

Con respecto a las aproximaciones señaladas para los números anterior y posterior de los premios primero y segundo, se entenderá que si saliese premiado, en cualquiera de ellos, el número 00000, su anterior es el 99999 y el siguiente el 00001. Asimismo, si el agraciado fuese el 99999, su anterior es el 99998 y el 00000 será el siguiente.

Para la aplicación de los premios de centena se entenderá que si cualquiera de los premios primero o segundo correspondiera, por ejemplo, al número 25, se considerarán agraciados los 99 números restantes de la misma; es decir, desde el 00 al 24 y desde el 26 al 99.

Tendrán derecho a premio de 750 euros (124.790 pesetas) los billetes cuyas cuatro últimas cifras sean iguales y estén igualmente dispuestas que las del número que obtenga el premio primero; a premio de 300 euros (49.916 pesetas) los billetes cuyas tres últimas cifras sean iguales y estén igualmente dispuestas que las del número que obtenga el primer premio; a premio de 150 euros (24.958 pesetas) aquellos billetes cuyas dos últimas cifras coincidan en orden y numeración con las del que obtenga dicho primer premio y, finalmente, tendrán derecho al reintegro de su precio cada uno de los billetes cuya cifra final sea igual a la última cifra del número agraciado con el repetido primer premio.

De los premios de centenas, terminaciones y reintegro ha de entenderse que quedan exceptuados los números de los que, respectivamente, se deriven agraciados con los premios primero y segundo.

Asimismo, tendrán derecho al reintegro de su precio, todos los billetes cuya última cifra coincida con las que se obtengan en las dos extracciones especiales, que se realizarán del bombo de las unidades.

#### Premio especial al décimo

Para proceder a la adjudicación del premio especial a la fracción, se extraerá simultáneamente una bola de dos de los bombos del sorteo que determinarán, respectivamente, la fracción agraciada y la serie a que corresponde.

Ha de tenerse en cuenta que si la bola representativa de la fracción fuera el 0, se entenderá que corresponde a la 10.<sup>a</sup>

Este premio especial al décimo, de 1.170.000 euros (194.671.620 pesetas) para una sola fracción de uno de los seis billetes agraciados con el primer premio, será adjudicado a continuación de determinarse el primer premio.

El sorteo se efectuará con las solemnidades previstas en la Instrucción del Ramo. En la propia forma se hará después un sorteo especial para adjudicar la subvención a uno de los establecimientos benéficos de la población donde se celebre el sorteo. Dicho sorteo especial quedará aplazado si en el momento de la celebración del que se anuncia se desconocen los establecimientos que puedan tener derecho a la mencionada subvención.

Estos actos serán públicos, y los concurrentes interesados en el sorteo tendrán derecho, con la venia del Presidente, a hacer observaciones sobre dudas que tengan respecto a las operaciones del mismo.

Efectuado el sorteo se expondrán al público la lista oficial de las extracciones realizadas y la lista acumulada ordenada por terminaciones.

#### Pago de premios

Los premios de este sorteo, a partir del 1 de marzo de 2002, se cobrarán en euros.

Los premios inferiores a 30.000 euros (4.991.580 pesetas) por billete podrán cobrarse en cualquier Administración de Loterías.

Los iguales o superiores a dicha cifra podrán cobrarse en cualquier punto del territorio nacional a través de las entidades financieras que, en cada momento, gestionen las cuentas centrales de Loterías y Apuestas del Estado.

Los premios serán hechos efectivos en cuanto sea conocido el resultado del sorteo a que correspondan y sin más demora que la precisa para practicar la correspondiente liquidación y la que exija la provisión de fondos cuando no alcancen los que en la Administración Pagadora existan disponibles.

Madrid, 2 de febrero de 2002.—El Director general, Luis Perezagua Clamagirand.

## 2786

*CORRECCIÓN de errores de la Resolución 12/2001, de 29 de noviembre, de la Dirección General de Tributos, por la que se convierten a euros las cuantías exigibles por las tasas y precios públicos cuya exacción corresponde al Ministerio de Fomento y a sus organismos y entidades dependientes.*

Advertidos errores en el texto de la Resolución 12/2001, de 29 de noviembre, de la Dirección General de Tributos, por la que se convierten

a euros las cuantías exigibles por las tasas y precios públicos cuya exacción corresponde al Ministerio de Fomento, a sus organismos y entidades dependientes, publicado en el «Boletín Oficial del Estado» número 304, de 20 de diciembre de 2001, se procede a efectuar la oportuna rectificación:

En la página 48777, columna segunda, donde dice:

|  |  |        |        |             |
|--|--|--------|--------|-------------|
| «Susceptibilidad radiada (N = n.º de equipos a ensayar). |  | 49.229 | 295,87 | 295,872249» |
|--|--|--------|--------|-------------|

Debe decir:

|  |        |        |        |             |
|--|--------|--------|--------|-------------|
| «Susceptibilidad radiada (N = n.º de equipos a ensayar). | 30.000 | 49.229 | 180,30 | 295,872249» |
|--|--------|--------|--------|-------------|

## 2787

*ORDEN HAC/249/2002, de 5 de febrero, por la que se aprueba la relación de valores negociados en mercados organizados, con su valor de negociación media correspondiente al cuarto trimestre de 2001, a efectos del Impuesto sobre el Patrimonio del año 2001.*

Los artículos 13 y 15 de la Ley 19/1991, de 6 de junio, del Impuesto sobre el Patrimonio, establecen que el Ministerio de Economía y Hacienda publicará anualmente una relación de los valores que se hayan negociado en mercados organizados, incluyendo los representativos de la cesión a terceros de capitales propios y los valores representativos de la participación en fondos propios de cualquier tipo de entidad, con su cotización media correspondiente al cuarto trimestre de cada año.

A tal efecto se hace necesario publicar la mencionada información, para lo cual se ha contado con la colaboración técnica de la Comisión Nacional del Mercado de Valores, que, como Agencia Nacional de Codificación, ha procedido a la consolidación de los datos provenientes de cada una de las cuatro Bolsas de Valores, incorporando el correspondiente código ISIN y denominación para facilitar la labor de los Bancos y demás entidades depositarias.

Se incorporan a dicha información, como en ejercicios anteriores, las cotizaciones medias de los valores negociados en el mercado oficial de la Deuda Pública anotada, cuya relación se ha elaborado con los datos suministrados por el Banco de España, en su condición de Central de Anotaciones del sistema, y con la colaboración técnica de la Comisión Nacional del Mercado de Valores.

Además, se incluyen las cotizaciones medias del último trimestre de los valores de renta fija privada negociados en el mercado de la Asociación de Intermediarios de Activos Financieros (AIAF), con lo que se completa la totalidad de los valores negociados en los mercados organizados, que actualmente funcionan en nuestro país.

Por último, resaltar que se recogen las cotizaciones dinerarias exclusivamente en euros.

En su virtud, he tenido a bien disponer:

Se aprueba la relación de valores negociados en Bolsa con su cotización media correspondiente al cuarto trimestre de 2001, la relación de valores negociados y su cotización, en el último trimestre del año, en el mercado de Deuda Pública anotada, así como la relación y los valores medios de cotización del mercado de la Asociación de Intermediarios de Activos Financieros (AIAF) del último trimestre de 2001, anexas a esta Orden, a efectos de la declaración del Impuesto sobre el Patrimonio del año 2001.

Lo que comunico a V.I. para su conocimiento y efectos.

Madrid, 5 de febrero de 2002.

MONTORO ROMERO

Ilmos. Sres. Director de la Agencia Estatal de Administración Tributaria y Director general de Tributos.

## ANEXO

## Relación de valores o participaciones con su valor de negociación o liquidación media relativa al cuatro trimestre de 2001, a efectos del Impuesto sobre el Patrimonio de las Personas Físicas, correspondiente al período impositivo de 2001

## RENTA FIJA

Deuda emitida por el Estado, CC. AA. y organismos autónomos dependientes de uno u otras (sin valor nominal unitario)

| ISIN                         | Nombre del valor                               | Serie | F. emisión   | Número inicio/fin | Valor medio<br>-<br>Porcentaje |
|------------------------------|--|-------|--|-------------------|--------------------------------|
| ES0000106395<br>ES0000095374 | BO. EUSKALBONOS<br>BO. GENERALIDAD DE CATALUÑA |       | 14- 5-1997<br>27- 2-1997<br>17- 7-1997<br>25- 9-1997<br>16-10-1997<br>20-11-1997<br>18-12-1997<br>5- 2-1998<br>19- 2-1998<br>20- 3-1998<br>21- 5-1998<br>11- 6-1998  |                   | 103,790<br>100,720             |
| ES0000095580                 | BO. GENERALIDAD DE CATALUÑA                    |       | 16- 6-1998<br>23- 7-1998<br>10- 9-1998<br>8-10-1998<br>19-11-1998<br>17-12-1998  |                   | 103,110                        |
| ES0000095630                 | BO. GENERALIDAD DE CATALUÑA                    |       | 28- 1-1999<br>18- 2-1999   |                   | 100,900                        |
| ES0000095663                 | BO. GENERALIDAD DE CATALUÑA                    |       | 19- 4-1999<br>29- 4-1999<br>20- 5-1999<br>17- 6-1999<br>15- 7-1999<br>16- 9-1999<br>21-10-1999<br>25-11-1999<br>23-12-1999<br>3- 2-2000<br>24- 2-2000<br>23- 3-2000<br>4- 5-2000                             |                   | 99,190                         |
| ES0000095671                 | BO. GENERALIDAD DE CATALUÑA                    |       | 18- 5-2000<br>19- 4-1999<br>29- 4-1999<br>20- 5-1999<br>17- 6-1999<br>15- 7-1999<br>16- 9-1999<br>21-10-1999<br>25-11-1999<br>23-12-1999<br>3- 2-2000<br>24- 2-2000<br>23- 3-2000<br>4- 5-2000<br>25- 5-2000 |                   | 97,910                         |
| ES0000095705                 | BO. GENERALIDAD DE CATALUÑA                    |       | 29- 6-2000<br>25- 7-2000<br>26- 9-2000<br>24-10-2000<br>21-11-2000<br>27- 2-2001<br>20- 3-2001<br>22- 5-2001<br>24- 7-2001<br>25- 9-2001<br>27-11-2001   |                   | 99,910                         |
| ES0000095713                 | BO. GENERALIDAD DE CATALUÑA                    |       | 29- 6-2000<br>25- 7-2000<br>26- 9-2000<br>24-10-2000   |                   | 104,800                        |

| ISIN         | Nombre del valor                   | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Porcentaje |
|--------------|------------------------------------|-------|------------|-------------------|--------------------------------|
| ES0300130194 | BO. ICO. % VAR                     |       | 21-11-2000 |                   |                                |
| ES0000090227 | BO. JUNTA DE ANDALUCIA             |       | 27- 2-2001 |                   |                                |
| ES0000090268 | BO. JUNTA DE ANDALUCIA             |       | 20- 3-2001 |                   |                                |
|              |                                    |       | 22- 5-2001 |                   |                                |
|              |                                    |       | 24- 7-2001 |                   |                                |
|              |                                    |       | 25- 9-2001 |                   |                                |
|              |                                    |       | 26-11-1997 |                   | 100,150                        |
|              |                                    |       | 14-11-1996 |                   | 101,014                        |
|              |                                    |       | 13-11-1997 |                   | 102,680                        |
|              |                                    |       | 10- 3-1998 |                   |                                |
|              |                                    |       | 13- 4-1998 |                   |                                |
|              |                                    |       | 12- 5-1998 |                   |                                |
|              |                                    |       | 9- 6-1998  |                   |                                |
|              |                                    |       | 14- 7-1998 |                   |                                |
|              |                                    |       | 3- 9-1998  |                   |                                |
| ES0000090391 | BO. JUNTA DE ANDALUCIA             |       | 22-10-2001 |                   | 99,873                         |
| ES0000090292 | BO. SEGREGABLES JUNTA DE ANDALUCIA |       | 20-11-2001 |                   |                                |
|              |                                    |       | 14-10-1998 |                   | 100,520                        |
|              |                                    |       | 11-11-1998 |                   |                                |
|              |                                    |       | 9-12-1998  |                   |                                |
|              |                                    |       | 16- 2-1999 |                   |                                |
|              |                                    |       | 16- 3-1999 |                   |                                |
|              |                                    |       | 20- 4-1999 |                   |                                |
|              |                                    |       | 18- 5-1999 |                   |                                |
|              |                                    |       | 15- 6-1999 |                   |                                |
|              |                                    |       | 20- 7-1999 |                   |                                |
|              |                                    |       | 14- 9-1999 |                   |                                |
|              |                                    |       | 19-10-1999 |                   |                                |
|              |                                    |       | 16-11-1999 |                   |                                |
|              |                                    |       | 14-12-1999 |                   |                                |
| ES0000090300 | BO. SEGREGABLES JUNTA DE ANDALUCIA |       | 14-10-1998 |                   | 102,200                        |
|              |                                    |       | 11-11-1998 |                   |                                |
|              |                                    |       | 9-12-1998  |                   |                                |
|              |                                    |       | 16- 2-1999 |                   |                                |
|              |                                    |       | 16- 3-1999 |                   |                                |
|              |                                    |       | 20- 4-1999 |                   |                                |
|              |                                    |       | 18- 5-1999 |                   |                                |
|              |                                    |       | 15- 6-1999 |                   |                                |
|              |                                    |       | 20- 7-1999 |                   |                                |
|              |                                    |       | 14- 9-1999 |                   |                                |
|              |                                    |       | 19-10-1999 |                   |                                |
|              |                                    |       | 16-11-1999 |                   |                                |
|              |                                    |       | 14-12-1999 |                   |                                |
|              |                                    |       | 18- 2-2000 |                   |                                |
|              |                                    |       | 14- 3-2000 |                   |                                |
| ES0000011603 | BONOS DEL ESTADO                   |       | 15-10-1996 |                   | 101,242                        |
| ES0000011645 | BONOS SEGREGABLES DEL TESORO       |       | 15- 7-1997 |                   | 102,378                        |
| ES0000012072 | BONOS SEGREGABLES DEL TESORO       |       | 7- 8-1998  |                   | 100,686                        |
| ES0000012080 | BONOS SEGREGABLES DEL TESORO       |       | 10- 8-1998 |                   | 102,132                        |
| ES0000012247 | BONOS SEGREGABLES DEL TESORO       |       | 13- 7-1999 |                   | 99,754                         |
| ES0000012254 | BONOS SEGREGABLES DEL TESORO       |       | 12- 7-1999 |                   | 98,366                         |
| ES0000012361 | BONOS SEGREGABLES DEL TESORO       |       | 15- 2-2000 |                   | 101,944                        |
| ES0000012379 | BONOS SEGREGABLES DEL TESORO       |       | 14- 2-2000 |                   | 103,473                        |
| ES0000012437 | BONOS SEGREGABLES DEL TESORO       |       | 12- 3-2001 |                   | 102,496                        |
| ES0000012445 | BONOS SEGREGABLES DEL TESORO       |       | 9- 4-2001  |                   | 102,874                        |
| ES0000011744 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 99,104                         |
| ES0000011751 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 96,346                         |
| ES0000011769 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 92,792                         |
| ES0000011777 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 88,625                         |
| ES0000011785 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 84,662                         |
| ES0000011793 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 80,478                         |
| ES0000011801 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 76,087                         |
| ES0000011819 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 71,757                         |
| ES0000011827 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 68,000                         |
| ES0000011835 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 64,667                         |
| ES0000011843 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 60,792                         |
| ES0000011850 | CUPON SEGREGADO                    |       | 7- 1-1998  |                   | 57,667                         |
| ES0000011884 | CUPON SEGREGADO                    |       | 5- 5-1998  |                   | 54,145                         |
| ES0000011892 | CUPON SEGREGADO                    |       | 5- 5-1998  |                   | 51,195                         |
| ES0000011900 | CUPON SEGREGADO                    |       | 5- 5-1998  |                   | 48,333                         |
| ES0000011918 | CUPON SEGREGADO                    |       | 5- 5-1998  |                   | 45,667                         |

| ISIN           | Nombre del valor                    | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Porcentaje |
|----------------|-------------------------------------|-------|------------|-------------------|--------------------------------|
| ES0000011926   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 42,598                         |
| ES0000011934   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 40,000                         |
| ES0000011942   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 37,667                         |
| ES0000011959   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 35,667                         |
| ES0000011967   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 33,667                         |
| ES0000011975   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 31,667                         |
| ES0000011983   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 30,000                         |
| ES0000011991   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 28,000                         |
| ES0000012007   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 26,667                         |
| ES0000012023   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 25,000                         |
| ES0000012031   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 23,667                         |
| ES0000012049   | CUPON SEGREGADO                     |       | 5- 5-1998  |                   | 22,333                         |
| ES0000012155   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 97,773                         |
| ES0000012163   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 94,269                         |
| ES0000012171   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 90,538                         |
| ES0000012189   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 86,000                         |
| ES0000012197   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 81,863                         |
| ES0000012205   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 77,635                         |
| ES0000012213   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 73,667                         |
| ES0000012221   | CUPON SEGREGADO                     |       | 8- 3-1999  |                   | 69,333                         |
| ES0000012312   | CUPON SEGREGADO                     |       | 13-12-1999 |                   | 65,500                         |
| ES0000012320   | CUPON SEGREGADO                     |       | 13-12-1999 |                   | 62,000                         |
| ES0000012338   | CUPON SEGREGADO                     |       | 13-12-1999 |                   | 58,000                         |
| ES0000012346   | CUPON SEGREGADO                     |       | 13-12-1999 |                   | 55,000                         |
| ES0000012353   | CUPON SEGREGADO                     |       | 13-12-1999 |                   | 52,370                         |
| ES0000012601   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 49,000                         |
| ES0000012619   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 46,000                         |
| ES0000012627   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 44,000                         |
| ES0000012635   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 41,000                         |
| ES0000012643   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 39,000                         |
| ES0000012650   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 37,000                         |
| ES0000012668   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 35,000                         |
| ES0000012676   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 33,000                         |
| ES0000012684   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 31,000                         |
| ES0000012692   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 30,000                         |
| ES0000012700   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 28,000                         |
| ES0000012718   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 27,000                         |
| ES0000012726   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 25,000                         |
| ES0000012734   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 24,000                         |
| ES0000012742   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 23,000                         |
| ES0000012759   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 22,000                         |
| ES0000012767   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 21,000                         |
| ES0000012775   | CUPON SEGREGADO                     |       | 19-11-2001 |                   | 20,000                         |
| ES00000107088  | OB. COMUNIDAD AUTONOMA DE ARAGON    |       | 31-10-2001 |                   | 103,560                        |
| ES000001348038 | OB. COMUNIDAD AUTONOMA DE BALEARES  |       | 31- 5-1994 |                   | 128,750                        |
| ES000001353061 | OB. COMUNIDAD FORAL DE NAVARRA      |       | 12- 5-1995 |                   | 125,540                        |
| ES000001353186 | OB. COMUNIDAD FORAL DE NAVARRA      |       | 28-11-2001 |                   | 99,614                         |
| ES0201570019   | OB. DIPUTACION FORAL VIZCAYA        | 1     | 13-12-1996 |                   | 112,700                        |
| ES0201570027   | OB. DIPUTACION FORAL VIZCAYA        |       | 8- 6-1998  |                   | 105,020                        |
| ES00000106338  | OB. EUSKALOBLLIGACIONES             |       | 10- 5-1995 |                   | 131,250                        |
| ES00000106379  | OB. EUSKALOBLLIGACIONES             |       | 29-11-1996 |                   | 114,990                        |
| ES00000106403  | OB. EUSKALOBLLIGACIONES             |       | 19-12-1997 |                   | 104,050                        |
| ES00000106411  | OB. EUSKALOBLLIGACIONES             |       | 24- 6-1998 |                   | 103,200                        |
| ES00000106429  | OB. EUSKALOBLLIGACIONES             |       | 26-11-1999 |                   | 104,310                        |
| ES00000095747  | OB. GENERALIDAD DE CATALUÑA. % VAR. |       | 13- 7-2001 |                   | 94,800                         |
| ES00000095127  | OB. GENERALIDAD DE CATALUÑA         |       | 12- 6-1992 |                   | 129,540                        |
| ES00000095143  | OB. GENERALIDAD DE CATALUÑA         |       | 20-10-1993 |                   | 114,640                        |
| ES00000095150  | OB. GENERALIDAD DE CATALUÑA         |       | 31- 1-1994 |                   | 117,450                        |
| ES00000095218  | OB. GENERALIDAD DE CATALUÑA         | C     | 16- 2-1995 |                   | 123,120                        |
| ES00000095242  | OB. GENERALIDAD DE CATALUÑA         |       | 12- 5-1995 |                   | 103,140                        |
| ES00000095259  | OB. GENERALIDAD DE CATALUÑA         |       | 19- 6-1995 |                   | 146,890                        |
| ES00000095267  | OB. GENERALIDAD DE CATALUÑA         |       | 16-11-1995 |                   | 141,670                        |
| ES00000095291  | OB. GENERALIDAD DE CATALUÑA         |       | 18- 7-1996 |                   | 119,300                        |
| ES00000095515  | OB. GENERALIDAD DE CATALUÑA         | A     | 31- 7-1997 |                   | 101,100                        |
| ES00000095598  | OB. GENERALIDAD DE CATALUÑA         |       | 16- 6-1998 |                   | 103,720                        |
|                |                                     |       | 23- 7-1998 |                   |                                |
|                |                                     |       | 10- 9-1998 |                   |                                |
|                |                                     |       | 8-10-1998  |                   |                                |
|                |                                     |       | 5-11-1998  |                   |                                |
|                |                                     |       | 19-11-1998 |                   |                                |
|                |                                     |       | 17-12-1998 |                   |                                |

| ISIN         | Nombre del valor                             | Serie | F. emisión   | Número inicio/fin | Valor medio<br>—<br>Porcentaje |
|--------------|--|-------|--|-------------------|--------------------------------|
| ES0000095655 | OB. GENERALIDAD DE CATALUÑA                  |       | 28- 1-1999   |                   | 104,620                        |
| ES0000095689 | OB. GENERALIDAD DE CATALUÑA                  |       | 18- 2-1999<br>19- 4-1999<br>29- 4-1999<br>20- 5-1999<br>17- 6-1999<br>15- 7-1999<br>16- 9-1999<br>21-10-1999<br>25-11-1999<br>23-12-1999<br>3- 2-2000<br>24- 2-2000<br>23- 3-2000<br>4- 5-2000<br>18- 5-2000 |                   | 94,540                         |
| ES0000095721 | OB. GENERALIDAD DE CATALUÑA                  |       | 29- 6-2000<br>25- 7-2000<br>26- 9-2000<br>24-10-2000<br>21-11-2000<br>21-12-2000<br>27- 2-2001<br>20- 3-2001<br>22- 5-2001<br>24- 7-2001<br>25- 9-2001<br>27-11-2001   |                   | 107,360                        |
| ES0000095754 | OB. GENERALIDAD DE CATALUÑA                  |       | 18-10-2001<br>27-11-2001   |                   | 99,280                         |
| ES0200130278 | OB. ICO -48ª EMISION                         | 55    | 2- 1-1997  |                   | 109,981                        |
| ES0200130351 | OB. ICO -55ª EMISION                         |       | 7- 7-1997  |                   | 107,273                        |
| ES0200130393 | OB. ICO                                      |       | 26- 3-1998<br>12- 5-1998<br>8- 7-1998  |                   | 102,180                        |
| ES0202010023 | OB. INI                                      |       | 27- 4-1993   |                   | 109,700                        |
| ES0202010049 | OB. INI                                      |       | 12- 1-1994   |                   | 122,050                        |
| ES0001350083 | OB. JUNTA DE CASTILLA-LA MANCHA              |       | 14- 7-2000   |                   | 108,400                        |
| ES0001351123 | OB. SEGREGABLES C.A. CASTILLA-LEON           |       | 26-11-2001   |                   | 98,643                         |
| ES0000102113 | OB. SEGREGABLES COMUNIDAD AUTONOMA DE MURCIA |       | 30-11-2001   |                   | 98,060                         |
| ES0001350075 | OB. SEGREGABLES JUNTA DE CASTILLA-LA MANCHA  |       | 19-11-1999<br>30-11-1999   |                   | 109,175                        |
| ES0001352170 | OB. XUNTA DE GALICIA. % VAR.                 |       | 3-12-2001  |                   | 99,760                         |
| ES0001352055 | OB. XUNTA DE GALICIA                         |       | 28- 9-1992   |                   | 142,420                        |
| ES0001352147 | OB. XUNTA DE GALICIA                         |       | 20- 7-1998<br>15-12-1998   |                   | 100,180                        |
| ES0000011355 | OBLIGACIONES DEL ESTADO                      |       | 15-11-1991   |                   | 101,158                        |
| ES0000011371 | OBLIGACIONES DEL ESTADO                      |       | 15- 4-1992   |                   | 103,936                        |
| ES0000011413 | OBLIGACIONES DEL ESTADO                      |       | 15- 2-1993   |                   | 112,670                        |
| ES0000011421 | OBLIGACIONES DEL ESTADO                      |       | 17- 5-1993   |                   | 112,910                        |
| ES0000011470 | OBLIGACIONES DEL ESTADO                      |       | 15-12-1993   |                   | 121,217                        |
| ES0000011488 | OBLIGACIONES DEL ESTADO                      |       | 17- 1-1994   |                   | 110,130                        |
| ES0000011512 | OBLIGACIONES DEL ESTADO                      |       | 15-11-1994   |                   | 118,629                        |
| ES0000011546 | OBLIGACIONES DEL ESTADO                      |       | 15- 9-1995   |                   | 122,849                        |
| ES0000011579 | OBLIGACIONES DEL ESTADO                      |       | 15- 3-1996   |                   | 118,736                        |
| ES0000011595 | OBLIGACIONES DEL ESTADO                      |       | 15- 7-1996   |                   | 129,196                        |
| ES0000011629 | OBLIGACIONES DEL ESTADO                      |       | 16-12-1996   |                   | 114,587                        |
| ES0000012411 | OBLIGACIONES DEL TESORO                      |       | 23- 1-2001   |                   | 101,135                        |
| ES0000011652 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 15- 7-1997<br>30- 7-1997   |                   | 108,257                        |
| ES0000011660 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 15- 7-1997   |                   | 109,964                        |
| ES0000011868 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 15- 1-1998   |                   | 108,668                        |
| ES0000012064 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 23- 6-1998<br>10- 7-1998   |                   | 103,129                        |
| ES0000012098 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 7-12-1998  |                   | 97,154                         |
| ES0000012239 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 11- 5-1999   |                   | 94,971                         |
| ES0000012387 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 19- 9-2000   |                   | 104,062                        |
| ES0000012452 | OBLIGACIONES SEGREGABLES DEL TESORO          |       | 12- 6-2001   |                   | 103,532                        |
| ES05000952R6 | PAG. GENERALIDAD DE CATALUÑA                 |       | 20- 2-2001<br>15- 5-2001   |                   | 99,150                         |
| ES05000952S4 | PAG. GENERALIDAD DE CATALUÑA                 |       | 13- 3-2001   |                   | 98,770                         |

