

OPERACIONES DE INTERCAMBIO FINANCIERO DE INTERESES

Listado de Coberturas de Tipos de Interés (no incluye el pago de intereses del pasivo subyacente)

REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
0107: PTMO DEUT 96								
EUR: EURO								
SWI009921	Interest	UBSU	15-jun-01	15-jun-04	15-jun-07	5,93500%	(725.291,39)	(725.291,39)
SWI009921	Interest	UBSU	15-jun-01	15-jun-04	15-jun-07	2,17800%	266.164,22	266.164,22
Total 15-6-2004							(459.127,17)	(459.127,17)
SWI009921	Interest	UBSU	15-jun-01	15-dic-04	15-jun-07	5,93500%	(725.291,39)	(725.291,39)
SWI009921	Interest	UBSU	15-jun-01	15-dic-04	15-jun-07	2,20400%	269.341,57	269.341,57
Total 15-12-2004							(455.949,82)	(455.949,82)
Total 0107: PTMO DEUT 96								(915.076,99)
0209: PTMO BBVA 2004								
EUR: EURO								
SWI011982	Interest	INDO	11-feb-04	11-may-04	11-feb-14	2,07400%	259.250,00	259.250,00
SWI011981	Interest	BBVA	11-feb-04	11-may-04	11-feb-14	2,07400%	259.250,00	259.250,00
SWI011984	Interest	GOLDMAN	11-feb-04	11-may-04	11-feb-14	2,07400%	259.250,00	259.250,00
SWI011983	Interest	JMOR	11-feb-04	11-may-04	11-feb-14	2,07400%	259.250,00	259.250,00
Total 11/05/2004							1.037.000,00	1.037.000,00
SWI011983	Interest	JMOR	11-feb-04	11-ago-04	11-feb-14	2,08100%	265.905,56	265.905,56
SWI011984	Interest	GOLDMAN	11-feb-04	11-ago-04	11-feb-14	2,08100%	265.905,56	265.905,56
SWI011981	Interest	BBVA	11-feb-04	11-ago-04	11-feb-14	2,08100%	265.905,56	265.905,56
SWI011982	Interest	INDO	11-feb-04	11-ago-04	11-feb-14	2,08100%	265.905,56	265.905,56
Total 11/08/2004							1.063.622,24	1.063.622,24
SWI011982	Interest	INDO	11-feb-04	11-nov-04	11-feb-14	2,11200%	269.866,67	269.866,67
SWI011981	Interest	BBVA	11-feb-04	11-nov-04	11-feb-14	2,11200%	269.866,67	269.866,67
SWI011984	Interest	GOLDMAN	11-feb-04	11-nov-04	11-feb-14	2,11200%	269.866,67	269.866,67
SWI011983	Interest	JMOR	11-feb-04	11-nov-04	11-feb-14	2,11200%	269.866,67	269.866,67
Total 11/11/2004							1.079.466,68	1.079.466,68
Total 0209: PTMO BBVA 2004								3.180.088,92
0405: COL.PRIV 02-MSTANLEY								
EUR: EURO								
SWI009066	Interest	BOAM	14-mar-01	15-mar-04	15-mar-04	5,44000%	(5.455.111,11)	(5.455.111,11)
SWI009066	Interest	BOAM	14-mar-01	15-mar-04	15-mar-04	2,15000%	543.472,22	543.472,22
Total 15/03/2004							(4.911.638,89)	(4.911.638,89)
Total 0405: COL.PRIV 02-MSTANLEY								(4.911.638,89)
0408: PTMO ABRIL 2000								
EUR: EURO								
SWI009915	Interest	CITI	17-dic-01	15-jun-04	15-jun-05	5,83500%	(534.803,11)	(534.803,11)
SWI009915	Interest	CITI	17-dic-01	15-jun-04	15-jun-05	2,17800%	199.623,17	199.623,17
SWI009918	Interest	CITI	17-dic-01	15-jun-04	15-jun-05	2,17800%	266.164,22	266.164,22
