

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-05	15-jun-07	2,18600%	265.682,08	265.682,08
SWI009921	Interest	UBSU	15-jun-01	15-jun-05	15-jun-07	5,93500%	(721.328,05)	(721.328,05)
Total 15/06/2005							(455.645,97)	(455.645,97)
SWI009921	Interest	UBSU	15-jun-01	15-dic-05	15-jun-07	2,11100%	257.976,43	257.976,43
SWI009921	Interest	UBSU	15-jun-01	15-dic-05	15-jun-07	5,93500%	(725.291,39)	(725.291,39)
Total 15/12/2005							(467.314,96)	(467.314,96)
Total 0107: PTMO DEUT 96								(922.960,93)
0209: PTMO BBVA 2004								
EUR: EURO								
SWI011983	Interest	JMOR	11-feb-04	11-feb-05	11-feb-14	4,27750%	(2.174.395,83)	(2.174.395,83)
SWI011983	Interest	JMOR	11-feb-04	11-feb-05	11-feb-14	2,17000%	277.277,78	277.277,78
SWI011984	Interest	GOLDMAN	11-feb-04	11-feb-05	11-feb-14	4,27500%	(2.173.125,00)	(2.173.125,00)
SWI011984	Interest	GOLDMAN	11-feb-04	11-feb-05	11-feb-14	2,17000%	277.277,78	277.277,78
SWI011982	Interest	INDO	11-feb-04	11-feb-05	11-feb-14	4,28350%	(2.177.445,83)	(2.177.445,83)
SWI011982	Interest	INDO	11-feb-04	11-feb-05	11-feb-14	2,17000%	277.277,78	277.277,78
SWI011981	Interest	BBVA	11-feb-04	11-feb-05	11-feb-14	4,28200%	(2.176.683,33)	(2.176.683,33)
SWI011981	Interest	BBVA	11-feb-04	11-feb-05	11-feb-14	2,17000%	277.277,78	277.277,78
Total 11/02/2005							(7.592.538,87)	(7.592.538,87)
SWI011982	Interest	INDO	11-feb-04	11-may-05	11-feb-14	2,14200%	264.775,00	264.775,00
SWI011981	Interest	BBVA	11-feb-04	11-may-05	11-feb-14	2,14200%	264.775,00	264.775,00
SWI011984	Interest	GOLDMAN	11-feb-04	11-may-05	11-feb-14	2,14200%	264.775,00	264.775,00
SWI011983	Interest	JMOR	11-feb-04	11-may-05	11-feb-14	2,14200%	264.775,00	264.775,00
Total 11/05/2005							1.059.100,00	1.059.100,00
SWI011982	Interest	INDO	11-feb-04	11-ago-05	11-feb-14	2,12800%	271.911,11	271.911,11
SWI011981	Interest	BBVA	11-feb-04	11-ago-05	11-feb-14	2,12800%	271.911,11	271.911,11
SWI011983	Interest	JMOR	11-feb-04	11-ago-05	11-feb-14	2,12800%	271.911,11	271.911,11
SWI011984	Interest	GOLDMAN	11-feb-04	11-ago-05	11-feb-14	2,12800%	271.911,11	271.911,11
Total 11/08/2005							1.087.644,44	1.087.644,44
SWI011984	Interest	GOLDMAN	11-feb-04	11-nov-05	11-feb-14	2,13400%	272.677,78	272.677,78
SWI011983	Interest	JMOR	11-feb-04	11-nov-05	11-feb-14	2,13400%	272.677,78	272.677,78
SWI011981	Interest	BBVA	11-feb-04	11-nov-05	11-feb-14	2,13400%	272.677,78	272.677,78
SWI011982	Interest	INDO	11-feb-04	11-nov-05	11-feb-14	2,13400%	272.677,78	272.677,78
Total 11/11/2005							1.090.711,12	1.090.711,12
Total 0209: PTMO BBVA 2004								(4.355.083,31)
0307: PTMO HYPOTHEKEN 2002								
EUR: EURO								
SWI012455	Interest	SOCI	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
Total 12/04/2005							268.250,00	268.250,00
SWI012455	Interest	SOCI	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
Total 12/07/2005							270.977,78	270.977,78
SWI012455	Interest	SOCI	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
Total 12/10/2005							270.122,22	270.122,22
Total 0307: PTMO HYPOTHEKEN 2002								809.350,00
0310: PTMO DEUTSCHE 2002/2								
EUR: EURO								
SWI012454	Interest	GOLDMAN	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
Total 12/04/2005							268.250,00	268.250,00
SWI012454	Interest	GOLDMAN	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
Total 12/07/2005							270.977,78	270.977,78
SWI012454	Interest	GOLDMAN	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
Total 12/10/2005							270.122,22	270.122,22
Total 0310: PTMO DEUTSCHE 2002/2								809.350,00
0408: PTMO ABRIL 2000								
EUR: EURO								
SWI009915	Interest	CITI	17-dic-01	15-jun-05	15-jun-05	5,83500%	(531.880,69)	(531.880,69)
SWI009915	Interest	CITI	17-dic-01	15-jun-05	15-jun-05	2,18600%	199.261,56	199.261,56
SWI009918	Interest	CITI	17-dic-01	15-jun-05	15-jun-05	5,98000%	(726.797,26)	(726.797,26)
SWI009918	Interest	CITI	17-dic-01	15-jun-05	15-jun-05	2,18600%	265.682,08	265.682,08
Total 15/06/2005							(793.734,31)	(793.734,31)
Total 0408: PTMO ABRIL 2000								(793.734,31)
0412: COL.PRIV 02-DRESDNER								