| ISIN         | Nombre del valor             | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Porcentaje |
|--------------|------------------------------|-------|------------|-------------------|--------------------------------|
| ES05000952U0 | PAG. GENERALIDAD DE CATALUÑA |       | 18- 9-2001 |                   | 98,760                         |
| ES05000952W6 | PAG. GENERALIDAD DE CATALUÑA |       | 27- 3-2001 |                   | 98,320                         |
|              |                              |       | 2- 5-2001  |                   |                                |
|              |                              |       | 30-10-2001 |                   |                                |
| ES05000952X4 | PAG. GENERALIDAD DE CATALUÑA |       | 15- 5-2001 |                   | 98,440                         |
|              |                              |       | 13-11-2001 |                   |                                |
| ES05000952Y2 | PAG. GENERALIDAD DE CATALUÑA |       | 29- 5-2001 |                   | 99,100                         |
| ES05000952Z9 | PAG. GENERALIDAD DE CATALUÑA |       | 29- 5-2001 |                   | 98,360                         |
|              |                              |       | 20-11-2001 |                   |                                |
| ES05000953B8 | PAG. GENERALIDAD DE CATALUÑA |       | 17- 7-2001 |                   | 98,320                         |
|              |                              |       | 16-10-2001 |                   |                                |
| ES05000953C6 | PAG. GENERALIDAD DE CATALUÑA |       | 17- 7-2001 |                   | 97,650                         |
|              |                              |       | 16-10-2001 |                   |                                |
| ES05000953E2 | PAG. GENERALIDAD DE CATALUÑA |       | 31- 7-2001 |                   | 99,690                         |
|              |                              |       | 30-10-2001 |                   |                                |
| ES05000953F9 | PAG. GENERALIDAD DE CATALUÑA |       | 31- 7-2001 |                   | 97,540                         |
|              |                              |       | 30-10-2001 |                   |                                |
| ES05000953J1 | PAG. GENERALIDAD DE CATALUÑA |       | 2-10-2001  |                   | 96,850                         |
| ES05000953K9 | PAG. GENERALIDAD DE CATALUÑA |       | 16-10-2001 |                   | 96,690                         |
| ES05000953L7 | PAG. GENERALIDAD DE CATALUÑA |       | 30-10-2001 |                   | 96,780                         |
| ES05000953M5 | PAG. GENERALIDAD DE CATALUÑA |       | 13-11-2001 |                   | 99,340                         |
| ES05000953N3 | PAG. GENERALIDAD DE CATALUÑA |       | 20-11-2001 |                   | 96,880                         |
| ES05000953O1 | PAG. GENERALIDAD DE CATALUÑA |       | 4-12-2001  |                   | 98,380                         |
| ES05000953Q6 | PAG. GENERALIDAD DE CATALUÑA |       | 18-12-2001 |                   | 99,170                         |
| ES05000900G8 | PAG. JUNTA DE ANDALUCIA      |       | 13-10-2000 |                   | 98,455                         |
|              |                              |       | 27-10-2000 |                   |                                |
|              |                              |       | 12- 4-2001 |                   |                                |
|              |                              |       | 27- 4-2001 |                   |                                |
|              |                              |       | 13- 7-2001 |                   |                                |
|              |                              |       | 27- 7-2001 |                   |                                |
|              |                              |       | 11-10-2001 |                   |                                |
|              |                              |       | 26-10-2001 |                   |                                |
| ES05000900M6 | PAG. JUNTA DE ANDALUCIA      |       | 12- 4-2001 |                   | 96,791                         |
|              |                              |       | 11-10-2001 |                   |                                |
|              |                              |       | 26-10-2001 |                   |                                |
| ES0000011686 | PRINCIPAL SEGREGADO          |       | 7- 1-1998  |                   | 96,314                         |
| ES0000011694 | PRINCIPAL SEGREGADO          |       | 7- 1-1998  |                   | 75,803                         |
| ES0000011702 | PRINCIPAL SEGREGADO          |       | 7- 1-1998  |                   | 57,493                         |
| ES0000011876 | PRINCIPAL SEGREGADO          |       | 5- 5-1998  |                   | 23,200                         |
| ES0000012106 | PRINCIPAL SEGREGADO          |       | 8- 3-1999  |                   | 98,026                         |
| ES0000012114 | PRINCIPAL SEGREGADO          |       | 8- 3-1999  |                   | 91,163                         |
| ES0000012122 | PRINCIPAL SEGREGADO          |       | 8- 3-1999  |                   | 69,441                         |
| ES0000012270 | PRINCIPAL SEGREGADO          |       | 13-12-1999 |                   | 96,432                         |
| ES0000012288 | PRINCIPAL SEGREGADO          |       | 13-12-1999 |                   | 88,653                         |
| ES0000012296 | PRINCIPAL SEGREGADO          |       | 13-12-1999 |                   | 67,141                         |
| ES0000012304 | PRINCIPAL SEGREGADO          |       | 13-12-1999 |                   | 52,273                         |
| ES0000012395 | PRINCIPAL SEGREGADO          |       | 11-10-2000 |                   | 94,373                         |
| ES0000012403 | PRINCIPAL SEGREGADO          |       | 11-10-2000 |                   | 86,771                         |
| ES0000012429 | PRINCIPAL SEGREGADO          |       | 24- 1-2001 |                   | 62,178                         |
| ES0000012460 | PRINCIPAL SEGREGADO          |       | 27- 6-2001 |                   | 88,200                         |
| ES0000012502 | PRINCIPAL SEGREGADO          |       | 6-10-2001  |                   | 81,315                         |

*Deuda emitida por el Estado, CC. AA. y organismos autónomos dependientes de uno u otras (con valor nominal unitario)*

| ISIN         | Nombre del valor                  | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|-----------------------------------|-------|------------|-------------------|---------------------------|
| ES0355281041 | BO. INSTITUTO CATALAN DE FINANZAS |       | 3-11-2000  | 1/200             | 104.264,00                |
| ES0000230344 | CED. BCO. CREDITO LOCAL. PREF.    | A     | 6- 9-1954  | 1/100.000         | 5,71                      |
|              |                                   | B     | 6- 9-1954  | 1/100.000         |                           |
|              |                                   | C     | 6- 9-1954  | 1/100.000         |                           |
|              |                                   | D     | 6- 9-1954  | 1/100.000         |                           |
|              |                                   | E     | 6- 9-1954  | 1/100.000         |                           |
|              |                                   | F     | 6- 9-1954  | 1/100.000         |                           |
|              |                                   | G     | 6- 9-1954  | 1/100.000         |                           |
|              |                                   | H     | 6- 9-1954  | 1/100.000         |                           |



| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|-------|------------|-------------------|---------------------------|
| ES0000230369 | CED. BCO. CREDITO LOCAL. PREF. | I     | 6- 9-1954  | 1/100.000         | 5,53                      |
|              |                                | J     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | A     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | B     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | C     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | D     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | E     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | F     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | G     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | H     | 27- 3-1958 | 1/100.000         |                           |
| ES0000230138 | CED. BCO. CREDITO LOCAL        | I     | 27- 3-1958 | 1/100.000         | 5,53                      |
|              |                                | J     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | A     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | B     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | C     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | D     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | E     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | F     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | G     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | H     | 25- 7-1952 | 1/100.000         |                           |
| ES0000230146 | CED. BCO. CREDITO LOCAL        | I     | 25- 7-1952 | 1/100.000         | 5,41                      |
|              |                                | J     | 25- 7-1952 | 1/100.000         |                           |
|              |                                | A     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | B     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | C     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | D     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | E     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | F     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | G     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | H     | 6- 9-1954  | 1/100.000         |                           |
| ES0000230153 | CED. BCO. CREDITO LOCAL        | I     | 6- 9-1954  | 1/100.000         | 5,41                      |
|              |                                | J     | 6- 9-1954  | 1/100.000         |                           |
|              |                                | A     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | B     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | C     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | D     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | E     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | F     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | G     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | H     | 4- 6-1956  | 1/100.000         |                           |
| ES0000230161 | CED. BCO. CREDITO LOCAL        | I     | 4- 6-1956  | 1/100.000         | 4,93                      |
|              |                                | J     | 4- 6-1956  | 1/100.000         |                           |
|              |                                | A     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | B     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | C     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | D     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | E     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | F     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | G     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | H     | 27- 3-1958 | 1/100.000         |                           |
| ES0000230179 | CED. BCO. CREDITO LOCAL        | I     | 27- 3-1958 | 1/100.000         | 4,73                      |
|              |                                | J     | 27- 3-1958 | 1/100.000         |                           |
|              |                                | A     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | B     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | C     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | D     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | E     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | F     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | G     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | H     | 12- 9-1959 | 1/100.000         |                           |
| ES0000230187 | CED. BCO. CREDITO LOCAL        | I     | 12- 9-1959 | 1/100.000         | 5,65                      |
|              |                                | J     | 12- 9-1959 | 1/100.000         |                           |
|              |                                | A     | 20- 6-1960 | 1/100.000         |                           |
|              |                                | B     | 20- 6-1960 | 1/100.000         |                           |
|              |                                | C     | 20- 6-1960 | 1/100.000         |                           |
|              |                                | D     | 20- 6-1960 | 1/100.000         |                           |
|              |                                | E     | 20- 6-1960 | 1/100.000         |                           |
|              |                                | F     | 20- 6-1960 | 1/100.000         |                           |
|              |                                | G     | 20- 6-1960 | 1/100.000         |                           |

| ISIN         | Nombre del valor                       | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--|-------|------------|-------------------|---------------------------|
| ES0000230195 | CED. BCO. CREDITO LOCAL                | H     | 20- 6-1960 | 1/100.000         | 4,51                      |
|              |  | I     | 20- 6-1960 | 1/100.000         |                           |
|              |  | J     | 20- 6-1960 | 1/100.000         |                           |
|              |  | J     | 28- 3-1961 | 1/100.000         |                           |
|              |  | A     | 28- 3-1961 | 1/100.000         |                           |
|              |  | B     | 28- 3-1961 | 1/100.000         |                           |
|              |  | C     | 28- 3-1961 | 1/100.000         |                           |
|              |  | D     | 28- 3-1961 | 1/100.000         |                           |
|              |  | E     | 28- 3-1961 | 1/100.000         |                           |
|              |  | F     | 28- 3-1961 | 1/100.000         |                           |
| ES0000230203 | CED. BCO. CREDITO LOCAL                | G     | 28- 3-1961 | 1/100.000         | 4,66                      |
|              |  | H     | 28- 3-1961 | 1/100.000         |                           |
|              |  | I     | 28- 3-1961 | 1/100.000         |                           |
|              |  | E     | 28-12-1961 | 1/100.000         |                           |
|              |  | F     | 28-12-1961 | 1/100.000         |                           |
|              |  | G     | 28-12-1961 | 1/100.000         |                           |
|              |  | H     | 28-12-1961 | 1/100.000         |                           |
|              |  | I     | 28-12-1961 | 1/100.000         |                           |
|              |  | J     | 28-12-1961 | 1/100.000         |                           |
|              |  | A     | 28-12-1961 | 1/100.000         |                           |
| ES0000230211 | CED. BCO. CREDITO LOCAL                | B     | 28-12-1961 | 1/100.000         | 4,58                      |
|              |  | C     | 28-12-1961 | 1/100.000         |                           |
|              |  | D     | 28-12-1961 | 1/100.000         |                           |
|              |  | G     | 25- 5-1962 | 1/100.000         |                           |
|              |  | H     | 25- 5-1962 | 1/100.000         |                           |
|              |  | I     | 25- 5-1962 | 1/100.000         |                           |
|              |  | J     | 25- 5-1962 | 1/100.000         |                           |
|              |  | A     | 25- 5-1962 | 1/100.000         |                           |
|              |  | B     | 25- 5-1962 | 1/100.000         |                           |
|              |  | C     | 25- 5-1962 | 1/100.000         |                           |
| ES0000160053 | CED. INSTITUTO NACIONAL DE LA VIVIENDA | B     | 1- 4-1956  | 1/50.000          | 134,93                    |
|              |  | B     | 25- 6-1990 | 1/2.500           | 5.902,23                  |
| ES0000271082 | CED.HIP. BCO.HIPOTECARIO. AL DESCUENTO |       |            |                   |                           |
| ES0000270050 | CED.HIP. BCO.HIPOTECARIO               |       | 1- 1-1944  | 1/7.430.000       | 2,78                      |
| ES0000270159 | CED.HIP. BCO.HIPOTECARIO               |       | 1- 5-1955  | 1/257.499         | 29,00                     |
| ES0201460005 | OB. DIPUTACION FORAL DE GUIPUZCOA      |       | 25- 2-1994 | 1/120.000         | 654,48                    |
| ES0000130338 | OB. ICO -33.ª EMISION- CUPON CERO      |       | 4- 3-1991  | 1/616             | 43.606,91                 |
| ES0002750000 | OB. MAZJEN                             | A     | 1- 6-1928  | 1/29.500          | 2,19                      |
| ES0000190035 | OB. RENFE 49-01                        | A     | 1- 1-1949  | 325.001/625.000   | 5,31                      |
| ES0000190084 | OB. RENFE 52-01                        | A     | 1- 1-1952  | 1/150.000         | 5,61                      |

## RENTA FLJA

## Letras del Tesoro

| ISIN         | Nombre del valor  | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Porcentaje |
|--------------|-------------------|-------|------------|-------------------|--------------------------------|
| ES0L00201043 | LETRAS DEL TESORO |       | 7- 7-2000  |                   | 99,467                         |
| ES0L00201183 | LETRAS DEL TESORO |       | 12- 1-2001 |                   | 99,391                         |
|              |                   |       | 21- 7-2000 |                   |                                |
| ES0L00202017 | LETRAS DEL TESORO |       | 10- 6-2001 |                   | 99,228                         |
|              |                   |       | 8- 4-2000  |                   |                                |
| ES0L00202157 | LETRAS DEL TESORO |       | 2- 2-2001  |                   | 99,148                         |
|              |                   |       | 18- 8-2000 |                   |                                |
| ES0L00203015 | LETRAS DEL TESORO |       | 16- 2-2001 |                   | 99,081                         |
|              |                   |       | 1- 9-2000  |                   |                                |
| ES0L00203155 | LETRAS DEL TESORO |       | 2- 3-2001  |                   | 99,053                         |
|              |                   |       | 15- 9-2000 |                   |                                |
| ES0L00203288 | LETRAS DEL TESORO |       | 16- 3-2001 |                   | 98,694                         |
|              |                   |       | 29- 9-2000 |                   |                                |
| ES0L00204120 | LETRAS DEL TESORO |       | 30- 3-2001 |                   | 98,540                         |
|              |                   |       | 13-10-2000 |                   |                                |
| ES0L00204260 | LETRAS DEL TESORO |       | 11- 4-2001 |                   | 98,507                         |
|              |                   |       | 27-10-2000 |                   |                                |
|              |                   |       | 27- 4-2001 |                   |                                |



| ISIN         | Nombre del valor  | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Porcentaje |
|--------------|-------------------|-------|------------|-------------------|--------------------------------|
| ES0L00205101 | LETRAS DEL TESORO |       | 10-11-2000 |                   | 98,406                         |
| ES0L00205242 | LETRAS DEL TESORO |       | 11- 5-2001 |                   | 98,231                         |
| ES0L00206216 | LETRAS DEL TESORO |       | 24-11-2000 |                   | 98,060                         |
| ES0L00207057 | LETRAS DEL TESORO |       | 25- 5-2001 |                   | 97,994                         |
| ES0L00207198 | LETRAS DEL TESORO |       | 22-12-2000 |                   | 97,459                         |
| ES0L00208162 | LETRAS DEL TESORO |       | 22- 6-2001 |                   | 97,540                         |
| ES0L00209137 | LETRAS DEL TESORO |       | 5- 1-2001  |                   | 96,979                         |
| ES0L00210119 | LETRAS DEL TESORO |       | 6- 7-2001  |                   | 97,027                         |
| ES0L00211083 | LETRAS DEL TESORO |       | 19- 1-2001 |                   | 97,017                         |
| ES0L00212057 | LETRAS DEL TESORO |       | 2- 2-2001  |                   | 96,956                         |
| ES0L00301033 | LETRAS DEL TESORO |       | 20- 7-2001 |                   | 96,815                         |
| ES0L00301314 | LETRAS DEL TESORO |       | 16- 2-2001 |                   | 96,391                         |
| ES0L00302288 | LETRAS DEL TESORO |       | 2- 3-2001  |                   | 96,018                         |
| ES0L00303286 | LETRAS DEL TESORO |       | 17- 8-2001 |                   | 95,378                         |
| ES0L00304250 | LETRAS DEL TESORO |       | 31- 8-2001 |                   | 95,587                         |
| ES0L00305232 | LETRAS DEL TESORO |       | 14- 9-2001 |                   | 95,266                         |
| ES0L00306206 | LETRAS DEL TESORO |       | 28- 9-2001 |                   | 95,141                         |
|              |                   |       | 11- 4-2001 |                   |                                |
|              |                   |       | 27- 4-2001 |                   |                                |
|              |                   |       | 12-10-2001 |                   |                                |
|              |                   |       | 11- 5-2001 |                   |                                |
|              |                   |       | 25- 5-2001 |                   |                                |
|              |                   |       | 9-11-2001  |                   |                                |
|              |                   |       | 23-11-2001 |                   |                                |
|              |                   |       | 8- 6-2001  |                   |                                |
|              |                   |       | 22- 6-2001 |                   |                                |
|              |                   |       | 7-12-2001  |                   |                                |
|              |                   |       | 21-12-2001 |                   |                                |
|              |                   |       | 6- 7-2001  |                   |                                |
|              |                   |       | 20- 7-2001 |                   |                                |
|              |                   |       | 3- 8-2001  |                   |                                |
|              |                   |       | 17- 8-2001 |                   |                                |
|              |                   |       | 31- 8-2001 |                   |                                |
|              |                   |       | 14- 9-2001 |                   |                                |
|              |                   |       | 28- 9-2001 |                   |                                |
|              |                   |       | 26-10-2001 |                   |                                |
|              |                   |       | 9-11-2001  |                   |                                |
|              |                   |       | 23-11-2001 |                   |                                |
|              |                   |       | 7-12-2001  |                   |                                |
|              |                   |       | 21-12-2001 |                   |                                |

## Obligaciones

| ISIN         | Nombre del valor           | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|----------------------------|-------|------------|-------------------|---------------------------|
| ES0211843067 | OB. AUCALSA                |       | 24- 7-1995 | 1/510.000         | 626,25                    |
| ES0211843075 | OB. AUCALSA                |       | 17- 5-1996 | 1/170.000         | 679,98                    |
| ES0211839057 | OB. AUDASA                 |       | 16- 5-1995 | 1/380.000         | 310,45                    |
| ES0211839065 | OB. AUDASA                 |       | 11-12-1995 | 1/167.000         | 696,04                    |
| ES0211839073 | OB. AUDASA                 |       | 17- 5-1996 | 1/150.000         | 680,36                    |
| ES0211839081 | OB. AUDASA                 |       | 30- 6-1997 | 1/50.000          | 618,41                    |
| ES0211839099 | OB. AUDASA                 |       | 27- 3-1998 | 1/120.000         | 584,28                    |
| ES0211850096 | OB. AUDENASA               |       | 11-12-1995 | 1/173.500         | 695,28                    |
| ES0211850104 | OB. AUDENASA               |       | 17- 5-1996 | 1/85.000          | 680,30                    |
| ES0211847076 | OB. AUMAR                  |       | 8- 6-1999  | 1/180.000         | 918,76                    |
| ES0201001114 | OB. AYUNTAMIENTO MADRID    |       | 21-12-2001 | 1/750             | 199.076,88                |
| ES0213180005 | OB. BANCO ATLANTICO. %VAR. |       | 28- 4-2000 | 1/150.000         | 600,00                    |
| ES0213757224 | OB. BANCO MUNDIAL          |       | 18- 8-1997 | 1/160.000         | 601,01                    |
| ES0213679048 | OB. BANKINTER. % VAR.      |       | 1-12-1998  | 1/3.978.618       | 25,25                     |
| ES0213679063 | OB. BANKINTER. % VAR.      |       | 3- 5-2001  | 1/2.913.343       | 38,84                     |
| ES0213679006 | OB. BANKINTER              |       | 16- 6-1997 | 1/400             | 164.180,73                |
| ES0213679014 | OB. BANKINTER              | 1     | 29- 5-1998 | 1/29.057          | 591,36                    |
| ES0213211024 | OB. BBV                    |       | 27- 2-1997 | 1/1.200           | 168.925,10                |
| ES0213260039 | OB. BCH. % CRECIENTE.      | 1     | 31-12-1994 | 1/3.585.721       | 65,37                     |

| ISIN         | Nombre del valor                              | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES0213980016 | OB. BCO. DE VALENCIA. % VAR.                  |       | 29- 3-2001 | 1/10.000          | 6.025,59                  |
| ES0213980008 | OB. BCO. DE VALENCIA                          |       | 30- 4-1999 | 1/80.000          | 601,50                    |
| ES0213900030 | OB. BCO. SANTANDER                            | D     | 29-11-1993 | 1/15.151          | 6.447,23                  |
| ES0213900212 | OB. BCO. SANTANDER                            |       | 1-10-1998  | 1/419.624         | 47,51                     |
| ES0214050025 | OB. BCO. ZARAGOZANO. % VAR.                   |       | 5- 5-1999  | 1/100.000         | 591,27                    |
| ES0214050033 | OB. BCO. ZARAGOZANO. % VAR.                   |       | 29- 5-2001 | 1/70.000          | 592,84                    |
| ES0214050017 | OB. BCO. ZARAGOZANO. % VAR                    |       | 31-12-1996 | 1/50.000          | 591,70                    |
| ES0213469005 | OB. BEI                                       |       | 10- 2-1998 | 1/30.000          | 601,01                    |
| ES02134690P2 | OB. BEI                                       |       | 14-11-1997 | 1/4.000.000       | 60,78                     |
| ES0213469424 | OB. BEI                                       |       | 2- 2-1994  | 1/200.000         | 654,05                    |
| ES0213469697 | OB. BEI                                       |       | 18-11-1996 | 1/4.000.000       | 66,34                     |
| ES0213469705 | OB. BEI                                       |       | 15- 1-1997 | 1/100.000         | 653,20                    |
| ES0213469887 | OB. BEI                                       |       | 11- 4-1997 | 1/2.500           | 7.480,98                  |
| ES0214983019 | OB. C. INSULAR AHORROS CANARIAS. % VAR. PERT. |       | 10- 6-1990 | 1/22.260          | 302,46                    |
| ES0214983027 | OB. C. INSULAR AHORROS CANARIAS. % VAR. PERT. |       | 1- 6-1989  | 1/20.200          | 302,29                    |
| ES0214983035 | OB. C. INSULAR AHORROS CANARIAS. % VAR. PERT. |       | 5-12-1991  | 1/13.000          | 302,41                    |
| ES0214983043 | OB. C. INSULAR AHORROS CANARIAS. % VAR. PERT. |       | 9-12-1992  | 1/10.000          | 302,51                    |
| ES0214983050 | OB. C. INSULAR AHORROS CANARIAS. % VAR.       | 8     | 3- 6-1993  | 1/8.000           | 302,42                    |
| ES0214983076 | OB. C. INSULAR AHORROS CANARIAS. % VAR.       |       | 5- 6-1995  | 1/2.160           | 302,26                    |
| ES0214983068 | OB. C. INSULAR AHORROS CANARIAS. % VAR        | 9     | 21- 1-1994 | 1/20.000          | 302,04                    |
| ES0214842017 | OB. C.A. DE CUENCA Y CIUDAD REAL.% VAR.PERPT. |       | 15- 3-1988 | 1/30.000          | 302,36                    |
| ES0214842025 | OB. C.A. DE CUENCA Y CIUDAD REAL.% VAR.PERPT. |       | 15-12-1988 | 1/10.000          | 304,42                    |
| ES0214843015 | OB. C.A. DE GALICIA. % VAR. PERPETUAS.        | A     | 1- 9-1988  | 1/10.000          | 602,28                    |
|              |   | B     | 1- 9-1988  | 1/10.000          |                           |
|              |   | C     | 1- 9-1988  | 1/10.000          |                           |
|              |   | D     | 1- 9-1988  | 1/10.000          |                           |
|              |   | E     | 1- 9-1988  | 1/10.000          |                           |
|              |   | F     | 1- 9-1988  | 1/10.000          |                           |
|              |   | G     | 1- 9-1988  | 1/10.000          |                           |
|              |   | H     | 1- 9-1988  | 1/10.000          |                           |
|              |   | I     | 1- 9-1988  | 1/10.000          |                           |
|              |   | J     | 1- 9-1988  | 1/7.500           | 601,87                    |
| ES0214843023 | OB. C.A. DE GALICIA. % VAR. PERPETUAS.        |       | 1-10-1999  | 1/150.000         | 593,43                    |
| ES0214843031 | OB. C.A. DE GALICIA. % VAR.                   |       | 3- 1-2000  | 1/131.664         | 597,20                    |
| ES0214843049 | OB. C.A. DE GALICIA. % VAR.                   |       | 1- 2-2000  | 1/84.897          |                           |
|              |   |       | 1- 3-2000  | 1/29.631          |                           |
|              |   |       | 3- 4-2000  | 1/3.808           |                           |
| ES0214600035 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 26- 5-1988 | 1/20.000          | 303,35                    |
| ES0214600043 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 20-11-1990 | 1/20.000          | 304,94                    |
| ES0214600050 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 30- 6-1992 | 1/20.000          | 300,09                    |
| ES0214600068 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 10- 6-1993 | 1/20.000          | 300,25                    |
| ES0214600076 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 30- 6-1994 | 1/40.000          | 300,24                    |
| ES0214600084 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 30- 6-1996 | 1/30.000          | 300,31                    |
| ES0214600092 | OB. C.A. DE MURCIA. % VAR. PERPETUA           |       | 25- 6-1998 | 1/6.656           | 300,30                    |
|              |   |       | 30- 7-1998 | 6.657/13.944      |                           |
|              |   |       | 14- 8-1998 | 13.945/18.520     |                           |
|              |   |       | 31- 8-1998 | 18.521/23.189     |                           |
|              |   |       | 15- 9-1998 | 23.190/28.515     |                           |
|              |   |       | 30- 9-1998 | 28.516/37.386     |                           |
|              |   |       | 15-10-1998 | 37.387/45.331     |                           |
|              |   |       | 30-10-1998 | 45.332/50.000     |                           |
| ES0214600175 | OB. C.A. DE MURCIA. % VAR.                    |       | 15-12-1999 | 1/73.810          | 299,95                    |
|              |   |       | 31-12-1999 | 1/26.190          |                           |
| ES0214977037 | OB. C.A. DE VALENCIA. % VAR. PERPT.           |       | 31-12-1988 | 1/30.000          | 601,12                    |
| ES0214400014 | OB. C.A. DEL MEDITERRANEO. % VAR.             |       | 15- 9-1988 | 1/30.000          | 603,88                    |
| ES0214966006 | OB. C.A. PENEDES. % VAR. PERPT.               |       | 27-10-1993 | 1/100.000         | 612,49                    |
| ES0214979058 | OB. C.A. PROVINCIAL GUADALAJARA. % VAR.       |       | 27-12-1999 | 1/3.000           | 999,86                    |
| ES0214974018 | OB. C.A. TERRASSA. % VAR. PERPT.              |       | 28-12-1988 | 1/25.000          | 601,01                    |
| ES0214926000 | OB. C.A. Y M.P.BALEARES. % VAR.               |       | 22-11-1999 | 1/60.000          | 999,99                    |
| ES0215307036 | OB. C.A. Y SOCORROS DE SAGUNTO. % VAR.        |       | 30- 6-1992 | 1/2.500           | 607,02                    |
| ES0215307028 | OB. C.A. Y SOCORROS DE SAGUNTO. % VAR.PERPT.  |       | 30- 6-1989 | 1/3.000           | 607,02                    |
| ES0214954010 | OB. C.A.M.P.ZARAGOZA,ARAGON,RIOJA.%VAR.PERPT. |       | 12-12-1988 | 1/24.000          | 601,01                    |
| ES0214954028 | OB. C.A.M.P.ZARAGOZA,ARAGON,RIOJA.%VAR.PERPT. |       | 10-11-1989 | 1/24.000          | 601,01                    |
| ES0214954036 | OB. C.A.M.P.ZARAGOZA,ARAGON,RIOJA.%VAR.PERPT. |       | 10-12-1991 | 1/29.000          | 601,01                    |
| ES0214954044 | OB. C.A.M.P.ZARAGOZA,ARAGON,RIOJA.%VAR.PERPT. |       | 23-11-1992 | 1/47.500          | 601,01                    |
| ES0214957013 | OB. C.A.M.Y M.P. DE VITORIA. PERPT.           |       | 14- 6-1988 | 1/28.000          | 304,75                    |
| ES0214825012 | OB. C.A.P. DE ALBACETE. % VAR. PERPT.         |       | 16- 5-1988 | 1/10.000          | 611,84                    |
| ES0214825020 | OB. C.A.P. DE ALBACETE. % VAR. PERPT.         |       | 4- 2-1989  | 1/6.000           | 609,82                    |
| ES0214971048 | OB. C.A.P. DE ORENSE. % VAR. PERPT.           |       | 10- 9-1990 | 1/5.250           | 603,05                    |
| ES0214971055 | OB. C.A.P. DE ORENSE. % VAR. PERPT.           |       | 25- 6-1992 | 1/10.000          | 608,34                    |
| ES0214971063 | OB. C.A.P. DE ORENSE. % VAR. PERPT.           |       | 20- 7-1995 | 1/10.000          | 607,63                    |