SWI009918	Interest	CITI	17-dic-01	15-jun-04	15-jun-05	5,98000%	(730.790,65)	(730.790,65)
Total 15/06/2004							(799.806,37)	(799.806,37)
SWI009918	Interest	CITI	17-dic-01	15-dic-04	15-jun-05	5,98000%	(730.790,65)	(730.790,65)
SWI009918	Interest	CITI	17-dic-01	15-dic-04	15-jun-05	2,20400%	269.341,57	269.341,57
SWI009915	Interest	CITI	17-dic-01	15-dic-04	15-jun-05	2,20400%	202.006,18	202.006,18
SWI009915	Interest	CITI	17-dic-01	15-dic-04	15-jun-05	5,83500%	(534.803,11)	(534.803,11)
Total 15/12/2004							(794.246,01)	(794.246,01)
Total 0408: PTMO ABRIL 2000								(1.594.052,38)
0412: COL.PRIV 02-DRESDNER								
EUR: EURO								
OCF010540	Interest	INDO	06-mar-02	16-feb-04	16-feb-05	1,39000%	0,00	0,00
OCF010264	Interest	CITI	04-dic-01	16-feb-04	16-feb-05	1,39000%	0,00	0,00
OCF010265	Interest	CITI	04-dic-01	16-feb-04	16-feb-05	1,39000%	0,00	0,00
SWI010263	Interest	CITI	18-feb-02	16-feb-04	16-feb-05	1,39000%	(281.088,89)	(281.088,89)
SWI010263	Interest	CITI	18-feb-02	16-feb-04	16-feb-05	2,17100%	109.756,11	109.756,11
SWI010537	Interest	INDO	18-feb-02	16-feb-04	16-feb-05	1,39000%	281.088,89	281.088,89
OCF010538	Interest	INDO	06-mar-02	16-feb-04	16-feb-05	1,39000%	0,00	0,00
OCF010539	Interest	INDO	06-mar-02	16-feb-04	16-feb-05	1,39000%	0,00	0,00
SWI010537	Interest	INDO	18-feb-02	16-feb-04	16-feb-05	2,17100%	(109.756,11)	(109.756,11)
OCF010266	Interest	CITI	04-dic-01	16-feb-04	16-feb-05	1,39000%	0,00	0,00
Total 16-2-2004							(0,00)	(0,00)
SWI009052	Interest	INDO	14-mar-01	15-mar-04	15-mar-04	5,49000%	(2.752.625,00)	(2.752.625,00)
SWI009052	Interest	INDO	14-mar-01	15-mar-04	15-mar-04	2,15000%	271.736,11	271.736,11
SWI009053	Interest	SOCI	14-mar-01	15-mar-04	15-mar-04	5,49500%	(2.755.131,94)	(2.755.131,94)
SWI009053	Interest	SOCI	14-mar-01	15-mar-04	15-mar-04	2,15000%	271.736,11	271.736,11
Total 14-03-2004							(4.964.284,72)	(4.964.284,72)
SWI010263	Interest	CITI	18-feb-02	17-may-04	16-feb-05	2,06700%	104.498,33	104.498,33
SWI010537	Interest	INDO	18-feb-02	17-may-04	16-feb-05	2,06700%	(104.498,33)	(104.498,33)
Total 17-05-2004							0,00	0,00



REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
SWI010263	Interest	CITI	18-feb-02	16-ago-04	16-feb-05	2,09300%	105.812,78	105.812,78
SWI010537	Interest	INDO	18-feb-02	16-ago-04	16-feb-05	2,09300%	(105.812,78)	(105.812,78)
Total 16-08-2004							0,00	0,00
SWI010263	Interest	CITI	18-feb-02	16-nov-04	16-feb-05	2,11400%	108.048,89	108.048,89
SWI010537	Interest	INDO	18-feb-02	16-nov-04	16-feb-05	2,11400%	(108.048,89)	(108.048,89)
Total 16-11-2004							0,00	0,00
Total 0412: COL.PRIV 02-DRESDNER								(4.964.284,72)
0607: PTMO BCL 97								
EUR: EURO								
OCF007028	Interest	CITI	12-dic-97	29-mar-04	27-jun-07	2,11800%	0,00	0,00
