	-0,12

(1) Total assets in thousands euros.

(2) Early amortisation rate

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

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

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

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

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

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

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

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

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

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

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

	PERIOD	OUTSTANDING AMOUNT (EUR thousands)	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE	
										BY DEBTOR	GEOGRAPHICAL / BY SECTOR
PUBLIC FUNDS											
MBS	2014 2	187.538.430	2,51	37,62	2,31	0,72	1,94	14,93	8,29	26,54	32,51
	2015 1	175.455.871	3,72	39,16	2,29	0,84	0,64	15,26	8,64	24,55	31,61
Loans to companies	2014 2	24.896.469	10,66	43,66	8,13	0,96	4,63	7,04	4,93	13,08	13,08
	2015 1	21.088.568	7,63	43,07	6,42	1,52	2,91	6,53	4,24	10,15	9,29
Subordinated debt and treasury bonds	2014 2	124.378	0,00	0,00	0,00	0,00	0,00	1,90	8,15	100,00	53,00
	2015 1	124.379	0,00	0,00	0,00	0,00	0,00	1,40	8,64	100,00	53,00
Public administrations	2014 2	184.745	-	-	-	-	-	-	-	-	-
	2015 1	0	-	-	-	-	-	-	-	-	-
Consumer and auto loans	2014 2	5.967.791	5,67	5,35	4,90	2,04	0,86	6,04	4,98	0,20	26,16
	2015 1	5.009.879	4,12	5,74	4,69	2,13	3,77	6,26	5,30	0,21	26,23
Accounts receivable	2014 2	0	-	-	-	-	-	-	-	-	-
	2015 1	0	-	-	-	-	-	-	-	-	-
Future collection rights	2014 2	0	-	-	-	-	-	-	-	-	-
	2015 1	0	-	-	-	-	-	-	-	-	-
Securitisation bonds	2014 2	0	-	-	-	-	-	-	-	-	-
	2015 1	0	-	-	-	-	-	-	-	-	-
Other	2014 2	21.498.980	0,00	0,00	0,00	0,00	0,00	12,29	2,56	100,00	100,00
	2015 1	20.632.296	0,00	0,00	0,00	0,00	0,00	11,81	3,03	100,00	100,00
Commercial paper	2014 2	194.859	0,00	-	0,90	11,59	0,00	0,07	6,09	9,86	-
	2015 1	946.021	0,00	-	0,04	1,25	0,00	0,09	6,59	10,80	-

(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, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
BANCAJA 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	1.307.393
BANCAJA 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	1.112.492
BANCAJA 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	2.150.330
BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	102.828
BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	155.130
BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	364.172
BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	444.285
BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	519.876
BANCAJA 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	719.310
BANKIA PYME I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	376.153
BANKINTER 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	604.994
BANKINTER 13 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	772.338
BANKINTER 2 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	137.474
BANKINTER 3 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	172.219
BANKINTER 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	333.450
BANKINTER 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	268.904
BANKINTER 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	363.655
BBVA CONSUMO 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	60.962
BBVA CONSUMO 4 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	313.610
BBVA CONSUMO 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	342.993
BBVA EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	823.048
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	24.178
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	101.699
BBVA LEASING 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	138.569
BBVA RMBS 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1.377.251
BBVA RMBS 10, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1.594.524
BBVA RMBS 11, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1.467.183
BBVA RMBS 12, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4.306.758

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
BBVA RMBS 13, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4.168.261
BBVA RMBS 14, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	683.693
BBVA RMBS 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	2.650.341
BBVA RMBS 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1.872.712
BBVA RMBS 5 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	3.333.913
BBVA RMBS 9, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	1.298.159
BBVA-5 FTPYME, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	80.996
BBVA-6 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	91.617
BBVA-8 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	137.067
BBVA-9 PYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	266.937
CONSUMO BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	2.117
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO POPULAR ESPAÑOL, S.A.	30.077
FTPYME BANCAJA 2 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	21.403
FTPYME BANCAJA 3 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	35.319
FTPYME BANCAJA 6 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	121.481
MBS BANCAJA 1 FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	77.980
MBS BANCAJA 2, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	190.672
MBS BANCAJA 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	266.857
MBS BANCAJA 4, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	760.235
MBS BANCAJA 6, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	640.025
MBS BANCAJA 7, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	707.593
MBS BANCAJA 8, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	364.136
PYME BANCAJA 5, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	82.938
PYME VALENCIA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAIXABANK	120.785
RURAL HIPOTECARIO GLOBAL I, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	340.032
RURAL HIPOTECARIO IX, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	712.023
RURAL HIPOTECARIO V FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	141.228
RURAL HIPOTECARIO VI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	238.573

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
RURAL HIPOTECARIO VII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	310.824
RURAL HIPOTECARIO VIII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	506.965
RURAL HIPOTECARIO X, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1.025.075
RURAL HIPOTECARIO XI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	1.310.861
RURAL HIPOTECARIO XII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	637.251
RURAL HIPOTECARIO XIV, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAJA RURAL DE ARAGÓN, S.C.C.	212.264
RURAL HIPOTECARIO XV, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	OTRAS CAJAS DE AHORRO	503.937
RURAL HIPOTECARIO XVI, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	144.252
RURAL HIPOTECARIO XVII, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	115.581
RURALPYME 2 FTPYME FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	88.068
VAL BANCAJA 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	240.642
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAIXABANK	95.841
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAIXABANK	393.446
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	772.633
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1.767.956
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	107.737
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	145.181
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	367.104
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	262.746
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	790.031
FONCAIXA PYMES 3, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1.037.390
FONCAIXA PYMES 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	416.710
FONCAIXA PYMES 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CAIXABANK	1.489.426
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	CATALUNYA BANC, S.A.	71.709
GC FTPYME PASTOR 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	48.214
GC FTPYME SABADELL 4, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	50.814
GC FTPYME SABADELL 6, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	140.208
GC PASTOR HIPOTECARIO 5, FTA	FTA	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	310.044
GAT FTGENCAT 2006, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	34.099
GAT FTGENCAT 2007, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	98.690
GAT FTGENCAT 2008, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	172.197
HIPOCAT 10, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	471.161
HIPOCAT 11, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	470.721
HIPOCAT 4, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	41.883

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
HIPOCAT 5, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	115.730
HIPOCAT 6, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	188.214
HIPOCAT 7, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	357.604
HIPOCAT 8, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	417.233
HIPOCAT 9, FTA	FTA	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	CATALUNYA BANC, S.A.	317.193
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A.	140.279
AYT CAJA INGENIEROS 2, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	CAIXA DE C. DELS ENGINYERS-C.C. INGENIEROS S.C.C.	405.715
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	93.505
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	145.447
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	109.506
AYT CEDULAS CAJAS GLOBAL FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	30.102.228
AYT CEDULAS CAJAS IX, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	1.544.822
AYT CEDULAS CAJAS V, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	2.217.725
AYT CEDULAS CAJAS VIII, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	1.157.777
AYT CEDULAS CAJAS X, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	2.044.899
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	53.907
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	3.662.520
AYT DEUDA SUBORDINADA I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	201.725
AYT FONDO EOLICO, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	OTROS	10.141
AYT FTPYME II, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	64.033
AYT GOYA HIPOTECARIO III, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	3.026.921
AYT GOYA HIPOTECARIO IV, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	993.171
AYT GOYA HIPOTECARIO V, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	1.134.507
AYT HIPOTECARIO BBK I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	423.365
AYT HIPOTECARIO BBK II, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BILBAO BIZKAIA KUTXA, AURREZKI KUTXA ETA BAHITETXEA	513.583
AYT HIPOTECARIO MIXTO II, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	119.783
AYT HIPOTECARIO MIXTO III, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	88.028
AYT HIPOTECARIO MIXTO IV, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	118.080
AYT HIPOTECARIO MIXTO V, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	266.088

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
AYT HIPOTECARIO MIXTO, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	81.212
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BANCO MARENOSTRUM, S.A.	99.370
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	CAJA DE AHORROS DE VITORIA Y ALAVA- ARABA ETA GASTEIZKO AURREZKI KUTXA	105.505
AYT ICO-FTVPO I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	187.421
AYT ICO-FTVPO III, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BANKIA	73.823
AYT KUTXA HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	368.896
AYT KUTXA HIPOTECARIO II, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	639.318
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	CAJA DE AHORROS Y MONTE DE PIEDAD DE GIPUZKOA Y SAN SEBASTIAN	61.051
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	24.035
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	2.191.688
IM BANCO POPULAR FTPYME 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	112.060
IM BANCO POPULAR MBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	540.922
IM BCG RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO CAIXA GERAL, S.A.	1.249.076
IM CAJA LABORAL 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	356.978
IM CAJA LABORAL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	450.762
IM CAJA LABORAL EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJA LABORAL POPULAR C.C.	228.695
IM CAJAMAR 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	95.912
IM CAJAMAR 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	461.740
IM CAJAMAR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	457.613
IM CAJAMAR 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	529.809
IM CAJAMAR 6, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	1.146.003
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	115.085
IM CAJAMAR EMPRESAS 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CAJAMAR CAJA RURAL, S.C.C.	527.227
IM CAJAMAR EMPRESAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	494.096
IM CAJASTUR MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	OTROS BANCOS	533.797

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
IM CEDULAS 10, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1.322.241
IM CEDULAS 5, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1.257.491
IM CEDULAS 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1.268.750
IM CEDULAS 9, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1.278.670
IM FTGENCAT SABADELL 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	95.028
IM FTPYME SABADELL 7, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	185.475
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	212.190
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	1.048.781
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	295.862
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	178.577
IM PASTOR 4, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	356.339
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO SANTANDER, S.A.	70.983
IM SABADELL RMBS 2, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	672.918
IM SABADELL RMBS 3, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	779.264
IM TARJETAS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	CITIBANK ESPAÑA, S.A.	1.189.290
IM TERRASSA MBS 1, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	150.325
INTERMONEY MASTER CEDULAS, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	MULTICEDENTE	1.689.461
EMPRESAS BANESTO 5, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	556.331
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1.259.944
FTA FTPYME SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	258.179
FTA PYMES BANESTO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	216.690
FTA PYMES SANTANDER 10	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3.424.214
FTA PYMES SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	629.963
FTA PYMES SANTANDER 4	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	892.010
FTA PYMES SANTANDER 5	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	833.964
FTA PYMES SANTANDER 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	299.967
FTA PYMES SANTANDER 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	761.482
FTA PYMES SANTANDER 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	944.719
FTA PYMES SANTANDER 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	517.951

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
FTA RMBS SANTANDER 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3.285.220
FTA RMBS SANTANDER 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	7.227.889
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	290.535
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	803.899
FTA SANTANDER EMPRESAS 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	220.825
FTA SANTANDER FINANCIACION 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	72.799
FTA SANTANDER HIPOTECARIO 2	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	760.847
FTA SANTANDER HIPOTECARIO 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1.301.051
FTA SANTANDER HIPOTECARIO 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1.748.666
FTA SANTANDER HIPOTECARIO 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	751.565
FTA SANTANDER HIPOTECARIO 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	702.040
FTA UCI 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	233.380
FTA UCI 14	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	591.779
FTA UCI 16	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	964.690
FTA UCI 18	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	925.480
FTA UCI 6	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	42.024
FTA UCI 7	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	49.680
FTA UCI 8	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	73.383
FTA UCI 9	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	203.671
FTA, HIPOTEBANSA 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	179.280
FTA, HIPOTEBANSA X	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	95.566
FTA, RMBS SANTANDER 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1.377.915
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	403.117
FTA, SANTANDER EMPRESAS 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	215.700
FTA, SANTANDER EMPRESAS 3	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	412.639
FTA, UCI 15	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	694.304
FTA, UCI 17	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	831.652
PYMES BANESTO 2, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	121.657
SANTANDER HIPOTECARIO I, FTA	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	525.198

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
AUTO ABS 2012-3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANQUE PSA FINANCE S.E.	727.492
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	403.059
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	321.089
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	188.538
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DEL PENEDES	126.580
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	COPERATIVAS DE CRÉDITO	207.414
CEDULAS TDA 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2.094.247
CEDULAS TDA 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	1.602.050
CEDULAS TDA 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	3.046.239
CEDULAS TDA 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	2.004.318
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	47.318
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	127.422
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	21.235.395
FTPYME TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	46.303
FTPYME TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	251.529
FTPYME TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	367.143
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	165.393
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	573.581
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	506.032
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	883.753
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	791.545
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	1.498.421
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	1.219.279

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	OTROS BANCOS	334.363
PROGRAMA CEDULAS TDA, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	10.765.817
SOL-LION, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	ING DIRECT N.V. S.E.	2.764.183
TDA 13 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	37.890
TDA 14 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	75.906
TDA 15 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	83.413
TDA 16 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	90.996
TDA 17 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	69.488
TDA 18 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	93.021
TDA 19 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	143.943
TDA 20 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	106.819
TDA 22 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	144.733
TDA 23, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	232.919
TDA 24, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	157.703
TDA 25, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	122.023
TDA 26 - MIXTO, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	287.229
TDA 27, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	416.290
TDA 28, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	260.262
TDA 29, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	MULTICEDENTE	374.267
TDA 30, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCA MARCH, S.A.	225.455
TDA 31, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO GUIPUZCOANO, S.A.	145.482
TDA CAJAMAR 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJAMAR CAJA RURAL, S.C.C.	305.004
TDA CAM 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	157.215
TDA CAM 11, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1.021.661
TDA CAM 12, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	1.188.257
TDA CAM 2, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	187.933
TDA CAM 3, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	201.527

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
TDA CAM 4, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	510.355
TDA CAM 5, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	752.199
TDA CAM 6, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	509.557
TDA CAM 7, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	764.964
TDA CAM 8, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	751.816
TDA CAM 9, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAJA DE AHORROS DEL MEDITERRANEO	702.843
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	125.493
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	316.160
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	394.057
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	616.633
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	585.607
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	910.757
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	1.512.773
TDA PASTOR 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	70.831
TDA PASTOR CONSUMO 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	BANCO PASTOR, S.A.	4.301
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	49.627
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	123.163
TDA TARRAGONA 1, FTA	FTA	BONOS	PÚBLICO	TITULIZACION DE ACTIVOS, S.A., S.G.F.T.	CAIXA D'ESTALVIS DE TARRAGONA	198.129

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
Subtotal ABS/BONDS constituted in previous periods						231.053.149
BBVA RMBS 15, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	4.169.752
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	FTA	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	3.126.104
FTA PYMES SANTANDER 11	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	3.707.603
FTA RMBS PRADO 1	FTA	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	470.628
Subtotal ABS/BONDS constituted during the period						11.474.087
Total ABS/BONDS						242.527.236
FTA SANTANDER 2	FTA	PAGARÉS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	1.206.168
Subtotal ABS/COMMERCIAL PAPER constituted in previous periods						1.206.168
Subtotal ABS/COMMERCIAL PAPER constituted during the period						0
Total ABS/COMMERCIAL PAPER						1.206.168
Total PUBLIC ABS						243.733.404
BANCAJA 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKIA	132.630
BANKINTER 11, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	369.049
BANKINTER 3, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	174.363
BANKINTER 4, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	183.735
BANKINTER 5, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	130.456
BANKINTER 7, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	BANKINTER, S.A.	124.705
RURAL HIPOTECARIO III FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	35.315
RURAL HIPOTECARIO IV FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	74.641
VALENCIA HIPOTECARIO 2, FTH	FTH	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	CAIXABANK	328.643
GC SABADELL 1, FTH	FTH	BONOS	PÚBLICO	GESTICAIXA, S.G.F.T., S.A.	BANCO DE SABADELL, S.A.	257.859
GAT ICO-FTVPO 1, FTH	FTH	BONOS	PÚBLICO	GESTION DE ACTIVOS TITULIZADOS, SGFT, S.A.	MULTICEDENTE	197.127
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	176.415
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	200.328
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	224.515
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	486.537

Asset-backed securities

TABLE 00

List of Funds through June 30, 2015

FUND		TYPE		SPECIAL-PURPOSE VEHICLE	ORIGINATOR	TOTAL ASSET
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	PÚBLICO	EUROPEA DE TITULIZACION, S.A., S.G.F.T.	MULTICEDENTE	262.003
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	242.582
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	549.519
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	813.127
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	537.910
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	661.792
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	BARCLAYS BANK, S.A.	465.516
AYT HIPOTECARIO III, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	58.022
AYT HIPOTECARIO IV, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	48.934
AYT.1, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	UNNIM BANC, S.A	21.567
AYT.11, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	64.104
AYT.2, FTH	FTH	BONOS	PÚBLICO	HAYA TITULIZACION, SGFT, S.A.	MULTICEDENTE	11.113
IM PASTOR 2, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	197.509
IM PASTOR 3, FTH	FTH	BONOS	PÚBLICO	INTERMONEY TITULIZACION, S.G.F.T., S.A.	BANCO POPULAR ESPAÑOL, S.A.	293.274
FTH UCI 10	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	148.799
FTH UCI 12	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	324.259
FTH UCI 5	FTH	BONOS	PÚBLICO	SANTANDER DE TITULIZACION, SGFT, S.A.	BANCO SANTANDER, S.A.	18.333
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	278.841
Subtotal MBS constituted in previous periods						7.831.519
Subtotal MBS constituted during the period						0
Total MBS - PUBLIC						7.831.519
Total PUBLIC FUNDS						251.564.923

Amounts in thousands euros.

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
AUTO ABS 2012-3, FTA	FTA BONOS	662.389	0		685.523	32.155	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	FTA BONOS	126.326	36		128.579	11.411	-2.690
AYT CAJA INGENIEROS 2, FTA	FTA BONOS	366.625	0		368.800	36.189	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	FTA BONOS	89.584	0		91.577	1.754	-4.210
AYT CAJAGRANADA HIPOTECARIO I, FTA	FTA BONOS	136.284	0		137.037	9	-6.513
AYT CAJAMURCIA HIPOTECARIO II, FTA	FTA BONOS	98.204	0		101.423	1.579	-1.201
AYT CEDULAS CAJAS GLOBAL FTA	FTA BONOS	29.026.423	0		29.021.278	1.072.386	0
AYT CEDULAS CAJAS IX, FTA	FTA BONOS	1.515.423	0		1.515.082	29.113	0
AYT CEDULAS CAJAS V, FTA	FTA BONOS	2.157.750	0		2.157.117	60.013	0
AYT CEDULAS CAJAS VIII, FTA	FTA BONOS	1.129.119	0		1.128.819	28.689	0
AYT CEDULAS CAJAS X, FTA	FTA BONOS	2.000.615	0		2.000.205	41.000	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	FTA BONOS	33.066	0		37.332	16.256	-997
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	FTA BONOS	3.403.070	0		3.465.185	171.947	-36.117
AYT DEUDA SUBORDINADA I, FTA	FTA BONOS	123.006	78.592		201.611	87	0
AYT FONDO EOLICO, FTA	FTA BONOS	7.621	0		7.613	0	0
AYT FTPYME II, FTA	FTA BONOS	40.286	0		42.359	12.264	-104
AYT GOYA HIPOTECARIO III, FTA	FTA BONOS	2.742.390	2.655		2.753.632	272.892	-111.259
AYT GOYA HIPOTECARIO IV, FTA	FTA BONOS	905.613	1.106		933.827	58.240	-39.463
AYT GOYA HIPOTECARIO V, FTA	FTA BONOS	1.024.195	26		1.052.936	80.412	-42.781
AYT HIPOTECARIO BBK I, FTA	FTA BONOS	386.358	0		393.508	24.099	-6.841
AYT HIPOTECARIO BBK II, FTA	FTA BONOS	475.304	0		483.922	20.864	-5.968
AYT HIPOTECARIO MIXTO II, FTA	FTA BONOS	113.239	0		113.810	5.792	-8.959
AYT HIPOTECARIO MIXTO III, FTA	FTA BONOS	84.023	3.428		87.998	0	-6.706
AYT HIPOTECARIO MIXTO IV, FTA	FTA BONOS	104.594	58		107.848	5.367	-4.699
AYT HIPOTECARIO MIXTO V, FTA	FTA BONOS	258.317	0		260.298	2.747	-8.302
AYT HIPOTECARIO MIXTO, FTA	FTA BONOS	62.346	698		62.622	18.544	-43
AYT ICO-FTVPO CAJA MURCIA, FTA	FTA BONOS	87.564	0		89.049	9.859	-6.827
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	FTA BONOS	94.531	0		96.485	8.323	-908
AYT ICO-FTVPO I, FTA	FTA BONOS	167.375	96		171.760	12.424	-3.794
AYT ICO-FTVPO III, FTA	FTA BONOS	63.535	0		65.112	8.233	-2.218
AYT KUTXA HIPOTECARIO I, FTA	FTA BONOS	349.636	0		355.390	12.805	-6.791
AYT KUTXA HIPOTECARIO II, FTA	FTA BONOS	625.095	0		633.468	4.147	-27.138
AYT PROMOCIONES INMOBILIARIAS III, FTA	FTA BONOS	55.469	0		55.685	5.110	-1.020
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	FTA BONOS	14.911	0		16.350	7.219	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	
BANCAJA - BVA VPO 1, FTA	FTA	BONOS	228.034	0	232.123	22.881	-15.603
BANCAJA 10, FTA	FTA	BONOS	1.296.833	0	1.283.134	4.421	-20.375
BANCAJA 11, FTA	FTA	BONOS	1.093.053	0	1.101.126	6.063	-15.848
BANCAJA 13, FTA	FTA	BONOS	1.962.077	0	1.899.261	190.430	-8.505
BANCAJA 3, FTA	FTA	BONOS	88.604	0	89.277	2.606	3.027
BANCAJA 5, FTA	FTA	BONOS	145.322	0	147.459	5.010	-2.642
BANCAJA 6, FTA	FTA	BONOS	337.530	0	338.563	20.824	-4.461
BANCAJA 7, FTA	FTA	BONOS	424.522	0	422.233	7.550	-2.491
BANCAJA 8, FTA	FTA	BONOS	474.907	0	494.858	0	-5.596
BANCAJA 9, FTA	FTA	BONOS	707.061	0	701.420	3.400	-10.930
BANKIA PYME I, FTA	FTA	BONOS	293.867	0	154.333	221.149	0
BANKINTER 10, FTA	FTA	BONOS	586.329	873	600.446	0	-5.583
BANKINTER 13 FTA	FTA	BONOS	732.960	1.901	764.653	567	-8.339
BANKINTER 2 PYME FTA	FTA	BONOS	119.547	2.013	133.605	0	-1.205
BANKINTER 3 FTPYME FTA	FTA	BONOS	157.272	4.424	171.804	274	-1.590
BANKINTER 6, FTA	FTA	BONOS	314.027	110	318.017	13.513	-3.122
BANKINTER 8, FTA	FTA	BONOS	255.897	100	256.585	10.707	-2.266
BANKINTER 9, FTA	FTA	BONOS	332.338	469	338.168	11.006	-3.315
BBVA CONSUMO 3 FTA	FTA	BONOS	32.895	101	37.944	22.160	-5.547
BBVA CONSUMO 4 FTA	FTA	BONOS	94.144	8	101.027	211.685	-4.122
BBVA CONSUMO 6, FTA	FTA	BONOS	270.473	0	300.509	37.663	0
BBVA EMPRESAS 4, FTA	FTA	BONOS	240.519	8.657	222.995	599.954	0
BBVA FINANZIA AUTOS 1 FTA	FTA	BONOS	18.899	0	23.535	0	-6.561
BBVA HIPOTECARIO 3, FTA	FTA	BONOS	69.254	5.124	63.733	23.581	-820
BBVA LEASING 1, FTA	FTA	BONOS	132.071	391	137.674	0	-6.936
BBVA RMBS 1, FTA	FTA	BONOS	1.345.628	22.039	1.345.060	29.723	-2.094
BBVA RMBS 10, FTA	FTA	BONOS	1.385.112	1.016	1.397.324	192.038	0
BBVA RMBS 11, FTA	FTA	BONOS	1.225.625	4.713	1.236.164	220.584	0
BBVA RMBS 12, FTA	FTA	BONOS	4.024.438	1.857	4.077.125	217.905	0
BBVA RMBS 13, FTA	FTA	BONOS	3.903.503	963	3.952.884	208.502	0
BBVA RMBS 14, FTA	FTA	BONOS	643.889	0	646.256	36.418	0
BBVA RMBS 15, FTA	FTA	BONOS	3.969.635	0	3.281.609	883.508	0
BBVA RMBS 2, FTA	FTA	BONOS	2.575.951	54.529	2.601.784	44.973	-10.339
BBVA RMBS 3, FTA	FTA	BONOS	1.786.309	61.132	1.862.789	0	6.533

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
BBVA RMBS 5 FTA	FTA	BONOS	2.958.976	64.069	2.929.171	404.706	0
BBVA RMBS 9, FTA	FTA	BONOS	1.024.380	4.189	1.023.536	265.481	0
BBVA-5 FTPYME, FTA	FTA	BONOS	64.346	13.454	62.712	18.105	-1.994
BBVA-6 FTPYME FTA	FTA	BONOS	81.194	5.356	76.698	0	-2.620
BBVA-8 FTPYME FTA	FTA	BONOS	117.449	10.324	106.637	30.261	-2.266
BBVA-9 PYME FTA	FTA	BONOS	175.277	816	176.972	85.125	0
CAIXA PENEDES 1 TDA, FTA	FTA	BONOS	379.789	0	379.938	10.015	-12.372
CAIXA PENEDES 2 TDA, FTA	FTA	BONOS	296.977	0	301.761	13.292	-3.656
CAIXA PENEDES FT GENCAT 1 TDA, FTA	FTA	BONOS	146.670	0	140.612	44.253	-949
CAIXA PENEDES PYMES 1 TDA, FTA	FTA	BONOS	120.492	0	105.738	13.833	-314
CAJA INGENIEROS TDA 1, FTA	FTA	BONOS	176.166	0	177.484	28.899	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	FTA	BONOS	2.015.132	0	2.015.111	170.003	0
CEDULAS TDA 3, FTA	FTA	BONOS	2.028.514	0	2.028.449	63.284	0
CEDULAS TDA 5, FTA	FTA	BONOS	1.535.867	0	1.535.867	57.957	0
CEDULAS TDA 6, FTA	FTA	BONOS	3.011.497	0	3.011.497	0	0
CEDULAS TDA 7, FTA	FTA	BONOS	2.001.733	0	2.001.538	0	0
CM BANCAJA 1, FTA	FTA	BONOS	32.744	2.366	47.299	12	-29
CONSUMO BANCAJA 1, FTA	FTA	BONOS	739	0	2.095	0	-6
EDT FTPYME PASTOR 3, FTA	FTA	BONOS	20.730	6.340	15.947	12.518	465
EMPRESAS BANESTO 5, FTA	FTA	BONOS	305.030	7.307	306.164	244.419	5.808
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	FTA	BONOS	119.048	0	106.830	17.144	-119
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	FTA	BONOS	1.258.088	0	1.256.498	0	0
FONCAIXA AUTONOMOS 1, FTA	FTA	BONOS	576.318	0	602.464	148.642	19.408
FONCAIXA CONSUMO 1, FTA	FTA	BONOS	1.503.250	0	1.526.830	148.126	87.571
FONCAIXA FTGENCAT 3, FTA	FTA	BONOS	97.598	0	105.792	1.770	-3.021
FONCAIXA FTGENCAT 4, FTA	FTA	BONOS	131.712	0	142.107	2.518	-5.917
FONCAIXA FTGENCAT 5, FTA	FTA	BONOS	340.999	0	365.918	0	-15.531
FONCAIXA FTGENCAT 6, FTA	FTA	BONOS	250.593	0	262.357	0	-7.865
FONCAIXA LEASINGS 2, FTA	FTA	BONOS	585.756	0	608.173	181.681	0
FONCAIXA PYMES 3, FTA	FTA	BONOS	685.191	0	794.945	241.208	0
FONCAIXA PYMES 4, FTA	FTA	BONOS	342.965	0	351.804	64.893	0
FONCAIXA PYMES 5, FTA	FTA	BONOS	1.272.073	0	1.357.086	128.812	0
FTA FTPYME SANTANDER 2	FTA	BONOS	203.948	3.883	206.545	18.424	8.570

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
FTA PYMES BANESTO 3	FTA BONOS	97.943	42	216.676	0	0
FTA PYMES SANTANDER 10	FTA BONOS	2.309.084	0	3.424.052	0	0
FTA PYMES SANTANDER 11	FTA BONOS	3.010.236	0	3.707.825	0	0
FTA PYMES SANTANDER 3	FTA BONOS	305.078	3.473	629.926	0	0
FTA PYMES SANTANDER 4	FTA BONOS	332.024	5.017	891.978	0	0
FTA PYMES SANTANDER 5	FTA BONOS	463.894	1.577	833.919	0	0
FTA PYMES SANTANDER 6	FTA BONOS	207.912	46	299.943	0	0
FTA PYMES SANTANDER 7	FTA BONOS	348.581	0	761.441	0	0
FTA PYMES SANTANDER 8	FTA BONOS	547.082	0	944.637	1	0
FTA PYMES SANTANDER 9	FTA BONOS	394.434	114	425.461	92.413	0
FTA RMBS PRADO 1	FTA BONOS	448.611	0	342.225	121.681	5.989
FTA RMBS SANTANDER 2	FTA BONOS	2.803.646	647	3.285.054	0	0
FTA RMBS SANTANDER 3	FTA BONOS	6.183.680	1.019	7.227.613	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	FTA BONOS	174.398	0	152.050	125.529	0
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	FTA BONOS	750.466	0	798.447	3.544	0
FTA SANTANDER EMPRESAS 2	FTA BONOS	163.505	9.302	210.170	0	2.318
FTA SANTANDER FINANCIACION 1	FTA BONOS	59.555	274	64.451	0	8.605
FTA SANTANDER HIPOTECARIO 2	FTA BONOS	723.641	14.974	752.380	0	7.233
FTA SANTANDER HIPOTECARIO 3	FTA BONOS	1.214.234	45.998	1.281.756	0	17.088
FTA SANTANDER HIPOTECARIO 7	FTA BONOS	1.274.966	9.164	1.626.784	0	122.330
FTA SANTANDER HIPOTECARIO 8	FTA BONOS	570.288	4.020	720.553	0	31.108
FTA SANTANDER HIPOTECARIO 9	FTA BONOS	577.286	770	702.014	0	0
FTA UCI 11	FTA BONOS	218.683	1.768	213.856	12.754	0
FTA UCI 14	FTA BONOS	547.073	21.868	515.337	21.756	0
FTA UCI 16	FTA BONOS	910.853	52.128	900.331	824	0
FTA UCI 18	FTA BONOS	894.481	7.159	874.888	0	-8.655
FTA UCI 6	FTA BONOS	36.909	14	37.480	4.531	0
FTA UCI 7	FTA BONOS	46.179	0	46.127	3.416	0
FTA UCI 8	FTA BONOS	67.206	134	67.164	6.004	0
FTA UCI 9	FTA BONOS	190.369	581	187.931	12.506	0
FTA, HIPOTEBANSA 11	FTA BONOS	162.934	1.238	165.985	4.809	-1.435
FTA, HIPOTEBANSA X	FTA BONOS	88.430	559	89.028	2.959	-1.379
FTA, RMBS SANTANDER 1	FTA BONOS	1.177.129	558	1.377.901	0	0
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	FTA BONOS	314.719	0	277.738	123.909	0

FUND	TYPE	ASSETS		LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
FTA, SANTANDER EMPRESAS 1	FTA BONOS	175.359	3.954	181.795	26.424	2.389
FTA, SANTANDER EMPRESAS 3	FTA BONOS	359.206	20.564	394.795	1	17.532
FTA, UCI 15	FTA BONOS	647.075	24.968	632.882	0	0
FTA, UCI 17	FTA BONOS	793.159	36.856	803.995	1.713	-21.356
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	FTA BONOS	20.464.161	0	21.111.809	0	0
FTPYME BANCAJA 2 FTA	FTA BONOS	17.672	0	14.663	5.463	-184
FTPYME BANCAJA 3 FTA	FTA BONOS	32.493	0	24.964	6.308	609
FTPYME BANCAJA 6 FTA	FTA BONOS	120.513	0	116.491	0	-543
FTPYME TDA CAM 2, FTA	FTA BONOS	41.214	57	31.249	9.622	-40
FTPYME TDA CAM 4, FTA	FTA BONOS	247.113	570	251.379	0	-1.181
FTPYME TDA CAM 7, FTA	FTA BONOS	319.137	0	310.967	50.895	389
GAT FTGENCAT 2006, FTA	FTA BONOS	30.484	3.320	29.834	-1	-27
GAT FTGENCAT 2007, FTA	FTA BONOS	87.494	5.946	79.812	790	-169
GAT FTGENCAT 2008, FTA	FTA BONOS	150.262	4.273	156.854	3.141	1.387
GC FTGENCAT CAIXA TARRAGONA 1, FTA	FTA BONOS	63.032	735	67.041	0	1.591
GC FTPYME PASTOR 4, FTA	FTA BONOS	40.007	4.527	46.896	0	814
GC FTPYME SABADELL 4, FTA	FTA BONOS	46.808	0	49.230	1.578	-283
GC FTPYME SABADELL 6, FTA	FTA BONOS	117.978	0	127.281	12.218	-1.126
GC PASTOR HIPOTECARIO 5, FTA	FTA BONOS	299.077	7.905	309.358	-1	-16.100
HIPOCAT 10, FTA	FTA BONOS	437.198	16.658	469.063	0	-406
HIPOCAT 11, FTA	FTA BONOS	432.961	18.569	469.130	0	-2.675
HIPOCAT 4, FTA	FTA BONOS	39.472	0	39.511	0	-214
HIPOCAT 5, FTA	FTA BONOS	106.840	292	109.313	4.562	-616
HIPOCAT 6, FTA	FTA BONOS	169.349	1.689	158.065	17.085	-4.097
HIPOCAT 7, FTA	FTA BONOS	335.318	5.625	342.274	14.053	-5.175
HIPOCAT 8, FTA	FTA BONOS	406.055	8.945	416.811	0	-4.439
HIPOCAT 9, FTA	FTA BONOS	300.663	7.367	314.939	0	872
IM BANCO POPULAR FTPYME 1, FTA	FTA BONOS	91.337	0	88.412	11.523	-6.080
IM BANCO POPULAR MBS 2, FTA	FTA BONOS	490.493	0	474.769	59.813	-41.099
IM BCG RMBS 2, FTA	FTA BONOS	1.187.907	0	1.076.343	160.095	0
IM CAJA LABORAL 1, FTA	FTA BONOS	338.555	0	352.842	0	-4.208
IM CAJA LABORAL 2, FTA	FTA BONOS	420.784	0	416.980	29.648	-8.025
IM CAJA LABORAL EMPRESAS 1, FTA	FTA BONOS	192.421	0	53.153	163.415	0

FUND	TYPE	ASSETS			LIABILITIES			DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
IM CAJAMAR 1, FTA	FTA BONOS	90.407	0		90.621	2.221	-661	
IM CAJAMAR 3, FTA	FTA BONOS	444.589	0		429.860	0	-5.025	
IM CAJAMAR 4, FTA	FTA BONOS	443.284	0		441.534	0	-5.462	
IM CAJAMAR 5, FTA	FTA BONOS	510.082	0		505.410	0	0	
IM CAJAMAR 6, FTA	FTA BONOS	1.091.051	0		1.110.007	9.895	0	
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	FTA BONOS	77.806	0		73.737	40.406	-2.424	
IM CAJAMAR EMPRESAS 4, FTA	FTA BONOS	418.697	0		474.968	234	0	
IM CAJAMAR EMPRESAS 5, FTA	FTA BONOS	368.641	0		371.236	113.480	0	
IM CAJASTUR MBS 1, FTA	FTA BONOS	450.781	0		444.794	84.907	-6.858	
IM CEDULAS 10, FTA	FTA BONOS	1.321.009	0		1.320.963	0	0	
IM CEDULAS 5, FTA	FTA BONOS	1.251.828	0		1.251.823	0	0	
IM CEDULAS 7, FTA	FTA BONOS	1.262.670	0		1.262.639	0	0	
IM CEDULAS 9, FTA	FTA BONOS	1.278.168	0		1.278.161	0	0	
IM FTGENCAT SABADELL 2, FTA	FTA BONOS	78.610	0		85.130	9.493	-2.442	
IM FTPYME SABADELL 7, FTA	FTA BONOS	157.295	0		156.754	28.428	-2.348	
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	FTA BONOS	161.099	0		164.608	4.900	-171	
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	FTA BONOS	626.089	0		783.053	171.973	0	
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	FTA BONOS	2.610.849	0		3.002.648	90.826	0	
IM GRUPO BANCO POPULAR FTPYME I FTA	FTA BONOS	240.332	0		229.282	6.369	-142	
IM GRUPO BANCO POPULAR FTPYME II, FTA	FTA BONOS	138.043	0		177.787	222	-4.865	
IM PASTOR 4, FTA	FTA BONOS	329.920	23.160		340.454	7.325	-23.999	
IM PRESTAMOS FONDOS CEDULAS, FTA	FTA BONOS	68.927	0		68.981	0	-690	
IM SABADELL RMBS 2, FTA	FTA BONOS	631.341	0		641.451	20.044	-41.334	
IM SABADELL RMBS 3, FTA	FTA BONOS	714.036	0		712.235	56.997	-64.815	
IM TARJETAS 1, FTA	FTA BONOS	923.140	0		1.000.693	130.989	0	
IM TERRASSA MBS 1, FTA	FTA BONOS	135.333	0		142.135	7.343	-3.239	
INTERMONEY MASTER CEDULAS, FTA	FTA BONOS	1.688.725	0		1.688.629	0	0	
MADRID ICO-FTVPO I, FTA	FTA BONOS	146.825	475		113.275	51.529	-31.282	
MADRID RESIDENCIAL I, FTA	FTA BONOS	498.147	6.600		294.071	279.036	-1.229	
MADRID RESIDENCIAL II, FTA	FTA BONOS	446.963	4.651		299.913	204.269	1.733	
MADRID RMBS I, FTA	FTA BONOS	842.323	29.038		830.192	52.697	-9.441	
MADRID RMBS II, FTA	FTA BONOS	750.842	28.661		738.031	47.442	-8.637	
MADRID RMBS III FTA	FTA BONOS	1.422.230	58.421		1.430.615	67.227	-5.908	
MADRID RMBS IV, FTA	FTA BONOS	1.085.460	54.882		1.059.994	158.000	-5.764	