| ISIN         | Nombre del valor                            | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES0214978035 | OB. C.A.P. DE PONTEVEDRA. % VAR. PERPETUAS. |       | 30-10-1990 | 1/40.000          | 61,23                     |
| ES0214978043 | OB. C.A.P. DE PONTEVEDRA. % VAR. PERPETUAS. |       | 17- 8-1992 | 1/26.000          | 153,00                    |
| ES0214978050 | OB. C.A.P. DE PONTEVEDRA. % VAR. PERPETUAS. |       | 16-11-1994 | 1/15.000          | 606,76                    |
| ES0314973027 | OB. C.A.SABADELL. % VAR. PERPETUA.          |       | 10- 2-2000 | 1/50.000          | 598,98                    |
| ES0214981013 | OB. C.G.A. DE CANARIAS. % VAR. PERPT.       |       | 30-12-1988 | 1/20.000          | 605,53                    |
| ES0214981021 | OB. C.G.A. DE CANARIAS. % VAR. PERPT.       |       | 20-12-1999 | 1/80.000          | 300,19                    |
| ES0215346000 | OB. CAIXA DESTALVIS DE TARRAGONA VAR.       |       | 1- 6-2000  | 1/15.000          | 594,32                    |
| ES0215346026 | OB. CAIXA DESTALVIS DE TARRAGONA. VAR.      |       | 17- 5-2001 | 1/35.059          | 597,72                    |
| ES0215346018 | OB. CAIXA DESTALVIS DE TARRAGONA. VAR.      |       | 2-11-2000  | 1/25.040          | 596,11                    |
| ES0215395015 | OB. CAJA AHORROS TORRENTE. VAR. PERPT.      |       | 25-11-1988 | 1/5.000           | 607,66                    |
| ES0215424013 | OB. CAJA CASTILLA-LA MANCHA. VAR.           |       | 15-10-1998 | 0 //              | 301,96                    |
|              |   |       | 16-10-1998 | 1/14.770          |                           |
|              |   |       | 23-10-1998 | 1/22.567          |                           |
|              |   |       | 30-10-1998 | 1/27.672          |                           |
|              |   |       | 6-11-1998  | 1/30.472          |                           |
|              |   |       | 13-11-1998 | 1/4.518           |                           |
| ES0215424070 | OB. CAJA CASTILLA-LA MANCHA. VAR.           |       | 18- 5-1999 | 1/131.288         | 300,54                    |
|              |   |       | 15- 7-1999 | 1/28.712          |                           |
| ES0215424096 | OB. CAJA CASTILLA-LA MANCHA. VAR.           |       | 4- 6-2001  | 1/20.449          | 599,97                    |
|              |   |       | 29- 6-2001 | 1/39.138          |                           |
|              |   |       | 13- 7-2001 | 1/20.413          |                           |
| ES0215424005 | OB. CAJA CASTILLA-LA MANCHA. VAR            | 1     | 15-11-1996 | 1/60.000          | 303,84                    |
| ES0214840060 | OB. CAJA DE AHORROS DE CATALUÑA. CREC.      |       | 24- 3-2000 | 1/80.000          | 1.521,71                  |
| ES0214840094 | OB. CAJA DE AHORROS DE CATALUÑA. CREC.      |       | 2-10-2000  | 1/60.000          | 1.559,68                  |
| ES0214987002 | OB. CAJA DE EXTREMADURA. VAR.               |       | 2-18-2000  | 1/50.000          | 600,00                    |
| ES0214987010 | OB. CAJA DE EXTREMADURA. VAR.               |       | 12- 1-2000 | 1/50.000          | 599,98                    |
| ES0215474026 | OB. CAJA ESPAÑA                             |       | 27- 3-2000 | 1/5.201           | 983,83                    |
|              |   |       | 7- 4-2000  | 1/6.864           |                           |
|              |   |       | 14- 4-2000 | 1/2.855           |                           |
|              |   |       | 24- 4-2000 | 1/3.729           |                           |
|              |   |       | 28- 4-2000 | 1/1.720           |                           |
|              |   |       | 5- 5-2000  | 1/1.815           |                           |
|              |   |       | 12- 5-2000 | 1/2.534           |                           |
|              |   |       | 19- 5-2000 | 1/2.407           |                           |
|              |   |       | 26- 5-2000 | 1/2.183           |                           |
|              |   |       | 2- 6-2000  | 1/3.923           |                           |
|              |   |       | 9- 6-2000  | 1/4.199           |                           |
|              |   |       | 16- 6-2000 | 1/7.091           |                           |
|              |   |       | 23- 6-2000 | 1/9.773           |                           |
|              |   |       | 26- 6-2000 | 1/2.733           |                           |
|              |   |       | 27- 6-2000 | 1/2.793           |                           |
| ES0214950034 | OB. CAJA MADRID. VAR.                       |       | 9- 4-1999  | 1/600.000         | 96,45                     |
| ES0214950042 | OB. CAJA MADRID                             |       | 6- 4-2000  | 1/289.699         | 992,81                    |
| ES0214969026 | OB. CAJA SAN FERNANDO. VAR.                 |       | 15- 3-2001 | 1/100.000         | 299,69                    |
| ES0214969018 | OB. CAJA SAN FERNANDO                       |       | 30-10-1998 | 1/100.000         | 299,95                    |
| ES0215308000 | OB. CAJA VITAL. VAR.                        |       | 15- 2-1996 | 1/40.000          | 606,07                    |
| ES0214955009 | OB. CAMP ONTINYENT. VAR.                    |       | 26- 4-2001 | 1/1.000           | 5.987,85                  |
| ES0224244055 | OB. CORPORACION MAPFRE                      |       | 12- 7-2001 | 1/2.750           | 105.072,28                |
| ES0225790064 | OB. D.N.I.B.                                |       | 11- 6-1997 | 1/100.000         | 607,21                    |
| ES0225790106 | OB. D.N.I.B.                                |       | 26- 5-1998 | 1/10.000          | 5.967,27                  |
| ES0226381004 | OB. DEUTSCHE AUSGLEICHSBANK                 |       | 22- 5-1996 | 1/6.010.100.000   | 0,01                      |
| ES0213320007 | OB. DEUTSCHE BANK. CRECIENTE.               |       | 30- 3-2000 | 1/792.392         | 105,33                    |
| ES0231050032 | OB. EIASA                                   |       | 27- 9-1955 | 130.001/180.000   | 5,79                      |
| ES0230670236 | OB. ENDESA. VAR.                            |       | 23- 7-1999 | 1/55.000          | 9.963,19                  |
| ES0230670210 | OB. ENDESA                                  |       | 25- 2-1999 | 1/5.000           | 92.384,29                 |
| ES0230670228 | OB. ENDESA                                  |       | 23- 7-1999 | 1/20.000          | 10.094,64                 |
| ES0239960554 | OB. FECSA                                   |       | 10-12-1993 | 1/30.000          | 6.594,29                  |
| ES0262600085 | OB. GRUPO DURO FELGUERA                     |       | 18-12-1997 | 1/400.000         | 57,69                     |
| ES0244520138 | OB. HIDROLA                                 | 13    | 11- 6-1958 | 1/500.000         | 6,09                      |
| ES0244520237 | OB. HIDROLA                                 | 23    | 5- 2-1965  | 1/1.200.000       | 6,07                      |
| ES0244580488 | OB. IBERDROLA I. CUPON CERO                 |       | 22- 7-1992 | 1/16.000          | 16.223,12                 |
| ES0244520922 | OB. IBERDROLA II. VAR.                      |       | 30- 4-1992 | 1/35.000          | 6.010,51                  |
| ES0244580520 | OB. IBERDROLA                               |       | 28-10-1993 | 1/350.000         | 749,61                    |
| ES0244580553 | OB. IBERDROLA                               | A     | 18- 3-1994 | 1/35.516          | 6.521,60                  |
|              |   | A     | 31- 1-1995 | 35.517/45.550     |                           |
|              |   | A     | 17- 3-1995 | 45.551/50.000     |                           |
| ES0244580611 | OB. IBERDROLA                               |       | 9- 7-1998  | 1/2.800           | 152.191,29                |
| ES0244580116 | OB. IBERDUERO                               |       | 10- 5-1957 | 1/250.000         | 6,05                      |
| ES0244580124 | OB. IBERDUERO                               |       | 14- 4-58   | 1/250.000         | 6,11                      |
| ES0202010072 | OB. INI                                     |       | 24- 7-1995 | 1/1.400           | 186.914,77                |
| ES0256990096 | OB. KFW                                     |       | 29- 4-1997 | 1/100.000         | 606,33                    |

| ISIN         | Nombre del valor                              | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES0214970024 | OB. LA CAIXA. CRECIENTE.                      | 2     | 4-10-1999  | 1/1.000.000       | 1.000,00                  |
| ES0257838039 | OB. LANDESKREDITBANK BADEN-WÜRTTEMBERG        |       | 6-11-1996  | 1/100.000         | 677,88                    |
| ES0214920029 | OB. M.P. Y C.A. DE BADAJOZ. VAR. PERPT.       |       | 5-12-1988  | 1/15.000          | 612,08                    |
| ES0214920045 | OB. M.P. Y C.A. DE BADAJOZ. VAR. PERPT.       |       | 10-12-1999 | 1/10.000          | 600,88                    |
| ES0214920052 | OB. M.P. Y C.A. DE BADAJOZ. VAR. PERPT.       |       | 15-11-2000 | 1/15.000          | 601,70                    |
| ES0214920060 | OB. M.P. Y C.A. DE BADAJOZ. VAR.              |       | 18-10-2001 | 1/15.000          | 600                       |
| ES0264870017 | OB. M.P. Y C.A. SEVILLA. VAR. PERPETUAS.      |       | 5-12-1988  | 1/6.000           | 1.517,85                  |
| ES0261560025 | OB. MACOSA                                    | B     | 14- 3-1955 | 1/75.000          | 6,01                      |
| ES0266411075 | OB. NORD-LB                                   |       | 8- 5-1998  | 1/10.000          | 6.101,47                  |
| ES0268649003 | OB. PASTOR INT.CAPITAL. VAR.                  |       | 22-12-1999 | 1/147.948         | 598,51                    |
|              |   |       | 10- 3-2000 | 1/52.052          |                           |
| ES0273093056 | OB. REE                                       |       | 30- 9-1997 | 1/75.000          | 650,40                    |
| ES0273093064 | OB. REE                                       |       | 20- 7-1998 | 1/7.500           | 6.041,01                  |
| ES0273315079 | OB. REINO DE SUECIA. VAR                      |       | 20- 2-1997 | 1/130.000         | 684,62                    |
| ES0200190298 | OB. RENFE 56-2001                             | B     | 1- 1-1956  | 1/40.000          | 12,02                     |
| ES0200190306 | OB. RENFE 56-2001                             | C     | 1- 1-1956  | 1/120.000         | 24,94                     |
| ES0200190405 | OB. RENFE                                     |       | 1- 7-1994  | 1/600             | 225.229,27                |
| ES0200190413 | OB. RENFE                                     |       | 29- 7-1994 | 1/400             | 176.547,30                |
| ES0200190454 | OB. RENFE                                     |       | 8- 4-1996  | 1/6.000           | 36.178,30                 |
| ES0231163116 | OB. RTVE                                      |       | 9-10-1998  | 1/3.600           | 149.051,01                |
| ES0274760075 | OB. SALTOS DEL SIL                            | D     | 1- 5-1956  | 1/400.000         | 6,10                      |
| ES0274760083 | OB. SALTOS DEL SIL                            | E     | 1- 4-1958  | 1/250.000         | 6,19                      |
| ES0277029130 | OB. SEK . VAR.                                |       | 5-11-1998  | 1/50.000          | 593,37                    |
| ES0277120038 | OB. SNCF                                      |       | 22-11-1996 | 1/100.000         | 622,58                    |
| ES0277120046 | OB. SNCF                                      |       | 21- 2-1997 | 1/100.000         | 603,17                    |
| ES0278430675 | OB. TELEFONICA. CUPON CERO                    | E     | 26- 2-1990 | 1/41.669          | 1.583,63                  |
| ES0278430717 | OB. TELEFONICA. CUPON CERO                    |       | 28-12-1990 | 1/400.000         | 1.663,41                  |
| ES0278430865 | OB. TELEFONICA                                | C     | 17-11-1992 | 1/250.000         | 639,45                    |
| ES0278430923 | OB. TELEFONICA                                |       | 3- 3-1998  | 1/7.000.000       | 58,35                     |
| ES0278430980 | OB. TELEFONICA                                |       | 6- 4-2000  | 1/5.000           | 102.047,78                |
| ES0281380495 | OB. UNION-FENOSA. VAR.                        | 10    | 24-11-1992 | 1/1.400           | 149.722,72                |
| ES0283691006 | OB. VIDA CAIXA. VAR. PERPETUA                 |       | 30-12-2000 | 1/150.000         | 1.000,01                  |
| DE0006578230 | VAL. CAPIT. PERPT. LLOYDS TSB BANK            |       | 25- 4-2001 | 1/30.000.000      | 25,12                     |
| DE0003139903 | VAL.PRIVIL. DEUTSCHE BANK CAPITAL FUNDING TRU |       | 1- 7-1999  | 1/1.500.000       | 100,49                    |

## Bonos

| ISIN         | Nombre del valor                        | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES0306585003 | BO. AGRUPACION ACTIVIDADES E INV.INMOB. |       | 2- 7-2001  | 1/30.000          | 988,28                    |
| ES0390304006 | BO. AYT CEDULAS CAJAS II                |       | 28-11-2001 | 1/25.000          | 99.487,91                 |
| ES0352961009 | BO. AYT CEDULAS CAJAS                   |       | 19- 4-2001 | 1/20.480          | 101.205,60                |
| ES0314977168 | BO. BANCAJA % VAR.                      |       | 5-11-1999  | 1/300.000         | 600,51                    |
| ES0314977127 | BO. BANCAJA. CUPON CERO.                |       | 31- 3-1999 | 1/100.000         | 623,47                    |
| ES0314977085 | BO. BANCAJA                             |       | 1-12-1998  | 1/200.000         | 601,61                    |
| ES0314977093 | BO. BANCAJA                             |       | 1- 2-1999  | 1/200.000         | 600,35                    |
| ES0314977101 | BO. BANCAJA                             |       | 1- 3-1999  | 1/200.000         | 600,23                    |
| ES0314977119 | BO. BANCAJA                             | 11    | 24- 3-1999 | 1/200.000         | 600,28                    |
| ES0314977135 | BO. BANCAJA                             |       | 11- 6-1999 | 1/200.000         | 600,32                    |
| ES0314977143 | BO. BANCAJA                             |       | 5- 7-1999  | 1/300.000         | 600,51                    |
| ES0314977150 | BO. BANCAJA                             |       | 16- 8-1999 | 1/200.000         | 600,20                    |
| ES0313260053 | BO. BANCO CENTRAL. % VAR.               | 5     | 27- 5-1991 | 1/50.000.000      | 7,71                      |
| ES0313400022 | BO. BCO. GALLEGO. % VAR.                |       | 28-10-1993 | 1/400.000         | 60,10                     |
| ES0313580096 | BO. BCO.GUIPUZCOANO % VAR.              |       | 15- 4-1999 | 1/60.000          | 593,34                    |
| ES0313580104 | BO. BCO.GUIPUZCOANO                     |       | 15- 4-1999 | 1/60.000          | 601,48                    |
| ES0313580112 | BO. BCO.GUIPUZCOANO                     |       | 15- 9-2000 | 1/50.000          | 605,68                    |
| ES0313759377 | BO. BCO.MURCIA. % CRECIENTE             |       | 15- 2-2000 | 1/20.000          | 601,01                    |
| ES0313759070 | BO. BCO.MURCIA. CUPON CERO.             |       | 1-10-1999  | 1/10.000          | 601,01                    |
| ES0313759088 | BO. BCO.MURCIA.                         |       | 1-10-1999  | 1/20.000          | 601,01                    |
| ES0313759096 | BO. BCO.MURCIA.                         |       | 30-11-1999 | 1/10.000          | 601,01                    |
| ES0314843105 | BO. C.A. DE GALICIA JUNIO 99            |       | 1- 6-1999  | 1/83.313          | 496,79                    |
|              |   |       | 15- 7-1999 | 1/2.843           |                           |
|              |   |       | 2- 8-1999  | 1/56.227          |                           |
|              |   |       | 1- 9-1999  | 1/9.764           |                           |
|              |   |       | 1- 9-1999  | 1/45.615          |                           |
|              |   |       | 1-10-1999  | 1/13.317          |                           |

| ISIN         | Nombre del valor                            | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES0314843030 | BO. C.A. DE GALICIA                         |       | 1- 5-1998  | 1/53.900          | 594,49                    |
|              |   |       | 1- 6-1998  | 1/57.076          |                           |
|              |   |       | 1- 7-1998  | 1/35.999          |                           |
|              |   |       | 1- 8-1998  | 1/52.913          |                           |
| ES0314843071 | BO. C.A. DE GALICIA                         |       | 15- 1-1999 | 1/59.848          | 498,49                    |
|              |   |       | 1- 3-1999  | 1/88.335          |                           |
|              |   |       | 5- 4-1999  | 1/31.817          |                           |
| ES0314973019 | BO. C.A.SABADELL. % VAR.                    |       | 29-10-1999 | 1/900             | 99.217,02                 |
| ES0314973001 | BO. C.A.SABADELL                            |       | 2-10-1997  | 1/2.000           | 30.177,98                 |
| ES0315301020 | BO. CABILDO INSULAR DE GRAN CANARIA         |       | 19-12-2001 | 1/32.264          | 999,84                    |
| ES0301330058 | BO. CABILDO INSULAR TENERIFE                |       | 19-12-2001 | 1/40.876          | 999,95                    |
| ES0314958002 | BO. CAIXAVIGO                               |       | 20- 1-1998 | 1/40.000          | 1.501,00                  |
| ES0315309007 | BO. CAJA DE AHORROS GIPUZKOA SAN SEBASTIAN  |       | 26- 1-1999 | 1/450             | 198.899,94                |
| ES0315474009 | BO. CAJA ESPAÑA                             |       | 19- 6-1998 | 1/9.139           | 598,24                    |
|              |   |       | 26- 6-1998 | 1/14.203          |                           |
|              |   |       | 3- 7-1998  | 1/21.318          |                           |
|              |   |       | 10- 7-1998 | 1/23.172          |                           |
|              |   |       | 17- 7-1998 | 1/17.662          |                           |
|              |   |       | 24- 7-1998 | 1/17.767          |                           |
|              |   |       | 31- 7-1998 | 1/15.558          |                           |
|              |   |       | 7- 8-1998  | 1/17.235          |                           |
|              |   |       | 14- 8-1998 | 1/13.946          |                           |
| ES0315474090 | BO. CAJA ESPAÑA                             |       | 18- 6-1999 | 1/2.842           | 990,93                    |
|              |   |       | 25- 6-1999 | 1/3.795           |                           |
|              |   |       | 2- 7-1999  | 1/3.752           |                           |
|              |   |       | 9- 7-1999  | 1/3.213           |                           |
|              |   |       | 16- 7-1999 | 1/3.195           |                           |
|              |   |       | 23- 7-1999 | 1/3.512           |                           |
|              |   |       | 30- 7-1999 | 1/2.488           |                           |
|              |   |       | 6- 8-1999  | 1/1.836           |                           |
|              |   |       | 13- 8-1999 | 1/2.449           |                           |
|              |   |       | 20- 8-1999 | 1/1.221           |                           |
|              |   |       | 27- 8-1999 | 1/1.583           |                           |
|              |   |       | 3- 9-1999  | 1/1.141           |                           |
|              |   |       | 10- 9-1999 | 1/893             |                           |
|              |   |       | 17- 9-1999 | 1/582             |                           |
|              |   |       | 24- 9-1999 | 1/256             |                           |
|              |   |       | 1-10-1999  | 1/361             |                           |
|              |   |       | 8-10-1999  | 1/376             |                           |
|              |   |       | 15-10-1999 | 1/365             |                           |
|              |   |       | 22-10-1999 | 1/219             |                           |
|              |   |       | 29-10-1999 | 1/32              |                           |
|              |   |       | 5-11-1999  | 1/120             |                           |
|              |   |       | 12-11-1999 | 1/35              |                           |
|              |   |       | 19-11-1999 | 1/42              |                           |
|              |   |       | 26-11-1999 | 1/48              |                           |
|              |   |       | 3-12-1999  | 1/6               |                           |
|              |   |       | 10-12-1999 | 1/24              |                           |
|              |   |       | 14-12-1999 | 1/44              |                           |
| ES0314950090 | BO. CAJA MADRID. CUPON CERO.                |       | 5- 7-1999  | 1/74.164          | 864,33                    |
| ES0314950108 | BO. CAJA MADRID. CUPON CERO.                |       | 12- 4-2000 | 1/90.000          | 842,94                    |
| ES0314950041 | BO. CAJA MADRID                             | 4     | 29- 5-1997 | 1/1.000.000       | 626,27                    |
| ES0314950058 | BO. CAJA MADRID                             | 5     | 2- 6-1997  | 1/336.440         | 625,78                    |
| ES0314950066 | BO. CAJA MADRID                             |       | 26-12-1997 | 1/500.000         | 607,00                    |
| ES0314950074 | BO. CAJA MADRID                             |       | 6- 4-1998  | 1/670.226         | 593,37                    |
| ES0314950082 | BO. CAJA MADRID                             |       | 6-10-1998  | 1/697.030         | 567,93                    |
| ES0315308041 | BO. CAJA VITAL. % VAR.                      |       | 26- 1-2001 | 1/700             | 99.999,67                 |
| ES0315308058 | BO. CAJA VITAL. % VAR.                      |       | 1-10-2001  | 1/700             | 100.000,00                |
| ES0315308017 | BO. CAJA VITAL                              |       | 16- 7-1999 | 1/30.000          | 596,19                    |
| ES0339841001 | BO. FTPYME ICO-TDA. % VAR.                  |       | 29- 2-2000 | 1/3.795           | 99.981,74                 |
| ES0339841019 | BO. FTPYME ICO-TDA. % VAR.                  |       | 29- 2-2000 | 1/949             | 99.854,67                 |
| ES0344460086 | BO. HIDROCANTABRICO.% VAR.                  | 48    | 5-11-1999  | 1/3.000           | 100.091,35                |
| ES0331163057 | BO. RTVE. % VAR.                            |       | 8-11-2001  | 1/2.500           | 199.854,46                |
| ES0377977022 | BO. TDA 13-MIXTO. % VAR                     |       | 1-12-2000  | 1/851             | 99.832,47                 |
| ES0377978004 | BO. TDA 14-MIXTO. % VAR                     | A1    | 20- 6-2001 | 1/560             | 100.000,00                |
| ES0377978020 | BO. TDA 14-MIXTO. % VAR                     | A3    | 20- 6-2001 | 1/3.264           | 99.552,65                 |
| ES0314423023 | BO. TIT. ACTIVOS BCL MUNICIPIOS I. % VAR.   | A2    | 21- 6-2000 | 1/9.000           | 99.445,65                 |
| ES0374228007 | BO. TIT. HIP. RURAL HIPOTECARIO II. % VAR.  | A     | 5- 6-2001  | 1/2.220           | 99.749,36                 |
| ES0377976016 | BO. TIT. HIPOTECARIA TDA 12. % VAR.         | A2    | 5- 7-2000  | 1/874             | 99.960,25                 |
| ES0377976024 | BO. TIT. HIPOTECARIA TDA 12. % VAR.         | A3    | 5- 7-2000  | 1/3.288           | 99.800,99                 |
| ES0312393012 | BO. TITUL. ACT. AYT.6,FTPYME-ICO II. % VAR. |       | 6- 4-2001  | 1/150             | 100.094,23                |
| ES0338619002 | BO. TITULIZACION ACTIVOS BBVA-1. % VAR.     | A     | 25- 2-2000 | 1/4.642           | 199.800,00                |

