



FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 8

INFORME TRIMESTRAL BONOS DE TITULIZACIÓN DE ACTIVOS

Fecha: 19 de marzo de 2007

BONOS DE TITULIZACIÓN DE ACTIVOS. PRINCIPAL

SALDO ANTERIOR:	169.016.812,80 €.
AMORTIZACIONES:	8.648.389,98 €.
SALDO ACTUAL:	160.368.422,82 €.
% SOBRE SALDO INICIAL:	26,73%

AMORTIZACION DEVENGADA NO PAGADA:	0,00 €.
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BONOS DE TITULIZACIÓN DE ACTIVOS. INTERESES

INTERESES PAGADOS B.T.A.'S SERIE A	1.562.652,66 €.
INTERESES PAGADOS B.T.A.'S SERIE B	113.186,70 €.
INTERESES DEVENGADOS NO PAGADOS:	0,00 €.



FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 8

INFORME TRIMESTRAL PARTICIPACIONES HIPOTECARIAS

Fecha: 19 de marzo de 2007

PH'S PRINCIPAL

SALDO ANTERIOR:	169.200.650,77 €.
AMORTIZACIONES:	8.705.412,91 €.
SALDO ACTUAL:	160.495.237,86 €.
NUMERO DE PRESTAMOS:	4.051,00

PH'S INTERESES

INTERESES COBRADOS EN EL TRIMESTRE:	1.939.348,01 €.
INTERESES DEVENGADOS EN EL TRIMESTRE:	1.869.601,93 €.

PH'S EN MOROSIDAD

HASTA 30 DIAS:

1. PRINCIPAL:	34.510,50 €.
2. INTERES:	58.253,75 €.
3. SALDO DE LOS PRESTAMOS:	10.382.098,37 €.
4. NUMERO DE PRESTAMOS:	245,00

DE 30 A 60 DIAS:

1. PRINCIPAL:	10.227,09 €.
2. INTERES:	15.795,27 €.
3. SALDO DE LOS PRESTAMOS:	2.841.224,43 €.
4. NUMERO DE PRESTAMOS:	65,00

DE 60 A 90 DIAS:

1. PRINCIPAL:	3.732,78 €.
2. INTERES:	4.778,04 €.
3. SALDO DE LOS PRESTAMOS:	1.197.326,40 €.
4. NUMERO DE PRESTAMOS:	31,00

DE 90 A 180 DIAS:

1. PRINCIPAL:	12.883,07 €.
2. INTERES:	4.070,21 €.
3. SALDO DE LOS PRESTAMOS:	580.494,82 €.
4. NUMERO DE PRESTAMOS:	16,00

MAS DE 180 DIAS:

1. PRINCIPAL:	6.422,41 €.
2. INTERES:	10.615,90 €.
3. SALDO DE LOS PRESTAMOS:	349.550,73 €.
4. NUMERO DE PRESTAMOS:	21,00

PROPIEDADES TRANSITORIAS (1):

1.- SALDO 18 DE DICIEMBRE DE 2.006	324.265,08 €.
2.- ENTRADAS DEL PERIODO	€.
3.- SALIDAS DEL PERIODO	-130.566,74 €.
4.- SALDO 19 DE MARZO DE 2.007	193.698,34 €.

CONTENCIOSOS PRESTAMOS PERSONALES (2):

1.- SALDO 18 DE DICIEMBRE DE 2.006	153.578,85 €.
2.- ENTRADAS Y SALIDAS DEL PERIODO	-26.776,17 €.
3.- SALDO 19 DE MARZO DE 2.007	126.802,68 €.