OCF007025	Interest	SANT	12-dic-97	29-mar-04	27-jun-07	2,11800%	0,00	0,00
OCF011209	Interest	BSCH	12-dic-97	29-mar-04	27-jun-07	2,11800%	(319.888,02)	(319.888,02)
OCF011212	Interest	CITI	12-dic-97	29-mar-04	27-jun-07	2,11800%	(89.482,36)	(89.482,36)
OCF011211	Interest	CITI	12-dic-97	29-mar-04	27-jun-07	2,11800%	(189.933,51)	(189.933,51)
OCF011210	Interest	BSCH	12-dic-97	29-mar-04	27-jun-07	2,11800%	(168.330,14)	(168.330,14)
Total 29-03-2004							(767.634,03)	(767.634,03)
OCF011210	Interest	BSCH	12-dic-97	28-jun-04	27-jun-07	1,92600%	(168.330,14)	(168.330,14)
OCF011211	Interest	CITI	12-dic-97	28-jun-04	27-jun-07	1,92600%	(203.788,85)	(203.788,85)
OCF011212	Interest	CITI	12-dic-97	28-jun-04	27-jun-07	1,92600%	(89.482,35)	(89.482,35)
OCF011209	Interest	BSCH	12-dic-97	28-jun-04	27-jun-07	1,92600%	(343.223,32)	(343.223,32)
OCF007025	Interest	SANT	12-dic-97	28-jun-04	27-jun-07	1,92600%	0,00	0,00
OCF007028	Interest	CITI	12-dic-97	28-jun-04	27-jun-07	1,92600%	0,00	0,00
Total 28-06-2004							(804.824,66)	(804.824,66)
OCF007028	Interest	CITI	12-dic-97	27-sep-04	27-jun-07	2,09800%	0,00	0,00
OCF007025	Interest	SANT	12-dic-97	27-sep-04	27-jun-07	2,09800%	0,00	0,00
OCF011209	Interest	BSCH	12-dic-97	27-sep-04	27-jun-07	2,09800%	(322.318,78)	(322.318,78)
OCF011212	Interest	CITI	12-dic-97	27-sep-04	27-jun-07	2,09800%	(89.482,35)	(89.482,35)
OCF011211	Interest	CITI	12-dic-97	27-sep-04	27-jun-07	2,09800%	(191.376,78)	(191.376,78)
OCF011210	Interest	BSCH	12-dic-97	27-sep-04	27-jun-07	2,09800%	(168.330,14)	(168.330,14)
Total 27-09-2004							(771.508,05)	(771.508,05)
OCF011210	Interest	BSCH	12-dic-97	27-dic-04	27-jun-07	2,10400%	(168.330,13)	(168.330,13)
OCF011211	Interest	CITI	12-dic-97	27-dic-04	27-jun-07	2,10400%	(190.943,80)	(190.943,80)
OCF011212	Interest	CITI	12-dic-97	27-dic-04	27-jun-07	2,10400%	(89.482,35)	(89.482,35)
OCF011209	Interest	BSCH	12-dic-97	27-dic-04	27-jun-07	2,10400%	(321.589,56)	(321.589,56)
OCF007025	Interest	SANT	12-dic-97	27-dic-04	27-jun-07	2,10400%	0,00	0,00
OCF007028	Interest	CITI	12-dic-97	27-dic-04	27-jun-07	2,10400%	0,00	0,00
Total 27-12-2004							(770.345,84)	(770.345,84)
Total 0607: PTMO BCL 97								(3.114.312,58)
1005: COL.PRIV 02-SOCGEN								
EUR: EURO								
SWI011072	Interest	CITI	13-ene-03	13-ene-04	14-ene-13	4,69500%	(2.347.500,00)	(2.347.500,00)
SWI011072	Interest	CITI	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
SWI011036	Interest	INDO	13-ene-03	13-ene-04	14-ene-13	4,82250%	(2.411.250,00)	(2.411.250,00)
SWI011036	Interest	INDO	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
SWI011043	Interest	CITI	13-ene-03	13-ene-04	14-ene-13	4,82250%	(2.411.250,00)	(2.411.250,00)
SWI011043	Interest	CITI	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