| ISIN         | Nombre del valor                              | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES0338558002 | BO. TITULIZACION ACTIVOS UCI 6. % VAR.        | A     | 22- 6-2000 | 1/4.364           | 99.984,86                 |
| ES0338355003 | BO. TITULIZACION ACTIVOS UCI 7. % VAR.        |       | 30-10-2001 | 1/4.386           | 99.921,38                 |
| ES0338355011 | BO. TITULIZACION ACTIVOS UCI 7. % VAR.        |       | 30-10-2001 | 1/164             | 99.799,93                 |
| ES0312391024 | BO. TITULIZACION ACTIVOS. AYT. 3. % VAR.      | F2    | 12- 6-2000 | 1/234             | 99.975,64                 |
| ES0338540000 | BO. TITULIZACION HIP. AYT. 1. % VAR.          | A     | 5- 7-1999  | 1/4.611           | 99.823,56                 |
| ES0312406012 | BO. TITULIZACION HIP. AYT. 2. % VAR.          | A2    | 27- 1-2000 | 1/1.918           | 100.058,75                |
| ES0314019003 | BO. TITULIZACION HIP. BANKINTER 3. % VAR.     | A     | 22-10-2001 | 1/12.736          | 99.999,85                 |
| ES0314019011 | BO. TITULIZACION HIP. BANKINTER 3. % VAR.     | B     | 22-10-2001 | 1/337             | 100.000,00                |
| ES0314019029 | BO. TITULIZACION HIP. BANKINTER 3. % VAR.     | C     | 22-10-2001 | 1/152             | 99.500,00                 |
| ES0322068000 | BO. TITULIZACION HIP. HIPOCAT 1. % VAR.       | A     | 25- 6-1998 | 1/927             | 149.802,27                |
| ES0315226003 | BO. TITULIZACION HIP. HIPOCAT 2. % VAR.       | A     | 4-11-1998  | 1/1.831           | 150.071,22                |
| ES0338676002 | BO. TITULIZACION HIP. HIPOTEBANSA IX. % VAR.  | A     | 15-11-1999 | 1/5.052           | 98.987,05                 |
| ES0378014015 | BO. TITULIZACION HIPOTECARIA TDA 11. % VAR.   | A2    | 24- 1-2000 | 1/1.189           | 100.080,00                |
| ES0378014023 | BO. TITULIZACION HIPOTECARIA TDA 11. % VAR.   | A3    | 24- 1-2000 | 1/4.360           | 99.983,65                 |
| ES0308181017 | BO. TITULIZACION HIPOTECARIA TDA 4. % VAR.    | A2    | 30- 4-1998 | 1/640             | 149.995,82                |
| ES0308183005 | BO. TITULIZACION HIPOTECARIA TDA 6. % VAR.    | A     | 27- 1-1999 | 1/3.388           | 99.990,65                 |
| ES0308184011 | BO. TITULIZACION HIPOTECARIA TDA 7. % VAR.    | A2    | 12- 3-1999 | 1/1.367           | 99.628,64                 |
| ES0308184029 | BO. TITULIZACION HIPOTECARIA TDA 7. % VAR.    | A3    | 12- 3-1999 | 1/7.710           | 100.017,78                |
| CH0012560642 | CEERTIFICADOS S/NEMAX                         |       | 6- 7-2001  | 1/3.000.000       | 11,41                     |
| DE0007476749 | CERTIF. S/INDICE FLEXIBLE GARANTIZADA DB II   |       | 29-11-2001 | 1/1.306.723       | 99,5                      |
| CH0012560600 | CERTIFICADOS S/DAX                            |       | 6- 7-2001  | 1/1.000.000       | 1.629,42                  |
| DE0008366709 | CERTIFICADOS S/EUROLEADER INDEX DEUTSCHE BANK |       | 20- 2-2000 | 1/15.000.000      | 83,64                     |
| CH0012560626 | CERTIFICADOS S/EUROSTOXX 50                   |       | 6- 7-2001  | 1/1.500.000       | 35,36                     |
| DE0001084507 | CERTIFICADOS S/GLOBAL DYNAMIC BIOTECH 20      |       | 10- 5-2000 | 1/10.000.000      | 93,2                      |
| DE0003044459 | CERTIFICADOS S/GLOBAL MOMENTUM INDEX          |       | 5- 7-1999  | 1/200.000         | 72,62                     |
| DE0003194361 | CERTIFICADOS S/GLOBAL MOMENTUM INDEX          |       | 25-10-1999 | 1/5.000.000       | 74,25                     |
| DE0003545141 | CERTIFICADOS S/GLOBAL SUPER TECH 20           |       | 21- 2-2000 | 1/500.000         | 34,05                     |
| CH0012560634 | CERTIFICADOS S/IBEX 35                        |       | 6- 7-2001  | 1/750.000         | 78,86                     |
| CH0012560659 | CERTIFICADOS S/S&P 500                        |       | 6- 7-2001  | 1/5.000.000       | 12,81                     |
| DE0007093486 | CERTIFICADOS S/SECTORLEADER DEUTSCHE BANK     |       | 23- 3-2001 | 1/15.000.000      | 85,05                     |
| DE0008408238 | CERTIFICADOS S/TECNESAFA DEUTSCHE BANK        |       | 28- 4-2000 | 1/5.000.000       | 85,94                     |
| CH0011617765 | CERTIFICADOS S/TUEV INDEX LEHMAN BROS.        |       | 2- 7-2001  | 1/54.536          | 808,92                    |
| DE0008408279 | CERTIFICADOS S/WORLDLEADER DEUTSCHE BANK      |       | 11-10-2000 | 1/10.000.000      | 82,99                     |

## Cédulas

| ISIN         | Nombre del valor                             | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--|-------|------------|-------------------|---------------------------|
| ES0424207035 | CED.HIP. ARGENTARIA C.POSTAL Y B.HIPOTECARIO |       | 24- 9-1999 | 1/15.000          | 102.311,12                |
| ES0413211014 | CED.HIP. BBVA                                |       | 27- 9-2000 | 1/15.000          | 105.138,56                |
| ES0413211006 | CED.HIP. BBV                                 |       | 27- 9-1999 | 1/10.000          | 104.264,80                |
| ES0414981169 | CED.HIP. C.G.A. DE CANARIAS                  |       | 16- 6-1999 | 1/51.192          | 283,36                    |
|              |  |       | 30- 6-1999 | 1/63.260          |                           |
|              |  |       | 14- 7-1999 | 1/30.799          |                           |
|              |  |       | 27- 7-1999 | 1/14.749          |                           |
| ES0414958068 | CED.HIP. CAIXAVIGO. % VAR.                   |       | 20- 7-2000 | 1/20.000          | 3.003,76                  |
| ES0414958050 | CED.HIP. CAIXAVIGO                           |       | 10- 3-2000 | 1/20.000          | 3.006,95                  |
| ES0415474032 | CED.HIP. CAJA ESPAÑA                         |       | 22- 2-1999 | 1/10.299          | 998,14                    |
|              |  |       | 5- 3-1999  | 1/17.642          |                           |
|              |  |       | 12- 3-1999 | 1/7.059           |                           |
| ES0415474065 | CED.HIP. CAJA ESPAÑA                         |       | 3-12-1999  | 1/58.866          | 990,94                    |
|              |  |       | 12-10-1999 | 1/17.542          |                           |
|              |  |       | 17-12-1999 | 1/18.486          |                           |
|              |  |       | 24-12-1999 | 1/11.616          |                           |
|              |  |       | 31-12-1999 | 1/10.310          |                           |
|              |  |       | 7- 1-2000  | 1/18.577          |                           |
|              |  |       | 14- 1-2000 | 1/14.603          |                           |
| ES0415474131 | CED.HIP. CAJA ESPAÑA                         |       | 20- 3-2000 | 1/3.918           | 997,31                    |
|              |  |       | 31- 3-2000 | 1/13.352          |                           |
|              |  |       | 7- 4-2000  | 1/16.860          |                           |
|              |  |       | 14- 4-2000 | 1/7.366           |                           |
|              |  |       | 18- 4-2000 | 1/2.114           |                           |
|              |  |       | 19- 4-2000 | 1/866             |                           |
| ES0415474172 | CED.HIP. CAJA ESPAÑA                         |       | 20- 3-2001 | 1/11.603          | 985,16                    |
|              |  |       | 16- 4-2001 | 1/37.284          |                           |
|              |  |       | 30- 4-2001 | 1/15.068          |                           |
|              |  |       | 15- 5-2001 | 1/10.856          |                           |



| ISIN         | Nombre del valor     | Serie | F. emisión  | Número inicio/fin                                  | Valor medio<br>-<br>Euros |
|--------------|----------------------|-------|---|--|---------------------------|
| ES0414950552 | CED.HIP. CAJA MADRID |       | 30- 5-2001<br>15- 6-2001<br>20- 6-2001<br>7-10-1999<br>16- 5-2000 | 1/9.165<br>1/5.375<br>1/801<br>1/10.000<br>1/5.000 | 102.661,82                |
| ES0414950560 | CED.HIP. CAJA MADRID |       | 22- 6-2001  | 1/10.000   | 102.218,33                |
| ES0414950578 | CED.HIP. CAJA MADRID |       | 16-10-2001  | 1/10.000   | 99.559,57                 |
| ES0414970139 | CED.HIP. LA CAIXA    |       | 5- 4-2001   | 1/15.000   | 101.469,81                |

## RENTA FIJA

*Pagarés*

| ISIN         | Nombre del valor              | Serie | F. emisión  | Número inicio/fin   | Valor medio<br>-<br>Euros |
|--------------|-------------------------------|-------|---|---|---------------------------|
| ES0512407190 | PAG. AYT.4, GRANDES PRESTAMOS |       | 17- 9-2001  | 1/49  | 98.784,60                 |
| ES0512407208 | PAG. AYT.4, GRANDES PRESTAMOS |       | 17- 9-2001<br>17-12-2001  | 1/98<br>1/70  | 99.161,35                 |
| ES0512407232 | PAG. AYT.4, GRANDES PRESTAMOS |       | 27- 9-2001<br>29-10-2001<br>27-11-2001  | 1/78<br>1/58<br>1/67  | 99.114,04                 |
| ES0512407240 | PAG. AYT.4, GRANDES PRESTAMOS |       | 8-10-2001   | 1/185   | 99.483,13                 |
| ES0512407265 | PAG. AYT.4, GRANDES PRESTAMOS |       | 17-10-2001  | 1/30  | 99.130,47                 |
| ES0512407273 | PAG. AYT.4, GRANDES PRESTAMOS |       | 29-10-2001  | 1/30  | 98.320,00                 |
| ES0512407281 | PAG. AYT.4, GRANDES PRESTAMOS |       | 7-11-2001<br>7-12-2001  | 1/44<br>1/72  | 99.168,47                 |
| ES0512407299 | PAG. AYT.4, GRANDES PRESTAMOS |       | 7-11-2001   | 1/85  | 98.364,20                 |
| ES0512407315 | PAG. AYT.4, GRANDES PRESTAMOS |       | 17-12-2001  | 1/65  | 98.909,58                 |
| ES0514977620 | PAG. BANCAJA                  |       | 25- 6-2001<br>27- 6-2001<br>24- 7-2001<br>11- 9-2001<br>13- 9-2001<br>14- 9-2001<br>20- 9-2001<br>21- 9-2001<br>25- 9-2001<br>27- 9-2001<br>1-10-2001<br>10-10-2001<br>12-10-2001<br>17-10-2001<br>25-10-2001<br>30-10-2001<br>8-11-2001<br>9-11-2001<br>12-11-2001<br>13-11-2001<br>14-11-2001<br>16-11-2001<br>20-11-2001<br>21-11-2001<br>22-11-2001<br>23-11-2001<br>26-11-2001<br>27-11-2001<br>30-11-2001<br>4-12-2001<br>5-12-2001<br>10-12-2001<br>11-12-2001<br>12-12-2001<br>13-12-2001<br>14-12-2001<br>17-12-2001<br>18-12-2001<br>19-12-2001 | 1/15<br>1/31<br>1/122<br>1/63<br>1/15<br>1/4.080<br>1/20<br>1/50<br>1/160<br>1/35<br>1/21<br>1/489<br>1/120<br>1/15<br>1/371<br>1/38<br>1/50<br>1/10.428<br>1/828<br>1/60<br>1/25<br>1/735<br>1/25<br>1/50<br>1/150<br>1/231<br>1/85<br>1/56<br>1/59<br>1/53<br>1/35<br>1/160<br>1/1.088<br>1/1.420<br>1/278<br>1/250<br>1/165<br>1/108<br>1/50 | 5.984,44                  |



| ISIN         | Nombre del valor     | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|----------------------|-------|------------|-------------------|---------------------------|
| ES0514977646 | PAG. BANCAJA         |       | 20-12-2001 | 1/50              | 5.904,90                  |
|              |                      |       | 24-12-2001 | 1/1.655           |                           |
|              |                      |       | 27-12-2001 | 1/3.369           |                           |
|              |                      |       | 28-12-2001 | 1/189             |                           |
|              |                      |       | 6- 7-2001  | 1/330             |                           |
| ES05131805S6 | PAG. BANCO ATLANTICO |       | 23- 7-2001 | 1/50              | 5.982,64                  |
|              |                      |       | 28-12-2001 | 1/5.080           |                           |
|              |                      |       | 25- 7-2001 | 1/102             |                           |
| ES05131807F9 | PAG. BANCO ATLANTICO |       | 24-12-2001 | 1/40              | 5.987,81                  |
|              |                      |       | 28-12-2001 | 1/70              |                           |
|              |                      |       | 10-10-2001 | 1/15              |                           |
|              |                      |       | 10-12-2001 | 1/307             |                           |
| ES05131807P8 | PAG. BANCO ATLANTICO |       | 11-12-2001 | 1/60              | 5.948,10                  |
|              |                      |       | 20-12-2001 | 1/296             |                           |
| ES05131808C4 | PAG. BANCO ATLANTICO |       | 21-12-2001 | 1/307             | 5.969,04                  |
| ES05131808G5 | PAG. BANCO ATLANTICO |       | 28-12-2001 | 1/938             | 5.816,70                  |
|              |                      |       | 25-10-2001 | 1/202             |                           |
|              |                      |       | 19-11-2001 | 1/1.508           |                           |
|              |                      |       | 18-12-2001 | 1/226             |                           |
|              |                      |       | 20-12-2001 | 1/126             |                           |
| ES05131808I1 | PAG. BANCO ATLANTICO |       | 21-12-2001 | 1/244             | 5.985,39                  |
|              |                      |       | 24-12-2001 | 1/151             |                           |
| ES05131808J9 | PAG. BANCO ATLANTICO |       | 30-11-2001 | 1/774             | 5.989,78                  |
|              |                      |       | 5-12-2001  | 1/1.003           |                           |
|              |                      |       | 21-12-2001 | 1/367             |                           |
| ES05131808L5 | PAG. BANCO ATLANTICO |       | 28-12-2001 | 1/50              | 5.950,84                  |
|              |                      |       | 5-12-2001  | 1/837             |                           |
| ES05131808R2 | PAG. BANCO ATLANTICO |       | 20-12-2001 | 1/100             | 5.716,44                  |
|              |                      |       | 21-12-2001 | 1/4.013           |                           |
| ES05131808S0 | PAG. BANCO ATLANTICO |       | 28-12-2001 | 1/2.360           | 5.982,62                  |
|              |                      |       | 5-12-2001  | 1/50              |                           |
| ES05131809A6 | PAG. BANCO ATLANTICO |       | 11-12-2001 | 1/301             | 5.965,71                  |
|              |                      |       | 14-12-2001 | 1/3.062           |                           |
|              |                      |       | 20-12-2001 | 1/200             |                           |
|              |                      |       | 21-12-2001 | 1/2.729           |                           |
|              |                      |       | 25- 5-2000 | 1/18              |                           |
|              |                      |       | 20- 3-2001 | 1/1.000           |                           |
|              |                      |       | 25- 4-2001 | 1/2.000           |                           |
|              |                      |       | 18- 5-2001 | 1/364             |                           |
|              |                      |       | 22- 5-2001 | 1/602             |                           |
|              |                      |       | 30- 5-2001 | 1/2.850           |                           |
|              |                      |       | 31- 5-2001 | 1/31              |                           |
|              |                      |       | 1- 6-2001  | 1/60              |                           |
|              |                      |       | 7- 6-2001  | 1/3.000           |                           |
|              |                      |       | 12-11-2001 | 1/60              |                           |
| ES05136792K8 | PAG. BANKINTER       |       | 14-11-2001 | 1/92              | 984,78                    |
|              |                      |       | 22-11-2001 | 1/22              |                           |
|              |                      |       | 29-11-2001 | 1/1.000           |                           |
|              |                      |       | 3-12-2001  | 1/31              |                           |
|              |                      |       | 14-12-2001 | 1/18              |                           |
|              |                      |       | 24-12-2001 | 1/200             |                           |
|              |                      |       | 11- 7-2000 | 1/33              |                           |
|              |                      |       | 12- 7-2000 | 1/12              |                           |
|              |                      |       | 17- 7-2000 | 1/120             |                           |
|              |                      |       | 18- 7-2000 | 1/342             |                           |
|              |                      |       | 19- 7-2000 | 1/85              |                           |
| ES05136793A7 | PAG. BANKINTER       |       | 20- 7-2000 | 1/47              | 974,19                    |
|              |                      |       | 21- 7-2000 | 1/72              |                           |
|              |                      |       | 24- 7-2000 | 1/200             |                           |
|              |                      |       | 25- 7-2000 | 1/6               |                           |
|              |                      |       | 26- 7-2000 | 1/243             |                           |
|              |                      |       | 27- 7-2000 | 1/48              |                           |
|              |                      |       | 28- 7-2000 | 1/1.614           |                           |
|              |                      |       | 31- 7-2000 | 1/1.429           |                           |
|              |                      |       | 1- 8-2000  | 1/1.212           |                           |
|              |                      |       | 2- 8-2000  | 1/188             |                           |
|              |                      |       | 3- 8-2000  | 1/643             |                           |
| ES05136792K8 | PAG. BANKINTER       |       | 4- 8-2000  | 1/362             | 984,78                    |
|              |                      |       | 7- 8-2000  | 1/958             |                           |
|              |                      |       | 8- 8-2000  | 1/450             |                           |
|              |                      |       | 11- 8-2000 | 1/25              |                           |

| ISIN         | Nombre del valor | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|------------------|-------|------------|-------------------|---------------------------|
| ES05136794K4 | PAG. BANKINTER   |       | 16- 8-2000 | 1/81              | 992,61                    |
|              |                  |       | 18- 8-2000 | 1/66              |                           |
|              |                  |       | 25- 8-2000 | 1/10              |                           |
|              |                  |       | 24- 7-2001 | 1/37              |                           |
|              |                  |       | 20- 8-2001 | 1/26.000          |                           |
|              |                  |       | 23- 8-2001 | 1/37              |                           |
|              |                  |       | 13-12-2000 | 1/13              |                           |
|              |                  |       | 27-12-2000 | 1/16              |                           |
|              |                  |       | 29-12-2000 | 1/848             |                           |
|              |                  |       | 10- 1-2001 | 1/750             |                           |
|              |                  |       | 24- 1-2001 | 1/1.295           |                           |
|              |                  |       | 25- 1-2001 | 1/33              |                           |
|              |                  |       | 26- 1-2001 | 1/250             |                           |
|              |                  |       | 29- 1-2001 | 1/43              |                           |
|              |                  |       | 7- 2-2001  | 1/12              |                           |
|              |                  |       | 21- 3-2001 | 1/7               |                           |
|              |                  |       | 19- 7-2001 | 1/12              |                           |
|              |                  |       | 20- 7-2001 | 1/11.400          |                           |
|              |                  |       | 23- 7-2001 | 1/30              |                           |
|              |                  |       | 24- 7-2001 | 1/500             |                           |
|              |                  |       | 31- 8-2001 | 1/2.500           |                           |
|              |                  |       | 10- 9-2001 | 1/91              |                           |
|              |                  |       | 1-10-2001  | 1/121             |                           |
|              |                  |       | 5-10-2001  | 1/550             |                           |
|              |                  |       | 16-10-2001 | 1/46              |                           |
|              |                  |       | 19-10-2001 | 1/3.150           |                           |
|              |                  |       | 22-10-2001 | 1/3.200           |                           |
|              |                  |       | 23-10-2001 | 1/554             |                           |
|              |                  |       | 24-10-2001 | 1/344             |                           |
|              |                  |       | 25-10-2001 | 1/220             |                           |
|              |                  |       | 26-10-2001 | 1/30              |                           |
|              |                  |       | 7-11-2001  | 1/4               |                           |
|              |                  |       | 22-11-2001 | 1/931             |                           |
|              |                  |       | 29-11-2001 | 1/90              |                           |
|              |                  |       | 3-12-2001  | 1/3.191           |                           |
|              |                  |       | 4-12-2001  | 1/201             |                           |
|              |                  |       | 5-12-2001  | 1/85              |                           |
|              |                  |       | 11-12-2001 | 1/19              |                           |
|              |                  |       | 14-12-2001 | 1/37              |                           |
|              |                  |       | 17-12-2001 | 1/1.195           |                           |
|              |                  |       | 18-12-2001 | 1/378             |                           |
|              |                  |       | 19-12-2001 | 1/1.924           |                           |
|              |                  |       | 20-12-2001 | 1/3.210           |                           |
|              | 21-12-2001       | 1/390 |            |                   |                           |
|              | 24-12-2001       | 1/200 |            |                   |                           |
| ES05136794U3 | PAG. BANKINTER   |       | 27-12-2001 | 1/850             | 991,22                    |
|              |                  |       | 19- 1-2001 | 1/90              |                           |
|              |                  |       | 22- 1-2001 | 1/90              |                           |
|              |                  |       | 6- 2-2001  | 1/32              |                           |
|              |                  |       | 7- 2-2001  | 1/32              |                           |
|              |                  |       | 19- 2-2001 | 1/12.000          |                           |
|              |                  |       | 6- 3-2001  | 1/1.200           |                           |
|              |                  |       | 19- 3-2001 | 1/14              |                           |
|              |                  |       | 21- 8-2001 | 1/13.000          |                           |
|              |                  |       | 30- 8-2001 | 1/510             |                           |
|              |                  |       | 7- 9-2001  | 1/1.204           |                           |
|              |                  |       | 4-10-2001  | 1/3.225           |                           |
|              |                  |       | 24-10-2001 | 1/526             |                           |
|              |                  |       | 25-10-2001 | 1/6               |                           |
|              |                  |       | 5-11-2001  | 1/50              |                           |
|              |                  |       | 14-11-2001 | 1/500             |                           |
|              |                  |       | 15-11-2001 | 1/849             |                           |
|              |                  |       | 16-11-2001 | 1/2.500           |                           |
|              |                  |       | 20-11-2001 | 1/121             |                           |
|              |                  |       | 22-11-2001 | 1/43              |                           |
|              |                  |       | 26-11-2001 | 1/62              |                           |
|              |                  |       | 27-11-2001 | 1/2.832           |                           |
|              |                  |       | 28-11-2001 | 1/67              |                           |
|              |                  |       | 3-12-2001  | 1/148             |                           |
|              |                  |       | 7-12-2001  | 1/49              |                           |
|              |                  |       | 11-12-2001 | 1/204             |                           |