FONDO DE TITULIZACIÓN DE ACTIVOS

UCI 8

INFORME TRIMESTRAL DE ORIGEN Y APLICACIÓN DE FONDOS

(CAJA)

Fecha: 19 de marzo de 2007

A.- ORIGEN:	11.004.665,61 €
a) PRINCIPAL COBRADO	
1. AMORTIZACION DE PH'S:	8.705.412,91 €
b) INTERESES COBRADOS	
1. INTERESES DE PH'S:	1.939.348,01 €
2. INTERESES DE REINVERSION:	122.759,36 €
c) VTAS. ADJUDICADOS	237.145,33 €
c) ADJUDICACION	0,00 €
B.- APLICACIÓN:	11.004.665,61 €
1. GASTOS CORRIENTES:	11.413,35 €.
2. INTERESES DE BTA'S SERIE A:	1.562.652,66 €.
3. INTERESES DE BTA'S B:	113.186,70 €.
4. AMORTIZACION DE BTA'S :	8.648.389,98 €.
5. INTERES PRESTAMOS SUBORDINADO A:	68.552,44 €.
6. AMORTIZ. DE PRESTAMOS SUBORDINADO	391.743,58 €.
7. COMISIONES FIJA A FAVOR UCI:	6.000,00 €.
8. COMISION VARIABLE A FAVOR UCI	594.470,48 €
9. DISPOSICIONES DE FONDOS DE RESERVA	
PRINCIPAL Y SECUNDARIO:	-391.743,58 €.

C.- ESTADO DE LA CUENTA DE TESORERIA:***a) EN CONCEPTO DE FONDO DE RESERVA PRINCIPAL***

1. SALDO ANTERIOR:	7.614.029,28 €.
2. UTILIZACION DEL PERIODO:	-391.743,58 €.
3. SALDO ACTUAL:	7.222.285,70 €.

TOTAL (A)	7.222.285,70 €
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PREPAYMENTS - UC18

Date	Outstanding before prepayment	Real outstanding	2.09% Prepayment vector	Remaining at the end of the month	Average Single monthly mortality	CPR	Monthly Single monthly mortality	CPR	Outstanding after prepayment
	600.030.263,3		100,00%	100,00%				19,88%	600.030.263,250000
jul-02	598.997.437,3	590.336.116,5	97,91%	98,55%	1,45%	16,04%	1,45%	16,04%	586.493.292,3
ago-02	597.959.998,1	582.758.168,9	95,87%	97,46%	1,28%	14,32%	1,11%	12,56%	573.255.594,9
sep-02	596.917.925,0	575.197.486,2	93,87%	96,36%	1,23%	13,78%	1,13%	12,70%	560.310.648,2
oct-02	595.871.197,3	566.689.574,6	91,91%	95,10%	1,25%	13,98%	1,31%	14,59%	547.652.070,3
nov-02	594.819.794,2	560.350.472,3	89,99%	94,21%	1,19%	13,35%	0,94%	10,76%	535.273.616,9
dic-02	593.763.694,9	550.626.284,9	88,11%	92,73%	1,25%	14,00%	1,56%	17,20%	523.169.178,2
ene-03	592.702.878,3	542.196.558,6	86,27%	91,48%	1,26%	14,16%	1,35%	15,10%	511.332.776,6
feb-03	591.637.323,4	531.194.838,9	84,47%	89,78%	1,34%	14,93%	1,85%	20,10%	499.758.563,3
mar-03	590.567.009,0	521.753.707,6	82,71%	88,35%	1,37%	15,23%	1,60%	17,59%	488.440.816,0
abr-03	589.491.913,9	510.015.634,9	80,98%	86,52%	1,44%	15,95%	2,07%	22,21%	477.373.935,8
may-03	588.412.016,6	500.008.904,2	79,29%	84,98%	1,47%	16,27%	1,78%	19,41%	466.552.444,8
jun-03	587.327.295,9	488.451.623,0	77,63%	83,17%	1,52%	16,83%	2,13%	22,78%	455.970.983,3
jul-03	586.238.815,9	476.702.710,4	76,01%	81,32%	1,58%	17,38%	2,22%	23,66%	445.625.133,0
ago-03	585.145.474,1	463.533.357,0	74,43%	79,22%	1,65%	18,10%	2,58%	26,93%	435.508.907,1
sep-03	584.047.248,6	450.873.995,7	72,87%	77,20%	1,71%	18,70%	2,55%	26,64%	425.617.286,9
oct-03	582.944.117,8	439.324.835,0	71,35%	75,36%	1,75%	19,11%	2,38%	25,08%	415.945.362,0
nov-03	581.836.059,7	424.848.001,3	69,86%	73,02%	1,83%	19,91%	3,11%	31,56%	406.488.328,5
dic-03	580.723.052,2	410.904.676,0	68,40%	70,76%	1,90%	20,59%	3,10%	31,44%	397.241.486,0
ene-04	579.606.665,5	399.638.040,0	66,98%	68,95%	1,94%	20,93%	2,55%	26,69%	388.201.302,5
feb-04	578.485.292,3	390.516.469,2	65,58%	67,51%	1,95%	21,00%	2,09%	22,42%	379.362.172,6
mar-04	577.358.910,4	378.755.165,1	64,21%	65,60%	1,99%	21,41%	2,82%	29,08%	370.719.695,6
abr-04	576.227.497,2	370.068.363,0	62,87%	64,22%	1,99%	21,46%	2,10%	22,50%	362.269.566,2
may-04	575.091.030,4	360.022.327,4	61,56%	62,60%	2,02%	21,68%	2,52%	26,40%	354.007.572,0
jun-04	573.949.487,4	348.072.410,1	60,27%	60,65%	2,06%	22,13%	3,13%	31,70%	345.929.592,2
jul-04	572.806.848,5	337.247.978,8	59,01%	58,88%	2,10%	22,45%	2,92%	29,90%	338.033.957,1