FUND	TYPE	ASSETS			LIABILITIES		
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
MBS BANCAJA 1 FTA	FTA BONOS	66.267	0		66.070	7.472	-901
MBS BANCAJA 2, FTA	FTA BONOS	177.170	0		183.808	0	9
MBS BANCAJA 3, FTA	FTA BONOS	253.765	0		254.835	0	-375
MBS BANCAJA 4, FTA	FTA BONOS	713.949	0		718.065	1.459	1.829
MBS BANCAJA 6, FTA	FTA BONOS	564.228	0		542.319	75.350	0
MBS BANCAJA 7, FTA	FTA BONOS	642.856	0		636.148	45.007	0
MBS BANCAJA 8, FTA	FTA BONOS	334.793	0		324.837	23.422	0
PRIVATE DRIVER ESPAÑA 2013-1, FTA	FTA BONOS	303.293	0		278.538	19.108	0
PROGRAMA CEDULAS TDA, FTA	FTA BONOS	10.262.586	0		10.262.586	300.500	0
PYME BANCAJA 5, FTA	FTA BONOS	80.134	1.180		82.695	0	-561
PYME VALENCIA 1, FTA	FTA BONOS	106.477	8.085		114.839	0	-380
PYMES BANESTO 2, FTA	FTA BONOS	109.611	10.617		117.520	4.092	-982
RURAL HIPOTECARIO GLOBAL I, FTA	FTA BONOS	315.574	1.329		328.471	0	-9.531
RURAL HIPOTECARIO IX, FTA	FTA BONOS	668.250	6.164		673.636	1.238	-16.802
RURAL HIPOTECARIO V FTA	FTA BONOS	131.444	35		131.326	7.997	0
RURAL HIPOTECARIO VI, FTA	FTA BONOS	223.947	195		225.862	5.426	-6.353
RURAL HIPOTECARIO VII, FTA	FTA BONOS	300.107	611		297.272	6.186	-10.021
RURAL HIPOTECARIO VIII, FTA	FTA BONOS	472.553	1.884		485.822	0	-13.301
RURAL HIPOTECARIO X, FTA	FTA BONOS	961.072	3.580		970.971	46.844	-25.128
RURAL HIPOTECARIO XI, FTA	FTA BONOS	1.213.445	2.730		1.216.656	89.156	-27.974
RURAL HIPOTECARIO XII, FTA	FTA BONOS	581.413	815		583.468	51.507	-10.866
RURAL HIPOTECARIO XIV, FTA	FTA BONOS	194.385	0		195.776	12.306	0
RURAL HIPOTECARIO XV, FTA	FTA BONOS	462.153	0		465.508	28.918	0
RURAL HIPOTECARIO XVI, FTA	FTA BONOS	130.437	0		133.092	8.914	0
RURAL HIPOTECARIO XVII, FTA	FTA BONOS	94.931	0		84.804	30.516	0
RURALPYME 2 FTPYME FTA	FTA BONOS	61.065	617		83.835	2.852	-780
SANTANDER HIPOTECARIO I, FTA	FTA BONOS	458.818	2.889		466.322	18.782	6.804
SOL-LION, FTA	FTA BONOS	2.566.020	0		2.593.231	82.147	74.345
TDA 13 - MIXTO, FTA	FTA BONOS	32.474	0		33.450	4.063	0
TDA 14 - MIXTO, FTA	FTA BONOS	65.528	0		67.817	6.440	0
TDA 15 - MIXTO, FTA	FTA BONOS	75.051	0		74.034	5.292	0
TDA 16 - MIXTO, FTA	FTA BONOS	80.453	466		77.861	8.897	0
TDA 17 - MIXTO, FTA	FTA BONOS	58.429	0		57.646	9.644	0
TDA 18 - MIXTO, FTA	FTA BONOS	84.222	0		82.868	7.662	0

FUND	TYPE	ASSETS			LIABILITIES			DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE		DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
TDA 19 - MIXTO, FTA	FTA BONOS	129.964	0		127.354	11.711	-3.017	
TDA 20 - MIXTO, FTA	FTA BONOS	96.003	0		98.039	7.205	-2.022	
TDA 22 - MIXTO, FTA	FTA BONOS	136.695	2.995		128.153	6.584	-5.795	
TDA 23, FTA	FTA BONOS	229.574	0		208.444	11.852	-6.217	
TDA 24, FTA	FTA BONOS	150.170	4.756		152.401	1.675	-11.973	
TDA 25, FTA	FTA BONOS	109.113	11.899		121.330	531	-7.460	
TDA 26 - MIXTO, FTA	FTA BONOS	274.040	0		276.642	54	-4.057	
TDA 27, FTA	FTA BONOS	398.279	9.718		406.791	9.309	-20.637	
TDA 28, FTA	FTA BONOS	240.318	12.795		255.011	4.502	-13.319	
TDA 29, FTA	FTA BONOS	366.590	0		359.707	380	-971	
TDA 30, FTA	FTA BONOS	213.232	0		219.907	0	1.104	
TDA 31, FTA	FTA BONOS	135.245	0		132.702	6.250	2.292	
TDA CAJAMAR 2, FTA	FTA BONOS	287.608	0		278.274	3.400	-24.313	
TDA CAM 1, FTA	FTA BONOS	143.640	259		141.716	10.504	-1.457	
TDA CAM 11, FTA	FTA BONOS	926.912	0		962.474	34.925	0	
TDA CAM 12, FTA	FTA BONOS	1.089.778	0		1.140.081	16.088	0	
TDA CAM 2, FTA	FTA BONOS	172.172	101		170.569	8.863	-2.358	
TDA CAM 3, FTA	FTA BONOS	182.951	42		182.812	9.262	-2.177	
TDA CAM 4, FTA	FTA BONOS	490.597	508		466.506	20.749	-13.350	
TDA CAM 5, FTA	FTA BONOS	727.117	2.407		685.033	22.101	-22.853	
TDA CAM 6, FTA	FTA BONOS	492.263	1.753		459.757	17.325	-16.935	
TDA CAM 7, FTA	FTA BONOS	744.676	3.107		693.047	29.784	-22.878	
TDA CAM 8, FTA	FTA BONOS	733.664	3.131		711.903	6.892	-21.818	
TDA CAM 9, FTA	FTA BONOS	679.305	3.659		668.473	7.003	-20.923	
TDA IBERCAJA 1, FTA	FTA BONOS	116.594	0		120.157	4.208	-1.691	
TDA IBERCAJA 2, FTA	FTA BONOS	302.482	0		313.670	0	-5.464	
TDA IBERCAJA 3, FTA	FTA BONOS	385.443	0		391.124	0	-7.735	
TDA IBERCAJA 4, FTA	FTA BONOS	580.425	0		591.821	0	-10.869	
TDA IBERCAJA 5, FTA	FTA BONOS	569.224	0		579.124	0	-11.175	
TDA IBERCAJA 6, FTA	FTA BONOS	839.642	0		862.082	19.461	-19.960	
TDA IBERCAJA 7, FTA	FTA BONOS	1.425.973	0		1.502.700	0	-11.885	
TDA PASTOR 1, FTA	FTA BONOS	65.341	0		62.423	1.978	-574	
TDA PASTOR CONSUMO 1, FTA	FTA BONOS	3.210	0		4.235	1	-48	
TDA SA NOSTRA EMPRESAS 1, FTA	FTA BONOS	33.925	0		34.680	14.923	-198	

FUND	TYPE		ASSETS		LIABILITIES		
			COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS	DERIVATIVES (ASSETS- LIABILITIES)
TDA SA NOSTRA EMPRESAS 2, FTA	FTA	BONOS	84.952	0	83.787	39.379	-1.046
TDA TARRAGONA 1, FTA	FTA	BONOS	168.837	0	182.946	1.449	-3.964
VAL BANCAJA 1, FTA	FTA	BONOS	207.145	0	201.834	30.833	0
VALENCIA HIPOTECARIO 1, FTA	FTA	BONOS	85.664	0	86.174	4.855	-1.740
VALENCIA HIPOTECARIO 3, FTA	FTA	BONOS	368.177	4.229	369.519	590	-3.377
Subtotal ABS/BONDS 2015 1			220.216.540	1.038.927	227.628.387	11.773.461	-885.205
Subtotal ABS/BONDS 2014 2			239.037.954	1.046.381	247.494.008	15.544.238	-1.467.979
% change			-7,87	-0,71	-8,03	-24,26	-39,70
FTA SANTANDER 2	FTA	PAGARÉS	950.656	658	1.031.051	148.684	0
Subtotal ABS/COMMERCIAL PAPER 2015 1			950.656	658	1.031.051	148.684	0
Subtotal ABS/COMMERCIAL PAPER 2014 2			195.242	672	579.576	37.355	0
% change			386,91	-2,08	77,90	298,03	-
AYT GENOVA HIPOTECARIO II, FTH	FTH	BONOS	167.385	146	168.231	8.160	-1.372
AYT GENOVA HIPOTECARIO III, FTH	FTH	BONOS	185.348	0	191.907	8.011	-1.842
AYT GENOVA HIPOTECARIO IV, FTH	FTH	BONOS	212.045	194	216.319	8.006	-1.684
AYT GENOVA HIPOTECARIO IX, FTH	FTH	BONOS	464.596	972	474.622	11.461	-6.542
AYT GENOVA HIPOTECARIO VI, FTH	FTH	BONOS	231.174	169	236.826	5.019	-2.665
AYT GENOVA HIPOTECARIO VII, FTH	FTH	BONOS	530.759	1.466	534.554	13.171	-6.483
AYT GENOVA HIPOTECARIO VIII, FTH	FTH	BONOS	782.176	1.272	794.038	17.262	-9.741
AYT GENOVA HIPOTECARIO X, FTH	FTH	BONOS	518.786	2.155	521.687	9.490	-6.700
AYT GENOVA HIPOTECARIO XI, FTH	FTH	BONOS	618.358	2.419	626.888	34.585	-24.373
AYT GENOVA HIPOTECARIO XII, FTH	FTH	BONOS	439.410	1.075	442.646	22.757	-17.930
AYT HIPOTECARIO III, FTH	FTH	BONOS	53.604	0	54.020	3.853	0
AYT HIPOTECARIO IV, FTH	FTH	BONOS	44.780	0	45.255	3.501	-121
AYT.1, FTH	FTH	BONOS	16.267	0	16.647	4.753	0
AYT.11, FTH	FTH	BONOS	58.571	126	60.727	3.239	-230
AYT.2, FTH	FTH	BONOS	8.564	0	8.764	2.333	0
BANCAJA 4, FTH	FTH	BONOS	122.371	0	123.175	4.001	-3.016
BANKINTER 11, FTH	FTH	BONOS	352.922	200	366.704	0	-3.579
BANKINTER 3, FTH	FTH	BONOS	151.570	39	157.568	13.273	-1.346
BANKINTER 4, FTH	FTH	BONOS	169.184	65	173.653	5.132	-1.572
BANKINTER 5, FTH	FTH	BONOS	122.893	79	125.188	4.277	-1.143
BANKINTER 7, FTH	FTH	BONOS	115.501	0	114.857	4.959	-1.101
FTH UCI 10	FTH	BONOS	141.996	533	141.097	6.115	0

FUND	TYPE	ASSETS			LIABILITIES		DERIVATIVES (ASSETS-LIABILITIES)
		COLLECTION RIGHTS	NON-CURRENT ASSETS HELD FOR SALE	DEBENTURES AND OTHER MARKETABLE SECURITIES	BANK BORROWINGS		
FTH UCI 12	FTH BONOS	307.715	5.837	296.912	10.352	0	
FTH UCI 5	FTH BONOS	15.391	20	15.637	2.654	0	
GAT ICO-FTVPO 1, FTH	FTH BONOS	178.225	45	190.196	5.801	-5.581	
GC SABADELL 1, FTH	FTH BONOS	242.822	0	246.193	11.432	-9.876	
IM PASTOR 2, FTH	FTH BONOS	187.477	948	187.683	5.001	-4.451	
IM PASTOR 3, FTH	FTH BONOS	257.136	21.381	281.850	10.901	-17.797	
RURAL HIPOTECARIO III FTH	FTH BONOS	31.259	0	31.775	3.251	0	
RURAL HIPOTECARIO IV FTH	FTH BONOS	67.349	20	69.254	4.816	0	
TDA IBERCAJA ICO-FTVPO, FTH	FTH BONOS	236.023	0	277.430	750	-31.282	
VALENCIA HIPOTECARIO 2, FTH	FTH BONOS	290.689	4.217	299.269	0	-3.035	
Subtotal MBS 2015 1		7.322.346	43.378	7.491.572	248.316	-163.462	
Subtotal MBS 2014 2		7.769.906	41.277	7.991.650	252.320	-213.312	
% change		-5,76	5,09	-6,26	-1,59	-23,37	
Total 2015 1		228.489.542	1.082.963	236.151.010	12.170.461	-1.048.667	
Total 2014 2		247.003.102	1.088.330	256.065.234	15.833.913	-1.681.291	
% change		-7,50	-0,49	-7,78	-23,14	-37,63	

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
BONDS											
AUTO ABS 2012-3, FTA	0	0	0	0	657.477	0	0	0	0	470	4.442
AYT CAIXA SABADELL HIPOTECARIO I, FTA	121.730	0	0	0	0	0	0	0	0	4.482	114
AYT CAJA INGENIEROS 2, FTA	365.695	0	0	0	0	0	0	0	0	712	218
AYT CAJA MURCIA HIPOTECARIO I, FTA	88.834	0	0	0	0	0	0	0	0	645	105
AYT CAJAGRANADA HIPOTECARIO I, FTA	131.137	0	0	0	0	0	0	0	0	4.963	184
AYT CAJAMURCIA HIPOTECARIO II, FTA	97.689	0	0	0	0	0	0	0	0	408	107
AYT CEDULAS CAJAS GLOBAL FTA	28.775.454	0	0	0	0	0	0	0	0	0	250.969
AYT CEDULAS CAJAS IX, FTA	1.500.000	0	0	0	0	0	0	0	0	0	15.423
AYT CEDULAS CAJAS V, FTA	2.100.000	0	0	0	0	0	0	0	0	0	57.750
AYT CEDULAS CAJAS VIII, FTA	1.100.000	0	0	0	0	0	0	0	0	0	29.119
AYT CEDULAS CAJAS X, FTA	2.000.000	0	0	0	0	0	0	0	0	0	615
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	32.376	0	0	0	0	0	0	0	614	76
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3.351.442	0	0	0	0	0	0	0	0	48.996	2.632
AYT DEUDA SUBORDINADA I, FTA	0	0	122.876	0	0	0	0	0	0	0	130
AYT FONDO EOLICO, FTA	0	7.600	0	0	0	0	0	0	0	0	21
AYT FTPYME II, FTA	0	39.599	0	0	0	0	0	0	0	605	82
AYT GENOVA HIPOTECARIO II, FTH	166.905	0	0	0	0	0	0	0	0	390	90
AYT GENOVA HIPOTECARIO III, FTH	184.494	0	0	0	0	0	0	0	0	783	71
AYT GENOVA HIPOTECARIO IV, FTH	211.363	0	0	0	0	0	0	0	0	583	99
AYT GENOVA HIPOTECARIO IX, FTH	461.791	0	0	0	0	0	0	0	0	2.388	417
AYT GENOVA HIPOTECARIO VI, FTH	229.784	0	0	0	0	0	0	0	0	1.284	106
AYT GENOVA HIPOTECARIO VII, FTH	528.329	0	0	0	0	0	0	0	0	2.132	298
AYT GENOVA HIPOTECARIO VIII, FTH	776.347	0	0	0	0	0	0	0	0	5.482	347
AYT GENOVA HIPOTECARIO X, FTH	515.270	0	0	0	0	0	0	0	0	3.229	287
AYT GENOVA HIPOTECARIO XI, FTH	610.370	0	0	0	0	0	0	0	0	7.630	358
AYT GENOVA HIPOTECARIO XII, FTH	435.325	0	0	0	0	0	0	0	0	3.896	189
AYT GOYA HIPOTECARIO III, FTA	2.708.542	0	0	0	0	0	0	0	0	32.835	1.013

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS +
											ADJUSTMENTS (1)
AYT GOYA HIPOTECARIO IV, FTA	895.862	0	0	0	0	0	0	0	0	9.415	336
AYT GOYA HIPOTECARIO V, FTA	1.013.257	0	0	0	0	0	0	0	0	10.593	345
AYT HIPOTECARIO BBK I, FTA	383.329	0	0	0	0	0	0	0	0	2.786	243
AYT HIPOTECARIO BBK II, FTA	472.349	0	0	0	0	0	0	0	0	2.683	272
AYT HIPOTECARIO III, FTH	53.357	0	0	0	0	0	0	0	0	145	102
AYT HIPOTECARIO IV, FTH	43.914	0	0	0	0	0	0	0	0	813	53
AYT HIPOTECARIO MIXTO II, FTA	112.699	0	0	0	0	0	0	0	0	444	96
AYT HIPOTECARIO MIXTO III, FTA	81.525	0	0	0	0	0	0	0	0	2.440	58
AYT HIPOTECARIO MIXTO IV, FTA	104.225	0	0	0	0	0	0	0	0	295	74
AYT HIPOTECARIO MIXTO V, FTA	254.904	0	0	0	0	0	0	0	0	3.192	221
AYT HIPOTECARIO MIXTO, FTA	60.204	0	0	0	0	0	0	0	0	1.842	300
AYT ICO-FTVPO CAJA MURCIA, FTA	87.046	0	0	0	0	0	0	0	0	345	173
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	94.122	0	0	0	0	0	0	0	0	361	48
AYT ICO-FTVPO I, FTA	165.982	0	0	0	0	0	0	0	0	1.203	190
AYT ICO-FTVPO III, FTA	63.329	0	0	0	0	0	0	0	0	134	72
AYT KUTXA HIPOTECARIO I, FTA	348.602	0	0	0	0	0	0	0	0	830	204
AYT KUTXA HIPOTECARIO II, FTA	618.683	0	0	0	0	0	0	0	0	5.927	485
AYT PROMOCIONES INMOBILIARIAS III, FTA	55.295	0	0	0	0	0	0	0	0	138	36
AYT.1, FTH	16.162	0	0	0	0	0	0	0	0	102	3
AYT.11, FTH	57.928	0	0	0	0	0	0	0	0	605	38
AYT.2, FTH	8.521	0	0	0	0	0	0	0	0	43	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	14.900	0	0	0	0	0	0	0	0	0	11
BANCAJA - BVA VPO 1, FTA	223.317	0	0	0	0	0	0	0	0	4.476	241
BANCAJA 10, FTA	1.174.062	0	0	0	0	0	0	0	0	121.790	981
BANCAJA 11, FTA	988.229	0	0	0	0	0	0	0	0	104.021	803
BANCAJA 13, FTA	1.809.678	0	0	0	0	0	0	0	0	150.927	1.472
BANCAJA 3, FTA	86.043	0	0	0	0	0	0	0	0	2.491	70
BANCAJA 4, FTH	118.176	0	0	0	0	0	0	0	0	4.110	85

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
BANCAJA 5, FTA	141.195	0	0	0	0	0	0	0	0	4.025	102
BANCAJA 6, FTA	328.597	0	0	0	0	0	0	0	0	8.698	235
BANCAJA 7, FTA	407.875	0	0	0	0	0	0	0	0	16.366	281
BANCAJA 8, FTA	444.177	0	0	0	0	0	0	0	0	30.401	329
BANCAJA 9, FTA	644.280	0	0	0	0	0	0	0	0	62.261	520
BANKIA PYME I, FTA	289.466	0	0	0	0	0	0	0	0	4.032	369
BANKINTER 10, FTA	577.774	0	0	0	0	0	0	0	0	8.333	222
BANKINTER 11, FTH	347.488	0	0	0	0	0	0	0	0	5.311	123
BANKINTER 13 FTA	717.917	0	0	0	0	0	0	0	0	14.773	270
BANKINTER 2 PYME FTA	0	106.483	0	0	0	0	0	0	0	13.012	52
BANKINTER 3 FTPYME FTA	0	139.896	0	0	0	0	0	0	0	17.312	64
BANKINTER 3, FTH	150.031	0	0	0	0	0	0	0	0	1.475	64
BANKINTER 4, FTH	167.601	0	0	0	0	0	0	0	0	1.521	62
BANKINTER 5, FTH	121.437	0	0	0	0	0	0	0	0	1.405	51
BANKINTER 6, FTA	309.777	0	0	0	0	0	0	0	0	4.124	126
BANKINTER 7, FTH	113.030	0	0	0	0	0	0	0	0	2.425	46
BANKINTER 8, FTA	251.885	0	0	0	0	0	0	0	0	3.908	104
BANKINTER 9, FTA	328.229	0	0	0	0	0	0	0	0	3.979	130
BBVA CONSUMO 3 FTA	0	0	0	0	32.437	0	0	0	0	350	108
BBVA CONSUMO 4 FTA	0	0	0	0	92.672	0	0	0	0	1.103	369
BBVA CONSUMO 6, FTA	0	0	0	0	268.743	0	0	0	0	1.054	676
BBVA EMPRESAS 4, FTA	0	207.830	0	0	0	0	0	0	0	32.432	257
BBVA FINANZIA AUTOS 1 FTA	0	0	0	0	18.534	0	0	0	0	290	75
BBVA HIPOTECARIO 3, FTA	59.191	0	0	0	0	0	0	0	0	10.046	17
BBVA LEASING 1, FTA	0	131.361	0	0	0	0	0	0	0	632	78
BBVA RMBS 1, FTA	1.319.109	0	0	0	0	0	0	0	0	26.342	177
BBVA RMBS 10, FTA	1.380.782	0	0	0	0	0	0	0	0	4.202	128
BBVA RMBS 11, FTA	1.214.292	0	0	0	0	0	0	0	0	11.128	205

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
BBVA RMBS 12, FTA	4.008.846	0	0	0	0	0	0	0	0	15.016	576
BBVA RMBS 13, FTA	3.893.717	0	0	0	0	0	0	0	0	9.168	618
BBVA RMBS 14, FTA	643.292	0	0	0	0	0	0	0	0	0	597
BBVA RMBS 15, FTA	3.969.202	0	0	0	0	0	0	0	0	0	433
BBVA RMBS 2, FTA	2.508.459	0	0	0	0	0	0	0	0	67.143	349
BBVA RMBS 3, FTA	1.712.176	0	0	0	0	0	0	0	0	73.736	397
BBVA RMBS 5 FTA	2.886.912	0	0	0	0	0	0	0	0	71.553	511
BBVA RMBS 9, FTA	1.014.263	0	0	0	0	0	0	0	0	9.968	149
BBVA-5 FTPYME, FTA	0	48.526	0	0	0	0	0	0	0	15.802	18
BBVA-6 FTPYME FTA	0	69.256	0	0	0	0	0	0	0	11.911	27
BBVA-8 FTPYME FTA	0	104.165	0	0	0	0	0	0	0	13.197	87
BBVA-9 PYME FTA	0	167.034	0	0	0	0	0	0	0	8.002	241
CAIXA PENEDES 1 TDA, FTA	366.900	0	0	0	0	0	0	0	0	12.418	471
CAIXA PENEDES 2 TDA, FTA	292.814	0	0	0	0	0	0	0	0	3.823	340
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	131.759	0	0	0	0	0	0	0	14.622	289
CAIXA PENEDES PYMES 1 TDA, FTA	0	102.988	0	0	0	0	0	0	0	17.230	274
CAJA INGENIEROS TDA 1, FTA	174.877	0	0	0	0	0	0	0	0	1.187	102
CEDULAS GRUPO BANCO POPULAR 3, FTA	2.000.000	0	0	0	0	0	0	0	0	0	15.132
CEDULAS TDA 3, FTA	2.000.000	0	0	0	0	0	0	0	0	0	28.514
CEDULAS TDA 5, FTA	1.500.000	0	0	0	0	0	0	0	0	0	35.867
CEDULAS TDA 6, FTA	3.000.000	0	0	0	0	0	0	0	0	0	11.497
CEDULAS TDA 7, FTA	2.000.000	0	0	0	0	0	0	0	0	0	1.733
CM BANCAJA 1, FTA	30.501	0	0	0	0	0	0	0	0	2.172	71
CONSUMO BANCAJA 1, FTA	0	0	0	0	730	0	0	0	0	6	3
EDT FTPYME PASTOR 3, FTA	0	14.748	0	0	0	0	0	0	0	5.969	13
EMPRESAS BANESTO 5, FTA	0	294.876	0	0	0	0	0	0	0	7.163	2.991
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	82.896	0	0	0	0	0	0	0	35.614	538
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1.200.000	0	0	0	0	0	0	0	0	0	58.088

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			DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
							COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER		
FONCAIXA AUTONOMOS 1, FTA	0	551.645	0	0	0	0	0	0	0	23.359	1.314
FONCAIXA CONSUMO 1, FTA	0	0	0	0	1.445.953	0	0	0	0	53.522	3.775
FONCAIXA FTGENCAT 3, FTA	0	94.374	0	0	0	0	0	0	0	3.046	178
FONCAIXA FTGENCAT 4, FTA	0	126.051	0	0	0	0	0	0	0	5.417	244
FONCAIXA FTGENCAT 5, FTA	0	324.776	0	0	0	0	0	0	0	15.597	626
FONCAIXA FTGENCAT 6, FTA	0	239.075	0	0	0	0	0	0	0	11.045	473
FONCAIXA LEASINGS 2, FTA	0	577.284	0	0	0	0	0	0	0	8.461	11
FONCAIXA PYMES 3, FTA	0	665.182	0	0	0	0	0	0	0	17.953	2.056
FONCAIXA PYMES 4, FTA	0	333.026	0	0	0	0	0	0	0	8.492	1.447
FONCAIXA PYMES 5, FTA	0	1.259.725	0	0	0	0	0	0	0	8.362	3.986
FTA FTPYME SANTANDER 2	0	197.027	0	0	0	0	0	0	0	6.776	145
FTA PYMES BANESTO 3	0	97.305	0	0	0	0	0	0	0	406	232
FTA PYMES SANTANDER 10	0	2.304.892	0	0	0	0	0	0	0	-1.400	5.592
FTA PYMES SANTANDER 11	0	3.065.722	0	0	0	0	0	0	0	-59.239	3.753
FTA PYMES SANTANDER 3	0	296.317	0	0	0	0	0	0	0	7.802	959
FTA PYMES SANTANDER 4	0	317.473	0	0	0	0	0	0	0	12.592	1.959
FTA PYMES SANTANDER 5	0	482.655	0	0	0	0	0	0	0	-21.497	2.736
FTA PYMES SANTANDER 6	0	201.297	0	0	0	0	0	0	0	5.957	658
FTA PYMES SANTANDER 7	0	348.294	0	0	0	0	0	0	0	-1.137	1.424
FTA PYMES SANTANDER 8	0	550.103	0	0	0	0	0	0	0	-4.786	1.765
FTA PYMES SANTANDER 9	0	390.059	0	0	0	0	0	0	0	3.659	716
FTA RMBS PRADO 1	448.311	0	0	0	0	0	0	0	0	0	300
FTA RMBS SANTANDER 2	2.797.628	0	0	0	0	0	0	0	0	4.574	1.444
FTA RMBS SANTANDER 3	6.164.762	0	0	0	0	0	0	0	0	11.905	7.013
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	0	0	0	0	172.387	0	0	0	0	1.300	711
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	0	0	0	0	746.261	0	0	0	0	839	3.366
FTA SANTANDER EMPRESAS 2	0	156.239	0	0	0	0	0	0	0	6.933	333

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
FTA SANTANDER FINANCIACION 1	0	0	0	0	59.301	0	0	0	0	206	48
FTA SANTANDER HIPOTECARIO 2	711.662	0	0	0	0	0	0	0	0	11.523	456
FTA SANTANDER HIPOTECARIO 3	1.186.053	0	0	0	0	0	0	0	0	27.386	795
FTA SANTANDER HIPOTECARIO 7	1.256.835	0	0	0	0	0	0	0	0	17.440	691
FTA SANTANDER HIPOTECARIO 8	559.267	0	0	0	0	0	0	0	0	10.687	334
FTA SANTANDER HIPOTECARIO 9	570.676	0	0	0	0	0	0	0	0	6.194	416
FTA UCI 11	197.766	0	0	0	8.003	0	0	0	0	12.106	808
FTA UCI 14	427.361	0	0	0	0	0	0	0	32.167	85.324	2.221
FTA UCI 16	724.493	0	0	0	0	0	0	0	34.422	148.490	3.448
FTA UCI 18	802.652	0	0	0	0	0	0	0	0	88.871	2.958
FTA UCI 6	32.711	0	0	0	3.739	0	0	0	0	415	44
FTA UCI 7	45.530	0	0	0	0	0	0	0	0	509	140
FTA UCI 8	63.716	0	0	0	1.788	0	0	0	0	1.499	203
FTA UCI 9	185.565	0	0	0	0	0	0	0	0	4.233	571
FTA, HIPOTEBANSA 11	161.555	0	0	0	0	0	0	0	0	1.268	111
FTA, HIPOTEBANSA X	87.748	0	0	0	0	0	0	0	0	569	113
FTA, RMBS SANTANDER 1	1.166.426	0	0	0	0	0	0	0	0	9.407	1.296
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	0	0	311.830	0	0	0	0	1.497	1.392
FTA, SANTANDER EMPRESAS 1	0	172.280	0	0	0	0	0	0	0	2.430	649
FTA, SANTANDER EMPRESAS 3	0	334.537	0	0	0	0	0	0	0	24.424	245
FTA, UCI 15	533.613	0	0	0	0	0	0	0	32.642	78.414	2.406
FTA, UCI 17	670.978	0	0	0	0	0	0	0	0	118.906	3.275
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	0	0	0	0	0	0	0	20.464.161	0	0
FTH UCI 10	138.895	0	0	0	0	0	0	0	0	2.695	406
FTH UCI 12	284.193	0	0	0	0	0	0	0	0	22.192	1.330
FTH UCI 5	15.105	0	0	0	0	0	0	0	0	269	17
FTPyme BANCAJA 2 FTA	0	13.206	0	0	0	0	0	0	0	4.457	9

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			DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
							COLLECTION RIGHTS	SECURISATI ON BONDS	OTHER		
FTPYME BANCAJA 3 FTA	0	22.478	0	0	0	0	0	0	0	10.000	15
FTPYME BANCAJA 6 FTA	0	82.074	0	0	0	0	0	0	0	38.379	60
FTPYME TDA CAM 2, FTA	0	28.807	0	0	0	0	0	0	0	12.273	134
FTPYME TDA CAM 4, FTA	0	197.322	0	0	0	0	0	0	0	49.087	704
FTPYME TDA CAM 7, FTA	0	303.329	0	0	0	0	0	0	0	15.511	297
GAT FTGENCAT 2006, FTA	27.091	232	0	0	0	0	0	0	0	3.121	40
GAT FTGENCAT 2007, FTA	81.640	3.303	0	0	0	0	0	0	0	2.432	119
GAT FTGENCAT 2008, FTA	111.155	34.081	0	0	0	0	0	0	0	4.887	139
GAT ICO-FTVPO 1, FTH	177.099	0	0	0	0	0	0	0	0	918	208
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	60.156	0	0	0	0	0	0	0	2.821	55
GC FTPYME PASTOR 4, FTA	0	39.558	0	0	0	0	0	0	0	415	34
GC FTPYME SABADELL 4, FTA	0	45.652	0	0	0	0	0	0	0	1.120	36
GC FTPYME SABADELL 6, FTA	0	113.709	0	0	0	0	0	0	0	4.156	113
GC PASTOR HIPOTECARIO 5, FTA	295.228	0	0	0	0	0	0	0	0	3.744	105
GC SABADELL 1, FTH	242.113	0	0	0	0	0	0	0	0	550	159
HIPOCAT 10, FTA	407.946	0	0	0	0	0	0	0	0	28.594	658
HIPOCAT 11, FTA	406.447	0	0	0	0	0	0	0	0	25.817	697
HIPOCAT 4, FTA	38.735	0	0	0	0	0	0	0	0	631	106
HIPOCAT 5, FTA	104.380	0	0	0	0	0	0	0	0	2.169	291
HIPOCAT 6, FTA	162.080	0	0	0	0	0	0	0	0	6.857	412
HIPOCAT 7, FTA	319.556	0	0	0	0	0	0	0	0	15.123	639
HIPOCAT 8, FTA	387.867	0	0	0	0	0	0	0	0	17.462	726
HIPOCAT 9, FTA	285.363	0	0	0	0	0	0	0	0	14.895	405
IM BANCO POPULAR FTPYME 1, FTA	0	80.643	0	0	0	0	0	0	0	9.830	864
IM BANCO POPULAR MBS 2, FTA	472.884	0	0	0	0	0	0	0	0	16.293	1.316
IM BCG RMBS 2, FTA	1.183.814	0	0	0	0	0	0	0	0	3.583	510
IM CAJA LABORAL 1, FTA	333.964	0	0	0	0	0	0	0	0	4.314	277
IM CAJA LABORAL 2, FTA	406.975	0	0	0	0	0	0	0	0	13.129	680

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
IM CAJA LABORAL EMPRESAS 1, FTA	0	181.826	0	0	0	0	0	0	0	10.253	342
IM CAJAMAR 1, FTA	87.848	0	0	0	0	0	0	0	0	2.350	209
IM CAJAMAR 3, FTA	424.100	0	0	0	0	0	0	0	0	18.900	1.589
IM CAJAMAR 4, FTA	425.801	0	0	0	0	0	0	0	0	16.437	1.046
IM CAJAMAR 5, FTA	485.250	0	0	0	0	0	0	0	0	23.218	1.614
IM CAJAMAR 6, FTA	1.030.980	0	0	0	0	0	0	0	0	55.823	4.248
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	68.548	0	0	0	0	0	0	0	8.480	778
IM CAJAMAR EMPRESAS 4, FTA	0	401.459	0	0	0	0	0	0	0	15.081	2.157
IM CAJAMAR EMPRESAS 5, FTA	0	357.733	0	0	0	0	0	0	0	8.189	2.719
IM CAJASTUR MBS 1, FTA	434.305	0	0	0	0	0	0	0	0	16.085	391
IM CEDULAS 10, FTA	1.300.000	0	0	0	0	0	0	0	0	0	21.009
IM CEDULAS 5, FTA	1.250.000	0	0	0	0	0	0	0	0	0	1.828
IM CEDULAS 7, FTA	1.250.000	0	0	0	0	0	0	0	0	0	12.670
IM CEDULAS 9, FTA	1.275.000	0	0	0	0	0	0	0	0	0	3.168
IM FTGENCAT SABADELL 2, FTA	0	78.598	0	0	0	0	0	0	0	-476	488
IM FTPYME SABADELL 7, FTA	0	152.384	0	0	0	0	0	0	0	4.372	539
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	131.232	0	0	0	0	0	0	0	28.113	1.754
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	617.622	0	0	0	0	0	0	0	6.342	2.125
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	0	2.603.031	0	0	0	0	0	0	0	923	6.895
IM GRUPO BANCO POPULAR FTPYME I FTA	0	202.254	0	0	0	0	0	0	0	35.555	2.523
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	114.092	0	0	0	0	0	0	0	22.189	1.762
IM PASTOR 2, FTH	184.584	0	0	0	0	0	0	0	0	2.766	127
IM PASTOR 3, FTH	228.417	0	0	0	0	0	0	0	0	27.747	972
IM PASTOR 4, FTA	297.941	0	0	0	0	0	0	0	0	30.601	1.378
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	0	0	0	0	0	0	68.904	0	23
IM SABADELL RMBS 2, FTA	623.765	0	0	0	0	0	0	0	0	7.142	434
IM SABADELL RMBS 3, FTA	703.769	0	0	0	0	0	0	0	0	9.585	682

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
IM TARJETAS 1, FTA	0	0	0	0	885.313	0	0	0	0	-2.123	39.950
IM TERRASSA MBS 1, FTA	132.146	0	0	0	0	0	0	0	0	2.460	727
INTERMONEY MASTER CEDULAS, FTA	1.655.000	0	0	0	0	0	0	0	0	0	33.725
MADRID ICO-FTVPO I, FTA	144.624	0	0	0	0	0	0	0	0	2.130	71
MADRID RESIDENCIAL I, FTA	480.095	0	0	0	0	0	0	0	0	17.753	299
MADRID RESIDENCIAL II, FTA	436.065	0	0	0	0	0	0	0	0	10.657	241
MADRID RMBS I, FTA	809.328	0	0	0	0	0	0	0	0	32.346	649
MADRID RMBS II, FTA	713.735	0	0	0	0	0	0	0	0	36.509	598
MADRID RMBS III FTA	1.344.494	0	0	0	0	0	0	0	0	76.530	1.206
MADRID RMBS IV, FTA	1.039.692	0	0	0	0	0	0	0	0	45.041	727
MBS BANCAJA 1 FTA	62.743	0	0	0	0	0	0	0	0	3.472	52
MBS BANCAJA 2, FTA	165.673	0	0	0	0	0	0	0	0	11.373	124
MBS BANCAJA 3, FTA	235.741	0	0	0	0	0	0	0	0	17.832	192
MBS BANCAJA 4, FTA	650.983	0	0	0	0	0	0	0	0	62.430	536
MBS BANCAJA 6, FTA	513.379	0	0	0	0	0	0	0	0	50.422	427
MBS BANCAJA 7, FTA	582.123	0	0	0	0	0	0	0	0	60.198	535
MBS BANCAJA 8, FTA	300.083	0	0	0	0	0	0	0	0	34.416	294
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0	0	0	0	301.537	0	0	0	0	1.430	326
PROGRAMA CEDULAS TDA, FTA	10.160.000	0	0	0	0	0	0	0	0	0	102.586
PYME BANCAJA 5, FTA	0	49.510	0	0	0	0	0	0	0	30.591	33
PYME VALENCIA 1, FTA	0	75.206	0	0	0	0	0	0	0	31.108	163
PYMES BANESTO 2, FTA	0	97.097	0	0	0	0	0	0	0	12.401	113
RURAL HIPOTECARIO GLOBAL I, FTA	296.962	0	0	0	0	0	0	0	0	18.329	283
RURAL HIPOTECARIO III FTH	30.565	0	0	0	0	0	0	0	0	663	31
RURAL HIPOTECARIO IV FTH	65.254	0	0	0	0	0	0	0	0	2.035	60
RURAL HIPOTECARIO IX, FTA	626.564	0	0	0	0	0	0	0	0	40.994	692
RURAL HIPOTECARIO V FTA	128.159	0	0	0	0	0	0	0	0	3.200	85
RURAL HIPOTECARIO VI, FTA	216.210	0	0	0	0	0	0	0	0	7.520	217