OCF010540	Interest	INDO	06-mar-02	16-feb-05	16-feb-05	2,17200%	0,00	0,00
OCF010266	Interest	CITI	04-dic-01	16-feb-05	16-feb-05	2,17200%	0,00	0,00
SWI010263	Interest	CITI	18-feb-02	16-feb-05	16-feb-05	3,30000%	(671.000,00)	(671.000,00)

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-feb-05	16-feb-05	2,17200%	111.013,33	111.013,33
OCF010264	Interest	CITI	04-dic-01	16-feb-05	16-feb-05	2,17200%	0,00	0,00
OCF010265	Interest	CITI	04-dic-01	16-feb-05	16-feb-05	2,17200%	0,00	0,00
SWI010537	Interest	INDO	18-feb-02	16-feb-05	16-feb-05	2,17200%	(111.013,33)	(111.013,33)
SWI010537	Interest	INDO	18-feb-02	16-feb-05	16-feb-05	3,30000%	671.000,00	671.000,00
OCF010538	Interest	INDO	06-mar-02	16-feb-05	16-feb-05	2,17200%	0,00	0,00
OCF010539	Interest	INDO	06-mar-02	16-feb-05	16-feb-05	2,17200%	0,00	0,00
Total 16/02/2005							0,00	0,00
SWI012439	Interest	GOLDMAN	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
SWI012438	Interest	BBVA	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
Total 12/04/2005							536.500,00	536.500,00
SWI012438	Interest	BBVA	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
SWI012439	Interest	GOLDMAN	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
Total 12/07/2005							541.955,56	541.955,56
SWI012439	Interest	GOLDMAN	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
SWI012438	Interest	BBVA	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
Total 12/10/2005							540.244,44	540.244,44
Total 0412: COL.PRIV 02-DRESDNER								1.618.700,00
0512: PTMO SANT 97								
EUR: EURO								
SWI012955	Interest	BNPE	20-jun-05	20-dic-05	20-jun-15	2,12400%	539.850,00	539.850,00
Total 20/12/2005							539.850,00	539.850,00
Total 0512: PTMO SANT 97								539.850,00
0607: PTMO BCL 97								
EUR: EURO								
OCF007028	Interest	CITI	12-dic-97	29-mar-05	27-jun-07	2,19700%	0,00	0,00
OCF007025	Interest	SANT	12-dic-97	29-mar-05	27-jun-07	2,19700%	0,00	0,00
OCF011210	Interest	BSCH	12-dic-97	29-mar-05	27-jun-07	2,19700%	(170.179,92)	(170.179,92)
OCF011211	Interest	CITI	12-dic-97	29-mar-05	27-jun-07	2,19700%	(186.257,16)	(186.257,16)
OCF011209	Interest	BSCH	12-dic-97	29-mar-05	27-jun-07	2,19700%	(313.696,26)	(313.696,26)
OCF011212	Interest	CITI	12-dic-97	29-mar-05	27-jun-07	2,19700%	(90.465,67)	(90.465,67)
Total 29/03/2005							(760.599,01)	(760.599,01)
OCF011212	Interest	CITI	12-dic-97	27-jun-05	27-jun-07	2,14200%	(88.499,03)	(88.499,03)
OCF011209	Interest	BSCH	12-dic-97	27-jun-05	27-jun-07	2,14200%	(313.487,91)	(313.487,91)
OCF011211	Interest	CITI	12-dic-97	27-jun-05	27-jun-07	2,14200%	(186.133,45)	(186.133,45)
OCF011210	Interest	BSCH	12-dic-97	27-jun-05	27-jun-07	2,14200%	(166.480,35)	(166.480,35)
OCF007025	Interest	SANT	12-dic-97	27-jun-05	27-jun-07	2,14200%	0,00	0,00
OCF007028	Interest	CITI	12-dic-97	27-jun-05	27-jun-07	2,14200%	0,00	0,00
Total 27/06/2005							(754.600,74)	(754.600,74)
OCF007028	Interest	CITI	12-dic-97	27-sep-05	27-jun-07	2,10200%	0,00	0,00
OCF007025	Interest	SANT	12-dic-97	27-sep-05	27-jun-07	2,10200%	0,00	0,00
OCF011210	Interest	BSCH	12-dic-97	27-sep-05	27-jun-07	2,10200%	(170.179,91)	(170.179,91)
OCF011211	Interest	CITI	12-dic-97	27-sep-05	27-jun-07	2,10200%	(193.188,00)	(193.188,00)
OCF011209	Interest	BSCH	12-dic-97	27-sep-05	27-jun-07	2,10200%	(325.369,26)	(325.369,26)
OCF011212	Interest	CITI	12-dic-97	27-sep-05	27-jun-07	2,10200%	(90.465,67)	(90.465,67)
Total 27/09/2005							(779.202,84)	(779.202,84)
OCF011212	Interest	CITI	12-dic-97	27-dic-05	27-jun-07	2,13600%	(89.482,35)	(89.482,35)
OCF011209	Interest	BSCH	12-dic-97	27-dic-05	27-jun-07	2,13600%	(317.700,34)	(317.700,34)
OCF011211	Interest	CITI	12-dic-97	27-dic-05	27-jun-07	2,13600%	(188.634,58)	(188.634,58)
OCF011210	Interest	BSCH	12-dic-97	27-dic-05	27-jun-07	2,13600%	(168.330,13)	(168.330,13)
OCF007025	Interest	SANT	12-dic-97	27-dic-05	27-jun-07	2,13600%	0,00	0,00
OCF007028	Interest	CITI	12-dic-97	27-dic-05	27-jun-07	2,13600%	0,00	0,00
Total 27/12/2005							(764.147,40)	(764.147,40)
Total 0607: PTMO BCL 97								(3.058.549,99)
0720: COL.PRIV 05-DEUTSCHE								