PREPAYMENTS - UC18

Date	Outstanding before prepayment	Real outstanding	2,09% Prepayment vector	Remaining at the end of the month	Average Single monthly mortality	CPR	Monthly Single monthly mortality	CPR	Outstanding after prepayment
	600.030.263,3		100,00%	100,00%				19,88%	600.030.263,250000
ago-04	571.659.105,8	328.958.493,0	57,78%	57,54%	2,10%	22,51%	2,26%	24,01%	330.314.271,7
sep-04	570.506.236,6	322.988.731,8	56,58%	56,61%	2,09%	22,34%	1,62%	17,76%	322.766.679,3
oct-04	569.348.217,8	316.160.050,7	55,39%	55,53%	2,08%	22,28%	1,92%	20,71%	315.387.407,0
nov-04	568.185.026,6	308.983.044,7	54,24%	54,38%	2,08%	22,28%	2,07%	22,20%	308.172.763,3
dic-04	567.016.639,8	301.373.878,5	53,11%	53,15%	2,08%	22,34%	2,26%	24,01%	301.119.137,1
ene-05	565.848.494,2	292.896.578,7	52,00%	51,76%	2,10%	22,50%	2,61%	27,21%	294.225.834,1
feb-05	564.675.130,8	285.599.516,4	50,91%	50,58%	2,11%	22,56%	2,29%	24,26%	287.486.453,0
mar-05	563.496.526,5	278.896.649,9	49,85%	49,49%	2,11%	22,57%	2,14%	22,89%	280.897.615,0
abr-05	562.312.657,7	272.426.583,8	48,81%	48,45%	2,11%	22,57%	2,11%	22,62%	274.456.015,0
may-05	561.123.500,9	265.219.774,5	47,79%	47,27%	2,12%	22,66%	2,44%	25,65%	268.158.419,2
jun-05	559.929.032,6	256.988.491,8	46,79%	45,90%	2,14%	22,86%	2,90%	29,73%	262.001.664,4
jul-05	558.732.170,6	249.725.804,7	45,82%	44,70%	2,15%	22,99%	2,62%	27,26%	255.984.003,3
ago-05	557.529.962,5	243.550.019,5	44,86%	43,68%	2,16%	23,01%	2,26%	24,02%	250.101.010,3
sep-05	556.322.384,6	239.169.550,9	43,92%	42,99%	2,14%	22,88%	1,59%	17,45%	244.349.724,7
oct-05	555.109.412,9	233.417.585,8	43,01%	42,05%	2,14%	22,89%	2,19%	23,35%	238.727.250,3
nov-05	553.891.023,2	228.927.706,3	42,11%	41,33%	2,13%	22,79%	1,71%	18,67%	233.230.753,9
dic-05	552.667.191,4	222.405.592,8	41,23%	40,24%	2,14%	22,90%	2,63%	27,41%	227.857.463,4
ene-06	551.441.648,7	217.129.792,2	40,37%	39,37%	2,14%	22,90%	2,16%	23,01%	222.606.183,3
feb-06	550.210.631,9	211.145.985,9	39,53%	38,38%	2,15%	22,99%	2,54%	26,55%	217.472.688,2
mar-06	548.974.116,6	206.090.152,6	38,70%	37,54%	2,15%	22,99%	2,17%	23,19%	212.454.384,5
abr-06	547.732.078,1	201.397.930,4	37,89%	36,77%	2,15%	22,97%	2,06%	22,06%	207.548.735,2
may-06	546.484.491,9	196.469.202,0	37,10%	35,95%	2,15%	22,99%	2,22%	23,66%	202.753.258,2
jun-06	545.231.333,1	192.092.021,9	36,33%	35,23%	2,15%	22,96%	2,00%	21,56%	198.065.525,6
jul-06	543.978.106,5	187.022.149,3	35,57%	34,38%	2,16%	23,01%	2,41%	25,42%	193.485.128,9
ago-06	542.719.282,2	181.919.552,4	34,83%	33,52%	2,16%	23,07%	2,50%	26,22%	189.007.704,3