SWI011063	Interest	BSCH	13-ene-03	13-ene-04	14-ene-13	4,77000%	(2.385.000,00)	(2.385.000,00)
SWI011063	Interest	BSCH	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
SWI011064	Interest	CITI	13-ene-03	13-ene-04	14-ene-13	4,76500%	(2.382.500,00)	(2.382.500,00)
SWI011064	Interest	CITI	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
SWI011042	Interest	DEUT	13-ene-03	13-ene-04	14-ene-13	4,82000%	(2.410.000,00)	(2.410.000,00)
SWI011042	Interest	DEUT	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
SWI011073	Interest	INDO	13-ene-03	13-ene-04	14-ene-13	4,69000%	(2.345.000,00)	(2.345.000,00)
SWI011073	Interest	INDO	13-ene-03	13-ene-04	14-ene-13	2,13300%	272.550,00	272.550,00
Total 13/01/2004							(14.784.650,00)	(14.784.650,00)
OCF011052	Interest	JMOR	07-nov-02	09-feb-04	07-nov-12	2,16400%	0,00	0,00
OCF011053	Interest	JMOR	07-nov-02	09-feb-04	07-nov-12	2,16400%	(153.011,11)	(153.011,11)
OCF011050	Interest	JMOR	07-nov-02	09-feb-04	07-nov-12	2,16400%	0,00	0,00
OCF011051	Interest	JMOR	07-nov-02	09-feb-04	07-nov-12	2,16400%	0,00	0,00
OCF011054	Interest	JMOR	07-nov-02	09-feb-04	07-nov-12	2,16400%	(589.458,33)	(589.458,33)
Total 09/02/2004							(742.469,44)	(742.469,44)
SWI011064	Interest	CITI	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
SWI011063	Interest	BSCH	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
SWI011042	Interest	DEUT	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
SWI011072	Interest	CITI	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
SWI011043	Interest	CITI	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
SWI011036	Interest	INDO	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
SWI011073	Interest	INDO	13-ene-03	13-abr-04	14-ene-13	2,10200%	265.669,44	265.669,44
Total 13/04/2004							1.859.686,08	1.859.686,08
SWI011044	Interest	ABNA	04-nov-02	04-may-04	05-nov-12	4,42000%	(1.117.277,78)	(1.117.277,78)
SWI011044	Interest	ABNA	04-nov-02	04-may-04	05-nov-12	2,21300%	559.397,22	559.397,22
OCF011046	Interest	ABNA	04-nov-02	04-may-04	05-nov-12	2,21300%	0,00	0,00
OCF011047	Interest	ABNA	04-nov-02	04-may-04	05-nov-12	2,21300%	0,00	0,00

REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
						Total 04/05/2004	(557.880,56)	(557.880,56)
OCF011050	Interest	JMOR	07-nov-02	07-may-04	07-nov-12	2,08300%	0,00	0,00
OCF011054	Interest	JMOR	07-nov-02	07-may-04	07-nov-12	2,08300%	(551.833,33)	(551.833,33)
OCF011051	Interest	JMOR	07-nov-02	07-may-04	07-nov-12	2,08300%	0,00	0,00
OCF011053	Interest	JMOR	07-nov-02	07-may-04	07-nov-12	2,08300%	(163.044,44)	(163.044,44)
OCF011052	Interest	JMOR	07-nov-02	07-may-04	07-nov-12	2,08300%	0,00	0,00
						Total 07/05/2004	(714.877,77)	(714.877,77)