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS
											(1)
RURAL HIPOTECARIO VII, FTA	289.831	0	0	0	0	0	0	0	0	9.961	315
RURAL HIPOTECARIO VIII, FTA	448.816	0	0	0	0	0	0	0	0	23.201	536
RURAL HIPOTECARIO X, FTA	932.354	0	0	0	0	0	0	0	0	27.687	1.031
RURAL HIPOTECARIO XI, FTA	1.176.521	0	0	0	0	0	0	0	0	35.773	1.151
RURAL HIPOTECARIO XII, FTA	566.397	0	0	0	0	0	0	0	0	14.605	411
RURAL HIPOTECARIO XIV, FTA	193.301	0	0	0	0	0	0	0	0	909	175
RURAL HIPOTECARIO XV, FTA	458.761	0	0	0	0	0	0	0	0	2.951	441
RURAL HIPOTECARIO XVI, FTA	129.761	0	0	0	0	0	0	0	0	589	87
RURAL HIPOTECARIO XVII, FTA	94.836	0	0	0	0	0	0	0	0	0	95
RURALPYME 2 FTPYME FTA	0	50.291	0	0	0	0	0	0	0	10.642	132
SANTANDER HIPOTECARIO I, FTA	453.951	0	0	0	0	0	0	0	0	4.550	317
SOL-LION, FTA	2.543.122	0	0	0	0	0	0	0	0	21.468	1.430
TDA 13 - MIXTO, FTA	31.992	0	0	0	0	0	0	0	0	457	25
TDA 14 - MIXTO, FTA	64.492	0	0	0	0	0	0	0	0	927	109
TDA 15 - MIXTO, FTA	72.719	0	0	0	0	0	0	0	0	2.242	90
TDA 16 - MIXTO, FTA	76.861	0	0	0	0	0	0	0	0	3.453	139
TDA 17 - MIXTO, FTA	56.697	0	0	0	0	0	0	0	0	1.598	134
TDA 18 - MIXTO, FTA	81.860	0	0	0	0	0	0	0	0	2.262	100
TDA 19 - MIXTO, FTA	125.854	0	0	0	0	0	0	0	0	4.003	107
TDA 20 - MIXTO, FTA	94.727	0	0	0	0	0	0	0	0	1.202	74
TDA 22 - MIXTO, FTA	123.806	0	0	0	0	0	0	0	0	12.632	257
TDA 23, FTA	203.072	0	0	0	0	0	0	0	0	26.000	502
TDA 24, FTA	126.198	0	0	0	0	0	0	0	0	23.535	437
TDA 25, FTA	71.746	0	0	0	0	0	0	0	0	36.776	591
TDA 26 - MIXTO, FTA	261.078	0	0	0	0	0	0	0	0	12.492	470
TDA 27, FTA	347.340	0	0	0	0	0	0	0	0	50.081	858
TDA 28, FTA	183.444	0	0	0	0	0	0	0	0	55.908	966
TDA 29, FTA	348.321	0	0	0	0	0	0	0	0	17.689	580

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			DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
								SECURISATI ON BONDS	OTHER			
TDA 30, FTA	208.410	0	0	0	0	0	0	0	0	0	4.426	396
TDA 31, FTA	130.664	0	0	0	0	0	0	0	0	0	4.398	183
TDA CAJAMAR 2, FTA	274.860	0	0	0	0	0	0	0	0	0	12.456	292
TDA CAM 1, FTA	139.562	0	0	0	0	0	0	0	0	0	3.945	133
TDA CAM 11, FTA	889.662	0	0	0	0	0	0	0	0	0	36.674	576
TDA CAM 12, FTA	1.054.486	0	0	0	0	0	0	0	0	0	34.593	699
TDA CAM 2, FTA	163.828	0	0	0	0	0	0	0	0	0	8.169	175
TDA CAM 3, FTA	174.120	0	0	0	0	0	0	0	0	0	8.639	192
TDA CAM 4, FTA	463.074	0	0	0	0	0	0	0	0	0	27.015	508
TDA CAM 5, FTA	667.068	0	0	0	0	0	0	0	0	0	59.215	834
TDA CAM 6, FTA	432.633	0	0	0	0	0	0	0	0	0	58.880	750
TDA CAM 7, FTA	669.437	0	0	0	0	0	0	0	0	0	74.331	908
TDA CAM 8, FTA	661.333	0	0	0	0	0	0	0	0	0	71.378	953
TDA CAM 9, FTA	596.918	0	0	0	0	0	0	0	0	0	81.467	920
TDA IBERCAJA 1, FTA	115.782	0	0	0	0	0	0	0	0	0	796	16
TDA IBERCAJA 2, FTA	299.601	0	0	0	0	0	0	0	0	0	2.831	50
TDA IBERCAJA 3, FTA	381.298	0	0	0	0	0	0	0	0	0	4.082	63
TDA IBERCAJA 4, FTA	568.403	0	0	0	0	0	0	0	0	0	11.874	148
TDA IBERCAJA 5, FTA	559.949	0	0	0	0	0	0	0	0	0	9.154	121
TDA IBERCAJA 6, FTA	818.612	0	0	0	0	0	0	0	0	0	20.807	223
TDA IBERCAJA 7, FTA	1.407.736	0	0	0	0	0	0	0	0	0	18.034	203
TDA IBERCAJA ICO-FTVPO, FTH	234.676	0	0	0	0	0	0	0	0	0	1.069	278
TDA PASTOR 1, FTA	63.625	0	1.503	0	0	0	0	0	0	0	201	12
TDA PASTOR CONSUMO 1, FTA	0	0	0	0	3.174	0	0	0	0	0	-212	248
TDA SA NOSTRA EMPRESAS 1, FTA	0	33.892	0	0	0	0	0	0	0	0	0	33
TDA SA NOSTRA EMPRESAS 2, FTA	0	82.512	0	0	0	0	0	0	0	0	2.406	34
TDA TARRAGONA 1, FTA	162.388	0	0	0	0	0	0	0	0	0	6.288	161
VAL BANCAJA 1, FTA	196.396	0	0	0	0	0	0	0	0	0	10.594	155

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	SECURISATI ON BONDS	OTHER	DOUBTFUL / DETERIORATED	ACCRUED INTERESTS + ADJUSTMENTS (1)
VALENCIA HIPOTECARIO 1, FTA	83.633	0	0	0	0	0	0	0	0	1.973	58
VALENCIA HIPOTECARIO 2, FTH	276.898	0	0	0	0	0	0	0	0	13.580	211
VALENCIA HIPOTECARIO 3, FTA	351.452	0	0	0	0	0	0	0	0	16.422	303
Subtotal BONDS 2015 1	175.455.871	21.088.568	124.379	0	5.009.879	0	0	0	20.632.296	4.329.248	898.645
which are covered bonds	64.065.454			0							
Subtotal BONDS 2014 2	187.538.430	24.896.469	124.378	184.745	5.967.791	0	0	0	21.498.980	4.994.965	1.602.102
% change	-6,44	-15,29	0,00	-100,00	-16,05	-	-	-	-4,03	-13,33	-43,91
COMMERCIAL PAPER											
FTA SANTANDER 2	0	0	0	0	0	946.021	0	0	0	4.635	0
Subtotal COMMERCIAL PAPER 2015 1	0	0	0	0	0	946.021	0	0	0	4.635	0
which are covered bonds	0			0							
Subtotal COMMERCIAL PAPER 2014 2	0	0	0	0	0	194.859	0	0	0	383	0
% change	-	-	-	-	-	385,49	-	-	-	1.110,18	-
Total 2015 1	175.455.871	21.088.568	124.379	0	5.009.879	946.021	0	0	20.632.296	4.333.883	898.645
which are covered bonds	64.065.454			0							
Total 2014 2	187.538.430	24.896.469	124.378	184.745	5.967.791	194.859	0	0	21.498.980	4.995.348	1.602.102
% change	-6,44	-15,29	0,00	-100,00	-16,05	385,49	-	-	-4,03	-13,24	-43,91

Amounts in thousands euros.

(1) Matured and outstanding interests included

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									BY DEBTOR (8)
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	AREA	PERCENTAGE	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	3,33	80,12	5,53	0,00	0,00	23,98	9,60	2,09	CATALUÑA	99,91
AYT CAJA INGENIEROS 2, FTA	1,09	51,37	0,51	0,00	0,00	23,66	7,35	1,60	CATALUÑA	70,30
AYT CAJA MURCIA HIPOTECARIO I, FTA	0,82	42,31	1,41	0,00	0,00	10,63	12,15	2,16	MURCIA	76,17
AYT CAJAGRANADA HIPOTECARIO I, FTA	2,08	59,52	12,48	0,00	0,00	19,96	9,45	2,19	ANDALUCÍA	79,49
AYT CAJAMURCIA HIPOTECARIO II, FTA	1,10	40,58	0,70	0,00	0,00	11,77	11,25	2,44	MURCIA	59,26
AYT CEDULAS CAJAS GLOBAL FTA	0,00	0,00	0,00	0,00	0,00	3,00	8,21	45,83	ANDALUCÍA	17,00
AYT CEDULAS CAJAS IX, FTA	0,00	0,00	0,00	0,00	0,00	4,80	10,25	62,18	CATALUÑA	20,42
AYT CEDULAS CAJAS V, FTA	0,00	0,00	0,00	0,00	0,00	3,40	11,58	63,74	CATALUÑA	28,23
AYT CEDULAS CAJAS VIII, FTA	0,00	0,00	0,00	0,00	0,00	4,40	10,62	70,98	CATALUÑA	30,85
AYT CEDULAS CAJAS X, FTA	0,00	0,00	0,00	0,00	0,00	5,13	10,00	89,55	GALICIA	20,51
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	6,07	0,00	3,61	0,00	0,00	21,27	10,26	0,21	PAÍS VASCO	26,81
AYT GENOVA HIPOTECARIO II, FTH	1,93	33,55	0,75	0,10	0,00	12,74	13,00	1,81	MADRID	41,54
AYT GENOVA HIPOTECARIO III, FTH	2,38	33,83	0,85	0,29	0,00	13,12	12,52	1,80	MADRID	41,65
AYT GENOVA HIPOTECARIO IV, FTH	1,97	33,27	0,66	0,10	0,00	13,65	12,06	1,49	MADRID	39,95
AYT GENOVA HIPOTECARIO IX, FTH	1,55	42,85	1,28	0,59	0,00	17,54	9,64	1,58	MADRID	24,70
AYT GENOVA HIPOTECARIO VI, FTH	1,91	36,74	0,85	0,12	0,00	15,15	11,16	2,28	MADRID	30,66
AYT GENOVA HIPOTECARIO VII, FTH	1,60	38,79	0,91	0,47	0,00	15,84	10,71	1,00	MADRID	22,12
AYT GENOVA HIPOTECARIO VIII, FTH	1,53	37,23	1,27	0,25	0,00	15,30	11,04	0,86	MADRID	31,02
AYT GENOVA HIPOTECARIO X, FTH	1,38	42,73	1,84	0,87	0,00	17,96	9,30	1,15	CATALUÑA	22,34
AYT GENOVA HIPOTECARIO XI, FTH	1,36	42,25	2,48	1,00	0,00	18,48	8,95	1,21	MADRID	26,33
AYT GENOVA HIPOTECARIO XII, FTH	1,21	43,13	2,46	0,52	0,00	18,94	8,56	1,60	MADRID	22,84
AYT GOYA HIPOTECARIO III, FTA	1,33	48,62	2,22	0,24	0,00	21,21	6,48	0,44	MADRID	21,05
AYT GOYA HIPOTECARIO IV, FTA	1,56	46,17	2,09	0,21	0,00	20,85	5,96	1,45	MADRID	22,67
AYT GOYA HIPOTECARIO V, FTA	1,21	46,88	1,66	0,01	0,00	19,77	7,54	0,90	MADRID	29,55
AYT HIPOTECARIO BBK I, FTA	1,14	64,37	1,78	0,00	0,00	16,76	12,15	0,73	PAÍS VASCO	64,43
AYT HIPOTECARIO BBK II, FTA	2,05	62,97	1,95	0,00	0,00	17,53	11,32	0,78	PAÍS VASCO	57,03
AYT HIPOTECARIO III, FTH	1,68	33,69	1,47	0,00	0,00	10,35	13,45	1,83	ANDALUCÍA	31,64
AYT HIPOTECARIO IV, FTH	2,40	32,87	2,82	0,00	0,00	10,11	14,62	3,80	ANDALUCÍA	48,12
AYT HIPOTECARIO MIXTO II, FTA	2,06	40,97	1,21	0,00	0,00	12,47	13,04	1,81	ANDALUCÍA	45,99
AYT HIPOTECARIO MIXTO III, FTA	1,20	54,61	17,24	4,80	0,00	16,52	11,70	1,93	ANDALUCÍA	63,15
AYT HIPOTECARIO MIXTO IV, FTA	2,49	39,77	1,64	0,06	0,00	13,51	11,85	2,60	NAVARRA	53,71

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	% DEBT / AV EAR (1)	(2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
AYT HIPOTECARIO MIXTO V, FTA	2,21	57,02	4,24	0,00	0,00	16,68	10,97	1,22	NAVARRA	39,09
AYT HIPOTECARIO MIXTO, FTA	1,81	52,27	9,38	1,25	0,00	14,18	13,23	2,13	ANDALUCÍA	39,51
AYT ICO-FTVPO CAJA MURCIA, FTA	1,12	47,64	0,76	0,00	0,00	11,51	9,12	0,84	MURCIA	57,66
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	1,66	58,45	0,70	0,00	0,00	21,30	9,50	2,52	PAÍS VASCO	92,00
AYT ICO-FTVPO I, FTA	1,65	44,29	1,15	0,09	0,00	12,46	10,33	1,65	NAVARRA	30,24
AYT ICO-FTVPO III, FTA	2,34	47,09	0,54	0,00	0,00	12,03	10,19	3,96	LA RIOJA	79,39
AYT KUTXA HIPOTECARIO I, FTA	1,20	57,10	0,80	0,00	0,00	18,51	11,34	0,86	PAÍS VASCO	51,09
AYT KUTXA HIPOTECARIO II, FTA	0,86	62,06	6,70	0,00	0,00	20,84	10,53	0,50	PAÍS VASCO	42,37
AYT PROMOCIONES INMOBILIARIAS III, FTA	1,98	45,60	1,30	0,00	0,00	20,79	8,70	7,34	PAÍS VASCO	92,31
AYT.1, FTH	0,98	39,12	1,01	0,00	0,00	8,18	16,44	6,52	GALICIA	54,39
AYT.11, FTH	1,81	38,64	3,56	0,27	0,00	11,38	14,45	1,78	ANDALUCÍA	37,31
AYT.2, FTH	1,94	29,60	1,47	0,00	0,00	2,29	17,47	8,10	CANARIAS	60,35
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	4,04	36,97	13,64	0,00	0,00	10,43	9,08	20,59	ANDALUCÍA	39,36
BANCAJA - BVA VPO 1, FTA	4,17	47,62	1,86	0,20	0,00	12,86	10,29	1,71	C.VALENCIANA	75,67
BANCAJA 10, FTA	3,01	59,27	7,65	2,87	0,17	21,55	9,55	0,22	C.VALENCIANA	32,40
BANCAJA 11, FTA	3,25	61,13	7,61	3,00	0,15	24,38	9,02	0,41	C.VALENCIANA	33,64
BANCAJA 13, FTA	4,56	68,46	6,41	0,77	0,00	28,51	7,92	0,35	C.VALENCIANA	36,11
BANCAJA 3, FTA	5,06	23,33	2,80	0,02	0,00	7,35	13,21	1,68	C.VALENCIANA	67,99
BANCAJA 4, FTH	3,69	34,55	3,31	0,18	0,00	11,66	13,92	1,36	C.VALENCIANA	51,63
BANCAJA 5, FTA	3,71	39,47	2,72	0,02	0,00	12,16	13,63	1,13	C.VALENCIANA	51,40
BANCAJA 6, FTA	3,79	47,06	2,44	0,15	0,00	12,86	13,44	0,60	C.VALENCIANA	55,93
BANCAJA 7, FTA	4,54	42,43	3,68	0,31	1,92	14,36	12,04	0,62	C.VALENCIANA	43,10
BANCAJA 8, FTA	5,13	51,47	5,59	1,46	0,50	16,63	11,14	0,79	C.VALENCIANA	36,23
BANCAJA 9, FTA	5,93	53,63	7,32	3,07	0,07	18,22	10,40	0,73	C.VALENCIANA	35,68
BANKIA PYME I, FTA	18,84	62,79	0,00	0,00	0,00	6,61	5,33	24,03	C.VALENCIANA	38,27
BANKINTER 10, FTA	3,24	40,62	1,42	0,03	0,00	17,47	11,06	0,97	MADRID	35,48
BANKINTER 11, FTH	4,01	40,89	1,50	0,04	0,00	18,40	10,96	1,45	MADRID	33,49
BANKINTER 13 FTA	2,85	46,70	2,25	0,17	0,00	20,39	9,67	0,87	MADRID	31,26
BANKINTER 3, FTH	3,77	29,53	0,97	0,00	0,00	10,27	15,67	1,03	MADRID	24,34
BANKINTER 4, FTH	3,58	32,36	0,90	0,00	0,00	11,98	14,69	1,08	MADRID	31,02
BANKINTER 5, FTH	3,58	35,47	1,14	0,00	0,00	12,50	14,43	1,42	MADRID	27,66
BANKINTER 6, FTA	4,26	39,54	1,31	0,01	0,00	13,46	13,35	0,64	MADRID	26,79

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									BY DEBTOR (8)
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (6)	AGE (7)	AREA	PERCENTAGE		
BANKINTER 7, FTH	4,35	42,54	2,10	0,02	0,00	14,49	13,95	1,78	MADRID	23,06
BANKINTER 8, FTA	3,40	42,58	1,53	0,00	0,00	14,90	13,85	0,85	MADRID	25,94
BANKINTER 9, FTA	3,94	44,96	1,19	0,01	0,00	16,59	12,03	1,29	MADRID	31,03
BBVA HIPOTECARIO 3, FTA	5,98	22,24	14,25	0,85	0,00	5,24	11,88	11,74	ANDALUCÍA	25,60
BBVA RMBS 1, FTA	1,38	70,39	1,98	1,69	0,13	20,41	10,25	0,29	CATALUÑA	24,48
BBVA RMBS 10, FTA	1,14	79,20	0,31	0,01	0,00	31,01	5,03	0,42	MADRID	19,93
BBVA RMBS 11, FTA	1,50	80,72	0,98	0,11	1,71	30,62	5,66	0,82	MADRID	22,38
BBVA RMBS 12, FTA	1,91	67,63	0,54	0,00	0,00	26,43	6,95	0,24	ANDALUCÍA	20,11
BBVA RMBS 13, FTA	1,70	65,46	0,25	0,00	0,00	26,39	7,36	0,31	ANDALUCÍA	20,04
BBVA RMBS 14, FTA	6,00	64,81	0,00	0,00	0,00	19,58	5,51	0,23	MADRID	31,01
BBVA RMBS 15, FTA	0,24	63,84	0,00	0,00	0,00	26,68	6,00	0,10	ANDALUCÍA	20,18
BBVA RMBS 2, FTA	1,85	57,68	2,61	0,97	0,12	19,12	10,29	0,16	CATALUÑA	20,46
BBVA RMBS 3, FTA	1,18	73,57	4,26	3,79	0,20	25,41	9,09	0,27	CATALUÑA	22,13
BBVA RMBS 5 FTA	2,31	71,36	2,52	1,88	0,13	27,32	8,28	0,25	ANDALUCÍA	19,78
BBVA RMBS 9, FTA	1,92	77,53	1,01	0,13	0,00	29,76	6,44	0,50	ANDALUCÍA	22,57
CAIXA PENEDES 1 TDA, FTA	4,46	49,87	3,34	0,00	0,00	16,06	11,35	0,77	CATALUÑA	98,38
CAIXA PENEDES 2 TDA, FTA	4,51	43,50	1,29	0,00	0,00	16,29	10,82	1,32	CATALUÑA	97,40
CAJA INGENIEROS TDA 1, FTA	2,13	49,90	0,69	0,00	0,00	21,42	9,57	3,14	CATALUÑA	80,21
CEDULAS GRUPO BANCO POPULAR 3, FTA	0,00	0,00	0,00	0,00	0,00	1,83	8,17	100,00	MADRID	100,00
CEDULAS TDA 3, FTA	0,00	0,00	0,00	0,00	0,00	0,68	11,35	97,00	CATALUÑA	28,75
CEDULAS TDA 5, FTA	0,00	0,00	0,00	0,00	0,00	4,42	10,60	100,00	ARAGÓN	20,00
CEDULAS TDA 6, FTA	0,00	0,00	0,00	0,00	0,00	9,90	10,12	100,00	MADRID	21,67
CEDULAS TDA 7, FTA	0,00	0,00	0,00	0,00	0,00	1,98	10,05	98,50	CATALUÑA	22,50
CM BANCAJA 1, FTA	12,17	30,23	6,65	0,40	0,00	6,04	11,03	59,76	CATALUÑA	32,71
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0,00	0,00	0,00	0,00	0,00	4,54	9,00	0,00	MADRID	100,00
FTA RMBS PRADO 1	1,71	52,40	0,00	0,00	0,00	28,67	0,09	0,74	ANDALUCÍA	27,93
FTA RMBS SANTANDER 2	2,71	94,69	0,81	0,02	0,00	23,19	7,50	0,25	MADRID	23,12
FTA RMBS SANTANDER 3	38,59	103,43	0,77	0,02	0,00	24,44	0,63	0,31	ANDALUCÍA	23,83
FTA SANTANDER HIPOTECARIO 2	16,69	90,16	4,44	2,35	5,74	18,62	9,00	0,99	CATALUÑA	17,64
FTA SANTANDER HIPOTECARIO 3	17,26	97,66	3,91	7,15	1,02	22,82	8,25	0,74	ANDALUCÍA	17,12
FTA SANTANDER HIPOTECARIO 7	5,95	128,11	2,47	4,00	0,00	26,21	3,94	0,95	MADRID	25,02

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									BY DEBTOR (8)
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	AREA	PERCENTAGE	
FTA SANTANDER HIPOTECARIO 8	0,47	118,98	3,23	5,00	4,55	23,67	3,54	1,18	MADRID	20,28
FTA SANTANDER HIPOTECARIO 9	2,77	123,63	1,89	0,39	0,00	26,86	2,03	1,41	MADRID	29,49
FTA UCI 11	1,94	53,68	6,14	0,00	0,00	17,15	10,61	1,10	MADRID	21,61
FTA UCI 14	7,88	59,69	17,34	0,38	0,00	19,50	9,58	0,69	MADRID	23,11
FTA UCI 16	6,52	61,09	18,29	0,67	0,00	22,52	8,69	0,54	ANDALUCÍA	25,29
FTA UCI 18	7,49	59,45	10,37	5,10	0,00	26,48	7,34	0,69	ANDALUCÍA	25,71
FTA UCI 6	6,54	33,87	1,50	0,58	0,00	10,70	15,02	2,07	MADRID	34,47
FTA UCI 7	9,72	36,15	1,15	0,00	0,00	11,73	13,67	1,91	ANDALUCÍA	25,52
FTA UCI 8	9,70	41,49	0,07	0,00	0,00	13,51	13,01	1,86	MADRID	26,36
FTA UCI 9	12,79	42,92	2,47	0,18	0,00	14,84	12,03	0,94	ANDALUCÍA	22,12
FTA, HIPOTEBANSA 11	12,09	43,86	0,20	0,02	0,09	11,89	12,60	1,50	CATALUÑA	24,25
FTA, HIPOTEBANSA X	9,19	29,56	1,25	0,17	0,38	9,25	13,33	2,05	CATALUÑA	25,76
FTA, RMBS SANTANDER 1	56,21	95,68	2,23	0,03	0,00	24,36	1,03	0,71	ANDALUCÍA	21,21
FTA, UCI 15	6,74	61,34	13,56	0,34	0,00	22,33	9,15	0,73	ANDALUCÍA	23,09
FTA, UCI 17	4,68	61,51	16,92	9,83	41,00	25,20	8,14	0,66	ANDALUCÍA	24,60
FTH UCI 10	10,03	43,06	0,36	0,00	0,00	15,84	11,11	1,75	MADRID	26,66
FTH UCI 12	7,83	52,71	7,35	0,10	0,00	18,54	10,08	0,96	MADRID	22,88
FTH UCI 5	8,75	30,49	1,81	0,00	0,00	9,15	16,06	3,61	MADRID	29,41
GAT FTGENCAT 2006, FTA	1,91	27,24	12,47	24,57	25,71	7,38	10,39	28,98	CATALUÑA	96,22
GAT FTGENCAT 2007, FTA	3,13	36,64	3,08	27,35	18,71	10,93	8,95	15,35	CATALUÑA	98,29
GAT FTGENCAT 2008, FTA	4,35	37,32	4,98	25,23	12,07	11,48	8,66	14,80	CATALUÑA	97,92
GAT ICO-FTVPO 1, FTH	3,44	39,81	0,64	0,92	20,33	9,41	11,08	0,89	CATALUÑA	74,23
GC PASTOR HIPOTECARIO 5, FTA	1,81	48,16	1,43	13,83	2,33	18,98	9,18	1,38	CATALUÑA	26,90
GC SABADELL 1, FTH	2,45	35,89	0,23	0,00	0,00	11,73	13,50	1,12	CATALUÑA	37,90
HIPOCAT 10, FTA	6,15	63,94	8,35	16,33	20,01	17,98	10,53	1,07	CATALUÑA	70,65
HIPOCAT 11, FTA	6,58	68,78	7,99	20,69	15,19	19,98	9,92	1,25	CATALUÑA	69,85
HIPOCAT 4, FTA	2,73	41,30	1,58	0,24	0,75	10,58	16,61	0,08	CATALUÑA	86,40
HIPOCAT 5, FTA	3,47	52,34	2,05	0,61	12,71	12,10	15,84	1,41	CATALUÑA	86,04
HIPOCAT 6, FTA	4,51	57,59	4,13	0,98	50,52	14,13	14,40	1,24	CATALUÑA	83,28
HIPOCAT 7, FTA	4,71	57,89	4,86	5,96	21,43	15,66	12,75	0,78	CATALUÑA	69,95
HIPOCAT 8, FTA	4,35	54,88	5,08	8,09	25,64	15,89	12,10	0,73	CATALUÑA	82,89
HIPOCAT 9, FTA	4,92	59,28	5,93	11,19	19,49	17,47	10,83	1,22	CATALUÑA	67,70

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									BY DEBTOR (8)
	% DEBT / AV EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (6)	AGE (7)	AREA	PERCENTAGE		
IM BANCO POPULAR MBS 2, FTA	2,46	74,69	4,57	0,00	0,00	23,31	8,18	1,61	ANDALUCÍA	32,46
IM BCG RMBS 2, FTA	1,66	58,52	0,30	0,00	0,00	27,82	6,57	0,52	GALICIA	21,07
IM CAJA LABORAL 1, FTA	2,90	45,03	1,40	0,00	0,00	14,51	12,09	0,65	PAÍS VASCO	43,19
IM CAJA LABORAL 2, FTA	1,36	74,84	3,41	0,00	0,00	26,25	9,03	0,71	PAÍS VASCO	44,45
IM CAJAMAR 1, FTA	2,97	42,52	2,88	0,00	0,00	13,87	11,56	2,11	ANDALUCÍA	41,20
IM CAJAMAR 3, FTA	3,40	46,02	4,88	0,00	0,00	16,72	10,46	0,83	ANDALUCÍA	38,24
IM CAJAMAR 4, FTA	2,81	49,26	3,89	0,00	0,00	17,75	9,76	0,85	ANDALUCÍA	40,85
IM CAJAMAR 5, FTA	3,04	49,50	4,81	0,00	0,00	17,99	9,33	0,97	ANDALUCÍA	46,71
IM CAJAMAR 6, FTA	2,24	53,68	5,47	0,00	0,00	21,03	8,60	0,50	ANDALUCÍA	39,99
IM CAJASTUR MBS 1, FTA	2,04	65,34	4,17	0,00	0,00	21,07	8,52	4,98	ASTURIAS	68,88
IM CEDULAS 10, FTA	0,00	0,00	0,00	0,00	0,00	6,67	8,33	100,00	CATALUÑA	57,69
IM CEDULAS 5, FTA	0,00	0,00	0,00	0,00	0,00	5,00	10,00	100,00	PAÍS VASCO	48,00
IM CEDULAS 7, FTA	0,00	0,00	0,00	0,00	0,00	5,75	9,25	100,00	PAÍS VASCO	58,00
IM CEDULAS 9, FTA	0,00	0,00	0,00	0,00	0,00	1,00	9,00	100,00	ANDALUCÍA	39,22
IM PASTOR 2, FTH	4,26	36,07	2,54	0,00	0,00	12,18	12,83	1,65	CATALUÑA	28,10
IM PASTOR 3, FTH	3,36	49,60	22,79	0,00	0,00	16,65	10,95	2,36	CATALUÑA	38,07
IM PASTOR 4, FTA	4,05	50,07	20,04	0,00	0,00	18,13	10,02	1,71	CATALUÑA	25,98
IM SABADELL RMBS 2, FTA	4,35	42,70	1,18	0,00	0,00	15,95	10,23	0,91	CATALUÑA	43,31
IM SABADELL RMBS 3, FTA	4,27	49,85	1,42	0,00	0,00	17,35	9,05	1,27	CATALUÑA	46,10
IM TERRASSA MBS 1, FTA	14,06	61,91	5,15	0,00	0,00	22,53	10,50	2,74	CATALUÑA	99,69
INTERMONEY MASTER CEDULAS, FTA	0,00	0,00	0,00	0,00	0,00	0,50	9,58	100,00	ANDALUCÍA	30,21
MADRID ICO-FTVPO I, FTA	2,47	52,82	1,47	0,60	0,00	17,55	9,67	2,80	MADRID	46,61
MADRID RESIDENCIAL I, FTA	1,85	74,86	3,73	2,73	0,00	23,90	8,45	1,42	MADRID	52,29
MADRID RESIDENCIAL II, FTA	1,92	80,07	2,54	1,91	0,00	24,97	8,31	1,58	MADRID	52,12
MADRID RMBS I, FTA	1,83	77,54	4,90	7,55	0,00	19,62	10,20	0,55	MADRID	68,40
MADRID RMBS II, FTA	1,82	76,57	5,12	8,33	0,00	19,52	10,19	0,64	MADRID	67,41
MADRID RMBS III, FTA	1,81	78,66	5,71	8,39	0,01	22,87	9,55	0,39	MADRID	62,91
MADRID RMBS IV, FTA	1,69	75,82	4,37	9,33	0,11	23,27	9,10	0,65	MADRID	64,84
MBS BANCAJA 1 FTA	5,57	31,46	5,15	0,28	0,00	9,15	12,77	3,24	C.VALENCIANA	70,06
MBS BANCAJA 2, FTA	6,15	40,43	5,93	0,53	0,00	12,97	11,12	2,51	C.VALENCIANA	61,53
MBS BANCAJA 3, FTA	5,42	43,99	6,63	0,93	0,00	14,94	10,29	1,47	C.VALENCIANA	46,28
MBS BANCAJA 4, FTA	6,38	44,37	8,00	1,24	0,28	16,04	9,47	0,82	C.VALENCIANA	44,81

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									BY DEBTOR
	% DEBT / AV	DOUBTFUL	BAD DEBT	BAD DEBT RECOVERY	RESIDUAL	AGE (7)	AREA	PERCENTAGE		
EAR (1)	(2)	(3)	(4)	(5)	LIFE (6)	(8)				
MBS BANCAJA 6, FTA	5,87	49,89	8,42	0,67	0,00	20,66	7,48	1,10	C.VALENCIANA	52,00
MBS BANCAJA 7, FTA	5,07	77,69	7,86	0,97	0,00	29,88	7,18	0,91	C.VALENCIANA	40,66
MBS BANCAJA 8, FTA	4,70	75,04	8,69	0,46	0,00	29,92	6,46	1,58	C.VALENCIANA	39,29
PROGRAMA CEDULAS TDA, FTA	0,00	0,00	0,00	0,00	0,00	9,24	9,33	75,05	ANDALUCÍA	29,53
RURAL HIPOTECARIO GLOBAL I, FTA	4,27	43,18	5,82	0,09	1,17	13,51	11,19	1,12	C.VALENCIANA	48,07
RURAL HIPOTECARIO III FTH	4,02	26,72	2,11	0,00	0,00	7,66	14,78	3,18	ANDALUCÍA	35,42
RURAL HIPOTECARIO IV FTH	3,79	33,93	3,01	0,04	0,00	10,25	13,91	2,42	ANDALUCÍA	33,09
RURAL HIPOTECARIO IX, FTA	4,87	50,97	6,20	0,53	0,00	17,95	9,64	0,52	C.VALENCIANA	32,70
RURAL HIPOTECARIO V FTA	3,52	36,37	2,37	0,00	0,00	11,86	13,01	1,23	ANDALUCÍA	15,10
RURAL HIPOTECARIO VI, FTA	4,55	40,98	3,36	0,02	0,00	12,97	12,20	1,06	ANDALUCÍA	26,15
RURAL HIPOTECARIO VII, FTA	4,67	40,64	3,32	0,01	0,00	13,37	11,95	0,78	ANDALUCÍA	35,76
RURAL HIPOTECARIO VIII, FTA	5,31	44,45	4,94	0,14	0,00	15,51	10,73	0,60	ANDALUCÍA	30,86
RURAL HIPOTECARIO X, FTA	6,33	50,88	2,88	0,17	0,00	19,91	8,73	0,44	ANDALUCÍA	29,11
RURAL HIPOTECARIO XI, FTA	6,60	50,43	2,97	0,15	1,28	20,06	8,47	0,36	C.VALENCIANA	29,76
RURAL HIPOTECARIO XII, FTA	4,30	50,38	2,52	0,02	0,00	19,88	8,18	0,62	C.LA MANCHA	35,43
RURAL HIPOTECARIO XIV, FTA	2,62	53,49	0,47	0,00	0,00	21,06	6,51	1,91	ARAGÓN	76,42
RURAL HIPOTECARIO XV, FTA	2,74	52,82	0,64	0,00	0,00	21,59	6,22	0,74	C.LA MANCHA	33,69
RURAL HIPOTECARIO XVI, FTA	4,35	57,88	0,45	0,00	0,00	22,23	5,86	2,49	C.LEÓN	56,49
RURAL HIPOTECARIO XVII, FTA	3,78	68,28	0,00	0,00	0,00	26,81	3,50	3,33	ARAGÓN	40,05
SANTANDER HIPOTECARIO I, FTA	1,69	62,59	1,29	0,10	19,74	14,46	11,09	1,06	CATALUÑA	29,42
SOL-LION, FTA	3,16	41,85	0,84	0,00	0,00	18,02	8,88	0,30	MADRID	32,41
TDA 13 - MIXTO, FTA	3,39	32,67	1,41	0,00	0,00	8,30	16,25	2,86	CATALUÑA	62,75
TDA 14 - MIXTO, FTA	5,06	35,11	1,42	0,00	0,00	9,08	15,33	1,58	CATALUÑA	50,14
TDA 15 - MIXTO, FTA	4,26	41,56	3,00	0,00	0,00	11,17	14,46	2,02	CATALUÑA	40,31
TDA 16 - MIXTO, FTA	3,04	43,08	4,30	0,17	0,00	12,51	13,37	1,74	ANDALUCÍA	47,47
TDA 17 - MIXTO, FTA	4,82	35,79	2,74	0,00	0,00	10,79	13,34	2,85	BALEARES	38,43
TDA 18 - MIXTO, FTA	3,27	46,46	2,70	0,00	0,00	14,78	12,51	2,22	CATALUÑA	44,47
TDA 19 - MIXTO, FTA	3,69	42,00	3,08	0,00	0,00	12,75	12,85	1,25	CATALUÑA	44,42
TDA 20 - MIXTO, FTA	4,03	44,06	1,25	0,00	0,00	13,39	13,05	2,12	CATALUÑA	41,75
TDA 22 - MIXTO, FTA	2,56	54,29	9,24	1,67	0,00	16,53	12,37	1,32	CATALUÑA	42,72
TDA 23, FTA	3,56	47,55	11,40	0,02	0,00	15,43	12,08	1,15	CATALUÑA	48,33
TDA 24, FTA	10,39	47,76	15,73	4,93	0,00	14,83	11,77	1,28	C.LA MANCHA	51,00