EUR: EURO								
SWI012437	Interest	BSCH	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
SWI012436	Interest	ABNA	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
Total 12/04/2005							536.500,00	536.500,00
SWI012437	Interest	BSCH	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
SWI012436	Interest	ABNA	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
Total 12/07/2005							541.955,56	541.955,56
SWI012437	Interest	BSCH	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
SWI012436	Interest	ABNA	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
Total 12/10/2005							540.244,44	540.244,44
Total 0720: COL.PRIV 05-DEUTSCHE (*)								1.618.700,00
1005: COL.PRIV 02-SOGEN								
EUR: EURO								
SWI011036	Interest	INDO	13-ene-03	13-ene-05	14-ene-13	4,82250%	(2.411.250,00)	(2.411.250,00)
SWI011036	Interest	INDO	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
SWI011042	Interest	DEUT	13-ene-03	13-ene-05	14-ene-13	4,82000%	(2.410.000,00)	(2.410.000,00)

REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
SWI011042	Interest	DEUT	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
SWI011063	Interest	BSCH	13-ene-03	13-ene-05	14-ene-13	4,77000%	(2.385.000,00)	(2.385.000,00)
SWI011063	Interest	BSCH	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
SWI011064	Interest	CITI	13-ene-03	13-ene-05	14-ene-13	4,76500%	(2.382.500,00)	(2.382.500,00)
SWI011064	Interest	CITI	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
SWI011043	Interest	CITI	13-ene-03	13-ene-05	14-ene-13	4,82250%	(2.411.250,00)	(2.411.250,00)
SWI011043	Interest	CITI	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
SWI011072	Interest	CITI	13-ene-03	13-ene-05	14-ene-13	4,69500%	(2.347.500,00)	(2.347.500,00)
SWI011072	Interest	CITI	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
SWI011073	Interest	INDO	13-ene-03	13-ene-05	14-ene-13	4,69000%	(2.345.000,00)	(2.345.000,00)
SWI011073	Interest	INDO	13-ene-03	13-ene-05	14-ene-13	2,14600%	274.211,11	274.211,11
Total 13/01/2005							(14.773.022,23)	(14.773.022,23)
OCF011050	Interest	JMOR	07-nov-02	07-feb-05	07-nov-12	2,16100%	0,00	0,00
OCF011051	Interest	JMOR	07-nov-02	07-feb-05	07-nov-12	2,16100%	0,00	0,00
OCF011054	Interest	JMOR	07-nov-02	07-feb-05	07-nov-12	2,16100%	(570.645,83)	(570.645,83)
OCF011053	Interest	JMOR	07-nov-02	07-feb-05	07-nov-12	2,16100%	(148.886,11)	(148.886,11)
OCF011052	Interest	JMOR	07-nov-02	07-feb-05	07-nov-12	2,16100%	0,00	0,00
Total 07/02/2005							(719.531,94)	(719.531,94)
SWI011036	Interest	INDO	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
SWI011042	Interest	DEUT	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
SWI011073	Interest	INDO	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
SWI011072	Interest	CITI	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
SWI011043	Interest	CITI	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
SWI011064	Interest	CITI	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
SWI011063	Interest	BSCH	13-ene-03	13-abr-05	14-ene-13	2,14600%	268.250,00	268.250,00
Total 13/04/2005							1.877.750,00	1.877.750,00
SWI011044	Interest	ABNA	04-nov-02	04-may-05	05-nov-12	4,42000%	(1.111.138,89)	(1.111.138,89)
SWI011044	Interest	ABNA	04-nov-02	04-may-05	05-nov-12	2,19900%	552.804,17	552.804,17
Total 04/05/2005							(558.334,72)	(558.334,72)
OCF011051	Interest	JMOR	07-nov-02	09-may-05	07-nov-12	2,14400%	0,00	0,00
OCF011050	Interest	JMOR	07-nov-02	09-may-05	07-nov-12	2,14400%	0,00	0,00
OCF011052	Interest	JMOR	07-nov-02	09-may-05	07-nov-12	2,14400%	0,00	0,00
OCF011053	Interest	JMOR	07-nov-02	09-may-05	07-nov-12	2,14400%	(153.183,33)	(153.183,33)
OCF011054	Interest	JMOR	07-nov-02	09-may-05	07-nov-12	2,14400%	(570.645,84)	(570.645,84)
Total 09/05/2005							(723.829,17)	(723.829,17)
SWI011036	Interest	INDO	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
SWI011042	Interest	DEUT	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
SWI011063	Interest	BSCH	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