| ISIN         | Nombre del valor | Serie        | F. emisión     | Número inicio/fin | Valor medio<br>-<br>Euros |            |       |        |
|--------------|------------------|--------------|----------------|-------------------|---------------------------|------------|-------|--------|
| ES05136795A2 | PAG. BANKINTER   |              | 18-12-2001     | 1/1.496           | 962,01                    |            |       |        |
|              |                  |              | 19-12-2001     | 1/722             |                           |            |       |        |
|              |                  |              | 20-12-2001     | 1/1.540           |                           |            |       |        |
|              |                  |              | 21-12-2001     | 1/64              |                           |            |       |        |
|              |                  |              | 24-12-2001     | 1/370             |                           |            |       |        |
|              |                  |              | 28-12-2001     | 1/295             |                           |            |       |        |
|              |                  |              | 31- 1-2001     | 1/40              |                           |            |       |        |
|              |                  |              | 12- 2-2001     | 1/51              |                           |            |       |        |
| ES05136795H7 | PAG. BANKINTER   |              | 28- 8-2001     | 1/1.073           | 978,98                    |            |       |        |
|              |                  |              | 19-11-2001     | 1/280             |                           |            |       |        |
|              |                  |              | 23- 2-2001     | 1/410             |                           |            |       |        |
|              |                  |              | 26- 6-2001     | 1/50              |                           |            |       |        |
|              |                  |              | 11- 7-2001     | 1/1.700           |                           |            |       |        |
|              |                  |              | 12- 7-2001     | 1/1.743           |                           |            |       |        |
|              |                  |              | 16- 7-2001     | 1/73.000          |                           |            |       |        |
|              |                  |              | 18- 7-2001     | 1/6.300           |                           |            |       |        |
| ES05136795Q8 | PAG. BANKINTER   |              | 26- 7-2001     | 1/5.800           | 984,41                    |            |       |        |
|              |                  |              | 31- 7-2001     | 1/245             |                           |            |       |        |
|              |                  |              | 13- 8-2001     | 1/3.525           |                           |            |       |        |
|              |                  |              | 20- 8-2001     | 1/10.000          |                           |            |       |        |
|              |                  |              | 6- 9-2001      | 1/12              |                           |            |       |        |
|              |                  |              | 6-11-2001      | 1/450             |                           |            |       |        |
|              |                  |              | 20-12-2001     | 1/33.000          |                           |            |       |        |
|              |                  |              | 12- 3-2001     | 1/343             |                           |            |       |        |
|              |                  |              | 13- 3-2001     | 1/2.000           |                           |            |       |        |
|              |                  |              | 22- 3-2001     | 1/301             |                           |            |       |        |
|              |                  |              | 2- 4-2001      | 1/77              |                           |            |       |        |
|              |                  |              | 11- 4-2001     | 1/3.400           |                           |            |       |        |
|              |                  |              | 30- 4-2001     | 1/33.000          |                           |            |       |        |
|              |                  |              | 3- 5-2001      | 1/1.800           |                           |            |       |        |
|              |                  |              | 7- 8-2001      | 1/3.000           |                           |            |       |        |
|              |                  |              | 21- 8-2001     | 1/2.500           |                           |            |       |        |
|              |                  |              | 7- 9-2001      | 1/24              |                           |            |       |        |
|              |                  |              | 11- 9-2001     | 1/72              |                           |            |       |        |
|              |                  |              | 20- 9-2001     | 1/1.850           |                           |            |       |        |
|              |                  |              | 26- 9-2001     | 1/30              |                           |            |       |        |
|              |                  |              | 2-10-2001      | 1/543             |                           |            |       |        |
|              |                  |              | 4-10-2001      | 1/12              |                           |            |       |        |
|              |                  |              | 25-10-2001     | 1/121             |                           |            |       |        |
|              |                  |              | 13-12-2001     | 1/2.733           |                           |            |       |        |
|              |                  |              | 18-12-2001     | 1/300             |                           |            |       |        |
|              |                  |              | 20-12-2001     | 1/17.062          |                           |            |       |        |
|              |                  |              | 21-12-2001     | 1/1.895           |                           |            |       |        |
|              |                  |              | 24-12-2001     | 1/634             |                           |            |       |        |
|              | 27-12-2001       | 1/613        |                |                   |                           |            |       |        |
|              | 28-12-2001       | 1/390        |                |                   |                           |            |       |        |
| ES05136795R6 | PAG. BANKINTER   |              | 13- 3-2001     | 1/6.000           | 982,82                    |            |       |        |
|              |                  |              | 10- 4-2001     | 1/2.457           |                           |            |       |        |
|              |                  |              | 19- 4-2001     | 1/6.600           |                           |            |       |        |
|              |                  |              | 20- 4-2001     | 1/2.000           |                           |            |       |        |
|              |                  |              | 25- 4-2001     | 1/1.720           |                           |            |       |        |
|              |                  |              | 23- 5-2001     | 1/120             |                           |            |       |        |
|              |                  |              | 9-10-2001      | 1/700             |                           |            |       |        |
|              |                  |              | 16-10-2001     | 1/12              |                           |            |       |        |
|              |                  |              | 19-10-2001     | 1/8.000           |                           |            |       |        |
|              |                  |              | 25-10-2001     | 1/116             |                           |            |       |        |
|              |                  |              | 26-10-2001     | 1/500             |                           |            |       |        |
|              |                  |              | 28-11-2001     | 1/60              |                           |            |       |        |
|              |                  |              | 17-12-2001     | 1/49              |                           |            |       |        |
|              |                  |              | 27-12-2001     | 1/24              |                           |            |       |        |
|              |                  |              | 28-12-2001     | 1/182             |                           |            |       |        |
|              |                  |              | 20- 4-2001     | 1/508             |                           |            |       |        |
|              |                  | ES05136796D4 | PAG. BANKINTER |                   |                           | 8-10-2001  | 1/339 | 966,47 |
|              |                  |              |                |                   |                           | 23-10-2001 | 1/5   |        |
|              | 24-10-2001       |              |                | 1/56              |                           |            |       |        |
|              | 5-11-2001        |              |                | 1/91              |                           |            |       |        |
| ES05136796Z7 | PAG. BANKINTER   |              | 9-10-2001      | 1/100             | 951,55                    |            |       |        |
|              |                  |              | 18-10-2001     | 1/94              |                           |            |       |        |
| ES05136797G5 | PAG. BANKINTER   |              | 11- 7-2001     | 1/6.010           | 982,48                    |            |       |        |
|              |                  |              | 18- 7-2001     | 1/3.000           |                           |            |       |        |
|              |                  |              | 5-10-2001      | 1/13.000          |                           |            |       |        |

| ISIN         | Nombre del valor | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|------------------|-------|------------|-------------------|---------------------------|
| ES05136797N1 | PAG. BANKINTER   |       | 8-10-2001  | 1/37              | 991,34                    |
|              |                  |       | 6-11-2001  | 1/226             |                           |
|              |                  |       | 7-11-2001  | 1/28              |                           |
|              |                  |       | 24-12-2001 | 1/300             |                           |
|              |                  |       | 7- 9-2001  | 1/50.000          |                           |
|              |                  |       | 26-11-2001 | 1/162             |                           |
|              |                  |       | 27-11-2001 | 1/361             |                           |
|              |                  |       | 3-12-2001  | 1/2.477           |                           |
|              |                  |       | 5-12-2001  | 1/97              |                           |
|              |                  |       | 6-12-2001  | 1/2.194           |                           |
|              |                  |       | 11-12-2001 | 1/120             |                           |
|              |                  |       | 13-12-2001 | 1/2.105           |                           |
|              |                  |       | 18-12-2001 | 1/54              |                           |
|              |                  |       | 24-12-2001 | 1/429             |                           |
|              |                  |       | 27-12-2001 | 1/43              |                           |
| ES05136797Q4 | PAG. BANKINTER   |       | 25- 9-2001 | 1/35.400          | 969,86                    |
|              |                  |       | 8-10-2001  | 1/1.000           |                           |
|              |                  |       | 2-11-2001  | 1/6               |                           |
|              |                  |       | 9-11-2001  | 1/591             |                           |
|              |                  |       | 22-11-2001 | 1/12              |                           |
| ES05136797W2 | PAG. BANKINTER   |       | 23-11-2001 | 1/42              | 989,98                    |
|              |                  |       | 23-10-2001 | 1/33.000          |                           |
|              |                  |       | 26-10-2001 | 1/500             |                           |
|              |                  |       | 8-11-2001  | 1/74              |                           |
|              |                  |       | 12-11-2001 | 1/3.030           |                           |
|              |                  |       | 14-11-2001 | 1/1.000           |                           |
|              |                  |       | 16-11-2001 | 1/120             |                           |
|              |                  |       | 20-11-2001 | 1/454             |                           |
|              |                  |       | 30-11-2001 | 1/2.710           |                           |
|              |                  |       | 12-12-2001 | 1/115             |                           |
| ES05136797Y8 | PAG. BANKINTER   |       | 20-12-2001 | 1/800             | 991,25                    |
|              |                  |       | 24-12-2001 | 1/300             |                           |
|              |                  |       | 24-10-2001 | 1/2.896           |                           |
|              |                  |       | 25-10-2001 | 1/1.000           |                           |
|              |                  |       | 2-11-2001  | 1/103             |                           |
|              |                  |       | 5-11-2001  | 1/2.743           |                           |
|              |                  |       | 8-11-2001  | 1/97              |                           |
|              |                  |       | 14-11-2001 | 1/849             |                           |
|              |                  |       | 15-11-2001 | 1/120             |                           |
|              |                  |       | 21-11-2001 | 1/1.113           |                           |
|              |                  |       | 22-11-2001 | 1/160             |                           |
|              |                  |       | 23-11-2001 | 1/9.228           |                           |
|              |                  |       | 5-12-2001  | 1/30              |                           |
|              |                  |       | 7-12-2001  | 1/91              |                           |
|              |                  |       | 14-12-2001 | 1/819             |                           |
|              |                  |       | 17-12-2001 | 1/1.905           |                           |
|              |                  |       | 18-12-2001 | 1/150             |                           |
|              |                  |       | 19-12-2001 | 1/420             |                           |
|              |                  |       | 20-12-2001 | 1/1.086           |                           |
|              |                  |       | 21-12-2001 | 1/803             |                           |
| 24-12-2001   | 1/4.108          |       |            |                   |                           |
| 27-12-2001   | 1/1.654          |       |            |                   |                           |
| ES05136798A6 | PAG. BANKINTER   |       | 28-12-2001 | 1/10              | 997,29                    |
|              |                  |       | 26-10-2001 | 1/350             |                           |
|              |                  |       | 14-11-2001 | 1/1.946           |                           |
|              |                  |       | 21-11-2001 | 1/1.141           |                           |
|              |                  |       | 23-11-2001 | 1/157             |                           |
|              |                  |       | 28-11-2001 | 1/133             |                           |
|              |                  |       | 3-12-2001  | 1/240.958         |                           |
|              |                  |       | 4-12-2001  | 1/1.631           |                           |
|              |                  |       | 5-12-2001  | 1/150             |                           |
|              |                  |       | 6-12-2001  | 1/142             |                           |
|              |                  |       | 7-12-2001  | 1/361             |                           |
|              |                  |       | 13-12-2001 | 1/614             |                           |
|              |                  |       | 14-12-2001 | 1/2.372           |                           |
|              |                  |       | 17-12-2001 | 1/410             |                           |
|              |                  |       | 18-12-2001 | 1/2.006           |                           |
|              |                  |       | 19-12-2001 | 1/191             |                           |
|              |                  |       | 20-12-2001 | 1/92              |                           |
|              |                  |       | 21-12-2001 | 1/2.133           |                           |
| 28-12-2001   | 1/1.780          |       |            |                   |                           |

| ISIN         | Nombre del valor | Serie | F. emisión   | Número inicio/fin | Valor medio<br>-<br>Euros |  |            |         |          |
|--------------|------------------|-------|--------------|-------------------|---------------------------|--|------------|---------|----------|
| ES05136798B4 | PAG. BANKINTER   |       | 29-10-2001   | 1/709             | 997,25                    |  |            |         |          |
|              |                  |       | 2-11-2001    | 1/185             |                           |  |            |         |          |
|              |                  |       | 15-11-2001   | 1/49              |                           |  |            |         |          |
|              |                  |       | 20-11-2001   | 1/6.018           |                           |  |            |         |          |
|              |                  |       | 4-12-2001    | 1/483             |                           |  |            |         |          |
|              |                  |       | 5-12-2001    | 1/140             |                           |  |            |         |          |
|              |                  |       | 11-12-2001   | 1/577             |                           |  |            |         |          |
|              |                  |       | 12-12-2001   | 1/5.591           |                           |  |            |         |          |
|              |                  |       | 13-12-2001   | 1/301             |                           |  |            |         |          |
|              |                  |       | 14-12-2001   | 1/1.861           |                           |  |            |         |          |
|              |                  |       | 17-12-2001   | 1/9.421           |                           |  |            |         |          |
|              |                  |       | 18-12-2001   | 1/9.645           |                           |  |            |         |          |
|              |                  |       | 19-12-2001   | 1/661             |                           |  |            |         |          |
|              |                  |       | 20-12-2001   | 1/4.986           |                           |  |            |         |          |
|              |                  |       | 21-12-2001   | 1/1.308           |                           |  |            |         |          |
|              |                  |       | 24-12-2001   | 1/4.742           |                           |  |            |         |          |
|              |                  |       | ES05136798D0 | PAG. BANKINTER    |                           |  | 27-12-2001 | 1/8.409 | 991,41   |
| 28-12-2001   | 1/3.720          |       |              |                   |                           |  |            |         |          |
| 6-11-2001    | 1/1.442          |       |              |                   |                           |  |            |         |          |
| 8-11-2001    | 1/2.589          |       |              |                   |                           |  |            |         |          |
| 20-11-2001   | 1/2.710          |       |              |                   |                           |  |            |         |          |
| 5-12-2001    | 1/461            |       |              |                   |                           |  |            |         |          |
| 12-12-2001   | 1/360            |       |              |                   |                           |  |            |         |          |
| 14-12-2001   | 1/396            |       |              |                   |                           |  |            |         |          |
| 24-12-2001   | 1/240            |       |              |                   |                           |  |            |         |          |
| 28-11-2001   | 1/242            |       |              |                   |                           |  |            |         |          |
| ES05136798H1 | PAG. BANKINTER   |       | 30-11-2001   | 1/1.715           | 994,75                    |  |            |         |          |
|              |                  |       | 3-12-2001    | 1/42              |                           |  |            |         |          |
|              |                  |       | 18-12-2001   | 1/198             |                           |  |            |         |          |
|              |                  |       | 24-12-2001   | 1/422             |                           |  |            |         |          |
|              |                  |       | 28-12-2001   | 1/690             |                           |  |            |         |          |
| ES05136798J7 | PAG. BANKINTER   |       | 13-12-2001   | 1/14.762          | 994,35                    |  |            |         |          |
|              |                  |       | 20-12-2001   | 1/5.050           |                           |  |            |         |          |
| ES05137820W1 | PAG. BANKPYME    |       | 14-12-1999   | 1/11              | 5.989,18                  |  |            |         |          |
|              |                  |       | 15-12-1999   | 1/10              |                           |  |            |         |          |
|              |                  |       | 16-12-1999   | 1/5               |                           |  |            |         |          |
|              |                  |       | 17-12-1999   | 1/26              |                           |  |            |         |          |
| ES05137821W9 | PAG. BANKPYME    |       | 4- 2-2000    | 1/6               | 5.959,57                  |  |            |         |          |
|              |                  |       | 7- 2-2000    | 1/14              |                           |  |            |         |          |
|              |                  |       | 8- 2-2000    | 1/48              |                           |  |            |         |          |
|              |                  |       | 9- 2-2000    | 1/8               |                           |  |            |         |          |
|              |                  |       | 10- 2-2000   | 1/23              |                           |  |            |         |          |
|              |                  |       | 11- 2-2000   | 1/17              |                           |  |            |         |          |
|              |                  |       | 15- 2-2000   | 1/1               |                           |  |            |         |          |
|              |                  |       | ES05137822C9 | PAG. BANKPYME     |                           |  | 11- 2-2000 | 1/83    | 5.946,24 |
|              |                  |       |              |                   |                           |  | 14- 2-2000 | 1/27    |          |
|              |                  |       |              |                   |                           |  | 15- 2-2000 | 1/16    |          |
| 16- 2-2000   | 1/9              |       |              |                   |                           |  |            |         |          |
| 17- 2-2000   | 1/20             |       |              |                   |                           |  |            |         |          |
| ES05137826N7 | PAG. BANKPYME    |       | 18- 2-2000   | 1/13              | 983,91                    |  |            |         |          |
|              |                  |       | 13-12-2000   | 1/20              |                           |  |            |         |          |
|              |                  |       | 1- 6-2001    | 1/2.100           |                           |  |            |         |          |
|              |                  |       | 29-11-2001   | 1/36              |                           |  |            |         |          |
|              |                  |       | 12-12-2001   | 1/13              |                           |  |            |         |          |
|              |                  |       | ES05137828X2 | PAG. BANKPYME     |                           |  | 13- 3-2001 | 1/177   | 991,5    |
|              |                  |       |              |                   |                           |  | 14- 3-2001 | 1/73    |          |
|              |                  |       |              |                   |                           |  | 15- 3-2001 | 1/266   |          |
| ES05137829B6 | PAG. BANKPYME    |       | 25- 5-2001   | 1/9.329           | 990,23                    |  |            |         |          |
|              |                  |       | 16- 3-2001   | 1/13              |                           |  |            |         |          |
|              |                  |       | 19- 3-2001   | 1/224             |                           |  |            |         |          |
|              |                  |       | 20- 3-2001   | 1/107             |                           |  |            |         |          |
|              |                  |       | 22- 3-2001   | 1/6               |                           |  |            |         |          |
|              |                  |       | 23- 3-2001   | 1/32              |                           |  |            |         |          |
|              |                  |       | 26- 3-2001   | 1/26              |                           |  |            |         |          |
|              |                  |       | 29- 3-2001   | 1/51              |                           |  |            |         |          |
|              |                  |       | 1- 6-2001    | 1/4.200           |                           |  |            |         |          |
|              |                  |       | 3-10-2001    | 1/8               |                           |  |            |         |          |
| ES05137829W2 | PAG. BANKPYME    |       | 27-11-2001   | 1/25              | 982,07                    |  |            |         |          |
|              |                  |       | 4-12-2001    | 1/2               |                           |  |            |         |          |
|              |                  |       | 26- 4-2001   | 1/85              |                           |  |            |         |          |
|              |                  |       | 27- 4-2001   | 1/25              |                           |  |            |         |          |

| ISIN         | Nombre del valor | Serie        | F. emisión                     | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|------------------|--------------|--------------------------------|-------------------|---------------------------|
| ES0513782D86 | PAG. BANKPYME    |              | 30- 4-2001                     | 1/21              | 991,07                    |
|              |                  |              | 2- 5-2001                      | 1/140             |                           |
|              |                  |              | 3- 5-2001                      | 1/13              |                           |
|              |                  |              | 4- 5-2001                      | 1/24              |                           |
|              |                  |              | 7- 5-2001                      | 1/13              |                           |
|              |                  |              | 10- 5-2001                     | 1/33              |                           |
|              |                  |              | 8-10-2001                      | 1/37              |                           |
|              |                  |              | 14-12-2001                     | 1/1.297           |                           |
|              |                  |              | 27-12-2001                     | 1/3.000           |                           |
|              |                  | ES05136778N1 | PAG. BBV BANCO DE FINANCIACION |                   |                           |
|              | 16-11-2000       |              |                                | 1/191             |                           |
|              | 14-12-2000       |              |                                | 1/159             |                           |
|              | 20-12-2000       |              |                                | 1/171             |                           |
|              | 16- 1-2001       |              |                                | 1/157             |                           |
|              | 18- 1-2001       |              |                                | 1/831             |                           |
|              | 19- 1-2001       |              |                                | 1/585             |                           |
|              | 25- 1-2001       |              |                                | 1/113             |                           |
|              | 29- 1-2001       |              |                                | 1/301             |                           |
|              | 31- 1-2001       |              |                                | 1/313             |                           |
|              | 16- 3-2001       |              |                                | 1/151             |                           |
|              | 26- 3-2001       |              |                                | 1/218             |                           |
|              | 27- 3-2001       |              |                                | 1/94              |                           |
|              | 5- 4-2001        |              |                                | 1/136             |                           |
|              | 10- 4-2001       |              |                                | 1/310             |                           |
|              | 12- 4-2001       |              |                                | 1/196             |                           |
|              | 24- 4-2001       |              |                                | 1/1.082           |                           |
|              | 27- 4-2001       |              |                                | 1/247             |                           |
|              | 28- 5-2001       |              |                                | 1/105             |                           |
|              | 5- 6-2001        |              |                                | 1/475             |                           |
|              | 6- 6-2001        |              |                                | 1/126             |                           |
|              | 12- 6-2001       |              |                                | 1/258             |                           |
|              | 21- 6-2001       |              |                                | 1/226             |                           |
|              | 9- 7-2001        |              |                                | 1/3.070           |                           |
|              | 11- 7-2001       |              |                                | 1/129             |                           |
|              | 13- 7-2001       |              |                                | 1/1.933           |                           |
|              | 16- 7-2001       |              |                                | 1/347             |                           |
|              | 17- 7-2001       |              |                                | 1/731             |                           |
|              | 18- 7-2001       |              |                                | 1/972             |                           |
|              | 19- 7-2001       |              |                                | 1/742             |                           |
|              | 20- 7-2001       |              |                                | 1/785             |                           |
|              | 23- 7-2001       |              |                                | 1/919             |                           |
|              | 27- 7-2001       |              |                                | 1/319             |                           |
|              | 1- 8-2001        |              |                                | 1/97              |                           |
|              | 9- 8-2001        |              |                                | 1/110             |                           |
|              | 20- 8-2001       |              |                                | 1/917             |                           |
|              | 27- 8-2001       |              |                                | 1/342             |                           |
|              | 6- 9-2001        |              |                                | 1/247             |                           |
|              | 12- 9-2001       |              |                                | 1/164             |                           |
|              | 13- 9-2001       |              |                                | 1/731             |                           |
|              | 14- 9-2001       |              |                                | 1/795             |                           |
|              | 17- 9-2001       |              |                                | 1/215             |                           |
|              | 18- 9-2001       |              |                                | 1/152             |                           |
|              | 19- 9-2001       |              |                                | 1/61.313          |                           |
|              | 20- 9-2001       |              |                                | 1/277             |                           |
|              | 21- 9-2001       |              |                                | 1/206             |                           |
|              | 26- 9-2001       | 1/613        |                                |                   |                           |
|              | 3-10-2001        | 1/182        |                                |                   |                           |
|              | 4-10-2001        | 1/826        |                                |                   |                           |
|              | 8-10-2001        | 1/110        |                                |                   |                           |
|              | 11-10-2001       | 1/1.223      |                                |                   |                           |
|              | 12-10-2001       | 1/2.546      |                                |                   |                           |
|              | 15-10-2001       | 1/225        |                                |                   |                           |
|              | 16-10-2001       | 1/1.269      |                                |                   |                           |
|              | 17-10-2001       | 1/21.410     |                                |                   |                           |
|              | 18-10-2001       | 1/2.433      |                                |                   |                           |
|              | 19-10-2001       | 1/2.871      |                                |                   |                           |
|              | 22-10-2001       | 1/1.222      |                                |                   |                           |
|              | 23-10-2001       | 1/109        |                                |                   |                           |
|              | 24-10-2001       | 1/667        |                                |                   |                           |
|              | 25-10-2001       | 1/906        |                                |                   |                           |
|              | 26-10-2001       | 1/546        |                                |                   |                           |

| ISIN         | Nombre del valor               | Serie    | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|----------|------------|-------------------|---------------------------|
| ES05136778R2 | PAG. BBV BANCO DE FINANCIACION |          | 1-11-2001  | 1/19              | 993,85                    |
|              |                                |          | 2-11-2001  | 1/124             |                           |
|              |                                |          | 7-11-2001  | 1/121             |                           |
|              |                                |          | 8-11-2001  | 1/364             |                           |
|              |                                |          | 14-11-2001 | 1/3.527           |                           |
|              |                                |          | 15-11-2001 | 1/1.099           |                           |
|              |                                |          | 16-11-2001 | 1/258             |                           |
|              |                                |          | 20-11-2001 | 1/187             |                           |
|              |                                |          | 21-11-2001 | 1/728             |                           |
|              |                                |          | 22-11-2001 | 1/130             |                           |
|              |                                |          | 27-11-2001 | 1/9.855           |                           |
|              |                                |          | 28-11-2001 | 1/296             |                           |
|              |                                |          | 29-11-2001 | 1/603             |                           |
|              |                                |          | 3-12-2001  | 1/1.357           |                           |
|              |                                |          | 4-12-2001  | 1/97              |                           |
|              |                                |          | 5-12-2001  | 1/5.649           |                           |
|              |                                |          | 6-12-2001  | 1/1.382           |                           |
|              |                                |          | 7-12-2001  | 1/1.872           |                           |
|              |                                |          | 11-12-2001 | 1/121             |                           |
|              |                                |          | 12-12-2001 | 1/37.166          |                           |
|              |                                |          | 13-12-2001 | 1/15.518          |                           |
|              |                                |          | 14-12-2001 | 1/18.144          |                           |
|              |                                |          | 17-12-2001 | 1/2.326           |                           |
|              |                                |          | 18-12-2001 | 1/1.607           |                           |
|              |                                |          | 19-12-2001 | 1/23.836          |                           |
|              |                                |          | 20-12-2001 | 1/15.111          |                           |
|              |                                |          | 21-12-2001 | 1/9.463           |                           |
|              |                                |          | 24-12-2001 | 1/1.335           |                           |
|              |                                |          | 27-12-2001 | 1/3.626           |                           |
|              |                                |          | 28-12-2001 | 1/18.862          |                           |
|              |                                |          | 17-11-2000 | 1/159             |                           |
|              |                                |          | 28-11-2000 | 1/668             |                           |
|              |                                |          | 29-12-2000 | 1/215             |                           |
|              |                                |          | 5- 2-2001  | 1/125             |                           |
|              |                                |          | 2- 3-2001  | 1/590             |                           |
|              |                                |          | 12- 3-2001 | 1/249             |                           |
|              |                                |          | 11- 5-2001 | 1/222             |                           |
|              |                                |          | 21- 5-2001 | 1/270             |                           |
|              |                                |          | 29- 5-2001 | 1/462             |                           |
|              |                                |          | 30- 5-2001 | 1/493             |                           |
|              |                                |          | 31- 5-2001 | 1/370             |                           |
|              |                                |          | 12- 6-2001 | 1/136             |                           |
|              |                                |          | 15- 6-2001 | 1/307             |                           |
|              |                                |          | 19- 6-2001 | 1/209             |                           |
|              |                                |          | 26- 6-2001 | 1/397             |                           |
|              |                                |          | 28- 6-2001 | 1/725             |                           |
|              |                                |          | 29- 6-2001 | 1/516             |                           |
|              |                                |          | 2- 7-2001  | 1/437             |                           |
|              |                                |          | 3- 7-2001  | 1/718             |                           |
|              |                                |          | 10- 7-2001 | 1/92              |                           |
|              |                                |          | 11- 7-2001 | 1/153             |                           |
|              |                                |          | 30- 7-2001 | 1/100             |                           |
|              | 31- 7-2001                     | 1/92     |            |                   |                           |
|              | 1- 8-2001                      | 1/92     |            |                   |                           |
|              | 31- 8-2001                     | 1/257    |            |                   |                           |
|              | 7- 9-2001                      | 1/305    |            |                   |                           |
|              | 11- 9-2001                     | 1/63.733 |            |                   |                           |
|              | 14- 9-2001                     | 1/1.837  |            |                   |                           |
|              | 19- 9-2001                     | 1/552    |            |                   |                           |
|              | 20- 9-2001                     | 1/460    |            |                   |                           |
|              | 24- 9-2001                     | 1/85     |            |                   |                           |
|              | 25- 9-2001                     | 1/1.213  |            |                   |                           |
|              | 26- 9-2001                     | 1/2.022  |            |                   |                           |
|              | 28- 9-2001                     | 1/1.720  |            |                   |                           |
|              | 1-10-2001                      | 1/215    |            |                   |                           |
|              | 2-10-2001                      | 1/1.649  |            |                   |                           |
|              | 3-10-2001                      | 1/8.386  |            |                   |                           |
|              | 4-10-2001                      | 1/18.675 |            |                   |                           |
|              | 5-10-2001                      | 1/5.652  |            |                   |                           |
|              | 8-10-2001                      | 1/112    |            |                   |                           |
|              | 9-10-2001                      | 1/1.096  |            |                   |                           |