PREPAYMENTS - UC18

Date	Outstanding before prepayment	Real outstanding	2,09% Prepayment vector	Remaining at the end of the month	Average Single monthly mortality	CPR	Monthly Single monthly mortality	CPR	Outstanding after prepayment
	600.030.263,3		100,00%	100,00%				19,88%	600.030.263.250000
sep-06	541.454.835,1	178.770.992,7	34,10%	33,02%	2,15%	22,95%	1,50%	16,60%	184.630.980,7
oct-06	540.184.740,1	175.824.139,0	33,39%	32,55%	2,14%	22,82%	1,42%	15,74%	180.352.736,8
nov-06	538.908.972,0	172.183.018,5	32,69%	31,95%	2,13%	22,77%	1,84%	19,97%	176.170.799,2
dic-06	537.627.505,6	169.047.071,9	32,01%	31,44%	2,12%	22,67%	1,59%	17,47%	172.083.042,2
ene-07	536.344.900,4	165.941.108,6	31,34%	30,94%	2,11%	22,58%	1,60%	17,62%	168.088.823,1
feb-07	535.056.566,3	163.218.217,2	30,69%	30,50%	2,10%	22,46%	1,40%	15,61%	164.184.616,9
mar-07	533.762.477,6	160.368.435,2	30,04%	30,04%	2,09%	22,37%	1,51%	16,67%	160.368.435,2

DEAL
MEZZ. DECLIN
MEZZ. STOPS DECLIN
VIDA RESIDUAL DESDE

600.000.000
6,60%
0,75%
11/03/2007

2,30

2,32

FECHA	SERIE A		VIDA MEDIA	SERIE B	
	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	PRINCIPAL	VIDA MEDIA
11/07/1902	0	580.200.000	19.800.000	0	0
11/08/1902	0	580.200.000	19.800.000	0	0
11/09/2002	39.719.615	580.200.000	19.800.000	0	0
11/10/2002	0	540.480.385	19.800.000	0	0
11/11/2002	0	540.480.385	19.800.000	0	0
11/12/2002	37.141.470	540.480.385	19.800.000	-57.606.420.074	0
11/01/2003	0	503.338.915	19.800.000	0	0
11/02/2003	0	503.338.915	19.800.000	0	0
11/03/2003	34.728.362	503.338.915	19.800.000	-50.738.137.086	0
11/04/2003	0	468.610.553	19.800.000	0	0
11/05/2003	0	468.610.553	19.800.000	0	0
11/06/2003	32.469.833	468.610.553	19.800.000	-44.451.200.965	0
11/07/2003	0	436.140.720	19.800.000	0	0
11/08/2003	0	436.140.720	19.800.000	0	0
11/09/2003	30.353.696	436.140.720	19.800.000	-38.761.670.358	0
11/10/2003	0	405.787.024	19.800.000	0	0
11/11/2003	0	405.787.024	19.800.000	0	0
11/12/2003	28.375.801	405.787.024	19.800.000	-33.653.699.811	0
11/01/2004	0	377.411.223	19.800.000	0	0
11/02/2004	0	377.411.223	19.800.000	0	0
11/03/2004	26.521.790	377.411.223	19.800.000	-29.041.360.505	0
11/04/2004	0	350.889.432	19.800.000	0	0
11/05/2004	0	350.889.432	19.800.000	0	0
11/06/2004	24.790.103	350.889.432	19.800.000	-24.864.473.742	0
11/07/2004	0	326.099.329	19.800.000	0	0