SWI011072	Interest	CITI	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
SWI011036	Interest	INDO	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
SWI011043	Interest	CITI	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
SWI011064	Interest	CITI	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
SWI011063	Interest	BSCH	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
SWI011042	Interest	DEUT	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
SWI011073	Interest	INDO	13-ene-03	13-jul-04	14-ene-13	2,03800%	257.580,56	257.580,56
						Total 13/07/2004	1.803.063,92	1.803.063,92
OCF011052	Interest	JMOR	07-nov-02	09-ago-04	07-nov-12	2,07200%	0,00	0,00
OCF011053	Interest	JMOR	07-nov-02	09-ago-04	07-nov-12	2,07200%	(177.033,33)	(177.033,33)
OCF011050	Interest	JMOR	07-nov-02	09-ago-04	07-nov-12	2,07200%	0,00	0,00
OCF011051	Interest	JMOR	07-nov-02	09-ago-04	07-nov-12	2,07200%	0,00	0,00
OCF011054	Interest	JMOR	07-nov-02	09-ago-04	07-nov-12	2,07200%	(589.458,34)	(589.458,34)
						Total 09/08/2004	(766.491,67)	(766.491,67)
SWI011064	Interest	CITI	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
SWI011063	Interest	BSCH	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
SWI011042	Interest	DEUT	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
SWI011043	Interest	CITI	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
SWI011036	Interest	INDO	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
SWI011073	Interest	INDO	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
SWI011072	Interest	CITI	13-ene-03	13-oct-04	14-ene-13	2,11400%	270.122,22	270.122,22
						Total 13/10/2004	1.890.855,54	1.890.855,54
SWI011044	Interest	ABNA	04-nov-02	04-nov-04	05-nov-12	2,10600%	538.200,00	538.200,00
SWI011044	Interest	ABNA	04-nov-02	04-nov-04	05-nov-12	4,42000%	(1.129.555,56)	(1.129.555,56)
OCF011047	Interest	ABNA	04-nov-02	04-nov-04	05-nov-12	2,10600%	0,00	0,00
OCF011046	Interest	ABNA	04-nov-02	04-nov-04	05-nov-12	2,10600%	0,00	0,00
						Total 04/11/2004	(591.355,56)	(591.355,56)
OCF011050	Interest	JMOR	07-nov-02	08-nov-04	07-nov-12	2,11600%	0,00	0,00
OCF011054	Interest	JMOR	07-nov-02	08-nov-04	07-nov-12	2,11600%	(570.645,83)	(570.645,83)
OCF011051	Interest	JMOR	07-nov-02	08-nov-04	07-nov-12	2,11600%	0,00	0,00
OCF011053	Interest	JMOR	07-nov-02	08-nov-04	07-nov-12	2,11600%	(160.261,11)	(160.261,11)
OCF011052	Interest	JMOR	07-nov-02	08-nov-04	07-nov-12	2,11600%	0,00	0,00
						Total 08/11/2004	(730.906,94)	(730.906,94)
Total 1005: COL.PRIV 02-SOCGEN								(13.335.026,40)
1207: O6,25 151207								
CHF: Swiss Franc								
SWC010733	Interest	UBSU	31-may-02	15-jun-04	15-dic-07	0,35000%	(130.590,83)	(86.656,16)