| ISIN         | Nombre del valor               | Serie        | F. emisión                     | Número inicio/fin | Valor medio<br>-<br>Euros |            |       |        |
|--------------|--------------------------------|--------------|--------------------------------|-------------------|---------------------------|------------|-------|--------|
| ES05136778X0 | PAG. BBV BANCO DE FINANCIACION |              | 11-10-2001                     | 1/181             | 984,08                    |            |       |        |
|              |                                |              | 18-10-2001                     | 1/522             |                           |            |       |        |
|              |                                |              | 22-10-2001                     | 1/212             |                           |            |       |        |
|              |                                |              | 31-10-2001                     | 1/3.076           |                           |            |       |        |
|              |                                |              | 1-11-2001                      | 1/830             |                           |            |       |        |
|              |                                |              | 5-11-2001                      | 1/6.034           |                           |            |       |        |
|              |                                |              | 7-11-2001                      | 1/182             |                           |            |       |        |
|              |                                |              | 8-11-2001                      | 1/251             |                           |            |       |        |
|              |                                |              | 9-11-2001                      | 1/1.513           |                           |            |       |        |
|              |                                |              | 13-11-2001                     | 1/452             |                           |            |       |        |
|              |                                |              | 14-11-2001                     | 1/775             |                           |            |       |        |
|              |                                |              | 15-11-2001                     | 1/1.396           |                           |            |       |        |
|              |                                |              | 20-11-2001                     | 1/120             |                           |            |       |        |
|              |                                |              | 23-11-2001                     | 1/695             |                           |            |       |        |
|              |                                |              | 28-11-2001                     | 1/1.326           |                           |            |       |        |
|              |                                |              | 30-11-2001                     | 1/936             |                           |            |       |        |
|              |                                |              | 3-12-2001                      | 1/806             |                           |            |       |        |
|              |                                |              | 4-12-2001                      | 1/1.863           |                           |            |       |        |
|              |                                |              | 5-12-2001                      | 1/1.252           |                           |            |       |        |
|              |                                |              | 6-12-2001                      | 1/242             |                           |            |       |        |
|              |                                |              | 10-12-2001                     | 1/916             |                           |            |       |        |
|              |                                |              | 11-12-2001                     | 1/270             |                           |            |       |        |
|              |                                |              | 12-12-2001                     | 1/3.733           |                           |            |       |        |
|              |                                |              | 13-12-2001                     | 1/2.556           |                           |            |       |        |
|              |                                |              | 14-12-2001                     | 1/4.557           |                           |            |       |        |
|              |                                |              | 17-12-2001                     | 1/4.503           |                           |            |       |        |
|              |                                |              | 18-12-2001                     | 1/15.121          |                           |            |       |        |
|              |                                |              | 19-12-2001                     | 1/6.216           |                           |            |       |        |
|              |                                |              | 20-12-2001                     | 1/11.408          |                           |            |       |        |
|              |                                |              | 21-12-2001                     | 1/4.584           |                           |            |       |        |
|              |                                |              | 24-12-2001                     | 1/2.748           |                           |            |       |        |
|              |                                |              | 20-11-2000                     | 1/336             |                           |            |       |        |
|              |                                |              | 20- 3-2001                     | 1/1.000           |                           |            |       |        |
|              |                                |              | 15- 5-2001                     | 1/157             |                           |            |       |        |
|              |                                |              | 18- 5-2001                     | 1/2.321           |                           |            |       |        |
|              |                                |              | 21- 5-2001                     | 1/595             |                           |            |       |        |
|              |                                |              | 22- 5-2001                     | 1/188             |                           |            |       |        |
|              |                                |              | 23- 5-2001                     | 1/150             |                           |            |       |        |
|              |                                |              | 24- 5-2001                     | 1/1.034           |                           |            |       |        |
|              |                                |              | 8- 6-2001                      | 1/106             |                           |            |       |        |
|              |                                |              | 12- 9-2001                     | 1/401             |                           |            |       |        |
|              | 26- 9-2001                     | 1/6.000      |                                |                   |                           |            |       |        |
|              | 16-11-2001                     | 1/98         |                                |                   |                           |            |       |        |
|              | 20-11-2001                     | 1/116        |                                |                   |                           |            |       |        |
|              | 21-11-2001                     | 1/50.244     |                                |                   |                           |            |       |        |
|              | 26-11-2001                     | 1/100.000    |                                |                   |                           |            |       |        |
| ES0513677907 | PAG. BBV BANCO DE FINANCIACION |              | 19-12-2001                     | 1/402             | 986,68                    |            |       |        |
|              |                                |              | 28-11-2000                     | 1/485             |                           |            |       |        |
|              |                                |              | 30-11-2000                     | 1/161             |                           |            |       |        |
|              |                                |              | 24- 5-2001                     | 1/270             |                           |            |       |        |
|              |                                |              | 28- 5-2001                     | 1/480             |                           |            |       |        |
|              |                                |              | 29- 5-2001                     | 1/414             |                           |            |       |        |
|              |                                |              | 30- 5-2001                     | 1/2.850           |                           |            |       |        |
|              |                                |              | 31- 5-2001                     | 1/401             |                           |            |       |        |
|              |                                |              | 8- 6-2001                      | 1/149             |                           |            |       |        |
|              |                                |              | 19-11-2001                     | 1/152             |                           |            |       |        |
|              |                                |              | 27-11-2001                     | 1/152             |                           |            |       |        |
|              |                                |              | 28-11-2001                     | 1/157             |                           |            |       |        |
|              |                                |              | 29-11-2001                     | 1/244             |                           |            |       |        |
|              |                                |              | 20-12-2001                     | 1/223             |                           |            |       |        |
|              |                                |              | 27-12-2001                     | 1/3.851           |                           |            |       |        |
|              |                                | ES05136779S8 | PAG. BBV BANCO DE FINANCIACION |                   |                           | 30-11-2000 | 1/637 | 994,19 |
|              |                                |              |                                |                   |                           | 11- 1-2001 | 1/94  |        |
|              | 29- 1-2001                     |              |                                | 1/3.906           |                           |            |       |        |
|              | 30- 1-2001                     |              |                                | 1/502             |                           |            |       |        |
|              | 31- 1-2001                     |              |                                | 1/94              |                           |            |       |        |
|              | 1- 2-2001                      |              |                                | 1/38.511          |                           |            |       |        |
|              | 2- 2-2001                      |              |                                | 1/13.185          |                           |            |       |        |
|              | 7- 2-2001                      |              |                                | 1/339             |                           |            |       |        |
|              | 12- 2-2001                     |              |                                | 1/188             |                           |            |       |        |
|              | 27- 3-2001                     |              |                                | 1/1.246           |                           |            |       |        |

| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|-------|------------|-------------------|---------------------------|
|              |                                |       | 24- 4-2001 | 1/237             |                           |
|              |                                |       | 17- 5-2001 | 1/139             |                           |
|              |                                |       | 1- 6-2001  | 1/93              |                           |
|              |                                |       | 5- 6-2001  | 1/247             |                           |
|              |                                |       | 3- 7-2001  | 1/308             |                           |
|              |                                |       | 16- 7-2001 | 1/93              |                           |
|              |                                |       | 24- 7-2001 | 1/135             |                           |
|              |                                |       | 25- 7-2001 | 1/933             |                           |
|              |                                |       | 26- 7-2001 | 1/7.375           |                           |
|              |                                |       | 27- 7-2001 | 1/307             |                           |
|              |                                |       | 30- 7-2001 | 1/276             |                           |
|              |                                |       | 31- 7-2001 | 1/3.897           |                           |
|              |                                |       | 1- 8-2001  | 1/273             |                           |
|              |                                |       | 2- 8-2001  | 1/123             |                           |
|              |                                |       | 3- 8-2001  | 1/361             |                           |
|              |                                |       | 22- 8-2001 | 1/171             |                           |
|              |                                |       | 26- 9-2001 | 1/153             |                           |
|              |                                |       | 27- 9-2001 | 1/432             |                           |
|              |                                |       | 28- 9-2001 | 1/620             |                           |
|              |                                |       | 5-10-2001  | 1/153             |                           |
|              |                                |       | 8-10-2001  | 1/92              |                           |
|              |                                |       | 11-10-2001 | 1/454             |                           |
|              |                                |       | 15-10-2001 | 1/118             |                           |
|              |                                |       | 18-10-2001 | 1/193             |                           |
|              |                                |       | 22-10-2001 | 1/595             |                           |
|              |                                |       | 23-10-2001 | 1/395             |                           |
|              |                                |       | 24-10-2001 | 1/267             |                           |
|              |                                |       | 25-10-2001 | 1/6.893           |                           |
|              |                                |       | 26-10-2001 | 1/2.280           |                           |
|              |                                |       | 29-10-2001 | 1/3.188           |                           |
|              |                                |       | 30-10-2001 | 1/727             |                           |
|              |                                |       | 31-10-2001 | 1/5.230           |                           |
|              |                                |       | 1-11-2001  | 1/4.565           |                           |
|              |                                |       | 2-11-2001  | 1/108             |                           |
|              |                                |       | 5-11-2001  | 1/169             |                           |
|              |                                |       | 9-11-2001  | 1/189             |                           |
|              |                                |       | 19-11-2001 | 1/50              |                           |
|              |                                |       | 21-11-2001 | 1/8.371           |                           |
|              |                                |       | 27-11-2001 | 1/575             |                           |
|              |                                |       | 28-11-2001 | 1/13.930          |                           |
|              |                                |       | 29-11-2001 | 1/1.718           |                           |
|              |                                |       | 30-11-2001 | 1/12.616          |                           |
|              |                                |       | 3-12-2001  | 1/575             |                           |
|              |                                |       | 4-12-2001  | 1/194             |                           |
|              |                                |       | 5-12-2001  | 1/1.118           |                           |
|              |                                |       | 7-12-2001  | 1/652             |                           |
|              |                                |       | 10-12-2001 | 1/48              |                           |
|              |                                |       | 12-12-2001 | 1/7.515           |                           |
|              |                                |       | 13-12-2001 | 1/1.408           |                           |
|              |                                |       | 14-12-2001 | 1/170             |                           |
|              |                                |       | 19-12-2001 | 1/2.661           |                           |
|              |                                |       | 20-12-2001 | 1/1.384           |                           |
|              |                                |       | 21-12-2001 | 1/9.408           |                           |
|              |                                |       | 24-12-2001 | 1/1.456           |                           |
|              |                                |       | 27-12-2001 | 1/151             |                           |
|              |                                |       | 28-12-2001 | 1/19.641          |                           |
| ES0513677B45 | PAG. BBV BANCO DE FINANCIACION |       | 27-12-2000 | 1/442             | 993,18                    |
|              |                                |       | 18- 1-2001 | 1/94              |                           |
|              |                                |       | 19- 1-2001 | 1/267             |                           |
|              |                                |       | 22- 1-2001 | 1/94              |                           |
|              |                                |       | 23- 1-2001 | 1/409             |                           |
| ES0513677B94 | PAG. BBV BANCO DE FINANCIACION |       | 29-12-2000 | 1/233             | 993,89                    |
|              |                                |       | 18- 1-2001 | 1/125             |                           |
|              |                                |       | 19- 1-2001 | 1/902             |                           |
|              |                                |       | 22- 1-2001 | 1/301             |                           |
|              |                                |       | 23- 1-2001 | 1/105             |                           |
|              |                                |       | 24- 1-2001 | 1/238             |                           |
|              |                                |       | 25- 1-2001 | 1/126             |                           |
|              |                                |       | 26- 1-2001 | 1/126             |                           |
|              |                                |       | 29- 1-2001 | 1/147             |                           |
|              |                                |       | 31- 1-2001 | 1/100             |                           |

| ISIN         | Nombre del valor               | Serie    | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--------------------------------|----------|------------|-------------------|---------------------------|
| ES0513677C02 | PAG. BBV BANCO DE FINANCIACION |          | 1- 2-2001  | 1/94              | 984,39                    |
|              |                                |          | 12- 4-2001 | 1/1.069           |                           |
|              |                                |          | 9- 5-2001  | 1/248             |                           |
|              |                                |          | 29- 5-2001 | 1/155             |                           |
|              |                                |          | 26- 6-2001 | 1/154             |                           |
|              |                                |          | 28- 6-2001 | 1/525             |                           |
|              |                                |          | 11- 7-2001 | 1/123             |                           |
|              |                                |          | 18- 7-2001 | 1/184             |                           |
|              |                                |          | 19- 7-2001 | 1/381             |                           |
|              |                                |          | 20- 7-2001 | 1/590             |                           |
|              |                                |          | 23- 7-2001 | 1/780             |                           |
|              |                                |          | 24- 7-2001 | 1/2.386           |                           |
|              |                                |          | 25- 7-2001 | 1/874             |                           |
|              |                                |          | 27- 7-2001 | 1/481             |                           |
|              |                                |          | 30- 7-2001 | 1/215             |                           |
|              |                                |          | 31- 7-2001 | 1/92              |                           |
|              |                                |          | 8- 8-2001  | 1/153             |                           |
|              |                                |          | 23- 8-2001 | 1/429             |                           |
|              |                                |          | 24- 8-2001 | 1/171             |                           |
|              |                                |          | 24- 9-2001 | 1/760             |                           |
|              |                                |          | 5-10-2001  | 1/426             |                           |
|              |                                |          | 11-10-2001 | 1/5.159           |                           |
|              |                                |          | 12-10-2001 | 1/121             |                           |
|              |                                |          | 18-10-2001 | 1/729             |                           |
|              |                                |          | 19-10-2001 | 1/738             |                           |
|              |                                |          | 22-10-2001 | 1/4.373           |                           |
|              |                                |          | 23-10-2001 | 1/3.694           |                           |
|              |                                |          | 24-10-2001 | 1/17.480          |                           |
|              |                                |          | 25-10-2001 | 1/6.326           |                           |
|              |                                |          | 26-10-2001 | 1/2.741           |                           |
|              |                                |          | 29-10-2001 | 1/1.072           |                           |
|              |                                |          | 30-10-2001 | 1/399             |                           |
|              |                                |          | 31-10-2001 | 1/259             |                           |
|              |                                |          | 1-11-2001  | 1/242             |                           |
|              |                                |          | 2-11-2001  | 1/154             |                           |
|              |                                |          | 6-11-2001  | 1/1.289           |                           |
|              |                                |          | 7-11-2001  | 1/296             |                           |
|              |                                |          | 8-11-2001  | 1/212             |                           |
|              |                                |          | 9-11-2001  | 1/1.934           |                           |
|              |                                |          | 14-11-2001 | 1/151             |                           |
|              |                                |          | 15-11-2001 | 1/1.302           |                           |
|              |                                |          | 20-11-2001 | 1/3.184           |                           |
|              |                                |          | 21-11-2001 | 1/9.733           |                           |
|              |                                |          | 22-11-2001 | 1/302             |                           |
|              |                                |          | 23-11-2001 | 1/1.177           |                           |
|              |                                |          | 26-11-2001 | 1/653             |                           |
|              |                                |          | 27-11-2001 | 1/453             |                           |
|              |                                |          | 28-11-2001 | 1/592             |                           |
|              |                                |          | 29-11-2001 | 1/1.523           |                           |
|              |                                |          | 30-11-2001 | 1/186             |                           |
|              |                                |          | 3-12-2001  | 1/2.342           |                           |
|              |                                |          | 5-12-2001  | 1/1.360           |                           |
|              | 6-12-2001                      | 1/1.147  |            |                   |                           |
|              | 11-12-2001                     | 1/790    |            |                   |                           |
|              | 12-12-2001                     | 1/5.165  |            |                   |                           |
|              | 13-12-2001                     | 1/181    |            |                   |                           |
|              | 14-12-2001                     | 1/1.319  |            |                   |                           |
|              | 17-12-2001                     | 1/905    |            |                   |                           |
|              | 18-12-2001                     | 1/1.820  |            |                   |                           |
|              | 19-12-2001                     | 1/34.188 |            |                   |                           |
|              | 20-12-2001                     | 1/5.518  |            |                   |                           |
|              | 21-12-2001                     | 1/5.988  |            |                   |                           |
|              | 24-12-2001                     | 1/1.252  |            |                   |                           |
|              | 27-12-2001                     | 1/4.153  |            |                   |                           |
|              | 28-12-2001                     | 1/47.201 |            |                   |                           |
|              | 2- 1-2001                      | 1/962    |            |                   |                           |
|              | 23- 4-2001                     | 1/1.000  |            |                   |                           |
|              | 31- 5-2001                     | 1/213    |            |                   |                           |
|              | 1- 6-2001                      | 1/352    |            |                   |                           |
|              | 4- 6-2001                      | 1/1.490  |            |                   |                           |
|              | 5- 6-2001                      | 1/655    |            |                   |                           |

| ISIN         | Nombre del valor               | Serie    | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|----------|------------|-------------------|---------------------------|
| ES0513677C10 | PAG. BBV BANCO DE FINANCIACION |          | 6- 6-2001  | 1/156             | 996,63                    |
|              |                                |          | 7- 6-2001  | 1/344             |                           |
|              |                                |          | 8- 6-2001  | 1/937             |                           |
|              |                                |          | 5-10-2001  | 1/512             |                           |
|              |                                |          | 10-10-2001 | 1/307             |                           |
|              |                                |          | 12-12-2001 | 1/48.400          |                           |
|              |                                |          | 3- 1-2001  | 1/315             |                           |
|              |                                |          | 9- 1-2001  | 1/49              |                           |
|              |                                |          | 10- 1-2001 | 1/232             |                           |
|              |                                |          | 16- 1-2001 | 1/188             |                           |
|              |                                |          | 26- 1-2001 | 1/971             |                           |
|              |                                |          | 6- 2-2001  | 1/938             |                           |
|              |                                |          | 8- 3-2001  | 1/163             |                           |
|              |                                |          | 3- 4-2001  | 1/1.023           |                           |
|              |                                |          | 20- 4-2001 | 1/2.900           |                           |
|              |                                |          | 23- 4-2001 | 1/233             |                           |
|              |                                |          | 6- 6-2001  | 1/252             |                           |
|              |                                |          | 11- 6-2001 | 1/431             |                           |
|              |                                |          | 19- 6-2001 | 1/361             |                           |
|              |                                |          | 20- 6-2001 | 1/141             |                           |
|              |                                |          | 26- 6-2001 | 1/154             |                           |
|              |                                |          | 28- 6-2001 | 1/315             |                           |
|              |                                |          | 29- 6-2001 | 1/707             |                           |
|              |                                |          | 2- 7-2001  | 1/461             |                           |
|              |                                |          | 3- 7-2001  | 1/793             |                           |
|              |                                |          | 6- 7-2001  | 1/263             |                           |
|              |                                |          | 9- 7-2001  | 1/305             |                           |
|              |                                |          | 10- 7-2001 | 1/947             |                           |
|              |                                |          | 11- 7-2001 | 1/502             |                           |
|              |                                |          | 12- 7-2001 | 1/767             |                           |
|              |                                |          | 13- 7-2001 | 1/797             |                           |
|              |                                |          | 16- 7-2001 | 1/25.000          |                           |
|              |                                |          | 17- 7-2001 | 1/92              |                           |
|              |                                |          | 18- 7-2001 | 1/154             |                           |
|              |                                |          | 23- 7-2001 | 1/1.059           |                           |
|              |                                |          | 25- 7-2001 | 1/307             |                           |
|              |                                |          | 27- 7-2001 | 1/98              |                           |
|              |                                |          | 1- 8-2001  | 1/183             |                           |
|              |                                |          | 3- 8-2001  | 1/320             |                           |
|              |                                |          | 14- 8-2001 | 1/360             |                           |
|              |                                |          | 15- 8-2001 | 1/123             |                           |
|              |                                |          | 22- 8-2001 | 1/488             |                           |
|              |                                |          | 3- 9-2001  | 1/610             |                           |
|              |                                |          | 5- 9-2001  | 1/92              |                           |
|              |                                |          | 6- 9-2001  | 1/547             |                           |
|              |                                |          | 7- 9-2001  | 1/566             |                           |
|              |                                |          | 10- 9-2001 | 1/915             |                           |
|              |                                |          | 11- 9-2001 | 1/309             |                           |
|              |                                |          | 12- 9-2001 | 1/6.071           |                           |
|              |                                |          | 13- 9-2001 | 1/418             |                           |
|              | 14- 9-2001                     | 1/932    |            |                   |                           |
|              | 17- 9-2001                     | 1/804    |            |                   |                           |
|              | 19- 9-2001                     | 1/22.105 |            |                   |                           |
|              | 20- 9-2001                     | 1/547    |            |                   |                           |
|              | 24- 9-2001                     | 1/146    |            |                   |                           |
|              | 25- 9-2001                     | 1/140    |            |                   |                           |
|              | 26- 9-2001                     | 1/1.671  |            |                   |                           |
|              | 27- 9-2001                     | 1/3.297  |            |                   |                           |
|              | 28- 9-2001                     | 1/152    |            |                   |                           |
|              | 1-10-2001                      | 1/1.111  |            |                   |                           |
|              | 2-10-2001                      | 1/866    |            |                   |                           |
|              | 3-10-2001                      | 1/1.158  |            |                   |                           |
|              | 4-10-2001                      | 1/1.039  |            |                   |                           |
|              | 5-10-2001                      | 1/1.223  |            |                   |                           |
|              | 8-10-2001                      | 1/2.833  |            |                   |                           |
|              | 9-10-2001                      | 1/1.205  |            |                   |                           |
|              | 10-10-2001                     | 1/4.361  |            |                   |                           |
|              | 11-10-2001                     | 1/7.149  |            |                   |                           |
|              | 12-10-2001                     | 1/3.442  |            |                   |                           |
|              | 15-10-2001                     | 1/121    |            |                   |                           |
|              | 16-10-2001                     | 1/141    |            |                   |                           |

| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--------------------------------|-------|------------|-------------------|---------------------------|
|              |                                |       | 18-10-2001 | 1/177             |                           |
|              |                                |       | 19-10-2001 | 1/118             |                           |
|              |                                |       | 22-10-2001 | 1/1.375           |                           |
|              |                                |       | 23-10-2001 | 1/162             |                           |
|              |                                |       | 24-10-2001 | 1/2.168           |                           |
|              |                                |       | 26-10-2001 | 1/789             |                           |
|              |                                |       | 29-10-2001 | 1/1.059           |                           |
|              |                                |       | 30-10-2001 | 1/212             |                           |
|              |                                |       | 31-10-2001 | 1/2.081           |                           |
|              |                                |       | 1-11-2001  | 1/5.934           |                           |
|              |                                |       | 2-11-2001  | 1/131             |                           |
|              |                                |       | 6-11-2001  | 1/170             |                           |
|              |                                |       | 8-11-2001  | 1/8.483           |                           |
|              |                                |       | 9-11-2001  | 1/3.769           |                           |
|              |                                |       | 13-11-2001 | 1/181             |                           |
|              |                                |       | 14-11-2001 | 1/418             |                           |
|              |                                |       | 16-11-2001 | 1/236             |                           |
|              |                                |       | 19-11-2001 | 1/2.415           |                           |
|              |                                |       | 20-11-2001 | 1/242             |                           |
|              |                                |       | 21-11-2001 | 1/16.350          |                           |
|              |                                |       | 22-11-2001 | 1/1.135           |                           |
|              |                                |       | 23-11-2001 | 1/91              |                           |
|              |                                |       | 26-11-2001 | 1/91              |                           |
|              |                                |       | 28-11-2001 | 1/20.863          |                           |
|              |                                |       | 29-11-2001 | 1/6.380           |                           |
|              |                                |       | 30-11-2001 | 1/3.682           |                           |
|              |                                |       | 3-12-2001  | 1/1.002           |                           |
|              |                                |       | 4-12-2001  | 1/445             |                           |
|              |                                |       | 5-12-2001  | 1/5.744           |                           |
|              |                                |       | 6-12-2001  | 1/5.071           |                           |
|              |                                |       | 7-12-2001  | 1/14.344          |                           |
|              |                                |       | 11-12-2001 | 1/16.843          |                           |
|              |                                |       | 12-12-2001 | 1/22.400          |                           |
|              |                                |       | 13-12-2001 | 1/15.292          |                           |
|              |                                |       | 14-12-2001 | 1/885             |                           |
|              |                                |       | 17-12-2001 | 1/2.935           |                           |
|              |                                |       | 18-12-2001 | 1/843             |                           |
|              |                                |       | 19-12-2001 | 1/31.527          |                           |
|              |                                |       | 20-12-2001 | 1/12.943          |                           |
|              |                                |       | 21-12-2001 | 1/1.780           |                           |
|              |                                |       | 24-12-2001 | 1/1.532           |                           |
|              |                                |       | 27-12-2001 | 1/16.871          |                           |
|              |                                |       | 28-12-2001 | 1/43.378          |                           |
| ES0513677C36 | PAG. BBV BANCO DE FINANCIACION |       | 12- 1-2001 | 1/220             | 990,36                    |
|              |                                |       | 22- 1-2001 | 1/388             |                           |
|              |                                |       | 23- 1-2001 | 1/326             |                           |
|              |                                |       | 24- 1-2001 | 1/258             |                           |
| ES0513677D50 | PAG. BBV BANCO DE FINANCIACION |       | 25- 1-2001 | 1/104             | 983,82                    |
|              |                                |       | 7- 3-2001  | 1/97              |                           |
|              |                                |       | 14- 3-2001 | 1/94              |                           |
|              |                                |       | 22- 3-2001 | 1/138             |                           |
|              |                                |       | 23- 3-2001 | 1/193             |                           |
|              |                                |       | 27- 3-2001 | 1/188             |                           |
|              |                                |       | 28- 3-2001 | 1/126             |                           |
|              |                                |       | 29- 3-2001 | 1/131             |                           |
|              |                                |       | 2- 4-2001  | 1/100             |                           |
|              |                                |       | 18- 4-2001 | 1/156             |                           |
|              |                                |       | 9- 5-2001  | 1/156             |                           |
|              |                                |       | 25- 6-2001 | 1/354             |                           |
|              |                                |       | 27- 6-2001 | 1/25.061          |                           |
|              |                                |       | 25- 7-2001 | 1/114             |                           |
|              |                                |       | 31- 7-2001 | 1/93              |                           |
|              |                                |       | 3- 9-2001  | 1/28              |                           |
|              |                                |       | 13- 9-2001 | 1/221             |                           |
|              |                                |       | 14- 9-2001 | 1/215             |                           |
|              |                                |       | 17- 9-2001 | 1/227             |                           |
|              |                                |       | 24- 9-2001 | 1/165             |                           |
|              |                                |       | 25- 9-2001 | 1/122             |                           |
|              |                                |       | 26- 9-2001 | 1/11.683          |                           |
|              |                                |       | 27- 9-2001 | 1/2.935           |                           |
|              |                                |       | 28- 9-2001 | 1/704             |                           |