SWI011064	Interest	CITI	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
SWI011043	Interest	CITI	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
SWI011072	Interest	CITI	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
SWI011073	Interest	INDO	13-ene-03	13-jul-05	14-ene-13	2,14200%	270.725,00	270.725,00
Total 13/07/2005							1.895.075,00	1.895.075,00
OCF011054	Interest	JMOR	07-nov-02	08-ago-05	07-nov-12	2,12600%	(570.645,84)	(570.645,84)
OCF011053	Interest	JMOR	07-nov-02	08-ago-05	07-nov-12	2,12600%	(157.733,33)	(157.733,33)
OCF011052	Interest	JMOR	07-nov-02	08-ago-05	07-nov-12	2,12600%	0,00	0,00
OCF011050	Interest	JMOR	07-nov-02	08-ago-05	07-nov-12	2,12600%	0,00	0,00
OCF011051	Interest	JMOR	07-nov-02	08-ago-05	07-nov-12	2,12600%	0,00	0,00
Total 08/08/2005							(728.379,17)	(728.379,17)
SWI011042	Interest	DEUT	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
SWI011036	Interest	INDO	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
SWI011073	Interest	INDO	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
SWI011072	Interest	CITI	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
SWI011043	Interest	CITI	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
SWI011063	Interest	BSCH	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
SWI011064	Interest	CITI	13-ene-03	13-oct-05	14-ene-13	2,11500%	270.250,00	270.250,00
Total 13/10/2005							1.891.750,00	1.891.750,00
SWI011044	Interest	ABNA	04-nov-02	04-nov-05	05-nov-12	2,14700%	548.677,78	548.677,78
SWI011044	Interest	ABNA	04-nov-02	04-nov-05	05-nov-12	4,42000%	(1.129.555,56)	(1.129.555,56)
Total 04/11/2005							(580.877,78)	(580.877,78)
OCF011051	Interest	JMOR	07-nov-02	07-nov-05	07-nov-12	2,13100%	0,00	0,00
OCF011050	Interest	JMOR	07-nov-02	07-nov-05	07-nov-12	2,13100%	0,00	0,00
OCF011052	Interest	JMOR	07-nov-02	07-nov-05	07-nov-12	2,13100%	0,00	0,00
OCF011053	Interest	JMOR	07-nov-02	07-nov-05	07-nov-12	2,13100%	(156.469,44)	(156.469,44)
OCF011054	Interest	JMOR	07-nov-02	07-nov-05	07-nov-12	2,13100%	(570.645,84)	(570.645,84)
Total 07/11/2005							(727.115,28)	(727.115,28)
Total 1005: COL.PRIV 02-SOCGEN								(13.146.515,29)
1207: O6,25 151207								
CHF: Swiss Franc								
SWC010733	Interest	UBSU	31-may-02	15-jun-05	15-dic-07	0,85500%	(317.271,50)	(206.288,36)
FXS012938	Compra	CIUBSU	15-jun-05	15-jun-05	15-jun-05	153,80000%	317.271,50	206.288,36



REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
						Total 15/06/2005	0,00	0,00
SWC010733	Interest	UBSU	31-may-02	15-dic-05	15-dic-07	0,77667%	(289.788,52)	(188.015,65)
FXS013225	Compra	CIUBSU	15-dic-05	15-dic-05	15-dic-05	154,13000%	289.788,52	188.015,65
						Total 15/12/2005	0,00	0,00
						Total CHF: Swiss	0,00	0,00
EUR: EURO								
SWC010733	Interest	UBSU	31-may-02	15-jun-05	15-dic-07	2,19600%	555.100,00	555.100,00
FXS012938	Far princip	UBSU	15-jun-05	15-jun-05	15-jun-05	153,80000%	(206.288,36)	(206.288,36)
SWI010734	Interest	INDO	17-jun-02	15-jun-05	15-dic-07	4,03701%	(1.020.466,42)	(1.020.466,42)
						Total 15/06/2005	(671.654,78)	(671.654,78)
FXS013225	Far princip	UBSU	15-dic-05	15-dic-05	15-dic-05	154,13000%	(188.015,65)	(188.015,65)
SWC010733	Interest	UBSU	31-may-02	15-dic-05	15-dic-07	2,10600%	535.275,00	535.275,00
SWI010734	Interest	INDO	17-jun-02	15-dic-05	15-dic-07	3,91650%	(995.443,18)	(995.443,18)
SWI010734	Interest	INDO	17-jun-02	15-dic-05	15-dic-07	6,25000%	3.124.602,33	3.124.602,33
						Total 15/12/2005	2.476.418,50	2.476.418,50
						Total EUR: EURO	1.804.763,72	1.804.763,72
Total 1207: O6,25 151207								
1.804.763,72								
DI06: PTMO BBVA 2004/2								
EUR: EURO								
SWI012042	Interest	BBVA	10-mar-04	10-mar-05	10-mar-14	4,02500%	(2.040.451,39)	(2.040.451,39)
SWI012042	Interest	BBVA	10-mar-04	10-mar-05	10-mar-14	2,17000%	271.250,00	271.250,00
SWI012041	Interest	ABNA	10-mar-04	10-mar-05	10-mar-14	4,02000%	(2.037.916,67)	(2.037.916,67)
SWI012041	Interest	ABNA	10-mar-04	10-mar-05	10-mar-14	2,17000%	271.250,00	271.250,00
						Total 10/03/2005	(3.535.868,06)	(3.535.868,06)
SWI012483	Interest	ABNA	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