FUND	CONCENTRATION RATE									
	GEOGRAPHICAL									
	% DEBT / AV	DOUBTFUL	BAD DEBT	BAD DEBT RECOVERY	RESIDUAL	AGE (7)	BY DEBTOR	AREA	PERCENTAGE	
EAR (1)	(2)	(3)	(4)	(5)	LIFE (6)		(8)			
TDA 25, FTA	1,05	61,46	34,18	11,49	0,00	19,30	10,29	1,84	ANDALUCÍA	39,28
TDA 26 - MIXTO, FTA	3,76	44,38	4,55	0,33	0,00	15,61	10,62	1,70	BALEARES	25,48
TDA 27, FTA	3,18	48,25	12,43	4,86	0,12	18,99	10,51	0,74	CATALUÑA	35,23
TDA 28, FTA	1,13	58,79	26,43	10,03	0,01	24,39	9,78	1,74	CATALUÑA	54,34
TDA 29, FTA	2,91	52,62	4,87	0,01	0,00	20,12	9,48	1,34	BALEARES	31,27
TDA 30, FTA	3,16	52,99	2,14	0,00	0,00	21,50	8,98	1,84	BALEARES	49,57
TDA 31, FTA	3,63	50,60	3,26	0,05	0,00	19,27	8,60	3,30	C.VALENCIANA	24,53
TDA CAJAMAR 2, FTA	2,96	43,77	4,34	0,00	0,00	14,65	11,14	0,79	ANDALUCÍA	45,02
TDA CAM 1, FTA	3,51	33,55	2,75	0,00	0,00	8,38	14,51	0,85	C.VALENCIANA	55,12
TDA CAM 11, FTA	3,15	58,93	4,03	0,00	0,00	26,65	7,80	0,81	C.VALENCIANA	35,92
TDA CAM 12, FTA	3,12	54,30	3,37	0,00	0,00	23,42	8,65	0,97	C.VALENCIANA	33,23
TDA CAM 2, FTA	3,38	34,10	4,76	0,00	0,00	9,11	13,94	0,78	C.VALENCIANA	46,05
TDA CAM 3, FTA	3,47	34,21	4,73	0,00	0,00	8,95	14,02	0,77	C.VALENCIANA	63,70
TDA CAM 4, FTA	3,43	38,67	5,52	0,02	0,00	10,99	12,64	0,54	C.VALENCIANA	57,47
TDA CAM 5, FTA	3,35	50,39	8,22	0,17	0,00	16,59	11,50	0,27	C.VALENCIANA	39,54
TDA CAM 6, FTA	3,07	55,40	12,33	0,33	-0,03	18,52	10,45	0,42	C.VALENCIANA	44,10
TDA CAM 7, FTA	2,97	56,16	10,18	0,39	0,00	19,53	10,18	0,62	C.VALENCIANA	37,63
TDA CAM 8, FTA	3,02	50,34	10,29	0,21	0,00	17,67	10,72	0,76	C.VALENCIANA	44,87
TDA CAM 9, FTA	2,80	54,13	12,11	0,39	0,01	20,80	9,18	0,91	C.VALENCIANA	44,14
TDA IBERCAJA 1, FTA	2,51	38,35	0,68	0,00	0,00	9,35	14,38	1,01	MADRID	33,87
TDA IBERCAJA 2, FTA	2,89	45,22	0,93	0,10	0,64	13,32	12,43	0,70	MADRID	30,05
TDA IBERCAJA 3, FTA	2,89	47,70	1,06	0,20	0,05	16,18	11,12	0,57	MADRID	36,36
TDA IBERCAJA 4, FTA	2,65	50,01	2,06	0,55	1,27	16,74	10,84	0,69	MADRID	31,31
TDA IBERCAJA 5, FTA	2,58	53,76	1,64	0,55	0,47	18,09	10,48	0,59	MADRID	30,02
TDA IBERCAJA 6, FTA	2,24	54,59	2,55	1,10	0,11	20,39	9,81	0,55	MADRID	32,15
TDA IBERCAJA 7, FTA	2,13	57,06	1,29	0,10	0,00	23,62	8,32	0,41	MADRID	34,06
TDA IBERCAJA ICO-FTVPO, FTH	4,43	47,25	0,45	0,00	0,00	11,89	9,11	0,48	MADRID	42,76
TDA PASTOR 1, FTA	4,02	30,34	0,30	0,01	0,00	9,18	17,97	2,89	GALICIA	24,22
TDA TARRAGONA 1, FTA	12,03	57,13	3,78	1,62	0,24	20,94	10,41	1,65	CATALUÑA	94,87
VAL BANCAJA 1, FTA	3,46	59,43	4,24	0,64	0,00	26,70	7,40	3,05	C.VALENCIANA	53,55

FUND	CONCENTRATION RATE									
									GEOGRAPHICAL	
	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	AREA	PERCENTAGE
VALENCIA HIPOTECARIO 1, FTA	3,97	30,85	2,30	0,00	0,00	8,70	13,92	1,83	C.VALENCIANA	60,99
VALENCIA HIPOTECARIO 2, FTH	3,64	39,74	4,67	0,37	0,00	12,72	11,42	1,04	C.VALENCIANA	64,80
VALENCIA HIPOTECARIO 3, FTA	3,70	45,11	4,50	0,44	0,00	15,13	10,43	1,14	C.VALENCIANA	70,44
Average	3,72	39,16	2,29	0,84	0,64	15,26	8,64	24,55		31,61

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
AYT COLATERALES GLOBAL EMPRESAS, FTA	7,86	0,00	10,42	0,00	0,00	8,73	10,31	14,45	21.MANUFACTURE OF PHARMACEUTICAL PRODUCTS	0,01
AYT FONDO EOLICO, FTA	0,00	0,00	0,00	0,00	0,00	0,60	8,55	100,00	31. FURNITURE MANUFACTURING	100,00
AYT FTPYME II, FTA	3,95	40,89	8,90	0,00	0,00	8,42	12,96	11,33	52. STORING AND ACTIVITIES LINKED TO FREIGHT	16,33
BANKINTER 2 PYME FTA	4,13	28,78	10,98	2,48	0,00	7,62	11,04	9,52	68. REAL ESTATE ACTIVITIES	34,22
BANKINTER 3 FTPYME FTA	5,38	34,47	11,12	0,30	0,00	9,33	9,40	6,55	68. REAL ESTATE ACTIVITIES	25,73
BBVA EMPRESAS 4, FTA	9,89	32,36	20,88	1,50	0,00	6,58	6,65	23,56	68. REAL ESTATE ACTIVITIES	19,86
BBVA LEASING 1, FTA	4,51	0,00	51,29	0,54	3,16	4,66	9,69	7,59	68. REAL ESTATE ACTIVITIES	18,51
BBVA-5 FTPYME, FTA	10,36	28,56	41,10	3,53	0,00	5,11	10,69	20,59	68. REAL ESTATE ACTIVITIES	22,10
BBVA-6 FTPYME FTA	8,07	29,78	39,71	3,87	0,00	5,56	9,83	17,08	68. REAL ESTATE ACTIVITIES	20,27
BBVA-8 FTPYME FTA	7,71	30,39	24,29	2,53	0,06	6,26	8,07	21,94	68. REAL ESTATE ACTIVITIES	13,91
BBVA-9 PYME FTA	17,08	39,86	5,85	0,01	0,00	5,86	4,40	9,85	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10,77
CAIXA PENEDES FT GENCAT 1 TDA, FTA	7,15	45,17	10,89	0,00	0,00	14,89	9,65	7,35	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	21,96
CAIXA PENEDES PYMES 1 TDA, FTA	12,17	38,76	14,79	0,00	0,00	11,24	10,51	7,78	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	34,48
EDT FTPYME PASTOR 3, FTA	8,58	31,80	41,62	3,98	0,01	8,70	10,54	33,09	68. REAL ESTATE ACTIVITIES	45,35
EMPRESAS BANESTO 5, FTA	6,17	55,87	16,49	0,89	0,42	7,50	4,80	38,17	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	8,83
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	5,78	29,58	32,22	0,00	0,00	6,56	11,13	39,04	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	41,40
FONCAIXA AUTONOMOS 1, FTA	1,71	35,24	4,53	4,64	16,64	13,86	7,41	3,22	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	21,69
FONCAIXA FTGENCAT 3, FTA	2,43	29,12	3,45	6,24	13,85	11,80	12,19	4,47	68. REAL ESTATE ACTIVITIES	38,44
FONCAIXA FTGENCAT 4, FTA	1,58	34,06	4,44	5,37	12,57	13,38	11,26	4,43	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	18,68
FONCAIXA FTGENCAT 5, FTA	1,19	37,54	5,14	9,54	8,63	14,55	9,38	5,84	68. REAL ESTATE ACTIVITIES	20,07
FONCAIXA FTGENCAT 6, FTA	1,49	38,78	4,98	8,77	10,87	15,28	8,81	3,66	68. REAL ESTATE ACTIVITIES	24,10
FONCAIXA LEASINGS 2, FTA	0,90	46,17	2,85	2,40	2,40	7,67	6,48	25,15	68. REAL ESTATE ACTIVITIES	28,98
FONCAIXA PYMES 3, FTA	5,72	20,61	4,23	7,09	8,07	6,13	5,60	5,31	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	10,40
FONCAIXA PYMES 4, FTA	4,96	16,60	3,09	0,89	0,00	8,12	5,07	15,61	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	14,15
FONCAIXA PYMES 5, FTA	8,50	19,10	0,94	0,05	0,00	3,96	1,98	4,15	46. WHOLESALE AND MIDDLEMEN, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	11,85
FTA FTPYME SANTANDER 2	2,80	43,25	4,55	0,07	3,17	10,84	10,69	4,40	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	0,73
FTA PYMES BANESTO 3	19,12	46,19	6,90	1,65	0,00	4,22	2,45	13,09	-	2,37

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY DEBTOR (8)	SECTOR	PERCENTAGE
FTA PYMES SANTANDER 10	15,94	62,22	0,39	0,00	0,00	6,27	0,59	9,19	55. ACCOMMODATION SERVICES	1,22
FTA PYMES SANTANDER 11	-	69,19	0,02	0,00	0,00	3,81	0,11	7,64	16.MANUFACTURE OF WOOD AND OF PRODUCTS OF WOOD AND CORK, ESCEPT FURNITURE; MANUFACTURE OF ARTICLES OF STRAW AND PLAITING MATERIALS	0,88
FTA PYMES SANTANDER 3	5,67	102,18	13,92	2,13	3,87	4,38	2,96	11,88	-	2,02
FTA PYMES SANTANDER 4	13,29	87,71	31,40	0,82	85,58	3,38	2,64	11,67	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	1,89
FTA PYMES SANTANDER 5	16,64	78,84	7,03	0,00	0,00	3,75	2,13	13,47	41. BUILDING	2,82
FTA PYMES SANTANDER 6	45,03	86,92	11,04	0,25	2,54	8,09	1,62	9,61	17.MANUFACTURE OF PAPER AND PAPER PRODUCTS	1,14
FTA PYMES SANTANDER 7	13,41	70,57	5,02	0,00	0,00	2,98	1,61	22,14	42.CIVIL ENGINEERING	3,41
FTA PYMES SANTANDER 8	19,81	79,65	4,23	0,01	0,00	4,69	1,12	15,75	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	2,58
FTA PYMES SANTANDER 9	3,17	80,05	3,36	0,00	0,00	9,24	1,12	6,54	11. MANUFACTURE OF BEVERAGES	0,84
FTA SANTANDER EMPRESAS 2	8,32	61,53	7,92	11,17	6,97	2,50	8,55	36,14	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	11,78
FTA, SANTANDER EMPRESAS 1	1,85	63,63	7,40	4,53	1,12	9,82	9,67	17,81	68. REAL ESTATE ACTIVITIES	2,98
FTA, SANTANDER EMPRESAS 3	5,12	77,79	11,26	9,61	0,39	12,39	8,10	10,95	55. ACCOMMODATION SERVICES	2,39
FTPYME BANCAJA 2 FTA	8,90	25,85	24,18	1,09	0,35	5,87	13,32	21,73	68. REAL ESTATE ACTIVITIES	30,44
FTPYME BANCAJA 3 FTA	2,60	28,32	29,67	4,08	0,00	6,35	12,21	31,39	68. REAL ESTATE ACTIVITIES	17,79
FTPYME BANCAJA 6 FTA	5,96	37,11	34,25	4,46	0,05	8,66	9,16	16,67	41. BUILDING	15,06
FTPYME TDA CAM 2, FTA	5,87	21,89	30,57	0,03	0,00	5,12	12,77	18,93	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	22,52
FTPYME TDA CAM 4, FTA	3,91	41,16	22,20	0,19	0,00	10,72	10,60	5,60	74. OTHER PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	16,22
FTPYME TDA CAM 7, FTA	3,61	48,49	5,91	0,00	0,00	17,69	8,57	7,70	33.REPAIR AND INSTALLATION OF MACHINERY AND EQUIPMENT	13,06
GC FTGENCAT CAIXA TARRAGONA 1, FTA	4,91	39,26	5,69	27,37	3,36	13,47	9,85	19,68	41. BUILDING	19,79
GC FTPYME PASTOR 4, FTA	2,84	36,02	1,03	42,29	5,34	8,89	9,92	28,83	47. RETAIL, EXCLUDING MOTOR VEHICLES AND MOTORCYCLES	26,88
GC FTPYME SABADELL 4, FTA	9,88	28,24	3,17	22,61	15,52	7,64	11,62	13,64	68. REAL ESTATE ACTIVITIES	51,19
GC FTPYME SABADELL 6, FTA	4,41	28,43	4,65	15,49	7,78	7,35	9,58	13,17	68. REAL ESTATE ACTIVITIES	40,29
IM BANCO POPULAR FTPYME 1, FTA	9,26	26,73	13,88	0,00	0,00	7,77	12,08	16,05	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	6,42
IM CAJA LABORAL EMPRESAS 1, FTA	3,93	42,67	5,85	0,00	0,00	9,70	8,25	7,79	82. ADMINISTRATIVE ACTIVITIES AND OTHER AUXILIARY SERVICES FOR COMPANIES	6,85
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	4,89	34,75	15,14	0,00	0,00	9,38	8,07	8,52	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	5,83
IM CAJAMAR EMPRESAS 4, FTA	7,51	36,92	8,11	0,00	0,00	7,10	6,97	6,27	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	20,93

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR		
								BY SECTOR		PERCENTAGE
BY DEBTOR (8)	SECTOR	PERCENTAGE								
IM CAJAMAR EMPRESAS 5, FTA	11,63	37,82	3,14	0,00	0,00	8,26	5,43	5,35	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	31,71
IM FTGENCAT SABADELL 2, FTA	9,29	0,00	10,77	0,00	0,00	5,17	9,50	23,73	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	13,34
IM FTPYME SABADELL 7, FTA	7,91	31,27	7,45	0,00	0,00	8,31	8,54	17,72	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	11,77
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	17,55	27,91	21,13	0,00	0,00	6,80	10,80	21,21	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	12,15
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	23,40	0,00	9,00	0,00	0,00	3,46	4,29	8,53	60. RADIO AND TELEVISION BROADCASTING ACTIVITIES	3,93
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	13,90	0,00	0,00	0,00	0,00	3,77	1,58	2,71	49.LAND TRANSPORT AND TRANSPORT VIA PIPELINES	3,85
IM GRUPO BANCO POPULAR FTPYME I FTA	15,36	34,44	18,27	0,00	0,00	9,42	10,31	7,96	70. HEADQUARTERS ACTIVITIES; MANAGEMENT CONSULTANCY	5,58
IM GRUPO BANCO POPULAR FTPYME II, FTA	8,33	32,59	28,46	0,00	0,00	7,31	9,56	26,55	45. MOTOR VEHICLES AND MOTORCYCLES SALE AND REPAIR	4,85
PYME BANCAJA 5, FTA	3,39	36,73	40,15	3,07	0,02	8,27	9,91	21,42	41. BUILDING	26,39
PYME VALENCIA 1, FTA	5,78	39,07	35,00	4,27	0,00	6,90	9,96	24,02	41. BUILDING	28,74
PYMES BANESTO 2, FTA	8,92	23,68	19,01	0,44	28,97	1,70	9,50	5,15	55. ACCOMMODATION SERVICES	0,71
RURALPYME 2 FTPYME FTA	8,37	27,68	19,49	0,35	0,00	5,72	10,34	16,11	01. AGRICULTURE, STOCKBREEDING, HUNTING, FISHING AND RELATED SERVICES	14,99
TDA SA NOSTRA EMPRESAS 1, FTA	5,59	25,46	0,03	0,00	0,00	7,41	10,35	49,14	55. ACCOMMODATION SERVICES	45,56
TDA SA NOSTRA EMPRESAS 2, FTA	6,42	38,04	2,91	0,00	0,00	13,02	9,00	12,70	99.ACTIVITIES OF EXTRATERRITORIAL ORGANISATIONS AND BODIES	11,25
Average	7,63	43,07	6,42	1,52	2,91	6,53	4,24	10,15		9,29

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	EAR (1)	% DEBT / AV (2)	DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	CONCENTRATION RATE		
								BY DEBTOR (8)	GEOGRAPHICAL	
									AREA	PERCENTAGE
AYT DEUDA SUBORDINADA I, FTA	0,00	0,00	0,00	0,00	0,00	1,40	8,64	100,00	CATALUÑA	52,85
Average	0,00	0,00	0,00	0,00	0,00	1,40	8,64	100,00		53,00

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND								CONCENTRATION RATE		
	EAR (1)	% DEBT / AV		DOUBTFUL (3)	BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	GEOGRAPHICAL	
		(2)							BY DEBTOR (8)	AREA
AUTO ABS 2012-3, FTA	4,82	0,00	0,67	0,00	0,00	3,06	2,05	0,06	ANDALUCÍA	19,60
BBVA CONSUMO 3 FTA	5,49	0,00	56,98	4,84	11,30	1,97	7,80	0,67	CATALUÑA	24,82
BBVA CONSUMO 4 FTA	7,94	0,00	30,94	10,02	0,00	2,48	6,62	0,27	CATALUÑA	26,91
BBVA CONSUMO 6, FTA	10,48	0,00	0,00	0,00	0,00	4,00	3,45	0,22	CATALUÑA	19,47
BBVA FINANZIA AUTOS 1 FTA	3,39	0,00	74,38	0,17	0,00	1,51	8,42	0,64	CATALUÑA	33,22
CONSUMO BANCAJA 1, FTA	0,24	0,00	97,78	22,59	1,29	1,82	8,01	0,94	C.VALENCIANA	63,11
FONCAIXA CONSUMO 1, FTA	2,37	19,53	3,94	3,44	12,35	15,03	7,65	0,41	CATALUÑA	40,45
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	15,19	0,00	3,68	0,00	0,00	1,72	9,50	0,16	ANDALUCÍA	22,76
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	7,16	0,00	0,19	0,00	0,00	4,44	0,60	0,00	ANDALUCÍA	18,58
FTA SANTANDER FINANCIACION 1	7,84	0,00	1,11	76,75	5,40	6,00	8,58	3,55	MADRID	29,20
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	3,40	0,00	1,51	0,00	0,00	3,73	1,71	0,00	ANDALUCÍA	22,36
IM TARJETAS 1, FTA	0,00	0,00	10,24	0,00	0,00	0,00	8,90	0,00	MADRID	20,04
PRIVATE DRIVER ESPAÑA 2013-1, FTA	2,92	0,00	0,98	0,04	0,00	2,60	2,84	0,12	ANDALUCÍA	20,15
TDA PASTOR CONSUMO 1, FTA	2,45	0,00	84,76	1,01	0,00	0,46	8,85	2,40	GALICIA	26,84
Average	4,12	5,74	4,69	2,13	3,77	6,26	5,30	0,21		26,23

(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	
								GEOGRAPHICAL	
								BY DEBTOR (8)	AREA

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

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

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND									CONCENTRATION RATE	
	% DEBT / AV			BAD DEBT (4)	BAD DEBT RECOVERY (5)	RESIDUAL LIFE (6)	AGE (7)	BY DEBTOR (8)	GEOGRAPHICAL	
	EAR (1)	(2)	DOUBTFUL (3)						AREA	PERCENTAGE
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0,00	0,00	0,00	0,00	0,00	11,84	3,00	100,00	MADRID	100,00
IM PRESTAMOS FONDOS CEDULAS, FTA	0,00	0,00	0,00	0,00	0,00	2,20	11,27	100,00	MADRID	100,00
Average	0,00	0,00	0,00	0,00	0,00	11,81	3,03	100,00		100,00

(1) Early amortisation rate

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

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

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

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

(6) Weighted average residual life (years)

(7) Weighted average age (years)

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

FUND	TYPE OF ASSETS	EAR (1)	DOUBTFUL (2)	BAD DEBT (3)	BAD DEBT RECOVERY (4)	RESIDUAL LIFE (5)	AGE (6)	CONCENTRATION BY DEBTOR (7)
FTA SANTANDER 2	CUENTAS A COBRAR	0,00	0,04	1,25	0,00	0,09	6,59	10,80
Average		0,00	0,04	1,25	0,00	0,09	6,59	10,80

(1) Early amortisation rate

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

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

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

(5) Weighted average residual life (years)

(6) Weighted average age (years)

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

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BOND													
AUTO ABS 2012-3, FTA	553.475	36	0	0	0	132.000	12	0	0	0	0,00	1,21	3,64
AYT CAIXA SABADELL HIPOTECARIO I, FTA	76.863	33	0	0	0	51.600	83	0	0	0	0,00	9,74	0,00
AYT CAJA INGENIEROS 2, FTA	301.159	89	0	0	0	67.500	51	0	0	0	0,00	9,82	0,00
AYT CAJA MURCIA HIPOTECARIO I, FTA	84.430	25	0	0	0	7.115	7	0	0	0	0,00	1,95	0,00
AYT CAJAGRANADA HIPOTECARIO I, FTA	100.290	10	6.328	0	0	37.000	11	0	0	-6.601	0,00	0,00	0,00
AYT CAJAMURCIA HIPOTECARIO II, FTA	93.721	35	0	0	0	7.660	7	0	0	0	0,00	1,60	0,00
AYT CEDULAS CAJAS GLOBAL FTA	28.780.000	241.279	0	0	0	0	0	0	0	0	0,00	0,00	0,00
AYT CEDULAS CAJAS IX, FTA	1.500.000	15.082	0	0	0	0	0	0	0	0	0,00	0,00	0,00
AYT CEDULAS CAJAS V, FTA	2.100.000	57.117	0	0	0	0	0	0	0	0	0,00	0,00	0,00
AYT CEDULAS CAJAS VIII, FTA	1.100.000	28.819	0	0	0	0	0	0	0	0	0,00	0,00	0,00
AYT CEDULAS CAJAS X, FTA	2.000.000	205	0	0	0	0	0	0	0	0	0,00	0,00	0,00
AYT COLATERALES GLOBAL EMPRESAS, FTA	16.188	31	0	0	0	21.000	114	0	0	0	0,00	0,00	0,00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	2.934.973	4.967	2.359	0	0	524.200	1.492	0	0	-2.808	0,00	0,00	0,00
AYT DEUDA SUBORDINADA I, FTA	39.500	27	104.525	0	0	83.500	39	0	1.128	-27.109	0,00	0,00	0,00
AYT FONDO EOLICO, FTA	7.600	13	0	0	0	0	0	0	0	0	0,00	0,00	0,00
AYT FTPYME II, FTA	1.663	0	0	0	0	40.613	83	0	0	0	15,64	30,63	0,00
AYT GENOVA HIPOTECARIO II, FTH	155.736	18	0	0	0	12.473	4	0	0	0	0,00	4,74	0,00
AYT GENOVA HIPOTECARIO III, FTH	180.283	101	0	0	0	11.507	16	0	0	0	0,00	4,32	0,00
AYT GENOVA HIPOTECARIO IV, FTH	203.292	43	0	0	0	12.976	8	0	0	0	0,00	3,77	0,00
AYT GENOVA HIPOTECARIO IX, FTH	441.902	152	0	0	0	32.500	68	0	0	0	0,00	1,99	0,00
AYT GENOVA HIPOTECARIO VI, FTH	221.809	76	0	0	0	14.914	27	0	0	0	0,00	2,16	0,00
AYT GENOVA HIPOTECARIO VII, FTH	501.273	28	0	0	0	33.247	6	0	0	0	0,00	2,48	0,00
AYT GENOVA HIPOTECARIO VIII, FTH	746.235	119	0	0	0	47.631	52	0	0	0	0,00	2,20	0,00
AYT GENOVA HIPOTECARIO X, FTH	479.636	29	0	0	0	42.000	21	0	0	0	0,00	1,32	0,00
AYT GENOVA HIPOTECARIO XI, FTH	579.899	135	0	0	0	46.800	55	0	0	0	0,00	5,15	0,00
AYT GENOVA HIPOTECARIO XII, FTH	420.586	54	0	0	0	22.000	6	0	0	0	0,00	4,91	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
AYT GOYA HIPOTECARIO III, FTA	2.503.373	218	0	0	0	250.000	41	0	0	0	0,00	9,82	0,00
AYT GOYA HIPOTECARIO IV, FTA	698.516	826	0	0	0	234.000	485	0	0	0	0,00	6,43	0,00
AYT GOYA HIPOTECARIO V, FTA	771.442	913	0	0	0	280.000	581	0	0	0	0,00	7,87	0,00
AYT HIPOTECARIO BBK I, FTA	307.777	135	0	0	0	85.500	95	0	0	0	0,00	6,21	0,00
AYT HIPOTECARIO BBK II, FTA	401.674	165	0	0	0	82.000	82	0	0	0	0,00	4,38	0,00
AYT HIPOTECARIO III, FTH	40.813	4	0	0	0	13.200	3	0	0	0	0,00	7,19	0,00
AYT HIPOTECARIO IV, FTH	31.248	3	0	0	0	14.000	4	0	0	0	0,00	7,82	0,00
AYT HIPOTECARIO MIXTO II, FTA	84.398	4	0	0	0	29.400	7	0	0	0	0,00	0,00	0,00
AYT HIPOTECARIO MIXTO III, FTA	56.499	2	11.997	0	0	27.800	4	0	0	-8.305	0,00	0,00	0,00
AYT HIPOTECARIO MIXTO IV, FTA	93.271	30	0	0	0	14.529	19	0	0	0	0,00	7,75	0,00
AYT HIPOTECARIO MIXTO V, FTA	234.671	19	0	0	0	25.600	8	0	0	0	0,00	0,99	0,00
AYT HIPOTECARIO MIXTO, FTA	30.809	3	0	0	0	31.800	10	0	0	0	0,00	28,44	0,00
AYT ICO-FTVPO CAJA MURCIA, FTA	70.978	44	0	0	0	18.000	27	0	0	0	79,77	11,03	0,00
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	81.777	82	0	0	0	14.600	26	0	0	0	84,85	8,41	0,00
AYT ICO-FTVPO I, FTA	147.713	104	0	0	0	23.900	42	0	0	0	86,07	7,03	0,00
AYT ICO-FTVPO III, FTA	54.251	41	0	0	0	10.800	20	0	0	0	0,00	0,00	0,00
AYT KUTXA HIPOTECARIO I, FTA	307.980	84	0	0	0	47.286	40	0	0	0	0,00	3,66	0,00
AYT KUTXA HIPOTECARIO II, FTA	551.052	0	0	0	0	82.200	0	0	0	0	0,00	0,48	0,00
AYT PROMOCIONES INMOBILIARIAS III, FTA	38.018	3	0	0	0	17.659	5	0	0	0	0,00	9,26	0,61
AYT.1, FTH	15.853	1	0	0	0	793	0	0	0	0	0,00	29,22	0,00
AYT.11, FTH	48.577	33	0	0	0	12.100	17	0	0	0	0,00	5,12	0,00
AYT.2, FTH	7.966	1	0	0	0	797	0	0	0	0	0,00	27,21	0,00
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	16.348	2	0	0	0	0	0	0	0	0	0,00	57,00	0,00
BANCAJA - BVA VPO 1, FTA	213.586	122	0	0	0	18.600	44	0	0	0	0,00	10,01	0,00
BANCAJA 10, FTA	610.783	73	0	0	0	659.999	335	0	11.943	0	0,00	0,00	0,00
BANCAJA 11, FTA	555.535	169	0	0	0	534.891	511	0	10.019	0	0,00	0,00	0,00
BANCAJA 13, FTA	1.586.512	909	0	0	0	311.300	541	0	0	0	0,00	6,09	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BANCAJA 3, FTA	75.825	4	0	0	0	13.433	16	0	0	0	0,00	2,94	0,00
BANCAJA 4, FTH	111.977	10	0	0	0	11.186	2	0	0	0	0,00	3,27	0,00
BANCAJA 5, FTA	134.413	74	0	0	0	12.951	22	0	0	0	0,00	3,44	0,00
BANCAJA 6, FTA	283.199	79	0	0	0	55.232	54	0	0	0	0,00	6,16	0,00
BANCAJA 7, FTA	371.365	64	0	0	0	50.755	48	0	0	0	0,00	1,73	0,00
BANCAJA 8, FTA	378.129	74	0	0	0	116.400	256	0	0	0	0,00	4,81	0,00
BANCAJA 9, FTA	570.154	11	0	0	0	122.600	29	0	8.627	0	0,00	1,36	0,00
BANKIA PYME I, FTA	154.141	505	0	0	0	0	0	0	0	0	0,00	73,53	0,00
BANKINTER 10, FTA	542.496	20	0	0	0	57.906	25	0	0	0	0,00	2,59	0,00
BANKINTER 11, FTH	323.155	47	0	0	0	43.423	80	0	0	0	0,00	2,82	0,00
BANKINTER 13 FTA	677.907	218	0	0	0	84.776	295	0	1.457	0	0,00	2,69	0,00
BANKINTER 2 PYME FTA	60.641	8	0	0	0	69.000	118	0	3.858	-21	0,00	6,52	0,00
BANKINTER 3 FTPYME FTA	75.838	18	0	0	0	90.999	123	0	4.826	0	20,20	2,67	0,00
BANKINTER 3, FTH	136.163	77	0	0	0	21.273	55	0	0	0	0,00	8,73	0,00
BANKINTER 4, FTH	152.082	45	0	0	0	21.497	29	0	0	0	0,00	3,03	0,00
BANKINTER 5, FTH	115.709	37	0	0	0	9.433	10	0	0	0	0,00	3,47	0,00
BANKINTER 6, FTA	292.178	63	0	0	0	25.752	25	0	0	0	0,00	4,30	0,00
BANKINTER 7, FTH	105.696	4	0	0	0	9.156	0	0	0	0	0,00	4,23	0,00
BANKINTER 8, FTA	237.064	17	0	0	0	19.498	6	0	0	0	0,00	4,18	0,00
BANKINTER 9, FTA	305.725	76	0	0	0	32.324	44	0	0	0	0,00	3,18	0,00
BBVA CONSUMO 3 FTA	37.911	33	0	0	0	0	0	0	0	0	0,00	68,17	0,00
BBVA CONSUMO 4 FTA	101.024	18	0	0	0	0	0	0	0	0	0,00	228,06	0,00
BBVA CONSUMO 6, FTA	255.000	765	0	0	0	45.000	180	0	0	0	0,00	13,31	0,00
BBVA EMPRESAS 4, FTA	223.062	66	0	0	0	0	0	0	0	0	0,00	232,94	0,00
BBVA FINANZIA AUTOS 1 FTA	26.657	24	0	0	-3.147	0	0	0	0	0	0,00	0,00	0,00
BBVA HIPOTECARIO 3, FTA	1.448	0	0	0	0	62.258	27	0	0	0	0,00	28,42	0,00
BBVA LEASING 1, FTA	60.234	11	0	0	0	143.799	81	0	3.591	-70.042	0,00	0,00	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
BBVA RMBS 1, FTA	644.975	25	0	0	0	700.000	60	0	0	0	0,00	0,00	0,00
BBVA RMBS 10, FTA	1.172.797	697	0	0	0	224.000	221	0	0	0	0,00	13,86	0,00
BBVA RMBS 11, FTA	1.039.717	608	0	0	0	196.000	251	0	0	0	0,00	17,99	0,00
BBVA RMBS 12, FTA	3.335.745	1.878	0	0	0	739.500	556	0	0	0	0,00	5,40	0,00
BBVA RMBS 13, FTA	3.336.212	1.795	0	0	0	615.000	442	0	0	0	0,00	5,25	0,00
BBVA RMBS 14, FTA	583.687	32	0	0	0	63.000	5	0	0	0	0,00	5,44	0,00
BBVA RMBS 15, FTA	3.280.000	2.192	0	0	0	0	0	0	0	0	0,00	22,17	0,00
BBVA RMBS 2, FTA	951.604	47	0	0	0	1.650.000	134	0	0	0	0,00	0,00	0,00
BBVA RMBS 3, FTA	473.026	82	0	0	0	1.493.201	478	0	0	-103.998	0,00	0,00	0,00
BBVA RMBS 5 FTA	2.603.923	186	0	0	0	325.000	63	0	0	0	0,00	9,97	0,00
BBVA RMBS 9, FTA	1.023.825	73	0	0	0	0	0	0	0	0	0,00	25,92	0,00
BBVA-5 FTPYME, FTA	5.711	0	0	0	0	57.000	1	0	0	0	90,89	0,00	0,00
BBVA-6 FTPYME FTA	50.300	4	0	0	0	32.300	5	0	1.333	-7.244	0,00	0,00	0,00
BBVA-8 FTPYME FTA	68.103	17	0	0	0	38.500	17	0	0	0	0,00	5,98	0,00
BBVA-9 PYME FTA	107.171	11	0	0	0	70.000	12	0	0	0	0,00	47,76	0,00
CAIXA PENEDES 1 TDA, FTA	339.102	82	0	0	0	40.724	30	0	0	0	0,00	2,00	0,39
CAIXA PENEDES 2 TDA, FTA	279.920	146	0	0	0	21.643	53	0	0	0	0,00	4,47	0,00
CAIXA PENEDES FT GENCAT 1 TDA, FTA	5.974	2	0	0	0	134.500	136	0	0	0	2,24	23,74	0,00
CAIXA PENEDES PYMES 1 TDA, FTA	41.737	0	0	0	0	64.000	1	0	0	0	0,00	3,04	0,00
CAJA INGENIEROS TDA 1, FTA	166.627	47	0	0	0	10.800	12	0	0	0	0,00	13,64	0,00
CEDULAS GRUPO BANCO POPULAR 3, FTA	2.000.000	15.111	0	0	0	0	0	0	0	0	0,00	0,00	0,00
CEDULAS TDA 3, FTA	2.000.000	28.449	0	0	0	0	0	0	0	0	0,00	3,12	0,00
CEDULAS TDA 5, FTA	1.500.000	35.867	0	0	0	0	0	0	0	0	0,00	0,00	3,77
CEDULAS TDA 6, FTA	3.000.000	11.497	0	0	0	0	0	0	0	0	0,00	0,00	2,85
CEDULAS TDA 7, FTA	2.000.000	1.538	0	0	0	0	0	0	0	0	0,00	0,00	2,18
CM BANCAJA 1, FTA	4.501	0	0	0	0	41.044	22	0	3.548	-1.817	0,00	32,20	0,00
CONSUMO BANCAJA 1, FTA	827	0	0	0	0	12.900	52	0	4.101	-15.785	0,00	159,27	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
EDT FTPYME PASTOR 3, FTA	471	0	0	0	0	15.400	77	0	0	0	2,97	1,60	0,00
EMPRESAS BANESTO 5, FTA	49.957	15	0	0	0	256.000	192	0	0	0	0,00	77,34	0,00
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	47.454	15	0	0	0	59.300	61	0	0	0	0,00	0,00	0,00
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	1.200.000	57.971	0	0	-1.473	0	0	0	0	0	0,00	0,00	0,00
FONCAIXA AUTONOMOS 1, FTA	431.574	778	0	0	0	169.500	611	0	0	0	0,00	26,13	0,00
FONCAIXA CONSUMO 1, FTA	1.064.150	395	0	0	0	462.000	287	0	0	0	0,00	10,24	0,00
FONCAIXA FTGENCAT 3, FTA	74.647	0	0	0	0	31.500	12	0	0	-369	70,32	6,66	1,81
FONCAIXA FTGENCAT 4, FTA	119.808	8	0	0	0	23.476	70	0	473	-1.729	83,62	3,69	1,91
FONCAIXA FTGENCAT 5, FTA	318.466	83	0	0	0	64.000	303	0	7.537	-24.471	83,27	3,48	0,00
FONCAIXA FTGENCAT 6, FTA	232.258	32	0	0	0	41.300	41	0	5.051	-16.326	84,90	3,43	0,00
FONCAIXA LEASINGS 2, FTA	435.622	31	0	0	0	172.500	21	0	0	0	0,00	31,41	0,00
FONCAIXA PYMES 3, FTA	434.262	289	0	0	0	360.000	393	0	0	0	0,00	35,03	0,00
FONCAIXA PYMES 4, FTA	222.635	99	0	0	0	129.000	69	0	0	0	0,00	18,81	0,00
FONCAIXA PYMES 5, FTA	1.082.004	446	0	0	0	274.500	136	0	0	0	0,00	10,07	0,00
FTA FTPYME SANTANDER 2	6.316	3	0	0	0	199.920	306	0	0	0	0,00	8,29	0,00
FTA PYMES BANESTO 3	62.100	38	0	0	0	161.700	162	0	464	-7.789	0,00	96,34	0,00
FTA PYMES SANTANDER 10	1.773.679	701	0	0	0	1.653.000	1.181	0	0	-4.509	0,00	32,91	7,68
FTA PYMES SANTANDER 11	2.681.300	712	0	0	0	1.072.500	613	0	0	-47.299	0,00	5,94	17,81
FTA PYMES SANTANDER 3	95.765	64	0	0	0	580.900	635	0	3.910	-51.349	0,00	88,82	0,00
FTA PYMES SANTANDER 4	12.195	4	0	0	0	927.500	557	0	5.582	-53.859	0,00	144,39	0,73
FTA PYMES SANTANDER 5	216.361	262	0	0	0	684.000	661	0	2.296	-69.661	0,00	66,18	9,33
FTA PYMES SANTANDER 6	129.020	404	0	0	0	173.400	423	0	0	-3.304	0,00	32,71	0,00
FTA PYMES SANTANDER 7	87.653	190	0	0	0	680.000	1.180	0	0	-7.582	0,00	97,54	2,51
FTA PYMES SANTANDER 8	412.732	355	0	0	0	542.500	581	0	0	-11.532	0,00	56,66	15,09
FTA PYMES SANTANDER 9	256.515	380	0	0	0	168.300	266	0	0	0	0,00	25,35	0,00
FTA RMBS PRADO 1	342.000	225	0	0	0	0	0	0	0	0	0,00	3,01	0,00
FTA RMBS SANTANDER 2	2.368.013	842	0	0	0	930.000	499	0	0	-14.301	0,00	16,05	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
FTA RMBS SANTANDER 3	5.168.245	3.607	0	0	0	2.080.000	1.603	0	0	-25.842	0,00	15,77	0,00
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	151.520	530	0	0	0	0	0	0	0	0	0,00	28,67	0,00
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	703.000	351	0	0	0	95.000	96	0	0	0	0,00	5,06	0,00
FTA SANTANDER EMPRESAS 2	0	0	0	0	0	215.908	164	0	3.771	-9.673	0,00	21,11	0,00
FTA SANTANDER FINANCIACION 1	0	0	0	0	0	77.607	260	21.156	7.978	-42.551	0,00	0,00	0,00
FTA SANTANDER HIPOTECARIO 2	587.409	179	0	0	0	171.100	221	0	3.180	-9.711	0,00	0,00	0,00
FTA SANTANDER HIPOTECARIO 3	1.185.216	328	0	0	0	249.100	294	0	5.041	-158.223	0,00	0,00	0,00
FTA SANTANDER HIPOTECARIO 7	912.961	242	0	0	0	719.700	288	0	7.586	-13.993	0,00	26,55	0,00
FTA SANTANDER HIPOTECARIO 8	412.095	323	0	0	0	320.000	319	0	2.764	-14.948	0,00	24,70	0,00
FTA SANTANDER HIPOTECARIO 9	424.742	151	0	0	0	279.500	148	0	0	-2.527	0,00	20,27	0,00
FTA UCI 11	184.937	11	0	0	0	28.900	8	0	0	0	0,00	5,83	0,00
FTA UCI 14	442.813	15	0	0	0	72.500	7	0	0	0	0,00	3,98	0,00
FTA UCI 16	752.787	43	0	0	0	142.200	49	0	5.251	0	0,00	0,00	0,00
FTA UCI 18	792.249	101	0	0	0	82.500	38	0	0	0	0,00	2,57	0,00
FTA UCI 6	32.894	12	0	0	0	4.570	4	0	0	0	0,00	12,38	0,00
FTA UCI 7	42.709	4	0	0	0	3.413	1	0	0	0	0,00	7,39	0,00
FTA UCI 8	62.658	5	0	0	0	4.500	1	0	0	0	0,00	8,93	0,00
FTA UCI 9	172.316	14	0	0	0	15.597	4	0	0	0	0,00	6,57	0,00
FTA, HIPOTEBANSA 11	156.543	44	0	0	0	9.393	5	0	0	0	0,00	1,05	0,00
FTA, HIPOTEBANSA X	82.143	6	0	0	0	6.878	1	0	0	0	0,00	1,01	0,00
FTA, RMBS SANTANDER 1	859.626	275	0	0	0	533.000	202	0	0	-15.202	0,00	16,57	0,00
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	277.530	208	0	0	0	0	0	0	0	0	0,00	17,48	0,00
FTA, SANTANDER EMPRESAS 1	0	0	0	0	0	181.629	166	0	0	0	0,00	11,82	0,00
FTA, SANTANDER EMPRESAS 3	96.795	41	0	0	0	318.000	473	0	4.286	-24.800	0,00	0,00	0,00
FTA, UCI 15	521.840	24	0	0	0	111.000	18	0	0	0	0,00	3,34	0,00
FTA, UCI 17	682.601	39	0	0	0	116.200	30	0	5.125	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				
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	20.754.300	380.436	0	0	0	0	0	0	0	0	100,00	0,00	9,77
FTH UCI 10	132.626	5	0	0	0	8.465	1	0	0	0	0,00	4,30	0,00
FTH UCI 12	264.089	16	0	0	0	32.800	7	0	0	0	0,00	3,36	0,00
FTH UCI 5	12.981	4	0	0	0	2.650	2	0	0	0	0,00	17,22	0,00
FTPYME BANCAJA 2 FTA	10.189	16	0	0	0	4.443	14	0	0	0	0,00	8,06	0,00
FTPYME BANCAJA 3 FTA	16.749	6	0	0	0	8.204	4	0	0	0	0,00	0,00	0,00
FTPYME BANCAJA 6 FTA	21.038	0	0	0	0	97.000	9	0	9.912	-11.467	17,82	0,00	0,00
FTPYME TDA CAM 2, FTA	31.226	24	0	0	0	0	0	0	0	0	0,00	4,66	0,00
FTPYME TDA CAM 4, FTA	106.528	0	0	0	0	133.300	5	0	11.589	-43	19,86	0,00	0,00
FTPYME TDA CAM 7, FTA	207.787	75	0	0	0	103.000	106	0	0	0	24,07	12,27	0,00
GAT FTGENCAT 2006, FTA	779	0	0	0	0	40.100	25	0	3.924	-14.994	1,90	0,00	0,00
GAT FTGENCAT 2007, FTA	20.967	1	118	0	0	86.300	63	0	10.430	-38.067	19,63	0,00	0,00
GAT FTGENCAT 2008, FTA	13.690	19	7.305	0	0	145.800	373	0	0	-10.333	3,88	0,00	0,00
GAT ICO-FTVPO 1, FTH	153.405	19	0	0	0	37.661	24	0	749	-416	80,28	6,23	0,00
GC FTGENCAT CAIXA TARRAGONA 1, FTA	26.634	23	1.928	0	0	56.300	177	0	3.339	-21.360	14,55	0,00	0,00
GC FTPYME PASTOR 4, FTA	0	0	0	0	0	42.229	101	13.494	923	-9.850	0,00	0,00	0,00
GC FTPYME SABADELL 4, FTA	10.926	0	0	0	0	38.300	4	0	0	0	22,20	4,11	0,00
GC FTPYME SABADELL 6, FTA	71.722	0	0	0	0	55.500	61	0	0	0	56,38	4,83	0,00
GC PASTOR HIPOTECARIO 5, FTA	269.768	12	28.387	0	0	42.700	13	0	3.074	-34.597	0,00	0,00	0,00
GC SABADELL 1, FTH	236.075	9	0	0	0	10.109	2	0	0	0	0,00	2,06	0,00
HIPOCAT 10, FTA	356.775	115	74.246	0	0	132.100	307	0	13.323	-107.803	0,00	0,00	0,00
HIPOCAT 11, FTA	343.097	150	130.371	0	-11.153	144.800	371	0	16.331	-154.837	0,00	0,00	0,00
HIPOCAT 4, FTA	32.965	4	0	0	0	6.540	2	0	0	0	0,00	5,70	0,00
HIPOCAT 5, FTA	94.372	53	0	0	0	14.873	15	0	0	0	0,00	5,11	0,00
HIPOCAT 6, FTA	133.456	16	0	0	0	24.585	8	0	0	0	0,00	9,66	0,00
HIPOCAT 7, FTA	274.818	106	0	0	0	67.278	72	0	0	0	0,00	1,91	12,24
HIPOCAT 8, FTA	317.316	18	12.376	0	0	89.301	12	0	0	-2.212	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 9, FTA	245.933	79	17.370	0	0	79.800	202	0	5.899	-34.344	0,00	0,00	0,00
IM BANCO POPULAR FTPYME 1, FTA	9.139	0	0	0	0	79.176	96	0	0	0	10,34	12,61	0,00
IM BANCO POPULAR MBS 2, FTA	385.714	24	0	0	0	89.000	29	0	0	0	0,00	9,54	0,00
IM BCG RMBS 2, FTA	1.076.286	57	0	0	0	0	0	0	0	0	0,00	3,28	0,00
IM CAJA LABORAL 1, FTA	310.968	84	0	0	0	41.708	77	0	0	0	0,00	2,44	0,00
IM CAJA LABORAL 2, FTA	341.077	187	0	0	0	75.600	108	0	0	0	0,00	5,28	0,00
IM CAJA LABORAL EMPRESAS 1, FTA	53.150	3	0	0	0	0	0	0	0	0	0,00	16,76	0,00
IM CAJAMAR 1, FTA	73.862	25	0	0	0	16.700	33	0	0	0	0,00	2,46	0,00
IM CAJAMAR 3, FTA	397.607	10	0	0	0	32.238	4	0	0	0	0,00	2,80	0,00
IM CAJAMAR 4, FTA	397.962	10	0	0	0	43.548	12	0	0	0	0,00	2,33	0,00
IM CAJAMAR 5, FTA	453.363	18	0	0	0	52.010	18	0	0	0	0,00	2,89	0,00
IM CAJAMAR 6, FTA	930.880	58	0	0	0	163.800	57	0	15.209	0	0,00	4,24	0,00
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	4.028	6	18	0	0	69.600	120	0	0	0	5,49	41,45	0,00
IM CAJAMAR EMPRESAS 4, FTA	209.528	11	0	0	0	265.398	32	0	0	0	0,00	22,57	0,00
IM CAJAMAR EMPRESAS 5, FTA	236.028	89	0	0	0	135.000	118	0	0	0	0,00	31,13	0,00
IM CAJASTUR MBS 1, FTA	321.762	17	0	0	0	123.000	15	0	0	0	0,00	17,61	0,00
IM CEDULAS 10, FTA	1.300.000	20.963	0	0	0	0	0	0	0	0	0,00	0,00	3,31
IM CEDULAS 5, FTA	1.250.000	1.823	0	0	0	0	0	0	0	0	0,00	0,00	3,16
IM CEDULAS 7, FTA	1.250.000	12.639	0	0	0	0	0	0	0	0	0,00	0,00	3,81
IM CEDULAS 9, FTA	1.275.000	3.161	0	0	0	0	0	0	0	0	0,00	0,00	3,83
IM FTGENCAT SABADELL 2, FTA	59.602	5	0	0	0	25.500	21	0	0	0	70,02	8,98	0,00
IM FTPYME SABADELL 7, FTA	69.482	7	0	0	0	87.237	27	0	0	0	44,33	15,10	0,00
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	23.512	1	0	0	0	140.760	35	0	298	0	0,00	25,88	0,00
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	119.977	69	0	0	0	662.500	509	0	0	0	0,00	42,33	0,00
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	2.340.000	17	0	0	0	660.000	8	0	0	0	0,00	3,45	0,00
IM GRUPO BANCO POPULAR FTPYME I FTA	92.696	0	0	0	0	136.559	28	0	8	0	39,92	17,89	0,00
IM GRUPO BANCO POPULAR FTPYME II, FTA	6.680	0	0	0	0	154.000	379	0	16.724	0	3,76	22,70	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
IM PASTOR 2, FTH	149.669	5	0	0	0	38.000	8	0	0	0	0,00	2,67	0,00
IM PASTOR 3, FTH	243.449	7	0	0	0	39.000	3	0	50	-660	0,00	0,00	0,00
IM PASTOR 4, FTA	306.187	8	0	0	0	34.000	5	0	0	0	0,00	0,00	0,00
IM PRESTAMOS FONDOS CEDULAS, FTA	68.922	28	0	0	-13	1.562	5	0	0	-1.517	0,00	2,27	58,03
IM SABADELL RMBS 2, FTA	608.794	519	0	0	0	32.042	90	0	0	0	0,00	3,16	0,00
IM SABADELL RMBS 3, FTA	683.657	80	0	0	0	28.486	9	0	0	0	0,00	7,98	0,00
IM TARJETAS 1, FTA	840.000	552	0	0	0	160.000	140	0	0	0	0,00	0,00	0,00
IM TERRASSA MBS 1, FTA	110.474	36	0	0	0	31.600	23	0	0	0	0,00	1,76	0,00
INTERMONEY MASTER CEDULAS, FTA	1.655.000	33.629	0	0	0	0	0	0	0	0	0,00	0,00	2,80
MADRID ICO-FTVPO I, FTA	113.220	54	0	0	0	0	0	0	0	0	100,00	10,46	0,00
MADRID RESIDENCIAL I, FTA	293.947	124	0	0	0	0	0	0	0	0	0,00	12,51	0,00
MADRID RESIDENCIAL II, FTA	299.787	126	0	0	0	0	0	0	0	0	0,00	10,68	0,00
MADRID RMBS I, FTA	629.992	101	0	0	0	200.000	100	0	0	0	0,00	0,00	0,00
MADRID RMBS II, FTA	556.791	95	0	0	0	180.000	94	0	1.051	0	0,00	0,00	0,00
MADRID RMBS III FTA	1.141.729	248	0	0	0	270.000	215	0	18.421	0	0,00	0,00	0,00
MADRID RMBS IV, FTA	845.902	282	0	0	0	213.600	209	0	0	0	0,00	5,98	0,00
MBS BANCAJA 1 FTA	40.938	8	0	0	0	25.109	14	0	0	0	0,00	9,87	0,00
MBS BANCAJA 2, FTA	128.136	18	0	0	0	54.800	74	0	780	0	0,00	5,07	0,00
MBS BANCAJA 3, FTA	211.766	4	0	0	0	42.000	7	0	1.059	0	0,00	3,52	0,00
MBS BANCAJA 4, FTA	488.366	139	0	0	0	226.419	267	0	2.874	0	0,00	1,73	0,00
MBS BANCAJA 6, FTA	446.068	132	0	0	0	96.000	119	0	0	0	0,00	10,31	0,00
MBS BANCAJA 7, FTA	225.510	67	0	0	0	402.500	284	0	8.221	0	0,00	6,81	0,00
MBS BANCAJA 8, FTA	146.157	2	0	0	0	175.500	7	0	3.554	0	0,00	6,72	0,00
PRIVATE DRIVER ESPAÑA 2013-1, FTA	243.720	74	0	0	0	34.725	18	0	0	0	0,00	3,71	0,00
PROGRAMA CEDULAS TDA, FTA	10.160.000	102.586	0	0	0	0	0	0	0	0	0,00	0,00	0,00
PYME BANCAJA 5, FTA	37.589	14	0	0	0	52.900	170	0	8.594	-16.572	0,00	0,00	0,00
PYME VALENCIA 1, FTA	11.445	1	0	0	0	110.500	35	0	5.232	-12.374	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				
PYMES BANESTO 2, FTA	59.204	4	0	0	0	58.300	11	0	0	0	0,00	0,00	0,00
RURAL HIPOTECARIO GLOBAL I, FTA	256.782	88	0	0	0	69.900	188	0	1.513	0	0,00	3,29	0,00
RURAL HIPOTECARIO III FTH	19.070	2	0	0	0	12.700	2	0	0	0	0,00	10,40	0,00
RURAL HIPOTECARIO IV FTH	47.923	15	0	0	0	21.300	16	0	0	0	0,00	7,14	0,00
RURAL HIPOTECARIO IX, FTA	375.851	60	0	0	0	293.300	174	0	4.251	0	0,00	1,46	0,00
RURAL HIPOTECARIO V FTA	120.674	13	0	0	0	10.636	4	0	0	0	0,00	6,08	0,00
RURAL HIPOTECARIO VI, FTA	206.321	79	0	0	0	19.438	23	0	0	0	0,00	2,42	0,00
RURAL HIPOTECARIO VII, FTA	274.069	14	0	0	0	23.186	4	0	0	0	0,00	2,06	0,00
RURAL HIPOTECARIO VIII, FTA	423.753	115	0	0	0	61.800	153	0	0	0	0,00	2,48	0,00
RURAL HIPOTECARIO X, FTA	879.455	260	0	0	0	91.200	57	0	0	0	0,00	4,30	0,00
RURAL HIPOTECARIO XI, FTA	1.129.693	54	0	0	0	86.900	9	0	0	0	0,00	5,89	0,00
RURAL HIPOTECARIO XII, FTA	536.092	39	0	0	0	47.800	7	0	0	0	0,00	7,20	0,00
RURAL HIPOTECARIO XIV, FTA	173.556	70	0	0	0	22.500	15	0	0	0	0,00	6,14	0,00
RURAL HIPOTECARIO XV, FTA	412.841	147	0	0	0	52.900	32	0	0	0	0,00	6,10	0,00
RURAL HIPOTECARIO XVI, FTA	116.776	78	0	0	0	16.500	18	0	0	0	0,00	6,56	0,00
RURAL HIPOTECARIO XVII, FTA	84.947	278	0	0	0	0	0	0	0	0	0,00	31,62	0,00
RURALPYME 2 FTPYME FTA	3.514	0	0	0	0	76.350	214	0	3.756	0	4,40	36,83	0,00
SANTANDER HIPOTECARIO I, FTA	309.393	126	0	0	0	156.600	203	0	0	0	0,00	4,09	0,00
SOL-LION, FTA	2.412.233	815	0	0	0	180.000	182	0	0	0	0,00	3,20	0,00
TDA 13 - MIXTO, FTA	16.027	8	0	0	0	17.400	16	0	0	0	0,00	0,00	0,00
TDA 14 - MIXTO, FTA	40.966	20	0	0	0	26.800	31	0	0	0	0,00	0,00	0,00
TDA 15 - MIXTO, FTA	52.829	2	0	0	0	21.200	3	0	0	0	0,00	0,00	0,00
TDA 16 - MIXTO, FTA	53.655	3	0	0	0	24.200	3	0	0	0	0,00	0,00	0,00
TDA 17 - MIXTO, FTA	41.442	2	0	0	0	16.200	2	0	0	0	0,00	0,00	0,00
TDA 18 - MIXTO, FTA	59.161	4	0	0	0	23.700	4	0	0	0	0,00	0,00	0,00
TDA 19 - MIXTO, FTA	109.311	5	0	0	0	18.033	7	0	0	0	0,00	9,00	0,00
TDA 20 - MIXTO, FTA	79.698	24	0	0	0	18.300	16	0	0	0	0,00	0,00	0,00