FXF012219	Compra CHF/€UBSU		15-jun-04	15-jun-04	15-jun-04	1,5070	130.590,83	86.656,16
						Total 15/06/2004	0,00	0,00
SWC010733	Interest	UBSU	31-may-02	15-dic-04	15-dic-07	0,68500%	(255.584,92)	(166.450,62)
FXF012565	Compra CHF/€UBSU		15-dic-04	15-dic-04	15-dic-04	1,5355	255.584,92	166.450,62
						Total 15/12/2004	0,00	0,00
Total CHF: Swiss Franc								0,00
EUR: EURO								
SWC010733	Interest	UBSU	31-may-02	15-jun-04	15-dic-07	2,20500%	560.437,50	560.437,50
SWI010734	Interest	INDO	17-jun-02	15-jun-04	15-dic-07	4,45643%	(1.132.675,96)	(1.132.675,96)
FXF012219	Compra CHF/€UBSU		15-jun-04	15-jun-04	15-jun-04	1,5070	(130.590,83)	(86.656,16)
						Total 16-6-2004	(702.829,29)	(658.894,62)
FXF012565	Compra CHF/€UBSU		15-dic-04	15-dic-04	15-dic-04	1,5355	(255.584,92)	(166.450,62)
SWI010734	Interest	INDO	17-jun-02	15-dic-04	15-dic-07	4,03515%	(1.025.600,63)	(1.025.600,63)
SWI010734	Interest	INDO	17-jun-02	15-dic-04	15-dic-07	6,25000%	3.125.397,68	3.125.397,68
SWC010733	Interest	UBSU	31-may-02	15-dic-04	15-dic-07	2,19900%	558.912,50	558.912,50
						Total 15/12/2004	2.403.124,63	2.492.258,93
Total 1207: O6,25 151207								1.833.364,31
DI06: PTMO BBVA 2004/2								
EUR: EURO								
OSW012057	Fee	BNPE	11-mar-04	11-mar-04	11-jun-04		80.435,00	80.435,00
						Total 11/03/2004	80.435,00	80.435,00
SWI012041	Interest	ABNA	10-mar-04	10-jun-04	10-mar-14	2,05200%	262.200,00	262.200,00
SWI012042	Interest	BBVA	10-mar-04	10-jun-04	10-mar-14	2,05200%	262.200,00	262.200,00
						Total 10/06/2004	524.400,00	524.400,00
OSW012055	Fee	UBSU	09-sep-04	09-sep-04	13-sep-04		267.500,00	267.500,00
						Total 09/09/2004	267.500,00	267.500,00
SWI012041	Interest	ABNA	10-mar-04	10-sep-04	10-mar-14	2,10200%	268.588,89	268.588,89

REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
SWI012042	Interest	BBVA	10-mar-04	10-sep-04	10-mar-14	2,10200%	268.588,89	268.588,89
						Total 10/09/2004	537.177,78	537.177,78
SWI012041	Interest	ABNA	10-mar-04	10-dic-04	10-mar-14	2,11500%	267.312,50	267.312,50
SWI012042	Interest	BBVA	10-mar-04	10-dic-04	10-mar-14	2,11500%	267.312,50	267.312,50
						Total 10/12/2004	534.625,00	534.625,00
Total DI06: PTMO BBVA 2004/2								1.944.137,78
DI07: EUROBONO SUIZO 2002								
EUR: EURO								
SWI011179	Interest	BNPE	10-ene-03	12-ene-04	10-ene-13	4,52250%	(1.591.668,75)	(1.591.668,75)
SWI011179	Interest	BNPE	10-ene-03	12-ene-04	10-ene-13	2,13400%	195.023,89	195.023,89
SWI011178	Interest	BBVA	10-ene-03	12-ene-04	10-ene-13	4,52000%	(1.590.788,89)	(1.590.788,89)
SWI011178	Interest	BBVA	10-ene-03	12-ene-04	10-ene-13	2,13400%	195.023,89	195.023,89
						Total 12/01/2004	(2.792.409,86)	(2.792.409,86)
SWI009067	Interest	ABNA	14-mar-01	15-mar-04	15-mar-04	2,15000%	271.736,11	271.736,11