1/%

DEAL
MEZZ. DECLININ
MEZZ. STOPS DECLININ
VIDA RESIDUAL DESDE

600.000.000
6,60%
0,75%
11/03/2007

2,30

2,32

FECHA	PRINCIPAL		SENIOR NOTES	MEZZANIE NOTES	SERIE A		VIDA MEDIA	SERIE B		VIDA MEDIA
	AVAILABLE				PRINCIPAL			PRINCIPAL		
11/08/2004	1	0	326.099.329	19.800.000						
11/09/2004	1	23.162.913	326.099.329	19.800.000	23.162.913	0	-21.101.413.606	0	0	0
11/10/2004	1	0	302.936.416	19.800.000	0	0	0	0	0	0
11/11/2004	1	0	302.936.416	19.800.000	0	0	0	0	0	0
11/12/2004	1	21.614.894	302.936.416	19.800.000	20.458.440	0	-16.775.921.009	1.156.454	0	-948.291.948
11/01/2005	1	0	282.477.976	18.643.546	0	0	0	0	0	0
11/02/2005	1	0	282.477.976	18.643.546	0	0	0	0	0	0
11/03/2005	1	20.221.522	282.477.976	18.643.546	18.969.533	0	-13.847.759.010	1.251.989	0	-913.952.095
11/04/2005	1	0	263.508.443	17.391.557	0	0	0	0	0	0
11/05/2005	1	0	263.508.443	17.391.557	0	0	0	0	0	0
11/06/2005	1	18.895.951	263.508.443	17.391.557	17.726.032	0	-11.309.208.695	1.169.918	0	-746.407.774
11/07/2005	1	0	245.782.411	16.221.639	0	0	0	0	0	0
11/08/2005	1	0	245.782.411	16.221.639	0	0	0	0	0	0
11/09/2005	1	17.651.940	245.782.411	16.221.639	16.559.043	0	-9.041.237.421	1.092.897	0	-596.721.670
11/10/2005	1	0	229.223.368	15.128.742	0	0	0	0	0	0
11/11/2005	1	0	229.223.368	15.128.742	0	0	0	0	0	0
11/12/2005	1	16.492.261	229.223.368	15.128.742	15.471.164	0	-7.039.379.829	1.021.097	0	-464.599.069
11/01/2006	1	0	213.752.203	14.107.645	0	0	0	0	0	0
11/02/2006	1	0	213.752.203	14.107.645	0	0	0	0	0	0
11/03/2006	1	15.403.079	213.752.203	14.107.645	14.449.417	0	-5.274.037.322	953.662	0	-348.086.463
11/04/2006	1	0	199.302.786	13.153.984	0	0	0	0	0	0
11/05/2006	1	0	199.302.786	13.153.984	0	0	0	0	0	0
11/06/2006	1	14.388.859	199.302.786	13.153.984	13.497.991	0	-3.684.951.669	890.867	0	-243.206.810
11/07/2006	1	0	185.804.794	12.263.116	0	0	0	0	0	0
11/08/2006	1	0	185.804.794	12.263.116	0	0	0	0	0	0
11/09/2006	1	13.434.545	185.804.794	12.263.116	12.602.763	0	-2.281.100.023	831.782	0	-150.552.601