FUND	TOTAL PENDING - NON SUBORDINATED					TOTAL PENDING - SUBORDINATED					IMPROVEMENTS		
	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	NON-MATURED PENDING AMOUNT		PAYED AMOUNT		TOTAL LOSSES ADJUSTED TO ISSUED LIABILITIES	% GUARAN TEE (1)	% RF (2)	% LIQUIDITY LINE (3)
	PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS		PRINCIPAL	INTERESTS	PRINCIPAL	INTERESTS				
TDA 22 - MIXTO, FTA	90.851	0	0	0	0	37.300	1	0	0	0	0,00	0,00	0,00
TDA 23, FTA	185.639	3	0	0	0	22.800	2	0	0	0	0,00	0,00	0,00
TDA 24, FTA	124.570	4	0	0	0	26.600	4	0	1.221	0	0,00	0,00	0,00
TDA 25, FTA	122.764	4	0	0	-7.252	14.700	3	0	1.301	-10.189	0,00	0,00	0,00
TDA 26 - MIXTO, FTA	241.025	60	0	0	0	34.474	61	0	1.021	0	0,00	0,00	0,00
TDA 27, FTA	352.256	2	0	0	0	51.800	1	0	2.799	-66	0,00	0,00	1,30
TDA 28, FTA	255.303	89	0	0	-4.256	37.350	81	0	4.077	-37.632	0,00	0,00	0,53
TDA 29, FTA	327.109	56	0	0	0	31.600	31	0	912	0	0,00	0,17	0,00
TDA 30, FTA	195.905	2	0	0	0	24.000	1	0	0	0	0,00	3,85	0,00
TDA 31, FTA	113.825	32	0	0	0	18.827	18	0	0	0	0,00	4,33	0,00
TDA CAJAMAR 2, FTA	255.955	5	0	0	0	22.312	2	0	0	0	0,00	2,61	0,85
TDA CAM 1, FTA	115.207	6	0	0	0	26.500	3	0	0	0	0,00	7,31	0,00
TDA CAM 11, FTA	735.650	10	0	0	0	226.802	12	0	0	0	0,00	9,42	0,00
TDA CAM 12, FTA	855.055	11	0	0	0	285.000	14	0	0	0	0,00	8,21	0,00
TDA CAM 2, FTA	143.278	57	0	0	0	27.200	34	0	0	0	0,00	4,33	0,00
TDA CAM 3, FTA	153.915	62	0	0	0	28.800	36	0	0	0	0,00	4,28	0,00
TDA CAM 4, FTA	418.501	4	0	0	0	48.000	1	0	0	0	0,00	2,55	0,00
TDA CAM 5, FTA	628.867	132	0	0	0	56.000	35	0	0	0	0,00	0,00	0,00
TDA CAM 6, FTA	409.641	93	0	0	0	50.000	24	0	0	0	0,00	0,00	0,00
TDA CAM 7, FTA	599.431	77	0	0	0	92.700	26	0	813	0	0,00	0,00	0,00
TDA CAM 8, FTA	629.947	72	0	0	0	77.400	63	0	4.420	0	0,00	0,00	0,00
TDA CAM 9, FTA	570.768	185	0	0	0	91.500	163	0	5.857	0	0,00	0,00	0,00
TDA IBERCAJA 1, FTA	110.902	47	0	0	0	9.189	20	0	0	0	0,00	3,60	0,00
TDA IBERCAJA 2, FTA	288.604	55	0	0	0	24.964	46	0	0	0	0,00	1,49	0,00
TDA IBERCAJA 3, FTA	354.392	1	0	0	0	36.732	1	0	0	0	0,00	1,40	0,00
TDA IBERCAJA 4, FTA	526.057	62	0	0	0	65.446	63	0	193	0	0,00	1,70	0,00
TDA IBERCAJA 5, FTA	525.331	64	0	0	0	53.684	46	0	0	0	0,00	1,17	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 IBERCAJA 6, FTA	777.844	224	0	0	0	81.000	139	0	2.875	0	0,00	3,50	0,00
TDA IBERCAJA 7, FTA	1.331.091	373	0	0	0	170.000	207	0	1.029	0	0,00	4,91	0,00
TDA IBERCAJA ICO-FTVPO, FTH	239.260	79	0	0	0	37.700	128	0	264	0	86,39	15,97	0,00
TDA PASTOR 1, FTA	48.822	0	0	0	0	13.600	0	0	0	0	0,00	3,78	0,00
TDA PASTOR CONSUMO 1, FTA	467	0	0	0	0	10.600	11	0	0	-6.843	0,00	0,00	0,00
TDA SA NOSTRA EMPRESAS 1, FTA	6.197	2	0	0	0	28.447	35	0	0	0	0,00	43,70	0,00
TDA SA NOSTRA EMPRESAS 2, FTA	8.431	0	0	0	0	75.354	2	0	0	0	0,00	43,55	0,00
TDA TARRAGONA 1, FTA	142.460	2	0	0	0	37.700	2	0	2.782	0	0,00	8,52	0,00
VAL BANCAJA 1, FTA	2.181	1	0	0	0	200.190	70	0	0	0	0,00	13,91	0,00
VALENCIA HIPOTECARIO 1, FTA	78.089	14	0	0	0	8.066	6	0	0	0	0,00	5,51	0,00
VALENCIA HIPOTECARIO 2, FTH	257.704	67	0	0	0	40.500	88	0	911	0	0,00	2,99	0,00
VALENCIA HIPOTECARIO 3, FTA	327.441	11	0	0	0	40.300	12	0	1.756	0	0,00	2,40	0,00
Subtotal BONDS 2015 1	196.550.896	1.089.884	397.328	0	-27.294	38.145.639	31.410	34.650	328.045	-1.401.456	9,89	6,13	1,49
Subtotal BONDS 2014 2	212.249.448	1.881.182	374.656	0	-13.743	42.177.269	42.086	37.147	335.267	-1.610.040	9,97	6,54	1,37
% change	-7,40	-42,06	6,05	-	98,60	-9,56	-25,37	-6,72	-2,15	-12,96	-0,80	-6,27	8,76
COMMERCIAL PAPER													
FTA SANTANDER 2	0	0	0	0	0	1.030.000	1.051	0	0	0	0,00	15,63	44,18
Subtotal COMMERCIAL PAPER 2015 1	0	0	0	0	0	1.030.000	1.051	0	0	0	0,00	15,63	44,18
Subtotal COMMERCIAL PAPER 2014 2	580.000	3.580	0	0	0	0	0	0	0	0	0,00	19,11	215,12
% change	-100,00	-100,00	-	-	-	-	-	-	-	-	-	-18,21	-79,46
Total 2015 1	196.550.896	1.089.884	397.328	0	-27.294	39.175.639	32.461	34.650	328.045	-1.401.456	9,84	6,17	1,67
Total 2014 2	212.829.448	1.884.762	374.656	0	-13.743	42.177.269	42.086	37.147	335.267	-1.610.040	9,95	6,55	1,53
% change	-7,65	-42,17	6,05	-	98,60	-7,12	-22,87	-6,72	-2,15	-12,96	-1,11	-5,80	9,15

Amounts in thousands euros.

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

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

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

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
BONDS							
AUTO ABS 2012-3, FTA	28.436	-604	-27.320	-3,76	-3,75	-512	0
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-2	-134	-1.507	-1,07	-1,06	704	0
AYT CAJA INGENIEROS 2, FTA	1.069	-9	-468	-0,12	-0,11	-592	0
AYT CAJA MURCIA HIPOTECARIO I, FTA	399	-9	-230	-0,25	-0,23	-160	0
AYT CAJAGRANADA HIPOTECARIO I, FTA	-11	-72	-40	-0,03	-0,02	-1.872	0
AYT CAJAMURCIA HIPOTECARIO II, FTA	416	-8	-288	-0,26	-0,25	-120	0
AYT CEDULAS CAJAS GLOBAL FTA	1.372	-35	-1.355	0,00	0,00	0	0
AYT CEDULAS CAJAS IX, FTA	49	-2	-42	0,00	0,00	0	0
AYT CEDULAS CAJAS V, FTA	74	-145	0	0,00	0,00	0	0
AYT CEDULAS CAJAS VIII, FTA	35	-69	0	0,00	0,00	0	0
AYT CEDULAS CAJAS X, FTA	121	-3	-121	-0,01	0,00	0	0
AYT COLATERALES GLOBAL EMPRESAS, FTA	-18	-223	-17	-0,03	-0,01	-124	0
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	3.064	-2.505	-535	-0,01	-0,01	-677	0
AYT DEUDA SUBORDINADA I, FTA	166	-450	-129	-0,06	-0,02	0	-9.252
AYT FONDO EOLICO, FTA	13	0	-9	-0,09	-0,09	0	0
AYT FTPYME II, FTA	32	-79	-35	-0,05	-0,03	171	0
AYT GENOVA HIPOTECARIO II, FTH	85	-30	-67	-0,04	-0,02	403	1
AYT GENOVA HIPOTECARIO III, FTH	131	-28	-80	-0,04	-0,02	83	11
AYT GENOVA HIPOTECARIO IV, FTH	224	-26	-262	-0,12	-0,10	-86	-5
AYT GENOVA HIPOTECARIO IX, FTH	527	-133	-139	-0,03	-0,02	842	-182
AYT GENOVA HIPOTECARIO VI, FTH	246	-45	-283	-0,12	-0,10	108	-11
AYT GENOVA HIPOTECARIO VII, FTH	438	-51	-659	-0,12	-0,11	307	-35
AYT GENOVA HIPOTECARIO VIII, FTH	732	-177	-224	-0,03	-0,02	-2	-50
AYT GENOVA HIPOTECARIO X, FTH	490	-172	-241	-0,04	-0,02	359	18
AYT GENOVA HIPOTECARIO XI, FTH	704	-590	-402	-0,06	-0,02	-666	-37
AYT GENOVA HIPOTECARIO XII, FTH	251	-104	-185	-0,04	-0,02	-357	-6
AYT GOYA HIPOTECARIO III, FTA	1.650	-1.114	-767	-0,03	-0,01	-698	13
AYT GOYA HIPOTECARIO IV, FTA	694	-246	-400	-0,04	-0,02	-1.385	0
AYT GOYA HIPOTECARIO V, FTA	746	-316	-285	-0,03	-0,02	-1.685	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
AYT HIPOTECARIO BBK I, FTA	66	-258	-104	-0,02	-0,02	-391	0
AYT HIPOTECARIO BBK II, FTA	1.350	-229	-648	-0,13	-0,12	-888	0
AYT HIPOTECARIO III, FTH	425	-13	-449	-0,77	-0,76	37	0
AYT HIPOTECARIO IV, FTH	476	-12	-443	-0,91	-0,89	-21	0
AYT HIPOTECARIO MIXTO II, FTA	452	-29	-440	-0,37	-0,36	-124	0
AYT HIPOTECARIO MIXTO III, FTA	461	-2	-207	-0,24	-0,03	-261	-69
AYT HIPOTECARIO MIXTO IV, FTA	457	-19	-422	-0,36	-0,34	281	0
AYT HIPOTECARIO MIXTO V, FTA	404	-13	-63	-0,02	-0,02	-1.014	0
AYT HIPOTECARIO MIXTO, FTA	770	-69	-368	-0,45	-0,40	-342	-7
AYT ICO-FTVPO CAJA MURCIA, FTA	162	-100	-62	-0,06	-0,03	-170	0
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	122	-43	-59	-0,06	-0,02	113	0
AYT ICO-FTVPO I, FTA	13	-139	-119	-0,06	-0,02	41	23
AYT ICO-FTVPO III, FTA	163	-43	-91	-0,12	-0,07	-41	0
AYT KUTXA HIPOTECARIO I, FTA	397	-42	-346	-0,09	-0,09	-9	0
AYT KUTXA HIPOTECARIO II, FTA	992	-117	-120	-0,02	-0,02	-426	0
AYT PROMOCIONES INMOBILIARIAS III, FTA	69	-15	-31	-0,05	-0,04	0	0
AYT.1, FTH	136	-11	-67	-0,31	-0,28	67	0
AYT.11, FTH	423	-12	-301	-0,47	-0,46	-257	-5
AYT.2, FTH	46	-5	-31	-0,28	-0,23	0	0
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	124	-29	-29	-0,12	-0,09	399	0
BANCAJA - BVA VPO 1, FTA	558	-176	-355	-0,14	-0,12	-31	0
BANCAJA 10, FTA	3.565	-38	-182	-0,01	-0,01	-368	0
BANCAJA 11, FTA	2.823	-52	-150	-0,01	-0,01	-23	0
BANCAJA 13, FTA	5.438	-1.401	-4.745	-0,22	-0,22	684	0
BANCAJA 3, FTA	250	-14	-237	-0,23	-0,22	0	0
BANCAJA 4, FTH	299	-21	-280	-0,21	-0,20	0	0
BANCAJA 5, FTA	397	-26	-373	-0,24	-0,23	0	0
BANCAJA 6, FTA	918	-109	-817	-0,22	-0,22	1	0
BANCAJA 7, FTA	1.136	-71	-1.088	-0,24	-0,24	20	0
BANCAJA 8, FTA	1.313	0	-1.281	-0,25	-0,24	-38	0
BANCAJA 9, FTA	1.733	-28	-115	-0,02	-0,01	-51	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
BANKIA PYME I, FTA	3.940	-323	-1.300	-0,35	-0,32	-2.329	0
BANKINTER 10, FTA	666	0	-475	-0,08	-0,07	-44	-154
BANKINTER 11, FTH	272	0	-240	-0,07	-0,06	0	-35
BANKINTER 13 FTA	826	-5	-468	-0,06	-0,05	226	-585
BANKINTER 2 PYME FTA	-11	-4	-94	-0,07	-0,02	-3	70
BANKINTER 3 FTPYME FTA	344	-3	-140	-0,08	-0,01	183	-115
BANKINTER 3, FTH	216	-70	-150	-0,09	-0,05	0	0
BANKINTER 4, FTH	231	-27	-204	-0,11	-0,11	0	-2
BANKINTER 5, FTH	233	-22	-212	-0,16	-0,15	0	0
BANKINTER 6, FTA	522	-71	-454	-0,14	-0,13	-2	0
BANKINTER 7, FTH	217	-42	-167	-0,13	-0,13	0	-10
BANKINTER 8, FTA	579	-90	-493	-0,18	-0,18	0	1
BANKINTER 9, FTA	750	-114	-640	-0,18	-0,17	0	0
BBVA CONSUMO 3 FTA	533	-347	-108	-0,18	-0,07	1.064	-1
BBVA CONSUMO 4 FTA	905	-172	-99	-0,03	-0,01	787	0
BBVA CONSUMO 6, FTA	10.373	-190	-9.893	-2,88	-2,87	-584	0
BBVA EMPRESAS 4, FTA	2.398	-448	-194	-0,02	-0,01	4.639	-918
BBVA FINANZIA AUTOS 1 FTA	242	-211	-50	-0,21	-0,11	949	0
BBVA HIPOTECARIO 3, FTA	132	-240	-144	-0,14	-0,03	-1	-323
BBVA LEASING 1, FTA	331	-637	-60	-0,04	-0,03	-1.722	-20
BBVA RMBS 1, FTA	4.439	-583	-620	-0,05	-0,01	-253	-3.535
BBVA RMBS 10, FTA	4.640	-132	-4.241	-0,27	-0,26	-83	-184
BBVA RMBS 11, FTA	5.626	-152	-3.672	-0,25	-0,24	-356	-1.448
BBVA RMBS 12, FTA	19.785	-151	-18.165	-0,42	-0,42	-274	-1.195
BBVA RMBS 13, FTA	15.365	-146	-14.126	-0,34	-0,34	-128	-965
BBVA RMBS 14, FTA	7.292	-27	-7.265	-1,06	-1,06	0	0
BBVA RMBS 15, FTA	4.447	-158	-4.289	-0,10	-0,10	0	0
BBVA RMBS 2, FTA	8.454	-626	-1.271	-0,05	-0,01	-613	-7.765
BBVA RMBS 3, FTA	5.394	-602	-1.385	-0,07	-0,01	-1.379	-10.880
BBVA RMBS 5 FTA	9.607	-7.747	-1.432	-0,04	-0,01	-1.435	-9.240
BBVA RMBS 9, FTA	3.880	-195	-3.241	-0,25	-0,24	141	-585

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
BBVA-5 FTPYME, FTA	320	-458	-424	-0,52	-0,03	1.033	-192
BBVA-6 FTPYME FTA	230	-334	-133	-0,15	-0,03	761	-91
BBVA-8 FTPYME FTA	332	-788	-147	-0,11	-0,02	-162	-515
BBVA-9 PYME FTA	2.990	-63	-2.765	-1,04	-1,01	-133	-29
CAIXA PENEDES 1 TDA, FTA	2.595	-42	-2.621	-0,65	-0,65	69	0
CAIXA PENEDES 2 TDA, FTA	2.469	-71	-2.402	-0,75	-0,75	-5	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	774	-225	-693	-0,37	-0,37	126	0
CAIXA PENEDES PYMES 1 TDA, FTA	963	-71	-925	-0,73	-0,72	27	0
CAJA INGENIEROS TDA 1, FTA	559	-126	-432	-0,21	-0,20	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	60	0	-236	-0,01	0,00	0	0
CEDULAS TDA 3, FTA	99	-156	-105	-0,01	0,00	0	0
CEDULAS TDA 5, FTA	0	0	0	0,00	0,00	0	0
CEDULAS TDA 6, FTA	0	0	-12	0,00	0,00	0	0
CEDULAS TDA 7, FTA	0	0	-11	0,00	0,00	0	0
CM BANCAJA 1, FTA	-377	-1	-32	-0,07	-0,06	0	0
CONSUMO BANCAJA 1, FTA	-123	-15	-26	-1,23	-0,43	439	0
EDT FTPYME PASTOR 3, FTA	91	-129	-106	-0,35	-0,06	331	-298
EMPRESAS BANESTO 5, FTA	1.436	-1.493	-3.206	-0,58	-0,56	9.727	-8.962
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	120	-79	-31	-0,02	-0,02	1.109	0
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	170	0	-34	0,00	0,00	0	0
FONCAIXA AUTONOMOS 1, FTA	1.978	-1.658	-207	-0,03	-0,02	-1.095	0
FONCAIXA CONSUMO 1, FTA	7.015	-1.586	-476	-0,03	-0,02	-4.027	0
FONCAIXA FTGENCAT 3, FTA	145	-5	-60	-0,06	-0,04	595	0
FONCAIXA FTGENCAT 4, FTA	336	-8	-79	-0,05	-0,04	-761	0
FONCAIXA FTGENCAT 5, FTA	441	0	-119	-0,03	-0,03	-888	0
FONCAIXA FTGENCAT 6, FTA	354	0	-100	-0,04	-0,03	-457	0
FONCAIXA LEASINGS 2, FTA	7.379	-2.211	-325	-0,04	-0,04	-8.017	0
FONCAIXA PYMES 3, FTA	11.618	-2.470	-2.717	-0,26	-0,26	-6.518	0
FONCAIXA PYMES 4, FTA	3.070	-832	-118	-0,03	-0,03	-2.801	0
FONCAIXA PYMES 5, FTA	22.427	-736	-17.999	-1,21	-1,20	-3.828	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
FTA FTPYME SANTANDER 2	805	-73	-962	-0,37	-0,37	431	-205
FTA PYMES BANESTO 3	1.830	-1	-1.551	-0,72	-0,70	-42	-12.769
FTA PYMES SANTANDER 10	31.550	-2	-431	-0,01	-0,01	-5.334	-25.240
FTA PYMES SANTANDER 11	11.291	0	-10.304	-0,28	-0,28	-59.299	0
FTA PYMES SANTANDER 3	4.296	-2	-2.419	-0,38	-0,38	-1.957	-1.205
FTA PYMES SANTANDER 4	6.909	-2	-1.514	-0,17	-0,17	-652	-6.296
FTA PYMES SANTANDER 5	6.070	-2	-22.272	-2,67	-2,67	13.566	-17.559
FTA PYMES SANTANDER 6	3.526	-1	-1.507	-0,50	-0,50	-2.170	-31
FTA PYMES SANTANDER 7	2.327	-1	-3.243	-0,43	-0,42	-2.745	-2.813
FTA PYMES SANTANDER 8	9.181	-2	-11.688	-1,24	-1,23	-8.521	0
FTA PYMES SANTANDER 9	3.664	-2	-2.933	-0,57	-0,56	-1.784	-3.681
FTA RMBS PRADO 1	191	-99	-740	-0,16	-0,01	0	648
FTA RMBS SANTANDER 2	9.500	-2	-12.733	-0,39	-0,39	3.396	-258
FTA RMBS SANTANDER 3	25.456	-2	-27.341	-0,38	-0,38	1.916	-284
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	5.073	-2.436	-3.758	-1,29	-1,29	-579	0
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	22.174	-43	-22.564	-2,81	-2,81	-370	0
FTA SANTANDER EMPRESAS 2	416	-1	-100	-0,05	-0,02	448	-430
FTA SANTANDER FINANCIACION 1	663	-2	-66	-0,09	-0,06	995	-17
FTA SANTANDER HIPOTECARIO 2	4.740	-4	-3.142	-0,41	-0,39	-379	-1.468
FTA SANTANDER HIPOTECARIO 3	10.754	-4	-4.247	-0,33	-0,29	-3.294	-6.113
FTA SANTANDER HIPOTECARIO 7	11.858	-1	-293	-0,02	-0,01	-2.156	-10.383
FTA SANTANDER HIPOTECARIO 8	3.829	-1	-159	-0,02	-0,01	-1.366	-3.921
FTA SANTANDER HIPOTECARIO 9	3.245	-1	-1.925	-0,27	-0,27	-134	-916
FTA UCI 11	2.238	-41	-2.109	-0,90	-0,90	-81	0
FTA UCI 14	7.790	-74	-4.294	-0,73	-0,72	-38	-3.371
FTA UCI 16	11.385	-10	-92	-0,01	-0,01	619	-10.104
FTA UCI 18	7.496	0	-3.021	-0,33	-0,32	198	-4.679
FTA UCI 6	250	-18	-212	-0,50	-0,49	-5	-15
FTA UCI 7	343	-14	-327	-0,66	-0,65	0	0
FTA UCI 8	538	-26	-518	-0,71	-0,70	-7	17
FTA UCI 9	1.393	-67	-1.287	-0,63	-0,63	-11	-29