| ISIN         | Nombre del valor               | Serie   | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--------------------------------|---------|------------|-------------------|---------------------------|
| ES0513677D76 | PAG. BBV BANCO DE FINANCIACION |         | 1-10-2001  | 1/1.399           | 991,77                    |
|              |                                |         | 2-10-2001  | 1/91              |                           |
|              |                                |         | 4-10-2001  | 1/184             |                           |
|              |                                |         | 8-10-2001  | 1/134             |                           |
|              |                                |         | 10-10-2001 | 1/321             |                           |
|              |                                |         | 18-10-2001 | 1/155             |                           |
|              |                                |         | 25-10-2001 | 1/301             |                           |
|              |                                |         | 6-11-2001  | 1/164             |                           |
|              |                                |         | 8-11-2001  | 1/104             |                           |
|              |                                |         | 27-11-2001 | 1/157             |                           |
|              |                                |         | 30-11-2001 | 1/91              |                           |
|              |                                |         | 19-12-2001 | 1/299             |                           |
|              |                                |         | 20-12-2001 | 1/94              |                           |
|              |                                |         | 21-12-2001 | 1/151             |                           |
|              |                                |         | 24-12-2001 | 1/489             |                           |
|              |                                |         | 27-12-2001 | 1/1.908           |                           |
|              |                                |         | 28-12-2001 | 1/3.197           |                           |
|              |                                |         | 30- 1-2001 | 1/339             |                           |
|              |                                |         | 1- 2-2001  | 1/214             |                           |
|              |                                |         | 2- 2-2001  | 1/188             |                           |
|              |                                |         | 5- 2-2001  | 1/90              |                           |
|              |                                |         | 6- 2-2001  | 1/88              |                           |
|              |                                |         | 7- 2-2001  | 1/194             |                           |
|              |                                |         | 8- 2-2001  | 1/747             |                           |
|              |                                |         | 9- 2-2001  | 1/1.663           |                           |
|              |                                |         | 12- 2-2001 | 1/93              |                           |
|              |                                |         | 5- 3-2001  | 1/114             |                           |
|              |                                |         | 6- 3-2001  | 1/125             |                           |
|              |                                |         | 7- 3-2001  | 1/300             |                           |
|              |                                |         | 12- 3-2001 | 1/157             |                           |
|              |                                |         | 24- 5-2001 | 1/96              |                           |
|              |                                |         | 27- 6-2001 | 1/154             |                           |
|              |                                |         | 13- 7-2001 | 1/234             |                           |
|              |                                |         | 31- 7-2001 | 1/1.228           |                           |
|              |                                |         | 1- 8-2001  | 1/98              |                           |
|              |                                |         | 2- 8-2001  | 1/255             |                           |
|              |                                |         | 3- 8-2001  | 1/2.009           |                           |
|              |                                |         | 6- 8-2001  | 1/971             |                           |
|              |                                |         | 7- 8-2001  | 1/98              |                           |
|              |                                |         | 8- 8-2001  | 1/1.012           |                           |
|              |                                |         | 9- 8-2001  | 1/656             |                           |
|              |                                |         | 10- 8-2001 | 1/1.326           |                           |
|              |                                |         | 13- 8-2001 | 1/170             |                           |
|              |                                |         | 15- 8-2001 | 1/153             |                           |
|              |                                |         | 22- 8-2001 | 1/123             |                           |
|              |                                |         | 24- 8-2001 | 1/105             |                           |
|              |                                |         | 3- 9-2001  | 1/61.181          |                           |
|              |                                |         | 7- 9-2001  | 1/438             |                           |
|              |                                |         | 18-10-2001 | 1/133             |                           |
|              |                                |         | 24-10-2001 | 1/121             |                           |
|              | 31-10-2001                     | 1/1.071 |            |                   |                           |
|              | 1-11-2001                      | 1/568   |            |                   |                           |
|              | 2-11-2001                      | 1/91    |            |                   |                           |
|              | 5-11-2001                      | 1/568   |            |                   |                           |
|              | 6-11-2001                      | 1/3.338 |            |                   |                           |
|              | 7-11-2001                      | 1/1.286 |            |                   |                           |
|              | 8-11-2001                      | 1/1.574 |            |                   |                           |
|              | 9-11-2001                      | 1/154   |            |                   |                           |
|              | 13-11-2001                     | 1/103   |            |                   |                           |
|              | 16-11-2001                     | 1/121   |            |                   |                           |
|              | 20-11-2001                     | 1/409   |            |                   |                           |
|              | 23-11-2001                     | 1/121   |            |                   |                           |
|              | 3-12-2001                      | 1/460   |            |                   |                           |
|              | 5-12-2001                      | 1/167   |            |                   |                           |
|              | 6-12-2001                      | 1/329   |            |                   |                           |
|              | 7-12-2001                      | 1/122   |            |                   |                           |
|              | 14-12-2001                     | 1/121   |            |                   |                           |
|              | 17-12-2001                     | 1/609   |            |                   |                           |
|              | 20-12-2001                     | 1/608   |            |                   |                           |
|              | 21-12-2001                     | 1/607   |            |                   |                           |
|              | 27-12-2001                     | 1/278   |            |                   |                           |

| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|-------|------------|-------------------|---------------------------|
| ES0513677D84 | PAG. BBV BANCO DE FINANCIACION |       | 2- 2-2001  | 1/96              | 984,08                    |
|              |                                |       | 20- 2-2001 | 1/328             |                           |
|              |                                |       | 3- 7-2001  | 1/562             |                           |
|              |                                |       | 6- 7-2001  | 1/94              |                           |
|              |                                |       | 11- 7-2001 | 1/80              |                           |
| ES0513677E26 | PAG. BBV BANCO DE FINANCIACION |       | 21-12-2001 | 1/153             | 991,82                    |
|              |                                |       | 6- 2-2001  | 1/483             |                           |
|              |                                |       | 7- 2-2001  | 1/131             |                           |
|              |                                |       | 9- 2-2001  | 1/942             |                           |
|              |                                |       | 12- 2-2001 | 1/264             |                           |
|              |                                |       | 14- 2-2001 | 1/779             |                           |
|              |                                |       | 15- 2-2001 | 1/32.702          |                           |
|              |                                |       | 16- 2-2001 | 1/330             |                           |
|              |                                |       | 22- 3-2001 | 1/31.253          |                           |
|              |                                |       | 29- 3-2001 | 1/31              |                           |
|              |                                |       | 27- 4-2001 | 1/442             |                           |
|              |                                |       | 2- 7-2001  | 1/164             |                           |
|              |                                |       | 13- 7-2001 | 1/111             |                           |
|              |                                |       | 9- 8-2001  | 1/446             |                           |
|              |                                |       | 10- 8-2001 | 1/546             |                           |
|              |                                |       | 13- 8-2001 | 1/123             |                           |
|              |                                |       | 15- 8-2001 | 1/165             |                           |
|              |                                |       | 16- 8-2001 | 1/153             |                           |
|              |                                |       | 20- 8-2001 | 1/315             |                           |
|              |                                |       | 17- 9-2001 | 1/92              |                           |
|              |                                |       | 19- 9-2001 | 1/107             |                           |
| 20- 9-2001   | 1/305                          |       |            |                   |                           |
| 12-10-2001   | 1/183                          |       |            |                   |                           |
| 31-10-2001   | 1/856                          |       |            |                   |                           |
| 6-11-2001    | 1/135                          |       |            |                   |                           |
| 9-11-2001    | 1/728                          |       |            |                   |                           |
| 13-11-2001   | 1/1.200                        |       |            |                   |                           |
| 14-11-2001   | 1/7.799                        |       |            |                   |                           |
| 15-11-2001   | 1/1.426                        |       |            |                   |                           |
| 16-11-2001   | 1/91                           |       |            |                   |                           |
| 7-12-2001    | 1/248                          |       |            |                   |                           |
| 12-12-2001   | 1/906                          |       |            |                   |                           |
| 19-12-2001   | 1/574                          |       |            |                   |                           |
| 21-12-2001   | 1/138                          |       |            |                   |                           |
| ES0513677E34 | PAG. BBV BANCO DE FINANCIACION |       | 6- 2-2001  | 1/786             | 993,52                    |
|              |                                |       | 16- 2-2001 | 1/553             |                           |
|              |                                |       | 20- 2-2001 | 1/244             |                           |
|              |                                |       | 22- 2-2001 | 1/1.695           |                           |
|              |                                |       | 23- 2-2001 | 1/170             |                           |
|              |                                |       | 26- 2-2001 | 1/70.000          |                           |
|              |                                |       | 21- 3-2001 | 1/125             |                           |
|              |                                |       | 17- 4-2001 | 1/1.027           |                           |
|              |                                |       | 27- 4-2001 | 1/136             |                           |
|              |                                |       | 21- 6-2001 | 1/115             |                           |
|              |                                |       | 6- 7-2001  | 1/197             |                           |
|              |                                |       | 22- 8-2001 | 1/184             |                           |
|              |                                |       | 23- 8-2001 | 1/828             |                           |
|              |                                |       | 27- 8-2001 | 1/942             |                           |
|              |                                |       | 12- 9-2001 | 1/92              |                           |
|              |                                |       | 26-10-2001 | 1/121             |                           |
|              |                                |       | 6-11-2001  | 1/820             |                           |
|              |                                |       | 7-11-2001  | 1/243             |                           |
|              |                                |       | 9-11-2001  | 1/91              |                           |
|              |                                |       | 16-11-2001 | 1/3.161           |                           |
|              |                                |       | 19-11-2001 | 1/91              |                           |
|              |                                |       | 20-11-2001 | 1/4.281           |                           |
|              |                                |       | 21-11-2001 | 1/571             |                           |
|              |                                |       | 22-11-2001 | 1/2.529           |                           |
|              |                                |       | 23-11-2001 | 1/399             |                           |
|              |                                |       | 26-11-2001 | 1/169             |                           |
|              |                                |       | 12-12-2001 | 1/1.227           |                           |
|              |                                |       | 13-12-2001 | 1/89              |                           |
|              |                                |       | 18-12-2001 | 1/115             |                           |
|              |                                |       | 19-12-2001 | 1/16.329          |                           |
|              |                                |       | 20-12-2001 | 1/3.992           |                           |
| 21-12-2001   | 1/1.012                        |       |            |                   |                           |



| ISIN         | Nombre del valor               | Serie   | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|---------|------------|-------------------|---------------------------|
| ES0513677E42 | PAG. BBV BANCO DE FINANCIACION |         | 24-12-2001 | 1/1.208           | 983,55                    |
|              |                                |         | 28-12-2001 | 1/2.535           |                           |
|              |                                |         | 6- 2-2001  | 1/95              |                           |
|              |                                |         | 6- 3-2001  | 1/381             |                           |
|              |                                |         | 13- 3-2001 | 1/159             |                           |
|              |                                |         | 16- 3-2001 | 1/2.000           |                           |
|              |                                |         | 6- 6-2001  | 1/627             |                           |
|              |                                |         | 17- 9-2001 | 1/1.306           |                           |
|              |                                |         | 25-10-2001 | 1/460             |                           |
|              |                                |         | 8-11-2001  | 1/2.223           |                           |
|              |                                |         | 14-11-2001 | 1/489             |                           |
|              |                                |         | 12-12-2001 | 1/26.142          |                           |
|              |                                |         | 14-12-2001 | 1/92              |                           |
|              |                                |         | 18-12-2001 | 1/464             |                           |
| ES0513677E75 | PAG. BBV BANCO DE FINANCIACION |         | 27-12-2001 | 1/363             | 992,16                    |
|              |                                |         | 2-12-2001  | 1/158             |                           |
|              |                                |         | 15- 2-2001 | 1/157             |                           |
|              |                                |         | 21- 2-2001 | 1/94              |                           |
|              |                                |         | 22- 2-2001 | 1/314             |                           |
|              |                                |         | 26- 2-2001 | 1/207             |                           |
|              |                                |         | 27- 2-2001 | 1/295             |                           |
|              |                                |         | 1- 3-2001  | 1/228             |                           |
|              |                                |         | 2- 3-2001  | 1/727             |                           |
|              |                                |         | 5- 3-2001  | 1/250             |                           |
|              |                                |         | 9- 3-2001  | 1/98              |                           |
|              |                                |         | 15- 3-2001 | 1/1.253           |                           |
|              |                                |         | 21- 5-2001 | 1/92              |                           |
|              |                                |         | 23- 5-2001 | 1/95              |                           |
|              |                                |         | 31- 5-2001 | 1/16.779          |                           |
|              |                                |         | 27- 7-2001 | 1/160             |                           |
|              |                                |         | 30- 7-2001 | 1/215             |                           |
|              |                                |         | 31- 7-2001 | 1/230             |                           |
|              |                                |         | 1- 8-2001  | 1/769             |                           |
|              |                                |         | 6- 8-2001  | 1/104             |                           |
|              |                                |         | 15- 8-2001 | 1/307             |                           |
|              |                                |         | 27- 8-2001 | 1/105             |                           |
|              |                                |         | 28- 8-2001 | 1/184             |                           |
|              |                                |         | 29- 8-2001 | 1/156             |                           |
|              |                                |         | 30- 8-2001 | 1/104             |                           |
|              |                                |         | 31- 8-2001 | 1/167             |                           |
|              |                                |         | 6- 9-2001  | 1/123             |                           |
|              |                                |         | 7- 9-2001  | 1/49.902          |                           |
|              |                                |         | 19- 9-2001 | 1/245             |                           |
|              |                                |         | 25-10-2001 | 1/152             |                           |
|              |                                |         | 1-11-2001  | 1/188             |                           |
|              |                                |         | 21-11-2001 | 1/266             |                           |
|              |                                |         | 22-11-2001 | 1/260             |                           |
|              |                                |         | 23-11-2001 | 1/545             |                           |
|              | 26-11-2001                     | 1/346   |            |                   |                           |
|              | 27-11-2001                     | 1/425   |            |                   |                           |
|              | 28-11-2001                     | 1/382   |            |                   |                           |
|              | 29-11-2001                     | 1/755   |            |                   |                           |
|              | 30-11-2001                     | 1/7.078 |            |                   |                           |
|              | 3-12-2001                      | 1/984   |            |                   |                           |
|              | 4-12-2001                      | 1/130   |            |                   |                           |
|              | 5-12-2001                      | 1/757   |            |                   |                           |
|              | 13-12-2001                     | 1/526   |            |                   |                           |
|              | 27-12-2001                     | 1/863   |            |                   |                           |
|              | 28-12-2001                     | 1/1.259 |            |                   |                           |
| ES0513677E83 | PAG. BBV BANCO DE FINANCIACION |         | 14- 2-2001 | 1/290             | 986,56                    |
|              |                                |         | 20- 4-2001 | 1/220             |                           |
|              |                                |         | 30- 4-2001 | 1/207             |                           |
|              |                                |         | 4- 5-2001  | 1/62              |                           |
|              |                                |         | 7- 5-2001  | 1/120             |                           |
|              |                                |         | 8- 5-2001  | 1/112             |                           |
|              |                                |         | 14- 5-2001 | 1/624             |                           |
|              |                                |         | 26-10-2001 | 1/122             |                           |
|              |                                |         | 1-11-2001  | 1/105             |                           |
|              |                                |         | 6-11-2001  | 1/122             |                           |
|              |                                |         | 7-11-2001  | 1/895             |                           |
|              |                                |         | 29-11-2001 | 1/85              |                           |
|              |                                |         | 28-12-2001 | 1/126             |                           |

| ISIN         | Nombre del valor               | Serie        | F. emisión                     | Número inicio/fin | Valor medio<br>-<br>Euros |           |       |        |
|--------------|--------------------------------|--------------|--------------------------------|-------------------|---------------------------|-----------|-------|--------|
| ES0513677F09 | PAG. BBV BANCO DE FINANCIACION |              | 19- 2-2001                     | 1/145             | 989,51                    |           |       |        |
|              |                                |              | 19- 2-2001                     | 1/145             |                           |           |       |        |
|              |                                |              | 1- 3-2001                      | 1/214             |                           |           |       |        |
|              |                                |              | 2- 3-2001                      | 1/100             |                           |           |       |        |
|              |                                |              | 6- 3-2001                      | 1/301             |                           |           |       |        |
|              |                                |              | 7- 3-2001                      | 1/645             |                           |           |       |        |
|              |                                |              | 9- 3-2001                      | 1/320             |                           |           |       |        |
|              |                                |              | 12- 3-2001                     | 1/156             |                           |           |       |        |
|              |                                |              | 30- 3-2001                     | 1/94              |                           |           |       |        |
|              |                                |              | 6- 8-2001                      | 1/308             |                           |           |       |        |
|              |                                |              | 31- 8-2001                     | 1/92              |                           |           |       |        |
|              |                                |              | 5- 9-2001                      | 1/2.673           |                           |           |       |        |
|              |                                |              | 6- 9-2001                      | 1/710             |                           |           |       |        |
|              |                                |              | 7- 9-2001                      | 1/2.808           |                           |           |       |        |
|              |                                |              | 19- 9-2001                     | 1/307             |                           |           |       |        |
|              |                                |              | 1-10-2001                      | 1/92              |                           |           |       |        |
|              |                                |              | 5-10-2001                      | 1/121             |                           |           |       |        |
|              |                                |              | 9-10-2001                      | 1/4.692           |                           |           |       |        |
|              |                                |              | 11-10-2001                     | 1/521             |                           |           |       |        |
|              |                                |              | 7-11-2001                      | 1/869             |                           |           |       |        |
|              |                                |              | 28-11-2001                     | 1/92              |                           |           |       |        |
|              |                                |              | 30-11-2001                     | 1/194             |                           |           |       |        |
|              |                                |              | 3-12-2001                      | 1/109             |                           |           |       |        |
|              |                                |              | 4-12-2001                      | 1/548             |                           |           |       |        |
|              |                                |              | 5-12-2001                      | 1/722             |                           |           |       |        |
|              |                                |              | 6-12-2001                      | 1/460             |                           |           |       |        |
|              |                                |              | 7-12-2001                      | 1/1.830           |                           |           |       |        |
|              |                                |              | 10-12-2001                     | 1/182             |                           |           |       |        |
|              |                                |              | 12-12-2001                     | 1/227             |                           |           |       |        |
|              |                                |              | 18-12-2001                     | 1/91              |                           |           |       |        |
|              |                                |              | 20-12-2001                     | 1/155             |                           |           |       |        |
|              | 21-12-2001                     | 1/91         |                                |                   |                           |           |       |        |
|              | 28-12-2001                     | 1/577        |                                |                   |                           |           |       |        |
| ES0513677F25 | PAG. BBV BANCO DE FINANCIACION |              | 28- 2-2001                     | 1/104             | 983,20                    |           |       |        |
|              |                                |              | 6- 3-2001                      | 1/126             |                           |           |       |        |
|              |                                |              | 22- 3-2001                     | 1/481             |                           |           |       |        |
|              |                                |              | 29- 3-2001                     | 1/157             |                           |           |       |        |
|              |                                |              | 4- 4-2001                      | 1/318             |                           |           |       |        |
|              |                                |              | 5- 4-2001                      | 1/157             |                           |           |       |        |
|              |                                |              | 6- 4-2001                      | 1/383             |                           |           |       |        |
|              |                                |              | 9- 4-2001                      | 1/282             |                           |           |       |        |
|              |                                |              | 10- 4-2001                     | 1/100             |                           |           |       |        |
|              |                                |              | 11- 4-2001                     | 1/100             |                           |           |       |        |
|              |                                |              | 27- 4-2001                     | 1/173             |                           |           |       |        |
|              |                                |              | 5- 9-2001                      | 1/369             |                           |           |       |        |
|              |                                |              | 19- 9-2001                     | 1/307             |                           |           |       |        |
|              |                                |              | 25- 9-2001                     | 1/184             |                           |           |       |        |
|              |                                |              | 2-10-2001                      | 1/153             |                           |           |       |        |
|              |                                |              | 3-10-2001                      | 1/92              |                           |           |       |        |
|              |                                |              | 4-10-2001                      | 1/630             |                           |           |       |        |
|              |                                |              | 5-10-2001                      | 1/10.510          |                           |           |       |        |
|              |                                |              | 9-10-2001                      | 1/1.554           |                           |           |       |        |
|              |                                |              | 22-10-2001                     | 1/153             |                           |           |       |        |
|              |                                |              | 23-10-2001                     | 1/164             |                           |           |       |        |
|              |                                | ES0513677F58 | PAG. BBV BANCO DE FINANCIACION |                   |                           | 1-11-2001 | 1/305 | 991,40 |
|              |                                |              |                                |                   |                           | 8- 3-2001 | 1/898 |        |
|              | 9- 3-2001                      |              |                                | 1/94              |                           |           |       |        |
|              | 12- 3-2001                     |              |                                | 1/546             |                           |           |       |        |
|              | 13- 3-2001                     |              |                                | 1/314             |                           |           |       |        |
|              | 14- 3-2001                     |              |                                | 1/473             |                           |           |       |        |
|              | 15- 3-2001                     |              |                                | 1/289             |                           |           |       |        |
|              | 16- 3-2001                     |              |                                | 1/56.000          |                           |           |       |        |
|              | 19- 3-2001                     |              |                                | 1/94              |                           |           |       |        |
|              | 20- 3-2001                     |              |                                | 1/93              |                           |           |       |        |
|              | 22- 3-2001                     |              |                                | 1/93              |                           |           |       |        |
|              | 6- 7-2001                      |              |                                | 1/2.000           |                           |           |       |        |
|              | 12- 9-2001                     |              |                                | 1/1.170           |                           |           |       |        |
|              | 13- 9-2001                     |              |                                | 1/129             |                           |           |       |        |
|              | 17- 9-2001                     | 1/162        |                                |                   |                           |           |       |        |
|              | 18- 9-2001                     | 1/116        |                                |                   |                           |           |       |        |