SWI009067	Interest	ABNA	14-mar-01	15-mar-04	15-mar-04	5,44250%	(2.728.809,03)	(2.728.809,03)
SWI009051	Interest	CITI	14-mar-01	15-mar-04	15-mar-04	5,49500%	(2.755.131,94)	(2.755.131,94)
SWI009051	Interest	CITI	14-mar-01	15-mar-04	15-mar-04	2,15000%	271.736,11	271.736,11
						Total 15/03/2004	(4.940.468,75)	(4.940.468,75)
SWI011178	Interest	BBVA	10-ene-03	13-abr-04	10-ene-13	2,10300%	188.101,67	188.101,67
SWI011179	Interest	BNPE	10-ene-03	13-abr-04	10-ene-13	2,10300%	188.101,67	188.101,67
						Total 13/04/2004	376.203,34	376.203,34
SWI012044	Interest	CITI	10-mar-04	10-jun-04	10-mar-14	2,05200%	262.200,00	262.200,00
SWI012043	Interest	JMOR	10-mar-04	10-jun-04	10-mar-14	2,05200%	262.200,00	262.200,00
						Total 10/06/2004	524.400,00	524.400,00
SWI011178	Interest	BBVA	10-ene-03	12-jul-04	10-ene-13	2,03800%	178.325,00	178.325,00
SWI011179	Interest	BNPE	10-ene-03	12-jul-04	10-ene-13	2,03800%	178.325,00	178.325,00
						Total 12/07/2004	356.650,00	356.650,00
SWI012043	Interest	JMOR	10-mar-04	10-sep-04	10-mar-14	2,10200%	268.588,89	268.588,89
SWI012044	Interest	CITI	10-mar-04	10-sep-04	10-mar-14	2,10200%	268.588,89	268.588,89
						Total 10/09/2004	537.177,78	537.177,78
SWI011179	Interest	BNPE	10-ene-03	11-oct-04	10-ene-13	2,11400%	187.030,28	187.030,28
SWI011178	Interest	BBVA	10-ene-03	11-oct-04	10-ene-13	2,11400%	187.030,28	187.030,28
						Total 11/10/2004	374.060,56	374.060,56
SWI012044	Interest	CITI	10-mar-04	10-dic-04	10-mar-14	2,11500%	267.312,50	267.312,50
SWI012043	Interest	JMOR	10-mar-04	10-dic-04	10-mar-14	2,11500%	267.312,50	267.312,50
						Total 10/12/2004	534.625,00	534.625,00
Total DI07: EUROBONO SUIZO 2002								(5.029.761,93)
ECP: ECP								
SWI012268	Interest	INDO	25-jun-04	27-dic-04	25-jun-07	2,22300%	(571.187,50)	(571.187,50)
SWI012268	Interest	INDO	25-jun-04	27-dic-04	25-jun-07	2,20900%	567.590,28	567.590,28
						Total 27/12/2004	(3.597,22)	(3.597,22)
Total ECP: ECP								(3.597,22)
MZ08: PTMO DEUTSCHE 2002/1								
EUR: EURO								
OCF011227	Interest	BSCH	15-jun-98	15-jun-04	15-jun-05	2,17800%	(303.223,13)	(303.223,13)
OCF011213	Interest	BSCH	04-sep-97	15-jun-04	15-jun-05	2,17800%	(282.295,38)	(282.295,38)
OCF006256	Interest	BSCH	15-jun-98	15-jun-04	15-jun-05	2,17800%	0,00	0,00
OCF011226	Interest	BSCH	04-sep-97	15-jun-04	15-jun-05	2,17800%	(265.430,99)	(265.430,99)
OCF011228	Interest	BSCH	15-jun-98	15-jun-04	15-jun-05	2,17800%	(331.788,73)	(331.788,73)
OCF006922	Interest	BSCH	04-sep-97	15-jun-04	15-jun-05	2,17800%	0,00	0,00
						Total 15/06/2004	(1.182.738,23)	(1.182.738,23)
OCF011213	Interest	BSCH	04-sep-97	15-dic-04	15-jun-05	2,20400%	(282.295,39)	(282.295,39)