SWI012484	Interest	INDO	12-ene-05	12-abr-05	12-ene-15	2,14600%	268.250,00	268.250,00
						Total 12/04/2005	536.500,00	536.500,00
SWI012042	Interest	BBVA	10-mar-04	10-jun-05	10-mar-14	2,13400%	272.677,78	272.677,78
SWI012041	Interest	ABNA	10-mar-04	10-jun-05	10-mar-14	2,13400%	272.677,78	272.677,78
						Total 10/06/2005	545.355,56	545.355,56
SWI012484	Interest	INDO	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
SWI012483	Interest	ABNA	12-ene-05	12-jul-05	12-ene-15	2,14400%	270.977,78	270.977,78
						Total 12/07/2005	541.955,56	541.955,56
SWI012042	Interest	BBVA	10-mar-04	12-sep-05	10-mar-14	2,11300%	275.863,89	275.863,89
SWI012041	Interest	ABNA	10-mar-04	12-sep-05	10-mar-14	2,11300%	275.863,89	275.863,89
						Total 12/09/2005	551.727,78	551.727,78
SWI012483	Interest	ABNA	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
SWI012484	Interest	INDO	12-ene-05	12-oct-05	12-ene-15	2,11400%	270.122,22	270.122,22
						Total 12/10/2005	540.244,44	540.244,44
SWI012042	Interest	BBVA	10-mar-04	12-dic-05	10-mar-14	2,13400%	269.713,89	269.713,89
SWI012041	Interest	ABNA	10-mar-04	12-dic-05	10-mar-14	2,13400%	269.713,89	269.713,89
						Total 12/12/2005	539.427,78	539.427,78
Total DI06: PTMO BBVA 2004/2								
(280.656,94)								
DI07: EUROBONO SUIZO 2002								
EUR: EURO								
SWI011178	Interest	BBVA	10-ene-03	10-ene-05	10-ene-13	4,52000%	(1.573.211,11)	(1.573.211,11)
SWI011178	Interest	BBVA	10-ene-03	10-ene-05	10-ene-13	2,15000%	190.215,28	190.215,28
SWI011179	Interest	BNPE	10-ene-03	10-ene-05	10-ene-13	4,52250%	(1.574.081,25)	(1.574.081,25)
SWI011179	Interest	BNPE	10-ene-03	10-ene-05	10-ene-13	2,15000%	190.215,28	190.215,28
						Total 10/01/2005	(2.766.861,80)	(2.766.861,80)
SWI012044	Interest	CITI	10-mar-04	10-mar-05	10-mar-14	4,01500%	(2.035.381,94)	(2.035.381,94)
SWI012044	Interest	CITI	10-mar-04	10-mar-05	10-mar-14	2,17000%	271.250,00	271.250,00
SWI012043	Interest	JMOR	10-mar-04	10-mar-05	10-mar-14	4,02500%	(2.040.451,39)	(2.040.451,39)
SWI012043	Interest	JMOR	10-mar-04	10-mar-05	10-mar-14	2,17000%	271.250,00	271.250,00
						Total 10/03/2005	(3.533.333,33)	(3.533.333,33)
OSW012385	Fee	UBSU	11-mar-05	11-mar-05	11-mar-05		193.750,00	193.750,00
						Total 11/03/2005	193.750,00	193.750,00
SWI011179	Interest	BNPE	10-ene-03	11-abr-05	10-ene-13	2,15000%	190.215,28	190.215,28
SWI011178	Interest	BBVA	10-ene-03	11-abr-05	10-ene-13	2,15000%	190.215,28	190.215,28
						Total 11/04/2005	380.430,56	380.430,56
SWI012043	Interest	JMOR	10-mar-04	10-jun-05	10-mar-14	2,13400%	272.677,78	272.677,78
SWI012044	Interest	CITI	10-mar-04	10-jun-05	10-mar-14	2,13400%	272.677,78	272.677,78
						Total 10/06/2005	545.355,56	545.355,56
SWI012768	Interest	UBSU	11-mar-05	13-jun-05	11-mar-15	2,13400%	278.605,56	278.605,56
						Total 13/06/2005	278.605,56	278.605,56
SWI011178	Interest	BBVA	10-ene-03	11-jul-05	10-ene-13	2,14600%	189.861,39	189.861,39
SWI011179	Interest	BNPE	10-ene-03	11-jul-05	10-ene-13	2,14600%	189.861,39	189.861,39
						Total 11/07/2005	379.722,78	379.722,78
SWI012044	Interest	CITI	10-mar-04	12-sep-05	10-mar-14	2,11300%	275.863,89	275.863,89
SWI012043	Interest	JMOR	10-mar-04	12-sep-05	10-mar-14	2,11300%	275.863,89	275.863,89
SWI012768	Interest	UBSU	11-mar-05	12-sep-05	11-mar-15	2,11300%	267.059,72	267.059,72

REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
Total 12/09/2005							818.787,50	818.787,50
SWI013087	Fee	INDO	20-sep-05	20-sep-05			443.950,00	443.950,00
Total 20/09/2005							443.950,00	443.950,00
SWI011179	Interest	BNPE	10-ene-03	10-oct-05	10-ene-13	2,11400%	187.030,28	187.030,28
SWI011178	Interest	BBVA	10-ene-03	10-oct-05	10-ene-13	2,11400%	187.030,28	187.030,28
Total 10/10/2005							374.060,56	374.060,56
SWI012043	Interest	JMOR	10-mar-04	12-dic-05	10-mar-14	2,13400%	269.713,89	269.713,89
SWI012044	Interest	CITI	10-mar-04	12-dic-05	10-mar-14	2,13400%	269.713,89	269.713,89
SWI012768	Interest	UBSU	11-mar-05	12-dic-05	11-mar-15	2,13400%	269.713,89	269.713,89
Total 12/12/2005							809.141,67	809.141,67