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
FTA, HIPOTEBANSA 11	421	-22	-318	-0,18	-0,17	6	-80
FTA, HIPOTEBANSA X	183	-21	-192	-0,20	-0,16	21	-3
FTA, RMBS SANTANDER 1	4.024	-2	-5.985	-0,43	-0,44	2.100	-186
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	9.970	-2.197	-8.216	-2,04	-2,04	-937	0
FTA, SANTANDER EMPRESAS 1	780	-104	-1.285	-0,60	-0,59	764	-505
FTA, SANTANDER EMPRESAS 3	986	-4	-31.185	-7,56	-7,55	31.889	-3.553
FTA, UCI 15	8.102	0	-4.232	-0,61	-0,61	-89	-3.767
FTA, UCI 17	8.738	-18	-350	-0,04	-0,04	764	-11.465
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	13.470	0	-13.472	-0,06	-0,05	0	0
FTH UCI 10	1.072	-20	-1.096	-0,74	-0,73	5	39
FTH UCI 12	3.656	-31	-2.795	-0,86	-0,86	-8	-815
FTH UCI 5	109	-9	-100	-0,55	-0,52	0	0
FTPyme BANCAJA 2 FTA	28	-29	-28	-0,13	-0,07	1	0
FTPyme BANCAJA 3 FTA	96	-62	-33	-0,09	-0,05	0	0
FTPyme BANCAJA 6 FTA	-294	-44	-33	-0,03	-0,02	92	0
FTPyme TDA CAM 2, FTA	95	-45	-59	-0,13	-0,08	0	0
FTPyme TDA CAM 4, FTA	-151	-28	-117	-0,05	-0,01	127	0
FTPyme TDA CAM 7, FTA	720	-337	-4.304	-1,17	-1,17	3.711	0
GAT FTGENCAT 2006, FTA	20	0	-32	-0,09	-0,06	486	-12
GAT FTGENCAT 2007, FTA	336	0	-32	-0,03	-0,02	2.305	-21
GAT FTGENCAT 2008, FTA	754	-10	-35	-0,02	-0,01	2.719	-20
GAT ICO-FTVPO 1, FTH	46	0	-142	-0,07	-0,01	-443	-6
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-28	-1	-67	-0,09	-0,06	-821	0
GC FTPyme PASTOR 4, FTA	18	-99	-140	-0,29	-0,05	1.192	345
GC FTPyme SABADELL 4, FTA	141	-62	-48	-0,09	-0,06	2.668	0
GC FTPyme SABADELL 6, FTA	334	-147	-63	-0,04	-0,03	2.599	0
GC PASTOR HIPOTECARIO 5, FTA	440	-8	-318	-0,10	-0,05	-2.418	1.519
GC SABADELL 1, FTH	653	-39	-759	-0,29	-0,29	219	0
HIPOCAT 10, FTA	1.198	0	-113	-0,02	-0,02	-3.021	-117
HIPOCAT 11, FTA	1.188	0	-119	-0,03	-0,02	-298	-172

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
HIPOCAT 4, FTA	131	0	-131	-0,31	-0,29	0	0
HIPOCAT 5, FTA	395	-1	-163	-0,14	-0,13	-331	-3
HIPOCAT 6, FTA	632	-5	-76	-0,04	-0,03	37	-9
HIPOCAT 7, FTA	1.252	-5	-146	-0,04	-0,03	-1.662	-28
HIPOCAT 8, FTA	1.676	-4	-114	-0,03	-0,02	-3.042	-99
HIPOCAT 9, FTA	834	0	-97	-0,03	-0,02	-2.987	-50
IM BANCO POPULAR FTPYME 1, FTA	400	-26	-247	-0,22	-0,19	-127	0
IM BANCO POPULAR MBS 2, FTA	1.463	-433	-1.370	-0,25	-0,25	340	0
IM BCG RMBS 2, FTA	4.340	-287	-4.091	-0,33	-0,32	0	0
IM CAJA LABORAL 1, FTA	812	0	-821	-0,23	-0,22	9	0
IM CAJA LABORAL 2, FTA	589	-47	-663	-0,15	-0,14	121	0
IM CAJA LABORAL EMPRESAS 1, FTA	1.286	-331	-3.398	-1,49	-1,48	2.432	0
IM CAJAMAR 1, FTA	285	-4	-321	-0,33	-0,33	40	0
IM CAJAMAR 3, FTA	1.438	-2	-1.536	-0,33	-0,33	100	0
IM CAJAMAR 4, FTA	1.190	0	-1.206	-0,26	-0,26	16	0
IM CAJAMAR 5, FTA	2.401	-7	-2.430	-0,46	-0,45	36	0
IM CAJAMAR 6, FTA	3.654	-44	-3.618	-0,32	-0,31	7	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	267	-145	-267	-0,23	-0,22	133	0
IM CAJAMAR EMPRESAS 4, FTA	6.311	-1	-6.307	-1,20	-1,19	-5	0
IM CAJAMAR EMPRESAS 5, FTA	2.479	-564	-3.118	-0,63	-0,63	1.200	0
IM CAJASTUR MBS 1, FTA	866	-204	-662	-0,12	-0,12	-2	0
IM CEDULAS 10, FTA	65	0	-195	-0,01	0,00	0	0
IM CEDULAS 5, FTA	63	0	-175	-0,01	0,00	0	0
IM CEDULAS 7, FTA	63	0	-167	-0,01	0,00	0	0
IM CEDULAS 9, FTA	64	0	-211	-0,02	-0,01	0	0
IM FTGENCAT SABADELL 2, FTA	268	-75	-125	-0,13	-0,13	-72	0
IM FTPYME SABADELL 7, FTA	350	-492	-730	-0,39	-0,37	663	0
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	1.742	0	-1.864	-0,88	-0,87	122	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	15.679	-472	-8.424	-0,80	-0,80	-6.793	0
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	33.646	-122	-33.216	-1,06	-1,04	-308	0
IM GRUPO BANCO POPULAR FTPYME I FTA	2.996	-2	-2.957	-1,00	-0,99	-37	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
IM GRUPO BANCO POPULAR FTPYME II, FTA	-435	-3	-854	-0,48	-0,47	1.292	0
IM PASTOR 2, FTH	367	-10	-285	-0,14	-0,13	9	0
IM PASTOR 3, FTH	398	-117	-315	-0,11	-0,01	-275	-422
IM PASTOR 4, FTA	930	-72	-321	-0,09	-0,01	-113	-150
IM PRESTAMOS FONDOS CEDULAS, FTA	-1	0	-181	-0,25	-0,25	0	0
IM SABADELL RMBS 2, FTA	1.384	-210	-1.199	-0,18	-0,17	0	0
IM SABADELL RMBS 3, FTA	979	-463	-602	-0,08	-0,07	35	0
IM TARJETAS 1, FTA	88.427	0	-68.277	-5,74	-5,74	-20.150	0
IM TERRASSA MBS 1, FTA	364	-84	-3.441	-2,29	-2,29	3.161	0
INTERMONEY MASTER CEDULAS, FTA	83	0	-232	-0,01	0,00	0	0
MADRID ICO-FTVPO I, FTA	435	-154	-267	-0,16	-0,15	-17	0
MADRID RESIDENCIAL I, FTA	1.296	-844	-285	-0,05	-0,02	-1.546	-2
MADRID RESIDENCIAL II, FTA	1.515	-611	-235	-0,05	-0,01	-1.360	17
MADRID RMBS I, FTA	2.574	-659	-1.039	-0,12	-0,01	-3.388	455
MADRID RMBS II, FTA	2.222	-709	-1.048	-0,13	-0,01	-3.874	525
MADRID RMBS III FTA	4.651	-1.392	-2.309	-0,15	-0,01	-7.215	634
MADRID RMBS IV, FTA	1.868	-3.096	-1.316	-0,11	-0,01	-4.513	63
MBS BANCAJA 1 FTA	174	-69	-106	-0,14	-0,12	-1	0
MBS BANCAJA 2, FTA	411	0	-399	-0,21	-0,20	-15	0
MBS BANCAJA 3, FTA	721	0	-698	-0,26	-0,26	-26	0
MBS BANCAJA 4, FTA	2.471	-14	-2.488	-0,33	-0,32	28	0
MBS BANCAJA 6, FTA	2.380	-567	-2.303	-0,36	-0,36	481	0
MBS BANCAJA 7, FTA	2.720	-33	-3.301	-0,47	-0,46	602	0
MBS BANCAJA 8, FTA	1.473	-17	-1.577	-0,43	-0,43	114	0
PRIVATE DRIVER ESPAÑA 2013-1, FTA	2.294	-251	-1.971	-0,59	-0,58	-564	0
PROGRAMA CEDULAS TDA, FTA	0	-5	0	0,00	0,00	0	0
PYME BANCAJA 5, FTA	-548	-39	-41	-0,05	-0,03	-17	215
PYME VALENCIA 1, FTA	122	-7	-122	-0,10	-0,02	264	-133
PYMES BANESTO 2, FTA	643	-273	-82	-0,07	-0,02	590	-1.473
RURAL HIPOTECARIO GLOBAL I, FTA	893	0	-880	-0,26	-0,25	-7	-23
RURAL HIPOTECARIO III FTH	317	-17	-314	-0,89	-0,84	0	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
RURAL HIPOTECARIO IV FTH	619	-25	-601	-0,81	-0,78	0	0
RURAL HIPOTECARIO IX, FTA	2.053	-6	-1.937	-0,27	-0,24	74	-232
RURAL HIPOTECARIO V FTA	863	-42	-832	-0,59	-0,57	0	0
RURAL HIPOTECARIO VI, FTA	715	-28	-670	-0,28	-0,27	-23	-5
RURAL HIPOTECARIO VII, FTA	988	-50	-941	-0,30	-0,29	0	-14
RURAL HIPOTECARIO VIII, FTA	1.320	0	-1.328	-0,26	-0,24	12	-26
RURAL HIPOTECARIO X, FTA	2.437	-247	-2.193	-0,21	-0,21	64	-130
RURAL HIPOTECARIO XI, FTA	2.850	-475	-2.183	-0,17	-0,15	-155	-167
RURAL HIPOTECARIO XII, FTA	1.476	-273	-1.232	-0,19	-0,18	-28	-7
RURAL HIPOTECARIO XIV, FTA	1.543	-65	-1.497	-0,71	-0,68	0	0
RURAL HIPOTECARIO XV, FTA	4.860	-152	-4.732	-0,94	-0,93	-22	0
RURAL HIPOTECARIO XVI, FTA	1.123	-47	-1.081	-0,75	-0,71	-10	0
RURAL HIPOTECARIO XVII, FTA	456	-84	-392	-0,34	-0,29	0	0
RURALPYME 2 FTPYME FTA	-112	-13	-52	-0,06	-0,02	7	205
SANTANDER HIPOTECARIO I, FTA	1.558	0	-1.080	-0,21	-0,20	-179	-299
SOL-LION, FTA	6.148	-81	-6.132	-0,22	-0,22	-51	0
TDA 13 - MIXTO, FTA	388	-20	-367	-0,97	-0,97	0	0
TDA 14 - MIXTO, FTA	1.113	-34	-1.094	-1,44	-1,44	0	0
TDA 15 - MIXTO, FTA	722	-27	-697	-0,84	-0,83	0	0
TDA 16 - MIXTO, FTA	754	-47	-714	-0,78	-0,77	0	0
TDA 17 - MIXTO, FTA	873	-51	-823	-1,18	-1,18	0	0
TDA 18 - MIXTO, FTA	681	-40	-646	-0,69	-0,69	0	0
TDA 19 - MIXTO, FTA	798	-62	-738	-0,51	-0,51	0	0
TDA 20 - MIXTO, FTA	508	-38	-491	-0,46	-0,46	0	0
TDA 22 - MIXTO, FTA	347	-27	-330	-0,23	-0,05	-677	0
TDA 23, FTA	561	-55	-513	-0,22	-0,21	6	0
TDA 24, FTA	378	0	-545	-0,35	-0,04	-1.353	5
TDA 25, FTA	206	0	-1.056	-0,87	-0,03	-2.335	7
TDA 26 - MIXTO, FTA	567	0	-567	-0,20	-0,20	-1	0
TDA 27, FTA	1.061	-64	-1.005	-0,24	-0,01	-3.536	24
TDA 28, FTA	538	-2	-1.401	-0,54	-0,03	-4.053	-173

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
TDA 29, FTA	845	-1	-867	-0,23	-0,23	23	0
TDA 30, FTA	378	0	-357	-0,16	-0,15	-22	0
TDA 31, FTA	354	-24	-436	-0,30	-0,27	102	0
TDA CAJAMAR 2, FTA	938	0	-937	-0,31	-0,30	0	0
TDA CAM 1, FTA	404	-55	-356	-0,23	-0,17	0	0
TDA CAM 11, FTA	1.892	-165	-2.287	-0,22	-0,22	204	0
TDA CAM 12, FTA	2.163	-88	-3.214	-0,27	-0,27	762	0
TDA CAM 2, FTA	485	-45	-446	-0,24	-0,23	0	0
TDA CAM 3, FTA	666	-46	-626	-0,31	-0,29	0	0
TDA CAM 4, FTA	1.515	-105	-1.384	-0,27	-0,24	-46	0
TDA CAM 5, FTA	2.186	-110	-1.844	-0,25	-0,17	-248	0
TDA CAM 6, FTA	1.385	-84	-841	-0,17	-0,04	-469	0
TDA CAM 7, FTA	2.177	-131	-1.596	-0,21	-0,11	-467	0
TDA CAM 8, FTA	1.851	-25	-2.008	-0,27	-0,17	143	0
TDA CAM 9, FTA	1.621	-25	-1.522	-0,22	-0,01	-217	0
TDA IBERCAJA 1, FTA	339	-22	-318	-0,25	-0,23	0	0
TDA IBERCAJA 2, FTA	843	0	-842	-0,27	-0,26	0	0
TDA IBERCAJA 3, FTA	865	0	-676	-0,17	-0,17	-188	0
TDA IBERCAJA 4, FTA	1.163	0	-818	-0,13	-0,13	-345	0
TDA IBERCAJA 5, FTA	1.207	0	-1.106	-0,19	-0,19	-102	0
TDA IBERCAJA 6, FTA	562	-145	-111	-0,01	-0,01	-492	0
TDA IBERCAJA 7, FTA	1.403	0	-1.254	-0,08	-0,08	-188	0
TDA IBERCAJA ICO-FTVPO, FTH	-97	-6	-53	-0,02	-0,01	0	0
TDA PASTOR 1, FTA	249	-10	-241	-0,34	-0,31	0	0
TDA PASTOR CONSUMO 1, FTA	11	-80	-30	-0,70	-0,67	289	0
TDA SA NOSTRA EMPRESAS 1, FTA	-56	-97	-28	-0,06	-0,05	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	-23	-219	-38	-0,03	-0,02	0	0
TDA TARRAGONA 1, FTA	178	-5	-175	-0,09	-0,08	2	0
VAL BANCAJA 1, FTA	733	-231	-497	-0,21	-0,20	-12	0

Main half-yearly aggregated results - Public ABS

TABLE B.1

FUND	IM (1)	INT BB (2)	OPERATING EXPENSES			DETERIORATION	RESULT N-C.A. FOR SALE (5)
			AMOUNT	% / TA (3)	% FEES (4)		
VALENCIA HIPOTECARIO 1, FTA	252	-43	-218	-0,23	-0,20	0	7
VALENCIA HIPOTECARIO 2, FTH	878	0	-606	-0,18	-0,16	-6	-269
VALENCIA HIPOTECARIO 3, FTA	1.037	-5	-872	-0,22	-0,21	-9	-154
Subtotal BONDS 2015 1	791.617	-60.691	-625.174	-0,25	-0,24	-110.346	-189.221
Subtotal BONDS 2014 1	809.673	-107.689	-544.826	-0,20	-0,18	-407.950	-104.506
% change	-2,23	-43,64	14,75	25,00	33,33	-72,95	81,06
COMMERCIAL PAPER							
FTA SANTANDER 2	12.745	-1.287	-3.397	-0,28	-0,25	-12.573	2.861
Subtotal COMMERCIAL PAPER 2015 1	12.745	-1.287	-3.397	-0,28	-0,25	-12.573	2.861
Subtotal COMMERCIAL PAPER 2014 1	18.836	-1.434	-3.570	-0,28	-0,25	-18.921	2.744
% change	-32,34	-10,25	-4,85	0,00	0,00	-33,55	4,26
Total 2015 1	804.362	-61.978	-628.571	-0,25	-0,24	-122.919	-186.360
Total 2014 1	828.509	-109.123	-548.396	-0,20	-0,18	-426.871	-101.762
% change	-2,91	-43,20	14,62	25,00	33,33	-71,20	83,13

Amounts in thousands euros.

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

(2) Interests for bank borrowings

(3) Percentage represented by operating expenses over total assets

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

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

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

TABLE B.1.1

FUND	% change IM (1)	COLLECTION RIGHTS		VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
		INT (2)	DEBENTURES INT (3)				
BONDS							
AUTO ABS 2012-3, FTA	32,32	34.223	-5.787	0	9,55	2,18	7,37
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-100,17	1.582	-562	-1.022	3,89	1,27	2,62
AYT CAJA INGENIEROS 2, FTA	28,80	1.873	-804	0	1,07	0,55	0,52
AYT CAJA MURCIA HIPOTECARIO I, FTA	-6,12	689	-98	-192	1,57	0,34	1,23
AYT CAJAGRANADA HIPOTECARIO I, FTA	-103,36	2.207	-226	-1.992	3,05	0,40	2,65
AYT CAJAMURCIA HIPOTECARIO II, FTA	-7,14	716	-109	-191	1,52	0,35	1,17
AYT CEDULAS CAJAS GLOBAL FTA	2,93	436.919	-435.547	0	2,51	2,76	0,00
AYT CEDULAS CAJAS IX, FTA	-31,94	61.044	-60.995	0	3,88	3,88	0,00
AYT CEDULAS CAJAS V, FTA	0,00	49.539	-49.465	0	4,76	4,75	0,00
AYT CEDULAS CAJAS VIII, FTA	-73,68	23.218	-23.183	0	4,26	4,25	0,00
AYT CEDULAS CAJAS X, FTA	-1,63	38.434	-38.313	0	2,00	1,99	0,00
AYT COLATERALES GLOBAL EMPRESAS, FTA	-91,93	797	-280	-535	3,99	1,69	0,00
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-33,95	28.105	-17.690	-7.351	1,52	1,03	0,00
AYT DEUDA SUBORDINADA I, FTA	315,00	556	-390	0	1,02	4,01	0,56
AYT FONDO EOLICO, FTA	-75,47	154	-141	0	0,64	0,39	0,00
AYT FTPYME II, FTA	-64,84	417	-217	-168	2,11	1,09	1,02
AYT GENOVA HIPOTECARIO II, FTH	-23,42	848	-312	-451	1,04	0,43	0,61
AYT GENOVA HIPOTECARIO III, FTH	-39,35	815	-316	-368	0,97	0,47	0,50
AYT GENOVA HIPOTECARIO IV, FTH	-21,95	1.010	-272	-514	1,00	0,39	0,61
AYT GENOVA HIPOTECARIO IX, FTH	-17,14	2.086	-611	-948	0,96	0,39	0,57
AYT GENOVA HIPOTECARIO VI, FTH	-23,36	1.080	-292	-542	0,99	0,38	0,61
AYT GENOVA HIPOTECARIO VII, FTH	-45,93	2.172	-568	-1.166	0,98	0,28	0,70
AYT GENOVA HIPOTECARIO VIII, FTH	-32,78	3.410	-974	-1.704	0,97	0,38	0,59
AYT GENOVA HIPOTECARIO X, FTH	-18,87	2.430	-736	-1.204	0,79	0,35	0,44
AYT GENOVA HIPOTECARIO XI, FTH	1,15	2.786	-963	-1.119	0,92	0,44	0,48
AYT GENOVA HIPOTECARIO XII, FTH	-20,82	1.967	-826	-890	0,94	0,44	0,50
AYT GOYA HIPOTECARIO III, FTA	-11,19	12.704	-7.147	-3.907	1,00	0,61	0,39
AYT GOYA HIPOTECARIO IV, FTA	2,06	4.657	-2.434	-1.529	1,05	0,72	0,33

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
AYT GOYA HIPOTECARIO V, FTA	-4,24	4.932	-2.769	-1.417	1,03	0,72	0,31
AYT HIPOTECARIO BBK I, FTA	-94,97	3.026	-730	-2.230	1,63	0,55	1,08
AYT HIPOTECARIO BBK II, FTA	-7,09	3.557	-868	-1.339	1,47	0,54	0,93
AYT HIPOTECARIO III, FTH	-13,44	541	-116	0	2,09	0,49	1,60
AYT HIPOTECARIO IV, FTH	-22,73	683	-102	-105	3,21	0,52	2,69
AYT HIPOTECARIO MIXTO II, FTA	-24,54	1.431	-242	-737	2,63	0,55	0,00
AYT HIPOTECARIO MIXTO III, FTA	-30,47	1.623	-161	-1.001	3,19	0,48	2,71
AYT HIPOTECARIO MIXTO IV, FTA	10,92	816	-146	-213	1,54	0,41	1,13
AYT HIPOTECARIO MIXTO V, FTA	-33,55	2.927	-321	-2.202	2,21	0,32	1,89
AYT HIPOTECARIO MIXTO, FTA	-15,20	970	-167	-33	3,01	0,59	2,42
AYT ICO-FTVPO CAJA MURCIA, FTA	-35,97	1.214	-224	-828	2,95	0,64	2,31
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-20,78	491	-294	-75	1,13	0,74	0,39
AYT ICO-FTVPO I, FTA	-88,89	2.029	-408	-1.608	2,58	0,61	1,97
AYT ICO-FTVPO III, FTA	-41,58	870	-160	-547	2,84	0,63	0,00
AYT KUTXA HIPOTECARIO I, FTA	-38,92	1.824	-394	-1.033	1,20	0,36	0,84
AYT KUTXA HIPOTECARIO II, FTA	3,66	4.683	-643	-3.048	1,51	0,34	1,17
AYT PROMOCIONES INMOBILIARIAS III, FTA	-11,54	321	-120	-132	1,05	0,49	0,56
AYT.1, FTH	12,40	178	-42	0	0,72	0,60	0,12
AYT.11, FTH	-23,65	639	-141	-75	1,96	0,66	1,30
AYT.2, FTH	9,52	70	-24	0	1,85	0,63	1,22
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	13,76	166	-42	0	2,14	0,62	1,52
BANCAJA - BVA VPO 1, FTA	-10,58	2.960	-507	-1.895	2,60	0,49	2,12
BANCAJA 10, FTA	-11,60	8.274	-2.234	-2.475	1,34	0,43	0,91
BANCAJA 11, FTA	-7,23	7.038	-2.131	-2.084	1,32	0,46	0,86
BANCAJA 13, FTA	-8,79	12.325	-4.219	-2.668	1,29	0,51	0,78
BANCAJA 3, FTA	-19,87	750	-491	-9	1,69	1,03	0,66
BANCAJA 4, FTH	-12,57	943	-220	-424	1,57	0,39	1,18
BANCAJA 5, FTA	-12,17	1.112	-278	-437	1,55	0,43	1,12
BANCAJA 6, FTA	-11,65	2.550	-686	-946	1,55	0,48	1,07
BANCAJA 7, FTA	-10,76	2.845	-689	-1.020	1,38	0,40	0,99

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BANCAJA 8, FTA	-15,34	3.216	-1.029	-874	1,40	0,48	0,92
BANCAJA 9, FTA	-17,87	4.691	-1.452	-1.506	1,40	0,45	0,95
BANKIA PYME I, FTA	-36,83	5.459	-1.519	0	3,33	1,64	1,69
BANKINTER 10, FTA	6,56	2.927	-1.134	-1.127	1,02	0,42	0,61
BANKINTER 11, FTH	2,26	1.622	-683	-667	0,97	0,45	0,52
BANKINTER 13 FTA	3,25	3.533	-1.403	-1.304	1,01	0,43	0,58
BANKINTER 2 PYME FTA	-107,53	775	-559	-227	1,48	0,88	0,60
BANKINTER 3 FTPYME FTA	-2.393,33	1.285	-633	-308	1,68	0,79	0,89
BANKINTER 3, FTH	-19,10	875	-350	-309	1,16	0,49	0,67
BANKINTER 4, FTH	-14,44	882	-321	-330	1,06	0,44	0,62
BANKINTER 5, FTH	-7,91	679	-210	-236	1,13	0,41	0,71
BANKINTER 6, FTA	-10,00	1.698	-555	-621	1,11	0,42	0,68
BANKINTER 7, FTH	-15,23	616	-181	-218	1,10	0,35	0,75
BANKINTER 8, FTA	-6,16	1.411	-349	-483	1,13	0,32	0,81
BANKINTER 9, FTA	0,94	1.774	-355	-669	1,07	0,27	0,80
BBVA CONSUMO 3 FTA	-58,39	1.937	-203	-1.201	9,48	0,91	8,57
BBVA CONSUMO 4 FTA	-61,02	5.402	-561	-3.936	9,67	0,89	8,77
BBVA CONSUMO 6, FTA	0,00	12.748	-2.375	0	9,28	1,60	7,68
BBVA EMPRESAS 4, FTA	17,84	2.848	-450	0	2,29	0,44	1,84
BBVA FINANZIA AUTOS 1 FTA	-53,55	1.224	-83	-899	8,35	0,57	7,78
BBVA HIPOTECARIO 3, FTA	-71,61	756	-147	-477	2,91	0,49	2,42
BBVA LEASING 1, FTA	-14,69	1.299	-539	-429	1,60	0,56	1,04
BBVA RMBS 1, FTA	-5,81	7.939	-1.726	-1.774	1,23	0,30	0,93
BBVA RMBS 10, FTA	7,09	7.259	-2.619	0	1,14	0,44	0,70
BBVA RMBS 11, FTA	-15,84	8.105	-2.479	0	1,41	0,47	0,94
BBVA RMBS 12, FTA	6,43	27.169	-7.384	0	1,43	0,43	1,00
BBVA RMBS 13, FTA	0,00	22.494	-7.129	0	1,24	0,42	0,82
BBVA RMBS 14, FTA	0,00	8.531	-1.239	0	2,63	0,37	2,26
BBVA RMBS 15, FTA	0,00	6.639	-2.192	0	1,19	0,50	0,69
BBVA RMBS 2, FTA	-9,23	14.584	-3.182	-2.948	1,19	0,29	0,89

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
BBVA RMBS 3, FTA	0,80	10.210	-2.987	-1.829	1,20	0,38	0,82
BBVA RMBS 5 FTA	6,17	15.626	-6.019	0	1,12	0,45	0,67
BBVA RMBS 9, FTA	0,86	5.706	-1.826	0	1,19	0,40	0,79
BBVA-5 FTPYME, FTA	-20,40	645	-47	-278	3,13	0,20	2,93
BBVA-6 FTPYME FTA	-46,51	911	-215	-466	2,22	0,51	1,71
BBVA-8 FTPYME FTA	-7,00	1.332	-471	-529	2,41	0,82	1,59
BBVA-9 PYME FTA	-28,33	3.474	-484	0	3,60	0,47	3,13
CAIXA PENEDES 1 TDA, FTA	-15,47	4.769	-412	-1.762	2,62	0,26	2,36
CAIXA PENEDES 2 TDA, FTA	-20,94	3.897	-651	-777	2,77	0,47	2,30
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-30,14	1.885	-752	-359	2,92	1,10	1,82
CAIXA PENEDES PYMES 1 TDA, FTA	-23,27	1.530	-270	-297	2,80	0,49	2,31
CAJA INGENIEROS TDA 1, FTA	32,15	918	-359	0	1,06	0,45	0,61
CEDULAS GRUPO BANCO POPULAR 3, FTA	0,00	42.560	-42.500	0	4,26	4,25	0,01
CEDULAS TDA 3, FTA	-1,00	43.411	-43.312	0	4,39	4,38	0,01
CEDULAS TDA 5, FTA	0,00	30.768	-30.768	0	4,13	4,13	0,00
CEDULAS TDA 6, FTA	0,00	57.427	-57.427	0	3,88	3,88	0,00
CEDULAS TDA 7, FTA	0,00	34.536	-34.536	0	3,50	3,50	0,00
CM BANCAJA 1, FTA	3,57	258	-557	-78	1,53	2,39	-0,86
CONSUMO BANCAJA 1, FTA	55,70	158	-264	-17	22,99	3,80	19,20
EDT FTPYME PASTOR 3, FTA	-38,51	267	-197	21	3,19	2,24	0,95
EMPRESAS BANESTO 5, FTA	-11,19	2.958	-2.537	1.015	1,84	1,52	0,32
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-17,81	703	-250	-333	1,83	0,50	1,33
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-0,58	30.714	-30.544	0	0,00	0,00	0,01
FONCAIXA AUTONOMOS 1, FTA	-17,69	6.595	-4.098	-519	2,07	2,03	0,79
FONCAIXA CONSUMO 1, FTA	-18,14	23.828	-14.963	-1.850	2,92	2,72	1,13
FONCAIXA FTGENCAT 3, FTA	-39,58	1.110	-295	-670	2,05	0,80	1,57
FONCAIXA FTGENCAT 4, FTA	-12,95	1.508	-253	-919	2,09	0,61	1,78
FONCAIXA FTGENCAT 5, FTA	-18,18	3.628	-918	-2.269	1,97	0,79	1,52
FONCAIXA FTGENCAT 6, FTA	-14,90	2.854	-1.061	-1.439	2,02	1,12	1,33
FONCAIXA LEASINGS 2, FTA	-21,82	8.737	-1.358	0	2,16	0,60	1,82

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
FONCAIXA PYMES 3, FTA	-41,15	13.503	-1.885	0	3,10	0,69	2,70
FONCAIXA PYMES 4, FTA	-32,73	5.802	-2.732	0	2,94	2,01	1,62
FONCAIXA PYMES 5, FTA	0,00	34.049	-11.622	0	4,40	1,38	3,12
FTA FTPYME SANTANDER 2	-22,45	1.532	-828	101	1,35	0,74	0,61
FTA PYMES BANESTO 3	-58,53	2.413	-583	0	3,60	0,44	3,16
FTA PYMES SANTANDER 10	0,00	51.099	-19.549	0	3,39	0,47	2,92
FTA PYMES SANTANDER 11	0,00	12.616	-1.325	0	2,98	0,31	2,67
FTA PYMES SANTANDER 3	-58,56	6.131	-1.835	0	3,28	0,48	2,80
FTA PYMES SANTANDER 4	-54,03	9.695	-2.786	0	4,06	0,48	3,58
FTA PYMES SANTANDER 5	-42,91	10.658	-4.588	0	3,47	0,83	2,64
FTA PYMES SANTANDER 6	-40,48	5.720	-2.194	0	5,00	1,31	3,69
FTA PYMES SANTANDER 7	-87,85	6.053	-3.726	0	4,51	0,83	3,42
FTA PYMES SANTANDER 8	61,35	11.919	-2.738	0	3,42	0,46	2,96
FTA PYMES SANTANDER 9	233,09	5.809	-2.145	0	2,57	0,77	1,80
FTA RMBS PRADO 1	0,00	455	-225	-39	3,00	0,84	2,16
FTA RMBS SANTANDER 2	0,00	15.970	-6.470	0	1,03	0,33	1,00
FTA RMBS SANTANDER 3	0,00	49.134	-23.678	0	1,51	0,58	0,93
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-41,28	7.867	-2.794	0	7,91	3,00	4,91
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	0,00	31.172	-8.998	0	8,72	2,24	6,48
FTA SANTANDER EMPRESAS 2	-70,29	1.542	-780	-346	1,82	0,65	1,17
FTA SANTANDER FINANCIACION 1	-63,81	592	-680	751	1,04	1,16	0,00
FTA SANTANDER HIPOTECARIO 2	40,86	7.111	-1.171	-1.200	1,32	0,25	1,07
FTA SANTANDER HIPOTECARIO 3	69,30	20.892	-1.877	-8.261	1,43	0,21	1,22
FTA SANTANDER HIPOTECARIO 7	152,08	6.919	-6.975	11.914	1,01	0,77	0,24
FTA SANTANDER HIPOTECARIO 8	147,83	3.560	-254	523	1,17	0,71	0,46
FTA SANTANDER HIPOTECARIO 9	46,90	3.780	-535	0	1,24	0,34	0,90
FTA UCI 11	-18,59	2.519	-281	0	2,19	0,19	2,00
FTA UCI 14	-16,84	8.421	-631	0	2,72	0,17	2,55
FTA UCI 16	-20,14	12.790	-1.405	0	2,72	0,23	2,49
FTA UCI 18	-21,08	10.486	-1.995	-995	2,34	0,33	2,01

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
FTA UCI 6	1,63	326	-76	0	1,61	0,34	1,27
FTA UCI 7	-19,48	422	-79	0	1,68	0,26	1,42
FTA UCI 8	-20,06	639	-101	0	1,80	0,23	1,57
FTA UCI 9	-19,53	1.735	-342	0	1,76	0,29	1,47
FTA, HIPOTEBANSA 11	-50,12	1.221	-254	-546	1,51	0,24	1,27
FTA, HIPOTEBANSA X	-62,42	879	-134	-562	2,06	0,22	1,84
FTA, RMBS SANTANDER 1	3.696,23	11.296	-7.272	0	1,80	0,94	0,86
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	-37,12	14.934	-4.964	0	8,67	3,00	5,67
FTA, SANTANDER EMPRESAS 1	-30,23	1.462	-581	-101	1,56	0,56	1,00
FTA, SANTANDER EMPRESAS 3	-43,88	2.450	-1.349	-115	1,36	0,58	0,78
FTA, UCI 15	-25,73	8.888	-786	0	2,66	0,18	2,48
FTA, UCI 17	-14,89	10.982	-1.156	-1.088	2,70	0,21	2,49
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-51,04	475.779	-462.309	0	4,77	3,53	1,24
FTH UCI 10	-16,51	1.240	-168	0	1,61	0,16	1,45
FTH UCI 12	-24,17	4.014	-358	0	2,61	0,17	2,44
FTH UCI 5	0,93	137	-28	0	1,62	0,29	1,33
FTPyme BANCAJA 2 FTA	-33,33	150	-76	-46	1,62	0,99	0,62
FTPyme BANCAJA 3 FTA	20,00	184	-124	36	1,32	0,96	0,36
FTPyme BANCAJA 6 FTA	33,64	752	-857	-189	1,62	1,38	0,24
FTPyme TDA CAM 2, FTA	-26,92	267	-77	-95	1,95	0,51	1,44
FTPyme TDA CAM 4, FTA	67,78	1.657	-928	-880	1,80	0,79	1,01
FTPyme TDA CAM 7, FTA	-32,46	2.080	-1.024	-336	1,41	0,70	0,72
GAT FTGENCAT 2006, FTA	-146,51	470	-285	-165	1,72	1,34	0,38
GAT FTGENCAT 2007, FTA	-10,64	1.530	-772	-422	1,71	1,36	0,35
GAT FTGENCAT 2008, FTA	10,07	1.970	-961	-255	1,54	1,16	0,38
GAT ICO-FTVPO 1, FTH	-68,49	2.605	-902	-1.657	2,54	0,95	1,59
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-15,15	773	-505	-296	1,91	1,76	0,78
GC FTPyme PASTOR 4, FTA	50,00	703	-251	-434	3,18	1,32	2,33
GC FTPyme SABADELL 4, FTA	-29,50	925	-115	-669	2,82	0,62	2,42
GC FTPyme SABADELL 6, FTA	-24,77	1.816	-177	-1.305	2,70	0,48	2,47

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
GC PASTOR HIPOTECARIO 5, FTA	-13,39	4.023	-630	-2.953	2,64	0,55	2,34
GC SABADELL 1, FTH	-13,62	2.970	-307	-2.010	2,27	0,37	2,10
HIPOCAT 10, FTA	-8,20	5.242	-1.246	-2.798	1,78	0,51	1,27
HIPOCAT 11, FTA	-10,61	5.500	-1.343	-2.969	1,83	0,49	1,34
HIPOCAT 4, FTA	-17,61	688	-81	-476	3,12	0,45	2,67
HIPOCAT 5, FTA	-15,24	1.888	-183	-1.310	3,13	0,39	2,74
HIPOCAT 6, FTA	7,48	2.758	-330	-1.796	2,81	0,46	2,35
HIPOCAT 7, FTA	-12,32	4.316	-486	-2.578	2,19	0,34	1,85
HIPOCAT 8, FTA	-1,24	5.052	-482	-2.894	2,05	0,28	1,77
HIPOCAT 9, FTA	1,09	2.945	-728	-1.383	1,58	0,48	1,10
IM BANCO POPULAR FTPYME 1, FTA	-12,47	1.908	-281	-1.227	3,88	0,81	3,14
IM BANCO POPULAR MBS 2, FTA	-7,41	6.321	-1.399	-3.459	2,63	0,51	2,05
IM BCG RMBS 2, FTA	4,25	5.908	-1.568	0	0,89	0,24	0,65
IM CAJA LABORAL 1, FTA	-19,60	1.978	-526	-640	1,04	0,25	0,79
IM CAJA LABORAL 2, FTA	-25,44	2.261	-898	-774	0,96	0,39	0,57
IM CAJA LABORAL EMPRESAS 1, FTA	-13,28	1.380	-94	0	1,15	0,24	0,88
IM CAJAMAR 1, FTA	-5,94	624	-181	-158	1,38	0,35	0,99
IM CAJAMAR 3, FTA	-9,33	3.101	-497	-1.166	1,32	0,16	1,09
IM CAJAMAR 4, FTA	-7,61	2.853	-692	-971	1,29	0,24	1,02
IM CAJAMAR 5, FTA	7,38	3.428	-1.027	0	1,29	0,33	0,90
IM CAJAMAR 6, FTA	13,13	6.712	-3.058	0	1,19	0,48	0,65
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	3,49	1.234	-376	-591	3,08	0,93	2,06
IM CAJAMAR EMPRESAS 4, FTA	-26,32	7.471	-1.160	0	3,27	0,41	2,80
IM CAJAMAR EMPRESAS 5, FTA	-31,88	7.599	-5.120	0	3,72	2,52	1,20
IM CAJASTUR MBS 1, FTA	-3,99	2.599	-837	-896	1,08	0,32	0,75
IM CEDULAS 10, FTA	0,00	29.315	-29.250	0	4,51	4,50	0,01
IM CEDULAS 5, FTA	0,00	21.938	-21.875	0	3,51	3,50	0,01
IM CEDULAS 7, FTA	0,00	25.063	-25.000	0	4,01	4,00	0,01
IM CEDULAS 9, FTA	0,00	27.158	-27.094	0	4,26	4,25	0,01
IM FTGENCAT SABADELL 2, FTA	-46,40	1.125	-92	-765	2,55	0,17	2,32