2%

DEAL
MEZZ. DECLIN
MEZZ. STOPS DECLIN
VIDA RESIDUAL DESDE

600.000.000
6,60%
0,75%
11/03/2007

2,30

2,32

FECHA	SERIE A		VIDA MEDIA	SERIE B	
	PRINCIPAL AVAILABLE	SENIOR NOTES	MEZZANIE NOTES	PRINCIPAL	VIDA MEDIA
11/10/2006	1	0	173.202.032	11.431.334	0
11/11/2006	1	0	173.202.032	11.431.334	0
11/12/2006	1	12.547.939	173.202.032	11.431.334	-1.059.394.433
11/01/2007	1	0	161.430.983	10.654.445	0
11/02/2007	1	0	161.430.983	10.654.445	0
11/03/2007	1	11.714.607	161.430.983	10.654.445	0
11/04/2007	1	0	150.439.432	9.929.002	0
11/05/2007	1	0	150.439.432	9.929.002	0
11/06/2007	1	10.939.639	150.439.432	9.929.002	944.134.015
11/07/2007	1	0	140.177.106	9.251.689	0
11/08/2007	1	0	140.177.106	9.251.689	0
11/09/2007	1	10.207.703	140.177.106	9.251.689	1.761.929.960
11/10/2007	1	0	130.601.400	8.619.692	0
11/11/2007	1	0	130.601.400	8.619.692	0
11/12/2007	1	9.530.875	130.601.400	8.619.692	2.458.715.397
11/01/2008	1	0	121.660.617	8.029.601	0
11/02/2008	1	0	121.660.617	8.029.601	0
11/03/2008	1	8.893.052	121.660.617	8.029.601	3.053.336.646
11/04/2008	1	0	113.318.167	7.478.999	0
11/05/2008	1	0	113.318.167	7.478.999	0
11/06/2008	1	8.301.918	113.318.167	7.478.999	3.566.865.455
11/07/2008	1	0	105.530.251	6.964.997	0
11/08/2008	1	0	105.530.251	6.964.997	0
11/09/2008	1	7.739.130	105.530.251	6.964.997	3.992.984.475
11/10/2008	1	0	98.270.279	6.485.838	0
11/11/2008	1	0	98.270.279	6.485.838	0

3/0%

DEAL
MEZZ. DECLININ
MEZZ. STOPS DECLININ
VIDA RESIDUAL DESDE

600.000.000
6,60%
0,75%
11/03/2007

2,30

2,32

FECHA	PRINCIPAL		SENIOR NOTES	MEZZANIE NOTES	SERIE A		VIDA MEDIA	SERIE B		VIDA MEDIA
	AVAILABLE				PRINCIPAL			PRINCIPAL		
11/12/2008	1	7.223.604	98.270.279	6.485.838	6.776.364	4.343.649.059	447.240	286.680.838		
11/01/2009	1	0	91.493.915	6.038.598	0	0	0	0		
11/02/2009	1	0	91.493.915	6.038.598	0	0	0	0		
11/03/2009	1	6.738.528	91.493.915	6.038.598	6.321.321	4.620.885.668	417.207	304.978.454		
11/04/2009	1	0	85.172.594	5.621.391	0	0	0	0		
11/05/2009	1	0	85.172.594	5.621.391	0	0	0	0		
11/06/2009	1	6.288.406	85.172.594	5.621.391	5.899.068	4.854.932.935	389.338	320.425.574		
11/07/2009	1	0	79.273.526	5.232.053	0	0	0	0		
11/08/2009	1	0	79.273.526	5.232.053	0	0	0	0		
11/09/2009	1	5.862.594	79.273.526	5.232.053	5.499.620	5.032.151.850	362.975	332.122.022		
11/10/2009	1	0	73.773.907	4.869.078	0	0	0	0		
11/11/2009	1	0	73.773.907	4.869.078	0	0	0	0		
11/12/2009	1	5.469.942	73.773.907	4.869.078	5.131.278	5.162.065.254	338.664	340.696.307		
11/01/2010	1	0	68.642.629	4.530.414	0	0	0	0		
11/02/2010	1	0	68.642.629	4.530.414	0	0	0	0		
11/03/2010	1	5.095.633	68.642.629	4.530.414	5.065.072	5.551.318.700	30.562	33.495.447		
11/04/2010	1	0	63.577.558	4.500.000	0	0	0	0		
11/05/2010	1	0	63.577.558	4.500.000	0	0	0	0		
11/06/2010	1	4.753.521	63.577.558	4.500.000	4.753.521	5.647.182.655	0	0		
11/07/2010	1	0	58.824.037	4.500.000	0	0	0	0		
11/08/2010	1	0	58.824.037	4.500.000	0	0	0	0		
11/09/2010	1	4.431.746.	58.824.037	4.500.000	58.824.037	75.294.767.129	4.500.000	5.760.000.000		