Total DI07: EUROBONO SUIZO 2002								(2.076.390,94)
ECP: ECP								
EUR: EURO								
SWI012268	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,08500%	(527.041,67)	(527.041,67)
SWI012268	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,22200%	561.672,22	561.672,22
OCF012269	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012272	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012273	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012276	Interest	JMOR	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012277	Interest	JMOR	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012270	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012271	Interest	INDO	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012274	Interest	JMOR	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012278	Interest	JMOR	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
OCF012275	Interest	JMOR	25-jun-04	27-jun-05	25-jun-07	2,22200%	0,00	0,00
Total 27/06/2005							34.630,55	34.630,55
OCF012451	Interest	JMOR	13-oct-04	13-oct-05	13-oct-09	2,11500%	(696.925,00)	(696.925,00)
OCF012448	Interest	JMOR	13-oct-04	13-oct-05	13-oct-09	2,11500%	0,00	0,00
OCF012450	Interest	JMOR	13-oct-04	13-oct-05	13-oct-09	2,11500%	0,00	0,00
OCF012449	Interest	JMOR	13-oct-04	13-oct-05	13-oct-09	2,11500%	0,00	0,00
OCF012446	Interest	JMOR	13-oct-04	13-oct-05	13-oct-09	2,11500%	0,00	0,00
Total 13/10/2005							(696.925,00)	(696.925,00)
OCF012363	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,24000%	0,00	0,00
OCF012360	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,24000%	0,00	0,00
OCF012364	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,24000%	(66.583,33)	(66.583,33)
OCF012361	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,24000%	0,00	0,00
OCF012365	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,24000%	(215.416,67)	(215.416,67)
SWI012359	Interest	ABNA	29-jul-05	31-oct-05	29-jul-12	2,24000%	(292.444,40)	(292.444,40)
SWI012359	Interest	ABNA	29-jul-05	31-oct-05	29-jul-12	2,12600%	277.561,11	277.561,11
Total 31/10/2005							(296.883,29)	(296.883,29)
OCF012358	Interest	BBVA	02-ago-04	02-nov-05	02-ago-12	2,26300%	(210.833,33)	(210.833,33)
OCF012357	Interest	BBVA	02-ago-04	02-nov-05	02-ago-12	2,26300%	(62.227,78)	(62.227,78)
OCF012354	Interest	BBVA	02-ago-04	02-nov-05	02-ago-12	2,26300%	0,00	0,00
OCF012356	Interest	BBVA	02-ago-04	02-nov-05	02-ago-12	2,26300%	0,00	0,00
OCF012355	Interest	BBVA	02-ago-04	02-nov-05	02-ago-12	2,26300%	0,00	0,00
SWI012353	Interest	BBVA	02-ago-05	02-nov-05	02-ago-12	2,26300%	(289.161,11)	(289.161,11)
SWI012353	Interest	BBVA	02-ago-05	02-nov-05	02-ago-12	2,12500%	271.527,78	271.527,78
Total 02/11/2005							(290.694,44)	(290.694,44)
OCF012370	Interest	BSCH	03-ago-04	03-nov-05	03-ago-12	2,26400%	0,00	0,00
OCF012368	Interest	BSCH	03-ago-04	03-nov-05	03-ago-12	2,26400%	0,00	0,00
OCF012372	Interest	BSCH	03-ago-04	03-nov-05	03-ago-12	2,26400%	(30.155,56)	(30.155,56)
OCF012369	Interest	BSCH	03-ago-04	03-nov-05	03-ago-12	2,26400%	0,00	0,00
SWI012366	Interest	BSCH	03-ago-05	03-nov-05	03-ago-12	2,26400%	(289.288,89)	(289.288,89)
SWI012366	Interest	BSCH	03-ago-05	03-nov-05	03-ago-12	2,12600%	271.655,56	271.655,56
OCF012373	Interest	BSCH	03-ago-04	03-nov-05	03-ago-12	2,26400%	(218.500,00)	(218.500,00)
Total 03/11/2005							(266.288,89)	(266.288,89)
OCF012275	Interest	JMOR	25-jun-04	27-dic-05	25-jun-07	2,08400%	0,00	0,00
OCF012278	Interest	JMOR	25-jun-04	27-dic-05	25-jun-07	2,08400%	0,00	0,00
OCF012274	Interest	JMOR	25-jun-04	27-dic-05	25-jun-07	2,08400%	0,00	0,00
OCF012271	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,63000%	0,00	0,00
OCF012270	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,63000%	0,00	0,00
OCF012277	Interest	JMOR	25-jun-04	27-dic-05	25-jun-07	2,08400%	0,00	0,00
OCF012276	Interest	JMOR	25-jun-04	27-dic-05	25-jun-07	2,08400%	0,00	0,00
OCF012273	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,63000%	0,00	0,00
OCF012272	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,63000%	0,00	0,00