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
IM FTPYME SABADELL 7, FTA	-34,82	2.339	-954	-1.035	2,71	1,08	1,64
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-32,40	3.012	-892	-378	3,79	0,98	2,52
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-54,03	17.577	-1.898	0	4,53	0,39	4,01
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	0,00	36.294	-2.648	0	4,81	0,30	4,47
IM GRUPO BANCO POPULAR FTPYME I FTA	-23,08	4.216	-725	-495	3,72	0,51	2,92
IM GRUPO BANCO POPULAR FTPYME II, FTA	188,08	2.172	-1.074	-1.533	3,71	1,29	1,98
IM PASTOR 2, FTH	-18,44	1.881	-383	-1.131	1,90	0,33	1,53
IM PASTOR 3, FTH	-10,76	3.262	-328	-2.536	2,92	0,16	2,53
IM PASTOR 4, FTA	-24,94	4.036	-418	-2.688	2,75	0,17	2,40
IM PRESTAMOS FONDOS CEDULAS, FTA	-95,24	194	-90	-105	1,57	0,26	-2,94
IM SABADELL RMBS 2, FTA	-20,46	7.794	-1.781	-4.629	2,35	0,50	1,84
IM SABADELL RMBS 3, FTA	-26,78	8.987	-1.769	-6.239	2,41	0,41	1,99
IM TARJETAS 1, FTA	-6,80	104.161	-15.734	0	21,82	3,16	18,66
IM TERRASSA MBS 1, FTA	-18,20	1.699	-205	-1.130	1,93	0,23	1,67
INTERMONEY MASTER CEDULAS, FTA	0,00	29.045	-28.962	0	3,51	3,50	0,01
MADRID ICO-FTVPO I, FTA	-19,29	829	-293	-101	1,22	0,55	0,67
MADRID RESIDENCIAL I, FTA	-35,46	2.603	-678	-629	1,20	0,50	0,69
MADRID RESIDENCIAL II, FTA	-16,67	2.307	-687	-105	1,16	0,50	0,66
MADRID RMBS I, FTA	-7,34	5.306	-1.189	-1.543	1,40	0,34	1,06
MADRID RMBS II, FTA	-8,30	4.629	-1.104	-1.303	1,39	0,35	1,04
MADRID RMBS III FTA	-18,13	8.820	-2.590	-1.579	1,43	0,42	1,01
MADRID RMBS IV, FTA	-19,34	5.750	-2.617	-1.265	1,23	0,54	0,69
MBS BANCAJA 1 FTA	-19,44	533	-114	-245	1,62	0,41	1,21
MBS BANCAJA 2, FTA	-29,98	1.263	-509	-343	1,43	0,61	0,82
MBS BANCAJA 3, FTA	-14,37	1.795	-481	-593	1,44	0,41	1,03
MBS BANCAJA 4, FTA	-8,11	5.078	-1.221	-1.386	1,41	0,40	1,00
MBS BANCAJA 6, FTA	5,54	3.795	-1.415	0	1,37	0,59	0,78
MBS BANCAJA 7, FTA	15,06	4.664	-1.944	0	1,48	0,68	0,80
MBS BANCAJA 8, FTA	7,21	2.431	-958	0	1,48	0,61	0,87
PRIVATE DRIVER ESPAÑA 2013-1, FTA	-40,55	4.766	-2.472	0	2,60	1,51	1,09

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE 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	178.378	-178.378	0	3,59	3,59	0,00
PYME BANCAJA 5, FTA	28,94	343	-723	-168	1,06	1,60	-0,53
PYME VALENCIA 1, FTA	-38,38	958	-862	26	1,92	1,32	0,60
PYMES BANESTO 2, FTA	-23,36	1.203	-214	-346	1,33	0,27	1,06
RURAL HIPOTECARIO GLOBAL I, FTA	-15,19	3.621	-770	-1.958	2,38	0,52	1,86
RURAL HIPOTECARIO III FTH	-24,16	380	-63	0	2,47	0,42	2,05
RURAL HIPOTECARIO IV FTH	-19,19	755	-136	0	2,29	0,46	1,83
RURAL HIPOTECARIO IX, FTA	-9,12	7.417	-1.153	-4.211	2,26	0,42	1,84
RURAL HIPOTECARIO V FTA	-6,09	1.106	-243	0	1,71	0,41	1,30
RURAL HIPOTECARIO VI, FTA	0,70	2.432	-299	-1.418	2,22	0,32	1,90
RURAL HIPOTECARIO VII, FTA	-5,36	3.613	-314	-2.311	2,47	0,26	2,21
RURAL HIPOTECARIO VIII, FTA	-15,76	5.715	-786	-3.609	2,43	0,38	2,05
RURAL HIPOTECARIO X, FTA	-5,58	11.480	-1.876	-7.167	2,45	0,46	1,99
RURAL HIPOTECARIO XI, FTA	-6,89	13.230	-2.352	-8.028	2,25	0,43	1,82
RURAL HIPOTECARIO XII, FTA	-6,23	5.528	-1.158	-2.894	1,95	0,43	1,52
RURAL HIPOTECARIO XIV, FTA	3,00	1.924	-381	0	1,99	0,45	1,54
RURAL HIPOTECARIO XV, FTA	-8,82	5.758	-898	0	2,58	0,45	2,12
RURAL HIPOTECARIO XVI, FTA	3,79	1.395	-272	0	2,13	0,44	1,69
RURAL HIPOTECARIO XVII, FTA	0,00	1.152	-696	0	2,44	1,62	0,82
RURALPYME 2 FTPYME FTA	4,67	868	-615	-365	2,67	1,47	1,20
SANTANDER HIPOTECARIO I, FTA	-24,26	3.109	-866	-685	1,39	0,32	1,07
SOL-LION, FTA	-16,78	9.692	-5.918	2.374	0,84	0,50	0,34
TDA 13 - MIXTO, FTA	-17,62	463	-75	0	2,83	0,48	0,00
TDA 14 - MIXTO, FTA	-11,53	1.275	-162	0	3,80	0,51	0,00
TDA 15 - MIXTO, FTA	-8,49	879	-157	0	2,44	0,44	0,00
TDA 16 - MIXTO, FTA	-13,13	930	-176	0	2,39	0,47	0,00
TDA 17 - MIXTO, FTA	-12,35	995	-122	0	3,61	0,44	0,00
TDA 18 - MIXTO, FTA	-2,01	869	-188	0	2,06	0,47	0,00
TDA 19 - MIXTO, FTA	44,83	1.850	-307	-745	2,56	0,50	2,06
TDA 20 - MIXTO, FTA	-13,31	959	-139	-312	2,02	0,32	0,00

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
TDA 22 - MIXTO, FTA	-21,85	1.504	-385	-772	2,54	0,62	0,00
TDA 23, FTA	-15,51	2.825	-190	-2.074	2,78	0,21	2,57
TDA 24, FTA	-78,66	1.977	-238	-1.361	3,31	0,34	2,97
TDA 25, FTA	-7,21	1.333	-187	-940	3,79	0,30	3,49
TDA 26 - MIXTO, FTA	-14,86	3.009	-411	-2.031	2,49	0,34	0,00
TDA 27, FTA	2,12	3.766	-642	-2.063	2,35	0,34	2,01
TDA 28, FTA	827,59	2.312	-548	-1.226	2,86	0,42	2,44
TDA 29, FTA	-10,77	3.401	-592	-1.964	2,20	0,38	1,83
TDA 30, FTA	-19,23	2.015	-593	-1.044	1,97	0,55	1,41
TDA 31, FTA	-3,01	1.491	-305	-832	2,80	0,50	2,30
TDA CAJAMAR 2, FTA	-10.522,22	4.126	-408	-2.780	2,95	0,31	2,63
TDA CAM 1, FTA	-16,70	1.546	-268	-874	2,16	0,39	1,78
TDA CAM 11, FTA	-2,22	6.255	-4.363	0	1,43	0,90	0,53
TDA CAM 12, FTA	-3,70	7.284	-5.121	0	1,42	0,91	0,51
TDA CAM 2, FTA	-19,03	1.628	-301	-842	2,00	0,39	1,61
TDA CAM 3, FTA	-12,94	1.825	-326	-833	2,08	0,39	1,69
TDA CAM 4, FTA	-10,83	4.350	-379	-2.456	1,91	0,19	1,72
TDA CAM 5, FTA	-14,11	5.541	-628	-2.727	1,74	0,23	1,52
TDA CAM 6, FTA	-13,44	3.767	-439	-1.943	1,87	0,23	1,63
TDA CAM 7, FTA	35,55	5.482	-752	-2.553	1,73	0,27	1,46
TDA CAM 8, FTA	3,70	5.367	-925	-2.591	1,70	0,31	1,39
TDA CAM 9, FTA	-8,47	4.791	-1.151	-2.019	1,71	0,39	1,32
TDA IBERCAJA 1, FTA	-16,50	906	-222	-345	1,56	0,40	1,16
TDA IBERCAJA 2, FTA	-13,89	1.913	-357	-713	1,31	0,27	1,04
TDA IBERCAJA 3, FTA	-12,80	2.161	-467	-829	1,19	0,26	0,93
TDA IBERCAJA 4, FTA	-14,92	3.220	-831	-1.226	1,17	0,33	0,84
TDA IBERCAJA 5, FTA	-8,35	3.140	-757	-1.176	1,15	0,31	0,84
TDA IBERCAJA 6, FTA	-24,26	4.569	-2.106	-1.901	1,14	0,54	0,60
TDA IBERCAJA 7, FTA	-18,14	6.572	-3.478	-1.691	1,00	0,51	0,49
TDA IBERCAJA ICO-FTVPO, FTH	-139,43	3.322	-1.165	-2.254	2,82	0,88	1,94

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

TABLE B.1.1

FUND	COLLECTION RIGHTS			VALUE OF THE SWAP	INT RATE COLL RIGHTS (4)	INTEREST RATE DEBENTURES (5)	EXCESS SPREAD (%)
	% change IM (1)	INT (2)	DEBENTURES INT (3)				
TDA PASTOR 1, FTA	-25,45	716	-138	-329	1,95	0,45	1,50
TDA PASTOR CONSUMO 1, FTA	-78,43	159	-36	-112	7,65	0,67	6,98
TDA SA NOSTRA EMPRESAS 1, FTA	75,00	244	-198	-102	1,45	1,17	0,27
TDA SA NOSTRA EMPRESAS 2, FTA	-134,85	620	-429	-214	1,52	1,02	0,50
TDA TARRAGONA 1, FTA	-12,75	2.107	-741	-1.188	2,64	0,83	1,81
VAL BANCAJA 1, FTA	1,10	1.190	-457	0	1,23	0,50	0,73
VALENCIA HIPOTECARIO 1, FTA	-8,03	747	-127	-368	1,75	0,36	1,38
VALENCIA HIPOTECARIO 2, FTH	-6,89	2.278	-480	-920	1,54	0,39	1,15
VALENCIA HIPOTECARIO 3, FTA	-7,16	2.500	-588	-875	1,39	0,36	1,03
Subtotal BONDS 2015 1	-2,23	3.060.853	-2.031.497	-237.739	2,60	1,59	1,02
Subtotal BONDS 2014 1	0,00	3.576.242	-2.489.097	-277.472	2,78	1,96	0,91
% change	-	-14,41	-18,38	-14,32	-6,47	-18,88	12,09
COMMERCIAL PAPER							
FTA SANTANDER 2	-32,34	14.452	-1.707	0	0,00	0,00	0,00
Subtotal COMMERCIAL PAPER 2015 1	-32,34	14.452	-1.707	0	0,00	0,00	0,00
Subtotal COMMERCIAL PAPER 2014 1	0,00	22.909	-4.073	0	0,00	0,00	0,00
% change	-	-36,92	-58,09	-	-	-	-
Total 2015 1	-2,91	3.075.305	-2.033.204	-237.739	2,59	1,58	1,02
Total 2014 1	0,00	3.599.151	-2.493.170	-277.472	2,77	1,95	0,91
% change	-	-14,55	-18,45	-14,32	-6,50	-18,97	12,09

Amounts in thousands euros.

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

(2) Value of the collection rights interests

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

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

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

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE				
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT			
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)	
BONDS						
AUTO ABS 2012-3, FTA	-52	-25.325	9.788	0	0	
AYT CAIXA SABADELL HIPOTECARIO I, FTA	-20	-1.464	0	0	-2	
AYT CAJA INGENIEROS 2, FTA	-17	-367	185	0	0	
AYT CAJA MURCIA HIPOTECARIO I, FTA	-18	-190	91	0	0	
AYT CAJAGRANADA HIPOTECARIO I, FTA	-19	0	634	0	-678	
AYT CAJAMURCIA HIPOTECARIO II, FTA	-18	-246	207	0	0	
AYT CEDULAS CAJAS GLOBAL FTA	0	-730	234	0	-8	
AYT CEDULAS CAJAS IX, FTA	0	7	299	0	-1	
AYT CEDULAS CAJAS V, FTA	0	0	295	0	-296	
AYT CEDULAS CAJAS VIII, FTA	0	0	246	0	-245	
AYT CEDULAS CAJAS X, FTA	0	-66	1.539	0	-2	
AYT COLATERALES GLOBAL EMPRESAS, FTA	-6	0	138	0	-202	
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	-330	131	8.647	0	-10.236	
AYT DEUDA SUBORDINADA I, FTA	-34	0	1.562	0	-1.562	
AYT FONDO EOLICO, FTA	0	-9	7	0	0	
AYT FTPYME II, FTA	-19	0	1.193	0	-1.208	
AYT GENOVA HIPOTECARIO II, FTH	-18	0	0	0	-314	
AYT GENOVA HIPOTECARIO III, FTH	-20	0	585	0	-483	
AYT GENOVA HIPOTECARIO IV, FTH	-22	-184	314	0	-286	
AYT GENOVA HIPOTECARIO IX, FTH	-48	0	1.602	0	-2.207	
AYT GENOVA HIPOTECARIO VI, FTH	-24	-208	465	0	0	
AYT GENOVA HIPOTECARIO VII, FTH	-56	-511	1.649	0	0	
AYT GENOVA HIPOTECARIO VIII, FTH	-82	0	1.431	0	-101	
AYT GENOVA HIPOTECARIO X, FTH	-54	0	2.101	0	-2.630	
AYT GENOVA HIPOTECARIO XI, FTH	-84	0	447	0	-1.129	
AYT GENOVA HIPOTECARIO XII, FTH	-46	0	0	0	0	

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
AYT GOYA HIPOTECARIO III, FTA	-265	0	7.142	0	-7.142
AYT GOYA HIPOTECARIO IV, FTA	-156	0	0	0	0
AYT GOYA HIPOTECARIO V, FTA	-174	0	0	0	0
AYT HIPOTECARIO BBK I, FTA	-51	0	939	0	-686
AYT HIPOTECARIO BBK II, FTA	-63	-522	390	0	-399
AYT HIPOTECARIO III, FTH	-19	-420	144	0	0
AYT HIPOTECARIO IV, FTH	-19	-414	135	0	0
AYT HIPOTECARIO MIXTO II, FTA	-19	-400	203	0	-66
AYT HIPOTECARIO MIXTO III, FTA	-18	0	6.422	0	-6.510
AYT HIPOTECARIO MIXTO IV, FTA	-18	-378	364	0	0
AYT HIPOTECARIO MIXTO V, FTA	-34	0	768	0	-852
AYT HIPOTECARIO MIXTO, FTA	-19	-298	0	0	-16
AYT ICO-FTVPO CAJA MURCIA, FTA	-22	0	353	0	-166
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	-15	0	334	0	-414
AYT ICO-FTVPO I, FTA	-30	0	0	0	-121
AYT ICO-FTVPO III, FTA	-13	-38	213	0	-10
AYT KUTXA HIPOTECARIO I, FTA	-45	-267	419	0	0
AYT KUTXA HIPOTECARIO II, FTA	-67	0	1.807	0	-2.408
AYT PROMOCIONES INMOBILIARIAS III, FTA	-18	0	0	0	-59
AYT.1, FTH	-24	-36	237	0	-94
AYT.11, FTH	-20	-269	0	0	-6
AYT.2, FTH	-26	0	39	0	-25
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	-20	0	250	0	-253
BANCAJA - BVA VPO 1, FTA	-21	-288	1.913	0	0
BANCAJA 10, FTA	-97	0	25.028	0	-6.957
BANCAJA 11, FTA	-73	0	11.510	0	-7.981
BANCAJA 13, FTA	-101	-4.525	22.613	0	0
BANCAJA 3, FTA	-18	-201	202	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
BANCAJA 4, FTH	-24	-238	237	0	0
BANCAJA 5, FTA	-23	-327	2.358	0	0
BANCAJA 6, FTA	-41	-742	4.308	0	0
BANCAJA 7, FTA	-47	-998	8.759	0	0
BANCAJA 8, FTA	-50	-1.192	14.440	0	0
BANCAJA 9, FTA	-64	0	18.206	0	-4.575
BANKIA PYME I, FTA	-25	-1.168	635	0	0
BANKINTER 10, FTA	-58	-359	4.276	0	0
BANKINTER 11, FTH	-35	-170	2.009	0	0
BANKINTER 13 FTA	-68	-257	5.790	0	0
BANKINTER 2 PYME FTA	-18	0	433	0	-574
BANKINTER 3 FTPYME FTA	-13	0	900	0	-1.079
BANKINTER 3, FTH	-30	-54	117	0	0
BANKINTER 4, FTH	-23	-158	159	0	0
BANKINTER 5, FTH	-19	-174	875	0	0
BANKINTER 6, FTA	-38	-386	1.696	0	0
BANKINTER 7, FTH	-13	-134	911	0	0
BANKINTER 8, FTA	-29	-433	1.501	0	0
BANKINTER 9, FTA	-34	-561	2.508	0	0
BBVA CONSUMO 3 FTA	-14	0	6.086	0	-6.085
BBVA CONSUMO 4 FTA	-12	0	0	0	0
BBVA CONSUMO 6, FTA	-26	-9.771	4.770	0	0
BBVA EMPRESAS 4, FTA	-18	0	0	0	0
BBVA FINANZIA AUTOS 1 FTA	-17	0	8.401	0	-8.588
BBVA HIPOTECARIO 3, FTA	-18	0	13.721	0	-1.948
BBVA LEASING 1, FTA	-17	0	0	0	0
BBVA RMBS 1, FTA	-90	0	15.149	0	-15.149
BBVA RMBS 10, FTA	-73	-4.025	5.044	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
BBVA RMBS 11, FTA	-72	-3.382	10.321	0	0
BBVA RMBS 12, FTA	-111	-17.758	11.575	0	0
BBVA RMBS 13, FTA	-110	-13.740	6.711	0	0
BBVA RMBS 14, FTA	-51	-7.136	991	0	0
BBVA RMBS 15, FTA	-32	-4.191	4.191	0	0
BBVA RMBS 2, FTA	-135	0	39.798	0	-39.797
BBVA RMBS 3, FTA	-98	0	20.314	0	-20.313
BBVA RMBS 5 FTA	-140	0	7.025	0	-7.674
BBVA RMBS 9, FTA	-70	-2.945	9.110	0	0
BBVA-5 FTPYME, FTA	-18	0	2.221	0	-2.221
BBVA-6 FTPYME FTA	-18	0	0	0	0
BBVA-8 FTPYME FTA	-13	0	397	0	-397
BBVA-9 PYME FTA	-18	-2.645	4.810	0	0
CAIXA PENEDES 1 TDA, FTA	-33	-2.556	12.481	0	0
CAIXA PENEDES 2 TDA, FTA	-23	-2.362	5.699	0	0
CAIXA PENEDES FT GENCAT 1 TDA, FTA	-20	-661	3.596	0	0
CAIXA PENEDES PYMES 1 TDA, FTA	-24	-884	6.971	0	0
CAJA INGENIEROS TDA 1, FTA	-26	-380	1.020	0	0
CEDULAS GRUPO BANCO POPULAR 3, FTA	-60	0	0	0	0
CEDULAS TDA 3, FTA	0	-75	832	0	0
CEDULAS TDA 5, FTA	0	0	117	0	0
CEDULAS TDA 6, FTA	0	-10	469	0	0
CEDULAS TDA 7, FTA	0	-11	528	0	0
CM BANCAJA 1, FTA	-27	0	585	0	-676
CONSUMO BANCAJA 1, FTA	-7	0	4.923	0	-5.007
EDT FTPYME PASTOR 3, FTA	-9	0	164	0	-215
EMPRESAS BANESTO 5, FTA	-33	-3.042	24.486	0	-24.829
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	-23	0	4.790	0	-1.437

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	-30	0	0	0	0
FONCAIXA AUTONOMOS 1, FTA	-44	0	0	0	-631
FONCAIXA CONSUMO 1, FTA	-98	0	0	0	-1.587
FONCAIXA FTGENCAT 3, FTA	-18	0	0	0	-1
FONCAIXA FTGENCAT 4, FTA	-33	0	576	0	-741
FONCAIXA FTGENCAT 5, FTA	-31	0	1.093	0	-1.680
FONCAIXA FTGENCAT 6, FTA	-28	0	158	0	-579
FONCAIXA LEASINGS 2, FTA	-136	0	530	0	-536
FONCAIXA PYMES 3, FTA	-175	-2.340	1.102	0	0
FONCAIXA PYMES 4, FTA	-80	0	589	0	-590
FONCAIXA PYMES 5, FTA	-212	-17.581	3.505	0	0
FTA FTPYME SANTANDER 2	-37	-908	11.732	0	-3.572
FTA PYMES BANESTO 3	-29	-1.446	22.717	0	-22.793
FTA PYMES SANTANDER 10	-414	0	0	0	-3
FTA PYMES SANTANDER 11	-88	-10.210	0	0	-3
FTA PYMES SANTANDER 3	-71	-2.317	3.633	0	-3.680
FTA PYMES SANTANDER 4	-106	-1.375	39.345	0	-39.384
FTA PYMES SANTANDER 5	-285	-21.922	47.174	0	-47.201
FTA PYMES SANTANDER 6	-35	-1.453	7.422	0	-7.427
FTA PYMES SANTANDER 7	-114	-3.097	11.791	0	-11.796
FTA PYMES SANTANDER 8	-109	-11.529	5.904	0	-5.909
FTA PYMES SANTANDER 9	-138	-2.727	2.620	0	-2.625
FTA RMBS PRADO 1	-37	0	0	0	-2
FTA RMBS SANTANDER 2	-332	-12.306	7.269	0	-7.272
FTA RMBS SANTANDER 3	-739	-26.584	6.457	0	-6.461
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1	-23	-3.731	12.944	0	0
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	-92	-22.468	1.756	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTA SANTANDER EMPRESAS 2	-37	0	22.382	0	-22.529
FTA SANTANDER FINANCIACION 1	-35	0	17.631	0	-17.803
FTA SANTANDER HIPOTECARIO 2	-96	-2.893	9.617	0	-9.795
FTA SANTANDER HIPOTECARIO 3	-144	-3.579	4.542	0	-4.721
FTA SANTANDER HIPOTECARIO 7	-168	0	3.693	0	-3.754
FTA SANTANDER HIPOTECARIO 8	-78	0	330	0	-381
FTA SANTANDER HIPOTECARIO 9	-73	-1.828	1.292	0	-1.295
FTA UCI 11	-28	-2.064	6.761	0	0
FTA UCI 14	-50	-4.221	54.679	0	0
FTA UCI 16	-74	0	66.403	0	-3.064
FTA UCI 18	-76	-2.916	50.882	0	-371
FTA UCI 6	-20	-175	34	0	-37
FTA UCI 7	-29	-280	130	0	0
FTA UCI 8	-29	-473	210	0	0
FTA UCI 9	-30	-1.239	3.225	0	0
FTA, HIPOTEBANSA 11	-38	-256	1.970	0	-584
FTA, HIPOTEBANSA X	-38	-106	857	0	-487
FTA, RMBS SANTANDER 1	-142	-5.865	1	0	-2
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	-31	-8.180	1.464	0	0
FTA, SANTANDER EMPRESAS 1	-35	-1.233	9.411	0	-9.511
FTA, SANTANDER EMPRESAS 3	-42	-31.096	53.091	0	-53.252
FTA, UCI 15	-64	-4.134	61.402	0	0
FTA, UCI 17	-75	-251	30.046	0	-4.335
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	-99	-9.501	117.860	0	0
FTH UCI 10	-31	-1.048	1.579	0	0
FTH UCI 12	-34	-2.745	16.985	0	0
FTH UCI 5	-5	-78	30	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
FTPYPE BANCAJA 2 FTA	-15	0	701	0	-207
FTPYPE BANCAJA 3 FTA	-14	0	1.783	0	-25
FTPYPE BANCAJA 6 FTA	-14	0	0	0	-197
FTPYPE TDA CAM 2, FTA	-17	-13	5.374	0	0
FTPYPE TDA CAM 4, FTA	-21	0	0	0	0
FTPYPE TDA CAM 7, FTA	-33	-4.253	4.605	0	0
GAT FTGENCAT 2006, FTA	-15	0	715	0	-715
GAT FTGENCAT 2007, FTA	-15	0	2.487	0	-2.487
GAT FTGENCAT 2008, FTA	-18	0	1.414	0	-1.414
GAT ICO-FTVPO 1, FTH	-20	0	430	0	-430
GC FTGENCAT CAIXA TARRAGONA 1, FTA	-23	0	217	0	-346
GC FTPYPE PASTOR 4, FTA	-10	0	0	0	-137
GC FTPYPE SABADELL 4, FTA	-14	0	1.905	0	-2.051
GC FTPYPE SABADELL 6, FTA	-14	0	6.632	0	-6.946
GC PASTOR HIPOTECARIO 5, FTA	-25	0	2.521	0	-3.430
GC SABADELL 1, FTH	-22	-701	136	0	0
HIPOCAT 10, FTA	-87	0	6.631	0	-6.631
HIPOCAT 11, FTA	-95	0	8.613	0	-8.613
HIPOCAT 4, FTA	-27	-91	2.303	0	0
HIPOCAT 5, FTA	-36	-110	1.341	0	-103
HIPOCAT 6, FTA	-54	0	13.138	0	-318
HIPOCAT 7, FTA	-114	0	10.830	0	-10.830
HIPOCAT 8, FTA	-88	0	11.855	0	-11.855
HIPOCAT 9, FTA	-70	0	3.144	0	-3.144
IM BANCO POPULAR FTPYPE 1, FTA	-5	-206	11.184	0	0
IM BANCO POPULAR MBS 2, FTA	-37	-1.184	5.424	0	0
IM BCG RMBS 2, FTA	-61	-3.925	12.628	0	0
IM CAJA LABORAL 1, FTA	-31	-753	3.813	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM CAJA LABORAL 2, FTA	-34	-592	3.594	0	0
IM CAJA LABORAL EMPRESAS 1, FTA	-38	-3.327	12.121	0	0
IM CAJAMAR 1, FTA	-12	-303	2.990	0	0
IM CAJAMAR 3, FTA	-48	-1.450	31.712	0	0
IM CAJAMAR 4, FTA	-48	-1.132	15.913	0	0
IM CAJAMAR 5, FTA	-36	-2.350	24.392	0	0
IM CAJAMAR 6, FTA	-57	-3.505	25.602	0	0
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	-27	-220	3.283	0	-2.634
IM CAJAMAR EMPRESAS 4, FTA	-36	-6.188	52.020	0	0
IM CAJAMAR EMPRESAS 5, FTA	-35	-3.028	9.371	0	0
IM CAJASTUR MBS 1, FTA	-45	-553	3.649	0	0
IM CEDULAS 10, FTA	-65	0	0	0	0
IM CEDULAS 5, FTA	-62	0	0	0	0
IM CEDULAS 7, FTA	-63	0	0	0	0
IM CEDULAS 9, FTA	-64	0	0	0	0
IM FTGENCAT SABADELL 2, FTA	-15	-100	11.931	0	-12.072
IM FTPYME SABADELL 7, FTA	-17	-654	17.188	0	-17.431
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	-10	-1.720	42.649	0	0
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	-47	-7.626	93.500	0	0
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	-50	-31.310	31.310	0	0
IM GRUPO BANCO POPULAR FTPYME I FTA	-14	-2.734	60.109	0	0
IM GRUPO BANCO POPULAR FTPYME II, FTA	-9	-734	37.434	0	-37.434
IM PASTOR 2, FTH	-20	-228	3.876	0	0
IM PASTOR 3, FTH	-27	0	27.537	0	-27.537
IM PASTOR 4, FTA	-34	0	10.364	0	-3.304
IM PRESTAMOS FONDOS CEDULAS, FTA	-19	-154	8.025	0	-8.025
IM SABADELL RMBS 2, FTA	-33	-1.106	8.769	0	0
IM SABADELL RMBS 3, FTA	-43	-484	8.793	0	-27

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
IM TARJETAS 1, FTA	-52	-65.625	57.484	0	0
IM TERRASSA MBS 1, FTA	-33	-3.402	14.623	0	-14.623
INTERMONEY MASTER CEDULAS, FTA	-83	0	0	0	0
MADRID ICO-FTVPO I, FTA	-33	-198	538	0	-4
MADRID RESIDENCIAL I, FTA	-53	0	0	0	0
MADRID RESIDENCIAL II, FTA	-37	0	807	0	-807
MADRID RMBS I, FTA	-88	0	1.600	0	-1.600
MADRID RMBS II, FTA	-81	0	0	0	0
MADRID RMBS III FTA	-91	0	0	0	0
MADRID RMBS IV, FTA	-72	0	0	0	0
MBS BANCAJA 1 FTA	-18	-68	1.484	0	0
MBS BANCAJA 2, FTA	-20	-354	6.361	0	0
MBS BANCAJA 3, FTA	-25	-641	8.928	0	0
MBS BANCAJA 4, FTA	-50	-2.377	28.751	0	0
MBS BANCAJA 6, FTA	-42	-2.198	14.170	0	0
MBS BANCAJA 7, FTA	-45	-3.201	14.324	0	0
MBS BANCAJA 8, FTA	-26	-1.511	9.493	0	0
PRIVATE DRIVER ESPAÑA 2013-1, FTA	-39	0	1.885	0	-1.885
PROGRAMA CEDULAS TDA, FTA	0	0	1.144	0	0
PYME BANCAJA 5, FTA	-20	0	1.083	0	-1.280
PYME VALENCIA 1, FTA	-13	0	2.929	0	-2.929
PYMES BANESTO 2, FTA	-13	0	6.751	0	-6.984
RURAL HIPOTECARIO GLOBAL I, FTA	-33	-789	8.741	0	0
RURAL HIPOTECARIO III FTH	-16	-280	281	0	0
RURAL HIPOTECARIO IV FTH	-18	-562	561	0	0
RURAL HIPOTECARIO IX, FTA	-60	-1.582	20.367	0	-90
RURAL HIPOTECARIO V FTA	-19	-785	1.891	0	0
RURAL HIPOTECARIO VI, FTA	-30	-599	4.793	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
RURAL HIPOTECARIO VII, FTA	-34	-843	6.203	0	0
RURAL HIPOTECARIO VIII, FTA	-48	-1.155	13.152	0	0
RURAL HIPOTECARIO X, FTA	-76	-1.978	4.973	0	0
RURAL HIPOTECARIO XI, FTA	-90	-1.803	3.803	0	0
RURAL HIPOTECARIO XII, FTA	-48	-1.044	1.704	0	0
RURAL HIPOTECARIO XIV, FTA	-16	-1.405	910	0	0
RURAL HIPOTECARIO XV, FTA	-37	-4.605	1.780	0	0
RURAL HIPOTECARIO XVI, FTA	-12	-996	482	0	0
RURAL HIPOTECARIO XVII, FTA	-9	-317	220	0	0
RURALPYME 2 FTPYME FTA	-11	0	1.506	0	-623
SANTANDER HIPOTECARIO I, FTA	-59	-1.004	8.183	0	-1.944
SOL-LION, FTA	-57	-6.056	13.768	0	0
TDA 13 - MIXTO, FTA	-11	-355	372	0	0
TDA 14 - MIXTO, FTA	-19	-1.074	1.643	0	0
TDA 15 - MIXTO, FTA	-26	-670	4.083	0	0
TDA 16 - MIXTO, FTA	-24	-676	4.234	0	0
TDA 17 - MIXTO, FTA	-39	-783	2.196	0	0
TDA 18 - MIXTO, FTA	-46	-599	2.486	0	0
TDA 19 - MIXTO, FTA	-53	-681	4.841	0	0
TDA 20 - MIXTO, FTA	-55	-436	1.473	0	0
TDA 22 - MIXTO, FTA	-67	0	10.875	0	-893
TDA 23, FTA	-61	-435	12.068	0	0
TDA 24, FTA	-59	0	7.652	0	-4.142
TDA 25, FTA	-27	0	463	0	-463
TDA 26 - MIXTO, FTA	-26	-522	8.861	0	0
TDA 27, FTA	-42	0	7.941	0	-7.941
TDA 28, FTA	-29	0	0	0	0
TDA 29, FTA	-30	-816	13.050	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		
			REALISED RESULT	NON-REALISED RESULT	RECOGNISED LOSSES (1)
TDA 30, FTA	-18	-302	3.885	0	0
TDA 31, FTA	-23	-365	3.818	0	0
TDA CAJAMAR 2, FTA	-43	-864	18.224	0	0
TDA CAM 1, FTA	-17	-253	4.826	0	0
TDA CAM 11, FTA	-92	-2.153	21.346	0	0
TDA CAM 12, FTA	-107	-3.069	32.086	0	0
TDA CAM 2, FTA	-20	-405	8.085	0	0
TDA CAM 3, FTA	-20	-560	9.060	0	0
TDA CAM 4, FTA	-47	-1.153	22.707	0	0
TDA CAM 5, FTA	-53	-1.201	43.685	0	0
TDA CAM 6, FTA	-44	-156	31.524	0	0
TDA CAM 7, FTA	-59	-763	41.269	0	0
TDA CAM 8, FTA	-56	-1.244	32.162	0	0
TDA CAM 9, FTA	-50	0	26.397	0	0
TDA IBERCAJA 1, FTA	-19	-267	949	0	0
TDA IBERCAJA 2, FTA	-30	-781	2.131	0	0
TDA IBERCAJA 3, FTA	-38	-602	2.802	0	0
TDA IBERCAJA 4, FTA	-45	-747	7.616	0	0
TDA IBERCAJA 5, FTA	-45	-1.030	6.083	0	0
TDA IBERCAJA 6, FTA	-65	0	0	0	0
TDA IBERCAJA 7, FTA	-110	-1.081	9.511	0	0
TDA IBERCAJA ICO-FTVPO, FTH	-22	0	0	0	0
TDA PASTOR 1, FTA	-12	-204	5.029	0	0
TDA PASTOR CONSUMO 1, FTA	-21	0	0	0	-48
TDA SA NOSTRA EMPRESAS 1, FTA	-20	0	0	0	0
TDA SA NOSTRA EMPRESAS 2, FTA	-19	0	0	0	0
TDA TARRAGONA 1, FTA	-18	-129	675	0	0
VAL BANCAJA 1, FTA	-17	-448	5.244	0	0

FUND	FEE MANAGEMENT COMPANY	VARIABLE FEE			
		ACCRUED AMOUNT	AMOUNT PENDING PAYMENT		RECOGNISED LOSSES (1)
			REALISED RESULT	NON-REALISED RESULT	
VALENCIA HIPOTECARIO 1, FTA	-13	-175	1.134	0	0
VALENCIA HIPOTECARIO 2, FTH	-29	-479	11.975	0	0
VALENCIA HIPOTECARIO 3, FTA	-34	-755	11.409	0	0
Subtotal BONDS 2015 1	-15.125	-558.643	2.524.821	0	-707.312
Subtotal BONDS 2014 1	-15.462	-467.445	2.310.438	0	-701.316
% change	-2,18	19,51	9,28	-	0,85
COMMERCIAL PAPER					
FTA SANTANDER 2	-127	-2.891	33.958	0	-7.626
Subtotal COMMERCIAL PAPER 2015 1	-127	-2.891	33.958	0	-7.626
Subtotal COMMERCIAL PAPER 2014 1	-176	-3.015	33.958	0	-11.434
% change	-27,84	-4,11	0,00	-	-33,30
Total 2015 1	-15.252	-561.534	2.558.779	0	-714.938
Total 2014 1	-15.638	-470.460	2.344.396	0	-712.750
% change	-2,47	19,36	9,14	-	0,31

Amounts in thousands euros.