4/%

**ACTIVO: PARTICIPACIONES HIPOTECARIAS Y
DERECHOS DE CREDITO SOBRE PRESTAMOS
PERSONALES**

CARACTERÍSTICAS GENERALES			
CONCEPTOS	27-06-02	19-03-07	
Nº DE PRÉSTAMOS DE LA CARTERA	12.464	4.051	
SALDO VIVO	600.030.262,96 €	160.495.237,86 €	
TIPO DE INTERÉS DE LAS PH's	5,36%	4,82%	
SALDO PRESTAMOS HIPOTECARIOS	551.275.249,29 €	150.802.081,61€	
Nº. PRESTAMOS HIPOTECARIOS	8.031	2.910	
LTV (HIPOTECARIOS)	66,32%	55,58%	

AMORTIZACIONES ANTICIPADAS (% sobre saldo vivo)			
MESES	TASA		TASA MEDIA
	Mensual	Annualizada	Mensual
SEPTIEMBRE 2006	1,50	16,60	2,15
DICIEMBRE 2006	1,59	17,47	2,12
MARZO 2007	1,51	16,67	2,09
			22,37

MOROSIDAD DE LA CARTERA A 19 DE MARZO 2.007			
CONCEPTOS	HASTA 30 DÍAS	MAS DE 30 DÍAS	
Nº DE RECIBOS EN MORA	358	317	
IMPORTE	92.764,25 €	68.524,77 €	

MEJORA CREDITICIA			
CONCEPTOS	27-06-02	19-03-07	
EMISION SUBORDINADA	3,30%	6,19%	
FONDO RESERVA PRINCIPAL	11.100.000 € (1,85%)	7.222.285,70 €(4,50%)	

PASIVO: BONOS DE TITULIZACION DE ACTIVOS

EMISION PRINCIPAL SERIE A			
CONCEPTOS	27-06-02	19-03-07	
NÚMERO DE BONOS	5.802	5.802	
SALDO VIVO TOTAL	580.200.000,00 €	150.439.419,78 €	
SALDO VIVO UNITARIO	100.000,00 €	25.928,89 €	
TIPO DE INTERÉS APLICABLE	EURIBOR 3M+22 pb	EURIBOR 3M+22 pb	
TIPO DE INTERÉS NOMINAL	3,683%	4,116%	
RATING (S&P-Moody's)	AAA/Aaa	AAA/Aaa	
AMORTIZACION	PASS - THROUGH		
VIDA RESIDUAL (años)	5,7	2,30%	

EMISION SUBORDINADA SERIE B			
CONCEPTOS	27-06-02	19-03-07	
NÚMERO DE BONOS	198	198	
SALDO VIVO TOTAL	19.800.000,00 €	9.929.003,04 €	
SALDO VIVO UNITARIO	100.000,00 €	50.146,48 €	
TIPO DE INTERÉS APLICABLE	EURIBOR 3M+60 pb	EURIBOR 3M+60 pb	
TIPO DE INTERÉS NOMINAL	4,063%	4,496%	
RATING (S&P-Moody's)	A/A2	AA-/A2	
AMORTIZACION	SUBORDINADA		
VIDA RESIDUAL	9,2	2,32	

PRESTAMO SUBORDINADO			
CONCEPTOS	27-06-02	19-03-07	
SALDO VIVO TOTAL	13.250.000,00 €	7.224.962,00 €	
TIPO DE INTERÉS	4,35%	3,72%	