OCF011227	Interest	BSCH	15-jun-98	15-dic-04	15-jun-05	2,20400%	(303.223,13)	(303.223,13)
OCF006256	Interest	BSCH	15-jun-98	15-dic-04	15-jun-05	2,20400%	0,00	0,00
OCF011228	Interest	BSCH	15-jun-98	15-dic-04	15-jun-05	2,20400%	(327.817,04)	(327.817,04)
OCF011226	Interest	BSCH	04-sep-97	15-dic-04	15-jun-05	2,20400%	(262.253,63)	(262.253,63)
OCF006922	Interest	BSCH	04-sep-97	15-dic-04	15-jun-05	2,20400%	0,00	0,00
						Total 15/12/2004	(1.175.589,19)	(1.175.589,19)
Total MZ08: PTMO DEUTSCHE 2002/1								(2.358.327,42)
SCHU: SCHULSEIN								
EUR: EURO								
OCF007006	Interest	PARI	23-oct-97	14-jun-04	12-dic-07	2,20050%	0,00	0,00
OCF007010	Interest	JMOR	23-oct-97	14-jun-04	12-dic-07	2,20050%	0,00	0,00
OCF007011	Interest	JMOR	23-oct-97	14-jun-04	12-dic-07	2,20050%	0,00	0,00
OCF010047	Interest	CITI	12-jun-01	14-jun-04	12-dic-07	2,20050%	0,00	0,00
OCF011245	Interest	JMOR	23-oct-97	14-jun-04	12-dic-07	2,20050%	(257.446,29)	(257.446,29)
OCF011242	Interest	BNPE	23-oct-97	14-jun-04	12-dic-07	2,20050%	(294.224,33)	(294.224,33)
OCF011243	Interest	BNPE	23-oct-97	14-jun-04	12-dic-07	2,20050%	(161.326,79)	(161.326,79)
OCF011240	Interest	CITI	23-oct-97	14-jun-04	12-dic-07	2,20050%	(294.224,33)	(294.224,33)
OCF011241	Interest	CITI	23-oct-97	14-jun-04	12-dic-07	2,20050%	(116.134,27)	(116.134,27)
OCF011246	Interest	JMOR	23-oct-97	14-jun-04	12-dic-07	2,20050%	(112.193,06)	(112.193,06)
OCF007009	Interest	JMOR	23-oct-97	14-jun-04	12-dic-07	2,20050%	0,00	0,00
						Total 14/06/2004	(1.235.549,07)	(1.235.549,07)
OCF011246	Interest	JMOR	23-oct-97	13-dic-04	12-dic-07	2,18350%	(110.373,72)	(110.373,72)



REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
OCF011241	Interest	CITI	23-oct-97	13-dic-04	12-dic-07	2,18350%	(114.251,01)	(114.251,01)
OCF011240	Interest	CITI	23-oct-97	13-dic-04	12-dic-07	2,18350%	(291.210,84)	(291.210,84)
OCF011243	Interest	BNPE	23-oct-97	13-dic-04	12-dic-07	2,18350%	(158.710,68)	(158.710,68)
OCF011242	Interest	BNPE	23-oct-97	13-dic-04	12-dic-07	2,18350%	(291.210,84)	(291.210,84)
OCF011245	Interest	JMOR	23-oct-97	13-dic-04	12-dic-07	2,18350%	(254.809,48)	(254.809,48)
OCF010047	Interest	CITI	12-jun-01	13-dic-04	12-dic-07	2,18350%	0,00	0,00
OCF007011	Interest	JMOR	23-oct-97	13-dic-04	12-dic-07	2,18350%	0,00	0,00
OCF007009	Interest	JMOR	23-oct-97	13-dic-04	12-dic-07	2,18350%	0,00	0,00
OCF007010	Interest	JMOR	23-oct-97	13-dic-04	12-dic-07	2,18350%	0,00	0,00
OCF007006	Interest	PARI	23-oct-97	13-dic-04	12-dic-07	2,18350%	0,00	0,00
<i>Total 13/12/2004</i>							<i>(1.220.566,57)</i>	<i>(1.220.566,57)</i>
Total SCHU: SCHULSEIN								(2.456.115,64)
TOTAL								(31.724.603,16)

SWC Swaps de divisas
SWI Swaps de tipos de interés
OCF Opciones de tipos de interés
FXS,FXF Compra de divisas