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

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BONDS									
AUTO ABS 2012-3, FTA	-57.364	0	34.888	-6.285	0	169.913	-114.525	-28.163	-3,87
AYT CAIXA SABADELL HIPOTECARIO I, FTA	0	0	1.505	-586	-1.142	7.113	-7.830	-2.039	-1,45
AYT CAJA INGENIEROS 2, FTA	0	0	1.920	-845	0	11.840	-13.752	-456	-0,11
AYT CAJA MURCIA HIPOTECARIO I, FTA	0	0	708	-116	-227	5.462	-5.876	-329	-0,35
AYT CAJAGRANADA HIPOTECARIO I, FTA	0	0	2.229	-237	-1.776	5.995	-6.776	-20	-0,01
AYT CAJAMURCIA HIPOTECARIO II, FTA	0	0	739	-128	-241	5.992	-6.474	-403	-0,37
AYT CEDULAS CAJAS GLOBAL FTA	0	0	613.134	-609.309	0	990.000	-990.000	-1.630	-0,01
AYT CEDULAS CAJAS IX, FTA	0	0	191.395	-191.250	0	3.500.000	-3.500.000	-145	-0,01
AYT CEDULAS CAJAS V, FTA	0	0	0	-31	0	0	0	-4	0,00
AYT CEDULAS CAJAS VIII, FTA	0	0	0	0	0	0	0	0	0,00
AYT CEDULAS CAJAS X, FTA	0	0	76.315	-74.555	0	1.900.000	-1.900.000	-92	0,00
AYT COLATERALES GLOBAL EMPRESAS, FTA	0	0	804	-300	-591	6.180	-6.176	-6	-0,01
AYT COLATERALES GLOBAL HIPOTECARIO, FTA	0	0	28.974	-18.700	-8.348	300.967	-315.804	-817	-0,02
AYT DEUDA SUBORDINADA I, FTA	0	0	569	-202	0	0	-249	-34	-0,02
AYT FONDO EOLICO, FTA	0	0	160	-158	0	0	0	-13	-0,13
AYT FTPYME II, FTA	0	0	422	-226	-185	5.157	-5.510	-146	-0,23
AYT GENOVA HIPOTECARIO II, FTH	0	0	876	-323	-501	12.049	-14.539	-26	-0,01
AYT GENOVA HIPOTECARIO III, FTH	0	0	830	-360	-439	13.574	-15.508	-63	-0,03
AYT GENOVA HIPOTECARIO IV, FTH	0	0	1.023	-303	-526	14.050	-16.356	-161	-0,07
AYT GENOVA HIPOTECARIO IX, FTH	0	0	1.863	-699	-1.110	22.084	-24.098	-57	-0,01
AYT GENOVA HIPOTECARIO VI, FTH	0	0	1.103	-339	-567	13.527	-16.391	-166	-0,07
AYT GENOVA HIPOTECARIO VII, FTH	0	0	2.254	-599	-1.223	28.229	-33.323	-782	-0,14
AYT GENOVA HIPOTECARIO VIII, FTH	0	0	3.461	-1.094	-1.790	43.137	-51.858	-465	-0,06
AYT GENOVA HIPOTECARIO X, FTH	0	0	2.462	-766	-1.241	22.983	-26.016	-65	-0,01
AYT GENOVA HIPOTECARIO XI, FTH	0	0	2.504	-1.047	-1.261	26.815	-31.547	-104	-0,02
AYT GENOVA HIPOTECARIO XII, FTH	0	0	1.989	-853	-920	18.113	-20.479	-79	-0,02
AYT GOYA HIPOTECARIO III, FTA	0	0	12.970	-7.290	-4.066	106.997	-118.032	-422	-0,01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
AYT GOYA HIPOTECARIO IV, FTA	0	0	4.917	-2.760	-1.634	37.957	-42.303	-200	-0,02
AYT GOYA HIPOTECARIO V, FTA	0	0	5.042	-3.137	-1.611	41.805	-47.962	-249	-0,02
AYT HIPOTECARIO BBK I, FTA	0	0	3.092	-836	-1.421	15.295	-17.970	-380	-0,09
AYT HIPOTECARIO BBK II, FTA	0	0	3.627	-998	-1.394	23.373	-26.519	-639	-0,12
AYT HIPOTECARIO III, FTH	0	0	556	-119	0	4.385	-4.454	-504	-0,87
AYT HIPOTECARIO IV, FTH	0	0	718	-107	-106	4.309	-4.567	-467	-0,95
AYT HIPOTECARIO MIXTO II, FTA	0	0	1.438	-249	-744	7.734	-8.504	-460	-0,38
AYT HIPOTECARIO MIXTO III, FTA	0	0	1.569	-161	-1.020	3.515	-3.817	-20	-0,02
AYT HIPOTECARIO MIXTO IV, FTA	0	0	916	-168	-246	7.501	-7.701	-76	-0,06
AYT HIPOTECARIO MIXTO V, FTA	0	0	3.236	-341	-2.192	14.518	-16.726	-38	-0,01
AYT HIPOTECARIO MIXTO, FTA	0	0	968	-172	-34	3.515	-4.146	-351	-0,43
AYT ICO-FTVPO CAJA MURCIA, FTA	0	0	1.276	-241	-864	4.266	-4.587	-25	-0,03
AYT ICO-FTVPO CAJA VITAL KUTXA, FTA	0	0	506	-317	-132	4.098	-4.770	-27	-0,03
AYT ICO-FTVPO I, FTA	0	0	2.090	-448	-1.722	10.767	-12.508	-50	-0,03
AYT ICO-FTVPO III, FTA	0	0	881	-176	-592	4.073	-4.914	-21	-0,03
AYT KUTXA HIPOTECARIO I, FTA	0	0	1.880	-460	-969	14.193	-16.386	-955	-0,26
AYT KUTXA HIPOTECARIO II, FTA	0	0	4.784	-769	-3.468	21.703	-24.814	-75	-0,01
AYT PROMOCIONES INMOBILIARIAS III, FTA	0	0	327	-124	-159	2.660	-3.498	-20	-0,03
AYT.1, FTH	0	0	424	-44	0	2.202	-2.057	-127	-0,59
AYT.11, FTH	0	0	0	-157	-83	0	-5.069	-303	-0,47
AYT.2, FTH	0	0	68	-26	0	1.123	-1.122	-53	-0,48
AYT.7, PROMOCIONES INMOBILIARIAS I, FTA	0	0	169	-44	0	1.633	-1.776	-66	-0,27
BANCAJA - BVA VPO 1, FTA	0	0	3.020	-541	-1.948	13.798	-15.276	-256	-0,10
BANCAJA 10, FTA	0	0	8.472	-1.324	-2.587	45.835	-55.735	-102	-0,01
BANCAJA 11, FTA	0	0	7.246	-1.448	-2.240	40.208	-42.672	-78	-0,01
BANCAJA 13, FTA	0	0	12.669	-4.607	-2.925	75.702	-81.729	-104	0,00
BANCAJA 3, FTA	0	0	770	-497	-29	10.964	-10.996	-57	-0,06
BANCAJA 4, FTH	0	0	965	-227	-451	9.730	-10.093	-71	-0,05

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BANCAJA 5, FTA	0	0	1.140	-311	-491	10.503	-11.090	-343	-0,22
BANCAJA 6, FTA	0	0	2.609	-733	-1.079	22.921	-24.067	-977	-0,27
BANCAJA 7, FTA	0	0	2.922	-737	-1.134	28.973	-29.161	-51	-0,01
BANCAJA 8, FTA	0	0	3.303	-1.123	-970	26.206	-28.374	-54	-0,01
BANCAJA 9, FTA	0	0	4.827	-985	-1.547	39.620	-42.433	-67	-0,01
BANKIA PYME I, FTA	0	0	5.705	-1.847	0	94.796	-109.004	-1.557	-0,41
BANKINTER 10, FTA	0	0	2.957	-1.158	-1.239	29.260	-33.594	-62	-0,01
BANKINTER 11, FTH	0	0	1.661	-731	-769	18.410	-21.515	-38	-0,01
BANKINTER 13 FTA	0	0	3.547	-2.959	-1.553	30.102	-32.104	-73	-0,01
BANKINTER 2 PYME FTA	0	0	788	-288	-259	13.766	-14.418	-21	-0,02
BANKINTER 3 FTPYME FTA	0	0	1.276	-308	-308	16.901	-15.581	-16	-0,01
BANKINTER 3, FTH	0	0	895	-388	-358	12.762	-14.373	-90	-0,05
BANKINTER 4, FTH	0	0	890	-349	-378	12.736	-14.175	-152	-0,08
BANKINTER 5, FTH	0	0	694	-231	-267	8.659	-9.436	-94	-0,07
BANKINTER 6, FTA	0	0	1.733	-593	-676	20.344	-22.587	-532	-0,16
BANKINTER 7, FTH	0	0	628	-180	-236	7.844	-8.885	-16	-0,01
BANKINTER 8, FTA	0	0	1.444	-364	-534	16.035	-17.163	-675	-0,25
BANKINTER 9, FTA	0	0	1.813	-421	-732	19.079	-21.255	-1.057	-0,29
BBVA CONSUMO 3 FTA	0	0	2.000	-223	-1.422	17.950	-18.847	-42	-0,07
BBVA CONSUMO 4 FTA	0	0	5.541	-564	-4.246	38.141	-40.313	-44	-0,01
BBVA CONSUMO 6, FTA	-60.395	0	12.669	-2.454	0	62.409	0	-9.986	-2,91
BBVA EMPRESAS 4, FTA	0	0	2.852	-468	0	43.571	-42.173	-42	-0,01
BBVA FINANZIA AUTOS 1 FTA	0	0	1.272	-326	-1.024	12.034	-13.436	-22	-0,09
BBVA HIPOTECARIO 3, FTA	0	0	841	-157	-539	13.851	-14.214	-29	-0,03
BBVA LEASING 1, FTA	0	0	1.307	-105	-594	28.181	-31.666	-38	-0,03
BBVA RMBS 1, FTA	0	0	7.939	-1.783	-1.885	41.022	-46.652	-165	-0,01
BBVA RMBS 10, FTA	0	0	7.295	-2.870	0	25.921	-29.432	-4.742	-0,30
BBVA RMBS 11, FTA	0	0	8.124	-2.696	0	25.488	-30.791	-2.038	-0,14

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
BBVA RMBS 12, FTA	0	0	27.248	-8.156	0	106.270	-112.669	-19.564	-0,45
BBVA RMBS 13, FTA	0	0	22.599	-7.848	0	100.207	-103.694	-15.558	-0,37
BBVA RMBS 14, FTA	0	0	8.721	-1.455	0	43.125	-53.313	-7.927	-1,16
BBVA RMBS 15, FTA	-4.000.005	3.280.000	6.207	0	0	30.803	0	0	0,00
BBVA RMBS 2, FTA	0	0	14.551	-3.308	-3.199	87.405	-102.150	-273	-0,01
BBVA RMBS 3, FTA	0	0	10.259	-3.215	-2.184	41.936	-49.729	-195	-0,01
BBVA RMBS 5 FTA	0	0	15.682	-6.132	0	82.607	-91.960	-165	0,00
BBVA RMBS 9, FTA	0	0	5.744	-1.852	0	23.046	-25.722	-2.540	-0,20
BBVA-5 FTPYME, FTA	0	0	640	-52	-638	15.318	-15.216	-158	-0,20
BBVA-6 FTPYME FTA	0	0	941	-104	-493	17.908	-6.374	-31	-0,03
BBVA-8 FTPYME FTA	0	0	1.282	-482	-684	22.131	-19.597	-26	-0,02
BBVA-9 PYME FTA	0	0	3.575	-458	0	48.129	-53.562	-420	-0,16
CAIXA PENEDES 1 TDA, FTA	0	0	4.827	-483	-1.796	22.663	-23.741	-752	-0,19
CAIXA PENEDES 2 TDA, FTA	0	0	3.938	-717	-837	16.193	-19.570	-2.133	-0,66
CAIXA PENEDES FT GENCAT 1 TDA, FTA	0	0	1.923	-771	-371	14.571	-14.043	-29	-0,02
CAIXA PENEDES PYMES 1 TDA, FTA	0	0	1.577	-271	-321	22.858	-25.873	-32	-0,03
CAJA INGENIEROS TDA 1, FTA	0	0	933	-377	0	5.823	-6.769	-399	-0,19
CEDULAS GRUPO BANCO POPULAR 3, FTA	0	0	85.120	-84.912	0	0	0	-120	-0,01
CEDULAS TDA 3, FTA	0	0	87.700	-87.493	0	0	0	0	0,00
CEDULAS TDA 5, FTA	0	0	0	0	0	0	0	0	0,00
CEDULAS TDA 6, FTA	0	0	116.250	-116.238	0	0	0	0	0,00
CEDULAS TDA 7, FTA	0	0	70.000	-69.983	0	0	0	0	0,00
CM BANCAJA 1, FTA	0	0	259	-282	-80	6.951	-10.724	-28	-0,06
CONSUMO BANCAJA 1, FTA	0	0	168	-2	-18	737	-382	-7	-0,33
EDT FTPYME PASTOR 3, FTA	0	0	278	-203	31	2.050	-3.263	-22	-0,07
EMPRESAS BANESTO 5, FTA	0	0	2.486	-2.579	1.017	32.328	-41.165	-34	-0,01
EMPRESAS HIPOTECARIO TDA CAM 3, FTA	0	0	815	-271	-375	17.797	-17.425	-32	-0,03
FTA PROGRAMA INDEPENDIENTE DE TITULIZ. DE CED. HIPOTECARIA	0	0	0	0	0	0	0	0	0,00

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)		
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)	
FONCAIXA AUTONOMOS 1, FTA		0	0	6.928	-4.320	-702	43.233	-52.635	-55	-0,01
FONCAIXA CONSUMO 1, FTA		0	0	24.471	-15.142	-2.199	125.878	-145.582	-109	-0,01
FONCAIXA FTGENCAT 3, FTA		0	0	1.143	-736	-694	8.435	-9.592	-137	-0,13
FONCAIXA FTGENCAT 4, FTA		0	0	1.534	-176	-978	9.724	-12.321	-37	-0,03
FONCAIXA FTGENCAT 5, FTA		0	0	3.733	-446	-2.421	20.106	-25.833	-35	-0,01
FONCAIXA FTGENCAT 6, FTA		0	0	2.912	-695	-1.433	15.289	-19.407	-32	-0,01
FONCAIXA LEASINGS 2, FTA		0	0	8.253	-1.390	0	93.305	-100.393	-285	-0,04
FONCAIXA PYMES 3, FTA		0	0	14.442	-2.212	0	202.127	-236.613	-2.011	-0,19
FONCAIXA PYMES 4, FTA		0	0	6.464	-2.793	0	59.371	-66.555	-519	-0,12
FONCAIXA PYMES 5, FTA		0	0	35.732	-13.530	0	455.516	-473.495	-19.440	-1,31
FTA FTPYME SANTANDER 2		0	0	1.585	-875	90	18.069	-19.644	-35	-0,01
FTA PYMES BANESTO 3		0	0	1.575	-384	0	46.576	-59.649	-27	-0,01
FTA PYMES SANTANDER 10		0	0	51.557	-44.745	0	1.161.398	-1.133.321	-420	-0,01
FTA PYMES SANTANDER 11	-3.575.000	3.753.800	0	5.426	0	0	509.216	0	0	0,00
FTA PYMES SANTANDER 3		0	0	6.532	-1.142	0	105.364	-130.682	-77	-0,01
FTA PYMES SANTANDER 4		0	0	9.867	-1.518	0	228.956	-264.150	-113	-0,01
FTA PYMES SANTANDER 5		0	0	8.640	-3.993	0	166.036	-210.820	-105	-0,01
FTA PYMES SANTANDER 6		0	0	5.829	-2.712	0	47.688	-48.382	-1.230	-0,41
FTA PYMES SANTANDER 7		0	0	9.273	-4.409	0	164.726	-233.700	-2.099	-0,28
FTA PYMES SANTANDER 8		0	0	13.022	-6.322	0	276.560	-543.028	-11.583	-1,23
FTA PYMES SANTANDER 9		0	0	4.820	-2.290	0	44.618	-40.200	-3.954	-0,76
FTA RMBS PRADO 1	-450.000	342.000	0	156	0	0	1.690	0	-45	-0,01
FTA RMBS SANTANDER 2		0	0	16.015	-6.873	0	100.741	-104.953	-9.417	-0,29
FTA RMBS SANTANDER 3		0	0	54.655	-28.521	0	223.783	-226.754	-16.835	-0,23
FTA SANTANDER CONSUMER SPAIN AUTO 2012-1		0	0	7.979	-3.024	0	52.435	-65.679	-3.892	-1,34
FTA SANTANDER CONSUMER SPAIN AUTO 2014-1	-117.672	0	0	31.379	-10.241	0	113.097	0	-25.065	-3,12
FTA SANTANDER EMPRESAS 2		0	0	1.379	-662	-376	13.651	-24.657	-35	-0,02
FTA SANTANDER FINANCIACION 1		0	0	614	-182	764	9.795	-12.427	-35	-0,05

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTA SANTANDER HIPOTECARIO 2	0	0	4.566	-1.206	-1.191	27.228	-34.545	-98	-0,01
FTA SANTANDER HIPOTECARIO 3	0	0	8.106	-1.522	-2.066	38.686	-53.660	-147	-0,01
FTA SANTANDER HIPOTECARIO 7	0	0	6.846	-5.813	3.714	29.994	-36.219	-166	-0,01
FTA SANTANDER HIPOTECARIO 8	0	0	3.504	-2.395	496	14.961	-19.073	-74	-0,01
FTA SANTANDER HIPOTECARIO 9	0	0	5.085	-1.660	0	19.501	-23.906	-84	-0,01
FTA UCI 11	0	0	2.649	-292	0	5.884	-7.542	-1.546	-0,66
FTA UCI 14	0	0	7.202	-649	0	13.933	-20.522	-970	-0,16
FTA UCI 16	0	0	11.030	-1.154	0	16.980	-31.371	-75	-0,01
FTA UCI 18	0	0	10.530	-2.048	-1.030	25.031	-35.081	-1.091	-0,12
FTA UCI 6	0	0	334	-82	0	2.312	-2.387	-224	-0,53
FTA UCI 7	0	0	428	-82	0	2.780	-2.733	-322	-0,65
FTA UCI 8	0	0	655	-105	0	3.019	-3.149	-569	-0,78
FTA UCI 9	0	0	1.770	-352	0	8.022	-8.292	-1.248	-0,61
FTA, HIPOTEBANSA 11	0	0	1.187	-279	-544	11.085	-12.230	-49	-0,03
FTA, HIPOTEBANSA X	0	0	887	-138	-565	7.569	-8.004	-113	-0,12
FTA, RMBS SANTANDER 1	0	0	11.222	-7.998	0	60.672	-64.326	-2.603	-0,19
FTA, SANTANDER CONSUMER SPAIN AUTO 2013-1	0	0	15.405	-5.050	0	67.890	-74.838	-8.730	-2,17
FTA, SANTANDER EMPRESAS 1	0	0	1.662	-624	-98	24.429	-25.692	-35	-0,02
FTA, SANTANDER EMPRESAS 3	0	0	2.840	-1.336	-206	74.317	-78.477	-46	-0,01
FTA, UCI 15	0	0	8.204	-816	0	12.514	-20.059	-2.306	-0,33
FTA, UCI 17	0	0	9.680	-907	-1.124	15.032	-26.042	-75	-0,01
FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO, FTA	0	1.299.038	495.160	-566.826	0	632.917	-2.850.000	-2.055	-0,01
FTH UCI 10	0	0	1.422	-173	0	7.201	-7.647	-1.022	-0,69
FTH UCI 12	0	0	4.004	-374	0	7.186	-9.294	-2.512	-0,77
FTH UCI 5	0	0	140	-30	0	1.372	-1.390	-83	-0,45
FTPyme BANCAJA 2 FTA	0	0	158	-82	-15	3.005	-2.864	-15	-0,07
FTPyme BANCAJA 3 FTA	0	0	188	-128	32	3.283	-3.204	-14	-0,04
FTPyme BANCAJA 6 FTA	0	0	774	-12	-198	9.816	-10.030	-15	-0,01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
FTPYME TDA CAM 2, FTA	0	0	279	-86	-127	6.331	-6.976	-26	-0,06
FTPYME TDA CAM 4, FTA	0	0	1.751	-233	-879	23.848	-24.777	-16	-0,01
FTPYME TDA CAM 7, FTA	0	0	2.181	-1.063	-396	25.018	-23.354	-37	-0,01
GAT FTGENCAT 2006, FTA	0	0	333	-31	-185	4.093	-4.447	-23	-0,07
GAT FTGENCAT 2007, FTA	0	0	1.158	-33	-428	8.854	-11.837	-23	-0,02
GAT FTGENCAT 2008, FTA	0	0	1.640	-1.012	-106	13.721	-19.664	-27	-0,02
GAT ICO-FTVPO 1, FTH	0	0	2.632	-625	-1.732	13.177	-14.262	-28	-0,01
GC FTGENCAT CAIXA TARRAGONA 1, FTA	0	0	833	-281	-302	6.526	-8.714	-27	-0,04
GC FTPYME PASTOR 4, FTA	0	0	707	-107	-488	4.421	-6.978	-18	-0,04
GC FTPYME SABADELL 4, FTA	0	0	939	-117	-691	8.468	-9.784	-20	-0,04
GC FTPYME SABADELL 6, FTA	0	0	1.831	-201	-1.361	14.660	-16.806	-20	-0,01
GC PASTOR HIPOTECARIO 5, FTA	0	0	4.109	-399	-2.994	12.542	-15.994	-31	-0,01
GC SABADELL 1, FTH	0	0	2.995	-316	-2.022	19.034	-20.113	-649	-0,25
HIPOCAT 10, FTA	0	0	4.373	-491	-2.823	27.025	-31.240	-97	-0,02
HIPOCAT 11, FTA	0	0	4.503	-536	-3.113	26.298	-31.971	-105	-0,02
HIPOCAT 4, FTA	0	0	700	-83	-486	2.726	-2.883	-217	-0,52
HIPOCAT 5, FTA	0	0	1.870	-206	-1.404	6.584	-7.295	-266	-0,23
HIPOCAT 6, FTA	0	0	2.656	-341	-1.827	10.332	-11.225	-60	-0,03
HIPOCAT 7, FTA	0	0	4.072	-552	-2.762	18.778	-19.109	-129	-0,04
HIPOCAT 8, FTA	0	0	4.629	-504	-2.947	22.224	-25.264	-96	-0,02
HIPOCAT 9, FTA	0	0	2.580	-351	-1.513	14.554	-19.432	-80	-0,03
IM BANCO POPULAR FTPYME 1, FTA	0	0	1.943	-298	-1.325	12.740	-14.441	-1.247	-1,11
IM BANCO POPULAR MBS 2, FTA	0	0	6.464	-1.410	-3.536	13.771	-18.412	-189	-0,03
IM BCG RMBS 2, FTA	0	0	6.018	-1.594	0	30.882	-36.447	-168	-0,01
IM CAJA LABORAL 1, FTA	0	0	2.018	-601	-756	18.533	-22.462	-614	-0,17
IM CAJA LABORAL 2, FTA	0	0	2.307	-980	-907	9.807	-12.957	-62	-0,01
IM CAJA LABORAL EMPRESAS 1, FTA	0	0	1.406	-97	0	18.119	-23.271	-73	-0,03
IM CAJAMAR 1, FTA	0	0	632	-199	-189	4.907	-6.001	-329	-0,34

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
IM CAJAMAR 3, FTA	0	0	3.174	-507	-1.231	20.901	-24.213	-1.208	-0,26
IM CAJAMAR 4, FTA	0	0	2.884	-702	-984	18.481	-22.254	-1.819	-0,40
IM CAJAMAR 5, FTA	0	0	3.526	-1.690	0	21.465	-25.073	-1.120	-0,21
IM CAJAMAR 6, FTA	0	0	6.869	-2.174	0	36.098	-44.761	-89	-0,01
IM CAJAMAR EMPRESAS 2 FTPYME, FTA	0	0	1.260	-408	-605	6.535	-11.278	-51	-0,04
IM CAJAMAR EMPRESAS 4, FTA	0	0	7.732	-1.179	0	64.793	-81.284	-117	-0,02
IM CAJAMAR EMPRESAS 5, FTA	0	0	7.808	-10.344	0	55.440	-68.605	-95	-0,02
IM CAJASTUR MBS 1, FTA	0	0	2.636	-849	-943	15.758	-18.414	-111	-0,02
IM CEDULAS 10, FTA	0	0	58.630	-58.499	0	0	0	-130	-0,01
IM CEDULAS 5, FTA	0	0	43.875	-43.747	0	0	0	-125	-0,01
IM CEDULAS 7, FTA	0	0	50.125	-49.957	0	0	0	-125	-0,01
IM CEDULAS 9, FTA	0	0	54.315	-54.140	0	0	0	-128	-0,01
IM FTGENCAT SABADELL 2, FTA	0	0	1.137	-109	-849	14.428	-11.179	-25	-0,03
IM FTPYME SABADELL 7, FTA	0	0	2.405	-962	-1.027	18.478	-27.419	-52	-0,03
IM GRUPO BANCO POPULAR EMPRESAS 1, FTA	0	0	10.727	-7.504	-1.187	65.027	-84.272	-2.688	-1,27
IM GRUPO BANCO POPULAR EMPRESAS V, FTA	0	0	18.647	-2.319	0	280.358	-399.018	-916	-0,09
IM GRUPO BANCO POPULAR EMPRESAS VI, FTA	-3.000.000	3.000.000	29.397	0	0	392.331	0	-587	-0,02
IM GRUPO BANCO POPULAR FTPYME I FTA	0	0	4.370	-733	-544	32.216	-38.576	-228	-0,08
IM GRUPO BANCO POPULAR FTPYME II, FTA	0	0	2.221	-324	-1.893	13.075	-18.813	-130	-0,07
IM PASTOR 2, FTH	0	0	1.881	-384	-1.127	12.797	-15.063	-89	-0,05
IM PASTOR 3, FTH	0	0	3.270	-301	-2.554	10.265	-13.166	-821	-0,28
IM PASTOR 4, FTA	0	0	4.042	-357	-2.679	13.783	-16.758	-46	-0,01
IM PRESTAMOS FONDOS CEDULAS, FTA	0	0	256	-154	-550	0	-30.725	0	0,00
IM SABADELL RMBS 2, FTA	0	0	7.810	-1.929	-4.965	33.419	-37.799	-1.302	-0,19
IM SABADELL RMBS 3, FTA	0	0	8.994	-1.793	-6.391	34.307	-39.768	-1.480	-0,19
IM TARJETAS 1, FTA	-767.798	0	98.170	-15.757	0	758.711	0	-65.972	-5,55
IM TERRASSA MBS 1, FTA	0	0	1.743	-372	-1.505	18.277	-36.116	-38	-0,03
INTERMONEY MASTER CEDULAS, FTA	0	0	0	0	0	0	0	0	0,00

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
MADRID ICO-FTVPO I, FTA	0	0	844	-306	-141	7.369	-8.561	-44	-0,03
MADRID RESIDENCIAL I, FTA	0	0	2.661	-708	-455	13.281	-16.624	-93	-0,02
MADRID RESIDENCIAL II, FTA	0	0	2.362	-716	-224	11.053	-13.133	-71	-0,01
MADRID RMBS I, FTA	0	0	5.423	-1.265	-1.894	24.060	-30.924	-108	-0,01
MADRID RMBS II, FTA	0	0	4.733	-976	-1.488	20.790	-27.180	-99	-0,01
MADRID RMBS III FTA	0	0	9.092	-1.625	-1.944	35.162	-48.069	-132	-0,01
MADRID RMBS IV, FTA	0	0	5.894	-2.707	-1.487	26.430	-33.994	-166	-0,01
MBS BANCAJA 1 FTA	0	0	551	-125	-264	8.008	-8.157	-19	-0,02
MBS BANCAJA 2, FTA	0	0	1.298	-342	-359	14.215	-14.469	-22	-0,01
MBS BANCAJA 3, FTA	0	0	1.849	-278	-616	17.509	-17.304	-27	-0,01
MBS BANCAJA 4, FTA	0	0	5.243	-892	-1.531	53.089	-51.340	-57	-0,01
MBS BANCAJA 6, FTA	0	0	3.916	-1.488	0	33.537	-32.923	-47	-0,01
MBS BANCAJA 7, FTA	0	0	4.827	-459	0	27.838	-31.092	-49	-0,01
MBS BANCAJA 8, FTA	0	0	2.490	-280	0	13.783	-16.523	-29	-0,01
PRIVATE DRIVER ESPAÑA 2013-1, FTA	0	0	4.902	-2.424	0	109.766	-97.519	-1.977	-0,59
PROGRAMA CEDULAS TDA, FTA	0	0	313.765	-313.355	0	0	0	0	0,00
PYME BANCAJA 5, FTA	0	0	345	-149	-181	5.525	-7.326	-20	-0,02
PYME VALENCIA 1, FTA	0	0	890	-347	32	13.813	-15.561	-21	-0,02
PYMES BANESTO 2, FTA	0	0	1.246	-219	-369	16.286	-18.637	-13	-0,01
RURAL HIPOTECARIO GLOBAL I, FTA	0	0	3.700	-574	-2.197	19.932	-21.774	-38	-0,01
RURAL HIPOTECARIO III FTH	0	0	392	-65	0	3.548	-3.713	-121	-0,34
RURAL HIPOTECARIO IV FTH	0	0	773	-147	0	5.983	-6.312	-362	-0,48
RURAL HIPOTECARIO IX, FTA	0	0	7.507	-933	-4.369	34.802	-36.588	-94	-0,01
RURAL HIPOTECARIO V FTA	0	0	1.126	-252	0	9.877	-9.992	-847	-0,60
RURAL HIPOTECARIO VI, FTA	0	0	2.473	-348	-1.536	14.261	-17.167	-328	-0,14
RURAL HIPOTECARIO VII, FTA	0	0	3.662	-333	-2.438	19.413	-21.325	-991	-0,32
RURAL HIPOTECARIO VIII, FTA	0	0	5.791	-1.572	-3.763	28.064	-32.263	-582	-0,11
RURAL HIPOTECARIO X, FTA	0	0	11.654	-1.991	-7.502	46.923	-55.425	-2.563	-0,25

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
RURAL HIPOTECARIO XI, FTA	0	0	13.441	-2.332	-8.281	59.799	-64.197	-3.067	-0,23
RURAL HIPOTECARIO XII, FTA	0	0	5.577	-1.152	-2.989	26.741	-27.967	-1.245	-0,20
RURAL HIPOTECARIO XIV, FTA	0	0	1.944	-393	0	6.822	-7.689	-1.160	-0,55
RURAL HIPOTECARIO XV, FTA	0	0	5.854	-934	0	16.202	-19.072	-4.665	-0,93
RURAL HIPOTECARIO XVI, FTA	0	0	1.400	-280	0	6.889	-6.386	-1.090	-0,76
RURAL HIPOTECARIO XVII, FTA	0	0	1.162	-697	0	2.963	-3.386	-357	-0,31
RURALPYME 2 FTPYME FTA	0	0	887	-138	-402	9.490	-11.250	-14	-0,02
SANTANDER HIPOTECARIO I, FTA	0	0	3.127	-958	-711	23.745	-26.642	-1.022	-0,19
SOL-LION, FTA	0	0	10.175	-6.255	1.715	136.328	-138.967	-6.465	-0,23
TDA 13 - MIXTO, FTA	0	0	464	-83	0	3.300	-3.522	-398	-1,05
TDA 14 - MIXTO, FTA	0	0	1.286	-178	0	6.264	-6.827	-1.125	-1,48
TDA 15 - MIXTO, FTA	0	0	895	-157	0	6.056	-6.074	-583	-0,70
TDA 16 - MIXTO, FTA	0	0	949	-181	0	5.365	-5.940	-478	-0,53
TDA 17 - MIXTO, FTA	0	0	1.015	-126	0	5.245	-4.904	-838	-1,21
TDA 18 - MIXTO, FTA	0	0	856	-187	0	4.828	-5.423	-603	-0,65
TDA 19 - MIXTO, FTA	0	0	1.650	-312	-750	8.252	-8.660	-376	-0,26
TDA 20 - MIXTO, FTA	0	0	972	-159	-329	6.166	-7.373	-193	-0,18
TDA 22 - MIXTO, FTA	0	0	1.532	-395	-777	6.811	-7.408	-68	-0,05
TDA 23, FTA	0	0	2.869	-195	-2.138	13.516	-14.817	-61	-0,03
TDA 24, FTA	0	0	2.065	-137	-1.363	6.403	-6.748	-67	-0,04
TDA 25, FTA	0	0	1.371	-126	-947	2.103	-1.637	-34	-0,03
TDA 26 - MIXTO, FTA	0	0	3.077	-349	-2.144	16.443	-16.700	-136	-0,05
TDA 27, FTA	0	0	3.857	-440	-2.202	17.748	-19.715	-55	-0,01
TDA 28, FTA	0	0	2.398	-352	-1.266	5.894	-4.003	-82	-0,03
TDA 29, FTA	0	0	3.476	-541	-2.107	17.191	-18.686	-42	-0,01
TDA 30, FTA	0	0	2.083	-841	-1.081	10.056	-9.652	-276	-0,12
TDA 31, FTA	0	0	1.514	-320	-873	6.529	-6.816	-24	-0,02
TDA CAJAMAR 2, FTA	0	0	4.166	-409	-2.750	15.991	-16.605	-1.284	-0,42

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
TDA CAM 1, FTA	0	0	1.584	-272	-896	14.496	-14.911	-243	-0,15
TDA CAM 11, FTA	0	0	6.375	-6.393	0	42.218	-42.484	-96	-0,01
TDA CAM 12, FTA	0	0	7.445	-7.749	0	50.067	-48.953	-1.585	-0,13
TDA CAM 2, FTA	0	0	1.664	-337	-930	14.661	-16.003	-28	-0,01
TDA CAM 3, FTA	0	0	1.871	-366	-953	17.731	-17.761	-28	-0,01
TDA CAM 4, FTA	0	0	4.463	-425	-2.521	36.156	-37.679	-54	-0,01
TDA CAM 5, FTA	0	0	5.683	-753	-2.885	38.360	-42.446	-68	-0,01
TDA CAM 6, FTA	0	0	3.898	-521	-2.114	25.433	-25.371	-60	-0,01
TDA CAM 7, FTA	0	0	5.651	-654	-2.673	39.627	-39.801	-70	-0,01
TDA CAM 8, FTA	0	0	5.537	-641	-2.700	38.382	-41.759	-66	-0,01
TDA CAM 9, FTA	0	0	4.966	-773	-2.270	35.048	-38.232	-67	-0,01
TDA IBERCAJA 1, FTA	0	0	907	-248	-384	8.979	-9.679	-172	-0,14
TDA IBERCAJA 2, FTA	0	0	1.917	-416	-804	16.967	-18.944	-583	-0,18
TDA IBERCAJA 3, FTA	0	0	2.175	-529	-868	18.815	-21.388	-487	-0,12
TDA IBERCAJA 4, FTA	0	0	3.229	-698	-1.357	27.196	-31.523	-69	-0,01
TDA IBERCAJA 5, FTA	0	0	3.158	-817	-1.293	26.195	-28.659	-928	-0,16
TDA IBERCAJA 6, FTA	0	0	4.601	-1.823	-2.058	33.639	-37.621	-95	-0,01
TDA IBERCAJA 7, FTA	0	0	6.586	-3.886	-1.957	45.730	-52.344	-151	-0,01
TDA IBERCAJA ICO-FTVPO, FTH	0	0	3.377	-1.118	-2.449	14.022	-16.532	-39	-0,01
TDA PASTOR 1, FTA	0	0	721	-143	-345	6.177	-6.501	-319	-0,45
TDA PASTOR CONSUMO 1, FTA	0	0	167	-36	-142	2.426	-2.879	-29	-0,67
TDA SA NOSTRA EMPRESAS 1, FTA	0	0	242	-203	-108	2.732	-4.605	-27	-0,05
TDA SA NOSTRA EMPRESAS 2, FTA	0	0	640	-432	-216	8.522	-9.594	-28	-0,02
TDA TARRAGONA 1, FTA	0	0	2.097	-436	-1.236	7.654	-8.770	-23	-0,01
VAL BANCAJA 1, FTA	0	0	1.220	-445	0	7.309	-7.714	-21	-0,01

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

TABLE C.1

FUND	PURCHASE / ISSUANCE		INTERESTS			REDEMPTIONS		FEES (3)	
	COLLECTION RIGHTS	DEBENTURES (1)	COLLECTION RIGHTS	DEBENTURES (1)	DERIVATIVES (2)	COLLECTION RIGHTS	DEBENTURES (1)	AMOUNT	% / TA (4)
VALENCIA HIPOTECARIO 1, FTA	0	0	761	-138	-429	7.805	-8.701	-16	-0,02
VALENCIA HIPOTECARIO 2, FTH	0	0	2.228	-361	-962	18.157	-20.379	-32	-0,01
VALENCIA HIPOTECARIO 3, FTA	0	0	2.524	-415	-907	18.561	-19.873	-37	-0,01
Subtotal BONDS 2015 1	-12.028.234	11.674.838	3.671.292	-2.776.033	-257.568	18.664.820	-20.363.256	-364.161	-0,15
Subtotal BONDS 2014 1	-4.327.850	5.720.020	3.962.428	-3.059.619	-306.856	12.579.478	-14.478.163	-272.207	-0,10
% change	177,93	104,10	-7,35	-9,27	-16,06	48,38	40,65	33,78	50,00
COMMERCIAL PAPER									
FTA SANTANDER 2	-3.108.216	1.420.000	0	0	0	2.354.495	-970.000	-138	-0,01
Subtotal COMMERCIAL PAPER 2015 1	-3.108.216	1.420.000	0	0	0	2.354.495	-970.000	-138	-0,01
Subtotal COMMERCIAL PAPER 2014 1	-2.812.552	615.865	0	0	0	2.941.536	-525.000	-634	-0,05
% change	10,51	130,57	-	-	-	-19,96	84,76	-78,23	-80,00
Total 2015 1	-15.136.450	13.094.838	3.671.292	-2.776.033	-257.568	21.019.315	-21.333.256	-364.299	-0,14
Total 2014 1	-7.140.402	6.335.885	3.962.428	-3.059.619	-306.856	15.521.014	-15.003.163	-272.841	-0,10
% change	111,98	106,68	-7,35	-9,27	-16,06	35,42	42,19	33,52	40,00

Amounts in thousands euros.

(1) Debentures and other tradeable securities

(2) Proceeds from payments for transactions with derivatives

(3) Payments for fees and other financial services

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