OCF012269	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,63000%	0,00	0,00
SWI012268	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,08400%	529.683,33	529.683,33
SWI012268	Interest	INDO	25-jun-04	27-dic-05	25-jun-07	2,63000%	(668.458,33)	(668.458,33)
Total 27/12/2005							(138.775,00)	(138.775,00)
Total ECP: ECP								(1.654.936,07)
IVSA: SWAP IVSA								



REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
EUR: EURO								
SWI010334	Interest	CMAD	31-dic-01	31-ene-05	31-oct-18	2,45100%	(99.193,05)	(99.193,05)
SWI010334	Interest	CMAD	31-dic-01	31-ene-05	31-oct-18	4,56000%	178.592,14	178.592,14
Total 31/01/2005							79.399,09	79.399,09
SWI010334	Interest	CMAD	31-dic-01	28-feb-05	31-oct-18	4,56000%	176.871,47	176.871,47
SWI010334	Interest	CMAD	31-dic-01	28-feb-05	31-oct-18	2,38700%	(86.413,61)	(86.413,61)
Total 28/02/2005							90.457,86	90.457,86
SWI010334	Interest	CMAD	31-dic-01	31-mar-05	31-oct-18	2,38200%	(93.864,31)	(93.864,31)
SWI010334	Interest	CMAD	31-dic-01	31-mar-05	31-oct-18	4,56000%	173.893,41	173.893,41
Total 31/03/2005							80.029,10	80.029,10
SWI010334	Interest	CMAD	31-dic-01	29-abr-05	31-oct-18	4,56000%	171.702,73	171.702,73
SWI010334	Interest	CMAD	31-dic-01	29-abr-05	31-oct-18	2,38500%	(86.811,54)	(86.811,54)
Total 29/04/2005							84.891,19	84.891,19
SWI010334	Interest	CMAD	31-dic-01	31-may-05	31-oct-18	2,38400%	(94.573,03)	(94.573,03)
SWI010334	Interest	CMAD	31-dic-01	31-may-05	31-oct-18	4,56000%	169.588,80	169.588,80
Total 31/05/2005							75.015,77	75.015,77
SWI010334	Interest	CMAD	31-dic-01	30-jun-05	31-oct-18	4,56000%	167.363,44	167.363,44
SWI010334	Interest	CMAD	31-dic-01	30-jun-05	31-oct-18	2,38400%	(87.498,78)	(87.498,78)
Total 30/06/2005							79.864,66	79.864,66
SWI010334	Interest	CMAD	31-dic-01	29-jul-05	31-oct-18	2,38400%	(83.760,40)	(83.760,40)
SWI010334	Interest	CMAD	31-dic-01	29-jul-05	31-oct-18	4,56000%	165.737,43	165.737,43
Total 29/07/2005							81.977,03	81.977,03
SWI010334	Interest	CMAD	31-dic-01	31-ago-05	31-oct-18	4,56000%	164.312,93	164.312,93
SWI010334	Interest	CMAD	31-dic-01	31-ago-05	31-oct-18	2,38800%	(94.652,90)	(94.652,90)
Total 31/08/2005							69.660,03	69.660,03
SWI010334	Interest	CMAD	31-dic-01	30-sep-05	31-oct-18	2,39400%	(85.553,27)	(85.553,27)
SWI010334	Interest	CMAD	31-dic-01	30-sep-05	31-oct-18	4,56000%	162.958,61	162.958,61
Total 30/09/2005							77.405,34	77.405,34
SWI010334	Interest	CMAD	31-dic-01	31-oct-05	31-oct-18	4,56000%	162.019,01	162.019,01
SWI010334	Interest	CMAD	31-dic-01	31-oct-05	31-oct-18	2,40200%	(88.189,03)	(88.189,03)
SWI010334	Fee	CMAD	31-dic-01	31-oct-05	31-oct-18		(6.010,12)	(6.010,12)
Total 31/10/2005							67.819,86	67.819,86
SWI010334	Interest	CMAD	31-dic-01	30-nov-05	31-oct-18	2,40200%	(84.582,77)	(84.582,77)
SWI010334	Interest	CMAD	31-dic-01	30-nov-05	31-oct-18	4,56000%	160.573,46	160.573,46
Total 30/11/2005							75.990,69	75.990,69
SWI010334	Interest	CMAD	31-dic-01	30-dic-05	31-oct-18	4,56000%	158.877,50	158.877,50
SWI010334	Interest	CMAD	31-dic-01	30-dic-05	31-oct-18	2,60600%	(90.797,10)	(90.797,10)
Total 30/12/2005							68.080,40	68.080,40
Total IVSA: SWAP IVSA (*)								930.591,02
MZ08: PTMO DEUTSCHE 2002/1								
EUR: EURO								
OCF006922	Interest	SANT	04-sep-97	15-jun-05	15-jun-05	2,18600%	0,00	0,00
OCF011213	Interest	BSCH	04-sep-97	15-jun-05	15-jun-05	2,18600%	(280.752,78)	(280.752,78)
OCF011227	Interest	BSCH	15-jun-98	15-jun-05	15-jun-05	2,18600%	(301.566,17)	(301.566,17)
OCF011228	Interest	BSCH	15-jun-98	15-jun-05	15-jun-05	2,18600%	(328.760,30)	(328.760,30)
OCF011226	Interest	BSCH	04-sep-97	15-jun-05	15-jun-05	2,18600%	(263.008,24)	(263.008,24)
OCF006256	Interest	SANT	15-jun-98	15-jun-05	15-jun-05	2,18600%	0,00	0,00
Total 15/06/2005							(1.174.087,49)	(1.174.087,49)
SWI012601	Interest	UBSU	22-dic-04	22-jun-05	22-dic-14	2,21200%	559.144,44	559.144,44
Total 22/06/2005							559.144,44	559.144,44
SWI012601	Interest	UBSU	22-dic-04	22-dic-05	22-dic-14	2,12200%	539.341,67	539.341,67
SWI012601	Interest	UBSU	22-dic-04	22-dic-05	22-dic-14	4,15600%	(2.078.000,00)	(2.078.000,00)
Total 22/12/2005							(1.538.658,33)	(1.538.658,33)
Total MZ08: PTMO DEUTSCHE 2002/1								(2.153.601,38)
NB06: COL.PRIV 03-BARCL/1								
EUR: EURO								
OCF012346	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,12600%	0,00	0,00
OCF012352	Interest	ABNA	29-jul-04	31-oct-05	29-jul-12	2,12600%	0,00	0,00
SWI012344	Interest	ABNA	29-jul-05	31-oct-05	29-jul-12	4,07000%	(531.361,11)	(531.361,11)
SWI012344	Interest	ABNA	29-jul-05	31-oct-05	29-jul-12	2,12600%	277.561,11	277.561,11
Total 31/10/2005							(253.800,00)	(253.800,00)
OCF012351	Interest	GOLDMAN	02-ago-04	02-nov-05	02-ago-12	2,12500%	0,00	0,00
SWI012341	Interest	GOLDMAN	02-ago-05	02-nov-05	02-ago-12	4,07000%	(520.055,56)	(520.055,56)
SWI012341	Interest	GOLDMAN	02-ago-05	02-nov-05	02-ago-12	2,12500%	271.527,78	271.527,78
OCF012342	Interest	GOLDMAN	02-ago-04	02-nov-05	02-ago-12	2,12500%	0,00	0,00
Total 02/11/2005							(248.527,78)	(248.527,78)
OCF012349	Interest	SOCI	03-ago-04	03-nov-05	03-ago-12	2,12600%	0,00	0,00
SWI012347	Interest	SOCI	03-ago-05	03-nov-05	03-ago-12	4,01000%	(512.388,89)	(512.388,89)
SWI012347	Interest	SOCI	03-ago-05	03-nov-05	03-ago-12	2,12600%	271.655,56	271.655,56
OCF012350	Interest	SOCI	03-ago-04	03-nov-05	03-ago-12	2,12600%	0,00	0,00
Total 03/11/2005							(240.733,33)	(240.733,33)

REFERENCIA	TIPO DE FLUJO	ENTIDAD	FECHA INICIO	FECHA LIQUID.	FECHA AMORTIZ.	TIPO DE INTERES O CAMBIO	IMPORTE EN DIVISA	IMPORTE EN EUROS
Total NB06: COL.PRIV 03-BARCL/1								(743.061,11)
PF04: PROGRAMA FIN.2004								
EUR: EURO								
SWI012579	Fee	BNP	20-jun-05	22-jun-05			890.000,00	890.000,00
Total 07/03/2005							890.000,00	890.000,00
Total PF04: PROGRAMA FIN.2004								890.000,00
SCHU: SCHULSEIN								
EUR: EURO								
OCF007011	Interest	JMOR	23-oct-97	13-jun-05	12-dic-07	2,18831%	0,00	0,00
OCF007009	Interest	JMOR	23-oct-97	13-jun-05	12-dic-07	2,18831%	0,00	0,00
OCF010047	Interest	CITI	12-jun-01	13-jun-05	12-dic-07	2,18831%	0,00	0,00
OCF007010	Interest	JMOR	23-oct-97	13-jun-05	12-dic-07	2,18831%	0,00	0,00
OCF007006	Interest	PARI	23-oct-97	13-jun-05	12-dic-07	2,18831%	0,00	0,00
OCF011243	Interest	BNPE	23-oct-97	13-jun-05	12-dic-07	2,18831%	(158.710,68)	(158.710,68)
OCF011240	Interest	CITI	23-oct-97	13-jun-05	12-dic-07	2,18831%	(290.713,51)	(290.713,51)
OCF011245	Interest	JMOR	23-oct-97	13-jun-05	12-dic-07	2,18831%	(254.374,32)	(254.374,32)
OCF011246	Interest	JMOR	23-oct-97	13-jun-05	12-dic-07	2,18831%	(110.373,71)	(110.373,71)
OCF011241	Interest	CITI	23-oct-97	13-jun-05	12-dic-07	2,18831%	(114.251,01)	(114.251,01)
OCF011242	Interest	BNPE	23-oct-97	13-jun-05	12-dic-07	2,18831%	(290.713,51)	(290.713,51)
Total 13/06/2005							(1.219.136,74)	(1.219.136,74)
OCF011242	Interest	BNPE	23-oct-97	12-dic-05	12-dic-07	2,10963%	(298.848,59)	(298.848,59)
OCF011241	Interest	CITI	23-oct-97	12-dic-05	12-dic-07	2,10963%	(114.251,01)	(114.251,01)
OCF011246	Interest	JMOR	23-oct-97	12-dic-05	12-dic-07	2,10963%	(110.373,71)	(110.373,71)
OCF011245	Interest	JMOR	23-oct-97	12-dic-05	12-dic-07	2,10963%	(261.492,52)	(261.492,52)
OCF011240	Interest	CITI	23-oct-97	12-dic-05	12-dic-07	2,10963%	(298.848,59)	(298.848,59)
OCF011243	Interest	BNPE	23-oct-97	12-dic-05	12-dic-07	2,10963%	(158.710,68)	(158.710,68)
OCF007006	Interest	PARI	23-oct-97	12-dic-05	12-dic-07	2,10963%	0,00	0,00
OCF007010	Interest	JMOR	23-oct-97	12-dic-05	12-dic-07	2,10963%	0,00	0,00
OCF010047	Interest	CITI	12-jun-01	12-dic-05	12-dic-07	2,10963%	0,00	0,00
OCF007009	Interest	JMOR	23-oct-97	12-dic-05	12-dic-07	2,10963%	0,00	0,00
OCF007011	Interest	JMOR	23-oct-97	12-dic-05	12-dic-07	2,10963%	0,00	0,00
Total 12/12/2005							(1.242.525,10)	(1.242.525,10)
Total SCHU: SCHULSEIN								(2.461.661,84)
TOTAL COBERTURAS								(22.625.847,37)

(*) Los ingresos de las coberturas correspondientes a estos epígrafes se han contabilizado por parte de la Intervención Delegada fuera del CAPITULO III " GASTOS FINANCIEROS" al tener un saldo global positivo - contando los intereses -.

SWC Swaps de divisas
 SWI Swaps de tipos de interés
 OCF Opciones de tipos de interés