| ISIN         | Nombre del valor               | Serie   | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--------------------------------|---------|------------|-------------------|---------------------------|
| ES0513677F82 | PAG. BBV BANCO DE FINANCIACION |         | 28- 9-2001 | 1/152             | 991,24                    |
|              |                                |         | 23-11-2001 | 1/243             |                           |
|              |                                |         | 5-12-2001  | 1/18.191          |                           |
|              |                                |         | 7-12-2001  | 1/158             |                           |
|              |                                |         | 11-12-2001 | 1/91              |                           |
|              |                                |         | 12-12-2001 | 1/12.376          |                           |
|              |                                |         | 13-12-2001 | 1/6.236           |                           |
|              |                                |         | 14-12-2001 | 1/322             |                           |
|              |                                |         | 17-12-2001 | 1/339             |                           |
|              |                                |         | 18-12-2001 | 1/217             |                           |
|              |                                |         | 21-12-2001 | 1/91              |                           |
|              |                                |         | 16- 3-2001 | 1/91              |                           |
|              |                                |         | 20- 3-2001 | 1/125             |                           |
|              |                                |         | 21- 3-2001 | 1/666             |                           |
|              |                                |         | 22- 3-2001 | 1/75              |                           |
|              |                                |         | 23- 3-2001 | 1/82.421          |                           |
|              |                                |         | 26- 3-2001 | 1/115             |                           |
|              |                                |         | 27- 7-2001 | 1/1.000           |                           |
|              |                                |         | 6- 8-2001  | 1/154             |                           |
|              |                                |         | 21- 8-2001 | 1/440             |                           |
|              |                                |         | 13- 9-2001 | 1/217             |                           |
|              |                                |         | 19- 9-2001 | 1/760             |                           |
|              |                                |         | 20- 9-2001 | 1/893             |                           |
|              |                                |         | 21- 9-2001 | 1/727             |                           |
|              |                                |         | 24- 9-2001 | 1/206             |                           |
|              |                                |         | 25- 9-2001 | 1/159             |                           |
|              |                                |         | 26- 9-2001 | 1/184             |                           |
|              |                                |         | 27- 9-2001 | 1/231             |                           |
|              |                                |         | 28- 9-2001 | 1/167             |                           |
|              |                                |         | 12-10-2001 | 1/128             |                           |
|              |                                |         | 19-10-2001 | 1/227             |                           |
|              |                                |         | 8-11-2001  | 1/152             |                           |
|              |                                |         | 19-11-2001 | 1/425             |                           |
|              | 12-12-2001                     | 1/1.090 |            |                   |                           |
|              | 14-12-2001                     | 1/243   |            |                   |                           |
|              | 17-12-2001                     | 1/437   |            |                   |                           |
|              | 19-12-2001                     | 1/2.247 |            |                   |                           |
|              | 20-12-2001                     | 1/4.302 |            |                   |                           |
|              | 21-12-2001                     | 1/2.711 |            |                   |                           |
|              | 24-12-2001                     | 1/3.424 |            |                   |                           |
|              | 27-12-2001                     | 1/425   |            |                   |                           |
|              | 28-12-2001                     | 1/226   |            |                   |                           |
| ES0513677F90 | PAG. BBV BANCO DE FINANCIACION |         | 19- 3-2001 | 1/95              | 984,13                    |
|              |                                |         | 19- 6-2001 | 1/821             |                           |
|              |                                |         | 21- 6-2001 | 1/170             |                           |
|              |                                |         | 22- 6-2001 | 1/251             |                           |
|              |                                |         | 17-12-2001 | 1/113             |                           |
|              |                                |         | 18-12-2001 | 1/153             |                           |
|              |                                |         | 21-12-2001 | 1/17.220          |                           |
|              |                                |         | 19- 3-2001 | 1/103             |                           |
|              |                                |         | 29- 3-2001 | 1/320             |                           |
|              |                                |         | 9-12-2001  | 1/118             |                           |
| ES0513677G08 | PAG. BBV BANCO DE FINANCIACION |         | 18- 9-2001 | 1/28.000          | 973,76                    |
|              |                                |         | 21- 9-2001 | 1/354             |                           |
|              |                                |         | 24- 9-2001 | 1/283             |                           |
| ES0513677G16 | PAG. BBV BANCO DE FINANCIACION |         | 4- 4-2001  | 1/96              | 966,48                    |
|              |                                |         | 3-10-2001  | 1/620             |                           |
|              |                                |         | 4-10-2001  | 1/10.000          |                           |
| ES0513677G24 | PAG. BBV BANCO DE FINANCIACION |         | 8-10-2001  | 1/92              | 984,39                    |
|              |                                |         | 5- 4-2001  | 1/156             |                           |
|              |                                |         | 6- 4-2001  | 1/133             |                           |
|              |                                |         | 12- 4-2001 | 1/146             |                           |
|              |                                |         | 18- 4-2001 | 1/121             |                           |
|              |                                |         | 19- 4-2001 | 1/614             |                           |
|              |                                |         | 20- 4-2001 | 1/34.303          |                           |
|              |                                |         | 23- 4-2001 | 1/94              |                           |
|              |                                |         | 24- 4-2001 | 1/6               |                           |
|              |                                |         | 5-10-2001  | 1/95              |                           |
|              |                                |         | 11-10-2001 | 1/153             |                           |
|              |                                |         | 16-10-2001 | 1/128             |                           |
|              |                                |         | 17-10-2001 | 1/122             |                           |

| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--------------------------------|-------|------------|-------------------|---------------------------|
| ES0513677G32 | PAG. BBV BANCO DE FINANCIACION |       | 18-10-2001 | 1/789             | 967,94                    |
|              |                                |       | 19-10-2001 | 1/153             |                           |
|              |                                |       | 22-10-2001 | 1/106             |                           |
|              |                                |       | 1-11-2001  | 1/190             |                           |
|              |                                |       | 16-11-2001 | 1/225             |                           |
|              |                                |       | 18-12-2001 | 1/218             |                           |
|              |                                |       | 21-12-2001 | 1/154             |                           |
|              |                                |       | 9- 4-2001  | 1/123             |                           |
|              |                                |       | 4-10-2001  | 1/151             |                           |
|              |                                |       | 10- 8-2001 | 1/6.976           |                           |
| ES0513677G40 | PAG. BBV BANCO DE FINANCIACION |       | 12- 4-2001 | 1/138             | 982,59                    |
|              |                                |       | 17- 4-2001 | 1/609             |                           |
|              |                                |       | 20- 4-2001 | 1/219             |                           |
|              |                                |       | 23- 4-2001 | 1/444             |                           |
|              |                                |       | 25- 4-2001 | 1/370             |                           |
|              |                                |       | 26- 4-2001 | 1/2.751           |                           |
|              |                                |       | 27- 4-2001 | 1/10.000          |                           |
|              |                                |       | 30- 4-2001 | 1/93              |                           |
|              |                                |       | 9- 5-2001  | 1/125             |                           |
|              |                                |       | 10- 5-2001 | 1/175             |                           |
| ES0513677G57 | PAG. BBV BANCO DE FINANCIACION |       | 8-10-2001  | 1/184             | 967,30                    |
|              |                                |       | 17-10-2001 | 1/202             |                           |
|              |                                |       | 19-10-2001 | 1/153             |                           |
|              |                                |       | 22-10-2001 | 1/92              |                           |
|              |                                |       | 25-10-2001 | 1/470             |                           |
|              |                                |       | 26-10-2001 | 1/602             |                           |
|              |                                |       | 29-10-2001 | 1/125             |                           |
|              |                                |       | 30-10-2001 | 1/1.344           |                           |
|              |                                |       | 31-10-2001 | 1/92              |                           |
|              |                                |       | 20- 4-2001 | 1/1.016           |                           |
| ES0513677G65 | PAG. BBV BANCO DE FINANCIACION |       | 26- 4-2001 | 1/192             | 985,67                    |
|              |                                |       | 30- 4-2001 | 1/2.000           |                           |
|              |                                |       | 11- 7-2001 | 1/95              |                           |
|              |                                |       | 12-10-2001 | 1/490             |                           |
|              |                                |       | 16-10-2001 | 1/600             |                           |
|              |                                |       | 18-10-2001 | 1/249             |                           |
|              |                                |       | 23-10-2001 | 1/13.500          |                           |
|              |                                |       | 25- 4-2001 | 1/189             |                           |
|              |                                |       | 2- 5-2001  | 1/377             |                           |
|              |                                |       | 3- 5-2001  | 1/145             |                           |
| ES0513677G81 | PAG. BBV BANCO DE FINANCIACION |       | 7- 5-2001  | 1/157             | 986,05                    |
|              |                                |       | 8- 5-2001  | 1/151             |                           |
|              |                                |       | 9- 5-2001  | 1/451             |                           |
|              |                                |       | 10- 5-2001 | 1/106             |                           |
|              |                                |       | 11- 5-2001 | 1/11.000          |                           |
|              |                                |       | 19- 9-2001 | 1/308             |                           |
|              |                                |       | 2-10-2001  | 1/79              |                           |
|              |                                |       | 4-10-2001  | 1/167             |                           |
|              |                                |       | 31-10-2001 | 1/183             |                           |
|              |                                |       | 7-11-2001  | 1/526             |                           |
| ES0513677H07 | PAG. BBV BANCO DE FINANCIACION |       | 13-11-2001 | 1/92              | 968,34                    |
|              |                                |       | 14-11-2001 | 1/25              |                           |
|              |                                |       | 28-11-2001 | 1/6.998           |                           |
|              |                                |       | 10-12-2001 | 1/419             |                           |
|              |                                |       | 7- 5-2001  | 1/85              |                           |
|              |                                |       | 9- 5-2001  | 1/94              |                           |
|              |                                |       | 14- 5-2001 | 1/897             |                           |
|              |                                |       | 16- 5-2001 | 1/188             |                           |
|              |                                |       | 18- 5-2001 | 1/1.503           |                           |
|              |                                |       | 21- 5-2001 | 1/94              |                           |
| ES0513677H31 | PAG. BBV BANCO DE FINANCIACION |       | 13-11-2001 | 1/122             | 981,02                    |
|              |                                |       | 16-11-2001 | 1/122             |                           |
|              |                                |       | 7-12-2001  | 1/438             |                           |
|              |                                |       | 25- 5-2001 | 1/256             |                           |
|              |                                |       | 12- 9-2001 | 1/178             |                           |
|              |                                |       | 19-10-2001 | 1/156             |                           |
|              |                                |       | 27-11-2001 | 1/444             |                           |
|              |                                |       | 8- 6-2001  | 1/628             |                           |
|              |                                |       | 21- 6-2001 | 1/1.804           |                           |
|              |                                |       | 22- 6-2001 | 1/100             |                           |
|              |                                |       | 26- 6-2001 | 1/187             |                           |
|              |                                |       | 28- 6-2001 | 1/708             |                           |

| ISIN         | Nombre del valor                | Serie | F. emisión   | Número inicio/fin         | Valor medio<br>—<br>Euros |  |            |          |          |
|--------------|---------------------------------|-------|--------------|---------------------------|---------------------------|--|------------|----------|----------|
| ES0513677H56 | PAG. BBV BANCO DE FINANCIACION  |       | 29- 6-2001   | 1/259                     | 965,93                    |  |            |          |          |
|              |                                 |       | 2- 7-2001    | 1/191                     |                           |  |            |          |          |
|              |                                 |       | 28- 9-2001   | 1/117                     |                           |  |            |          |          |
|              |                                 |       | 31-10-2001   | 1/3.125                   |                           |  |            |          |          |
|              |                                 |       | 12-10-2001   | 1/451                     |                           |  |            |          |          |
|              |                                 |       | 19-12-2001   | 1/3.224                   |                           |  |            |          |          |
|              |                                 |       | 21-12-2001   | 1/101                     |                           |  |            |          |          |
|              |                                 |       | 27-12-2001   | 1/244                     |                           |  |            |          |          |
|              |                                 |       | 28-12-2001   | 1/738                     |                           |  |            |          |          |
|              |                                 |       | 6- 7-2001    | 1/1.426                   |                           |  |            |          |          |
|              |                                 |       | 9- 7-2001    | 1/158                     |                           |  |            |          |          |
|              |                                 |       | 6- 9-2001    | 1/119                     |                           |  |            |          |          |
|              |                                 |       | 26- 9-2001   | 1/94                      |                           |  |            |          |          |
|              |                                 |       | 11-10-2001   | 1/187                     |                           |  |            |          |          |
| ES0513677I55 | PAG. BBVA BANCO DE FINANCIACION |       | 31-10-2001   | 1/155                     | 967,7                     |  |            |          |          |
|              |                                 |       | 22-11-2001   | 1/313                     |                           |  |            |          |          |
|              |                                 |       | 10-12-2001   | 1/217                     |                           |  |            |          |          |
|              |                                 |       | 20-12-2001   | 1/20.000                  |                           |  |            |          |          |
|              |                                 |       | 21-12-2001   | 1/256                     |                           |  |            |          |          |
| ES0513790A89 | PAG. BCO. POPULAR ESPAÑOL       |       | 27-12-2001   | 1/309                     | 2.989,46                  |  |            |          |          |
|              |                                 |       | 9- 8-2000    | 1/23                      |                           |  |            |          |          |
|              |                                 |       | 2-11-2001    | 1/20                      |                           |  |            |          |          |
|              |                                 |       | 27-11-2001   | 1/403                     |                           |  |            |          |          |
|              |                                 |       | 30-11-2001   | 1/101                     |                           |  |            |          |          |
|              |                                 |       | 3-12-2001    | 1/34                      |                           |  |            |          |          |
|              |                                 |       | 5-12-2001    | 1/504                     |                           |  |            |          |          |
|              |                                 |       | 19-12-2001   | 1/20                      |                           |  |            |          |          |
|              |                                 |       | 24-12-2001   | 1/2.623                   |                           |  |            |          |          |
|              |                                 |       | 27-12-2001   | 1/50                      |                           |  |            |          |          |
| ES0513790N43 | PAG. BCO. POPULAR ESPAÑOL       |       | 17- 7-2001   | 1/10                      | 2.983,22                  |  |            |          |          |
|              |                                 |       | 26- 7-2001   | 1/22                      |                           |  |            |          |          |
|              |                                 |       | 30- 8-2001   | 1/113                     |                           |  |            |          |          |
|              |                                 |       | 16-10-2001   | 1/14                      |                           |  |            |          |          |
|              |                                 |       | 17-10-2001   | 1/30                      |                           |  |            |          |          |
|              |                                 |       | 22-10-2001   | 1/12                      |                           |  |            |          |          |
|              |                                 |       | 26-10-2001   | 1/41                      |                           |  |            |          |          |
|              |                                 |       | 30-10-2001   | 1/14                      |                           |  |            |          |          |
|              |                                 |       | 19-11-2001   | 1/2.387                   |                           |  |            |          |          |
|              |                                 |       | 20-11-2001   | 1/420                     |                           |  |            |          |          |
|              |                                 |       | 28-11-2001   | 1/232                     |                           |  |            |          |          |
|              |                                 |       | 29-11-2001   | 1/99                      |                           |  |            |          |          |
|              |                                 |       | 18-12-2001   | 1/1.619                   |                           |  |            |          |          |
|              |                                 |       | 19-12-2001   | 1/1.979                   |                           |  |            |          |          |
|              |                                 |       | 20-12-2001   | 1/684                     |                           |  |            |          |          |
|              |                                 |       | 21-12-2001   | 1/2.432                   |                           |  |            |          |          |
|              |                                 |       | 27-12-2001   | 1/14                      |                           |  |            |          |          |
|              |                                 |       | 28-12-2001   | 1/451                     |                           |  |            |          |          |
|              |                                 |       | ES0513790R72 | PAG. BCO. POPULAR ESPAÑOL |                           |  | 17-10-2001 | 1/118    | 2.987,20 |
|              |                                 |       |              |                           |                           |  | 26-10-2001 | 1/202    |          |
| 8-11-2001    | 1/403                           |       |              |                           |                           |  |            |          |          |
| 15-11-2001   | 1/50                            |       |              |                           |                           |  |            |          |          |
| 16-11-2001   | 1/459                           |       |              |                           |                           |  |            |          |          |
| 29-11-2001   | 1/13.044                        |       |              |                           |                           |  |            |          |          |
| 30-11-2001   | 1/348                           |       |              |                           |                           |  |            |          |          |
| 14-12-2001   | 1/260                           |       |              |                           |                           |  |            |          |          |
| 18-12-2001   | 1/24                            |       |              |                           |                           |  |            |          |          |
| 20-12-2001   | 1/531                           |       |              |                           |                           |  |            |          |          |
| 21-12-2001   | 1/80                            |       |              |                           |                           |  |            |          |          |
| 24-12-2001   | 1/20                            |       |              |                           |                           |  |            |          |          |
| 28-12-2001   | 1/550                           |       |              |                           |                           |  |            |          |          |
| ES0513790T88 | PAG. BCO. POPULAR ESPAÑOL       |       |              |                           | 19-11-2001                |  | 1/93       | 2.889,22 |          |
|              |                                 |       | 26- 1-2001   | 1/240                     |                           |  |            |          |          |
| ES05140509G8 | PAG. BCO. ZARAGOZANO            |       | 26- 7-2001   | 1/2.269                   | 2.973,03                  |  |            |          |          |
|              |                                 |       | 25-10-2001   | 1/890                     |                           |  |            |          |          |
|              |                                 |       | 19-12-2001   | 1/120                     |                           |  |            |          |          |
|              |                                 |       | 21-12-2001   | 1/66                      |                           |  |            |          |          |
|              |                                 |       | 27-12-2001   | 1/952                     |                           |  |            |          |          |
|              |                                 |       | 28-12-2001   | 1/401                     |                           |  |            |          |          |
|              |                                 |       | ES0514050B65 | PAG. BCO. ZARAGOZANO      |                           |  | 28- 2-2001 | 1/210    | 2.978,73 |
|              |                                 |       |              |                           |                           |  | 29- 8-2001 | 1/100    |          |
|              |                                 |       |              |                           |                           |  | 31- 8-2001 | 1/90     |          |

| ISIN         | Nombre del valor          | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---------------------------|-------|------------|-------------------|---------------------------|
| ES0514050E13 | PAG. BCO. ZARAGOZANO      |       | 28-11-2001 | 1/300             | 2.974,04                  |
|              |                           |       | 29-11-2001 | 1/328             |                           |
|              |                           |       | 30-11-2001 | 1/1.370           |                           |
|              |                           |       | 14-12-2001 | 1/116             |                           |
|              |                           |       | 28-12-2001 | 1/100             |                           |
|              |                           |       | 18- 4-2001 | 1/52              |                           |
| ES0514050R59 | PAG. BCO. ZARAGOZANO      |       | 18- 5-2001 | 1/200             | 2.993,63                  |
|              |                           |       | 16-11-2001 | 1/721             |                           |
|              |                           |       | 11- 9-2001 | 1/90              |                           |
|              |                           |       | 28- 9-2001 | 1/110             |                           |
|              |                           |       | 9-10-2001  | 1/50              |                           |
|              |                           |       | 11-10-2001 | 1/261             |                           |
| ES0514050S66 | PAG. BCO. ZARAGOZANO      |       | 5-12-2001  | 1/240             | 2.996,31                  |
|              |                           |       | 7-12-2001  | 1/110             |                           |
|              |                           |       | 11-12-2001 | 1/346             |                           |
|              |                           |       | 12-12-2001 | 1/5.142           |                           |
|              |                           |       | 13-12-2001 | 1/126             |                           |
|              |                           |       | 14-12-2001 | 1/1.529           |                           |
|              |                           |       | 27-12-2001 | 1/1.323           |                           |
|              |                           |       | 28-12-2001 | 1/201             |                           |
|              |                           |       | 25- 9-2001 | 1/50              |                           |
|              |                           |       | 1-10-2001  | 1/409             |                           |
|              |                           |       | 2-10-2001  | 1/307             |                           |
|              |                           |       | 29-10-2001 | 1/120             |                           |
|              |                           |       | 2-11-2001  | 1/300             |                           |
|              |                           |       | 20-11-2001 | 1/59              |                           |
| ES0514050S82 | PAG. BCO. ZARAGOZANO      |       | 7-12-2001  | 1/334             | 2.985,19                  |
|              |                           |       | 10-12-2001 | 1/52              |                           |
|              |                           |       | 12-12-2001 | 1/140             |                           |
|              |                           |       | 18-12-2001 | 1/207             |                           |
|              |                           |       | 20-12-2001 | 1/334             |                           |
|              |                           |       | 21-12-2001 | 1/50              |                           |
|              |                           |       | 27- 9-2001 | 1/200             |                           |
|              |                           |       | 15-10-2001 | 1/616             |                           |
|              |                           |       | 30-11-2001 | 1/1.272           |                           |
|              |                           |       | 7-12-2001  | 1/102             |                           |
| ES0514050T81 | PAG. BCO. ZARAGOZANO      |       | 14-12-2001 | 1/100             | 2.991,99                  |
|              |                           |       | 22-10-2001 | 1/537             |                           |
|              |                           |       | 22-11-2001 | 1/92              |                           |
|              |                           |       | 20-12-2001 | 1/961             |                           |
| ES0513860462 | PAG. BCO.SABADELL         |       | 19- 4-2001 | 1/2.000           | 983,64                    |
|              |                           |       | 18-10-2001 | 1/22.000          |                           |
| ES0513860561 | PAG. BCO.SABADELL         |       | 2- 7-2001  | 1/10.000          | 997,66                    |
| ES0513860629 | PAG. BCO.SABADELL         |       | 10-12-2001 | 1/1.500           | 963,24                    |
| ES0513860645 | PAG. BCO.SABADELL         |       | 2- 8-2001  | 1/15.000          |                           |
| ES0513860686 | PAG. BCO.SABADELL         |       | 19-11-2001 | 1/280             | 969,86                    |
|              |                           |       | 7- 8-2001  | 1/3.000           |                           |
|              |                           |       | 17- 9-2001 | 1/20.000          |                           |
|              |                           |       | 21- 9-2001 | 1/20.000          |                           |
|              |                           |       | 11-12-2001 | 1/2.674           |                           |
|              |                           |       | 24- 9-2001 | 1/24.000          |                           |
| ES0514100I35 | PAG. BILBAO BIZKAIA KUTXA |       | 15-10-2001 | 1/30.000          | 2.950,95                  |
|              |                           |       | 1- 6-2001  | 1/32              |                           |
| ES0514100J26 | PAG. BILBAO BIZKAIA KUTXA |       | 30-11-2001 | 1/4.034           | 2.950,80                  |
|              |                           |       | 13- 6-2001 | 1/497             |                           |
| ES0514100Q50 | PAG. BILBAO BIZKAIA KUTXA |       | 12-12-2001 | 1/4.500           | 2.986,13                  |
|              |                           |       | 16-10-2001 | 1/1.302           |                           |
|              |                           |       | 21-11-2001 | 1/3.972           |                           |
|              |                           |       | 18-12-2001 | 1/66              |                           |
|              |                           |       | 21-12-2001 | 1/51              |                           |
|              |                           |       | 24-12-2001 | 1/71              |                           |
|              |                           |       | 28-12-2001 | 1/7.289           |                           |
|              |                           |       | 20-11-2001 | 1/25.500          |                           |
| ES0514100R91 | PAG. BILBAO BIZKAIA KUTXA |       | 11-12-2001 | 1/6.587           | 2.990,09                  |
|              |                           |       | 12-12-2001 | 1/41              |                           |
| ES0514100T16 | PAG. BILBAO BIZKAIA KUTXA |       | 13-12-2001 | 1/245             | 990,06                    |
|              |                           |       | 14-12-2001 | 1/40              |                           |
|              |                           |       | 17-12-2001 | 1/100             |                           |
|              |                           |       | 11-10-2000 | 1/9               |                           |
|              |                           |       | 26-10-2000 | 1/12              |                           |
|              |                           |       | 2-11-2000  | 1/63              |                           |
|              |                           |       | 16-11-2000 | 1/3               |                           |
|              |                           |       | 23- 3-2001 | 1/12.000          |                           |
|              |                           |       | 27- 9-2001 | 1/1.616           |                           |

| ISIN         | Nombre del valor  | Serie | F. emisión   | Número inicio/fin | Valor medio<br>-<br>Euros |              |            |          |        |  |            |       |          |
|--------------|-------------------|-------|--------------|-------------------|---------------------------|--------------|------------|----------|--------|--|------------|-------|----------|
| ES05140757H1 | PAG. BSCH LEASING |       | 9- 1-2001    | 1/16.500          | 981,71                    |              |            |          |        |  |            |       |          |
|              |                   |       | 11- 1-2001   | 1/9               |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 18- 1-2001   | 1/19              |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 31- 5-2001   | 1/876             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 7- 6-2001    | 1/1.589           |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 14- 6-2001   | 1/1.201           |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 21- 6-2001   | 1/1.698           |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 29- 6-2001   | 1/16.000          |                           |              |            |          |        |  |            |       |          |
|              |                   |       | ES05140757K5 | PAG. BSCH LEASING |                           |              | 25- 1-2001 | 1/51     | 980,04 |  |            |       |          |
|              |                   |       |              |                   |                           |              | 1- 2-2001  | 1/107    |        |  |            |       |          |
| 8- 2-2001    | 1/101             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 15- 2-2001   | 1/104             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 1- 3-2001    | 1/109             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 15- 3-2001   | 1/117             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 22- 3-2001   | 1/481             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 28- 6-2001   | 1/2.452           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 5- 7-2001    | 1/2.538           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 12- 7-2001   | 1/1.548           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| ES05140757L3 | PAG. BSCH LEASING |       | 19- 7-2001   | 1/1.456           | 953,66                    |              |            |          |        |  |            |       |          |
|              |                   |       | 25- 1-2001   | 1/8               |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 1- 2-2001    | 1/398             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 8- 2-2001    | 1/7               |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 15- 2-2001   | 1/420             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 2- 8-2001    | 1/428             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 9- 8-2001    | 1/72              |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 23- 8-2001   | 1/429             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | ES05140757N9 | PAG. BSCH LEASING |                           |              | 30- 1-2001 | 1/20.100 | 984,43 |  |            |       |          |
|              |                   |       |              |                   |                           |              | 31- 1-2001 | 1/8.455  |        |  |            |       |          |
| 29- 3-2001   | 1/3.041           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 5- 4-2001    | 1/3.092           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 19- 4-2001   | 1/3.281           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| ES05140757R0 | PAG. BSCH LEASING |       |              |                   | 22- 2-2001                |              | 1/641      | 986,01   |        |  |            |       |          |
|              |                   |       |              |                   | 1- 3-2001                 |              | 1/985      |          |        |  |            |       |          |
|              |                   |       |              |                   | 8- 3-2001                 |              | 1/995      |          |        |  |            |       |          |
|              |                   |       |              |                   | 15- 3-2001                |              | 1/502      |          |        |  |            |       |          |
|              |                   |       |              |                   | 22- 3-2001                |              | 1/519      |          |        |  |            |       |          |
|              |                   |       | 13- 9-2001   | 1/491             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 20- 9-2001   | 1/860             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | ES05140758F3 | PAG. BSCH LEASING |                           | 28- 6-2001   | 1/1.243    |          | 990,5  |  |            |       |          |
|              |                   |       |              |                   |                           | 5- 7-2001    | 1/907      |          |        |  |            |       |          |
|              |                   |       |              |                   |                           | 12- 7-2001   | 1/1.625    |          |        |  |            |       |          |
| 19- 7-2001   | 1/1.051           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 26- 7-2001   | 1/1.625           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 27- 9-2001   | 1/3.143           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| ES05140758K3 | PAG. BSCH LEASING |       |              |                   |                           | 26- 7-2001   | 1/1.925    | 974,89   |        |  |            |       |          |
|              |                   |       |              |                   |                           | 2- 8-2001    | 1/2.445    |          |        |  |            |       |          |
|              |                   |       |              |                   |                           | 6- 8-2001    | 1/480      |          |        |  |            |       |          |
|              |                   |       |              |                   |                           | 7- 8-2001    | 1/22.000   |          |        |  |            |       |          |
|              |                   |       | 9- 8-2001    | 1/1.374           |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 23- 8-2001   | 1/3.494           |                           |              |            |          |        |  |            |       |          |
|              |                   |       | ES05140758S6 | PAG. BSCH LEASING |                           | 6- 9-2001    | 1/5.712    |          | 973,35 |  |            |       |          |
|              |                   |       |              |                   |                           | 13- 9-2001   | 1/1.122    |          |        |  |            |       |          |
|              |                   |       |              |                   |                           | ES05139001R6 | PAG. BSCH  |          |        |  | 20-12-1999 | 1/594 | 2.978,42 |
|              |                   |       |              |                   |                           |              |            |          |        |  | 27-12-1999 | 1/867 |          |
| 3- 1-2000    | 1/375             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 17- 7-2000   | 1/150             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 10- 4-2001   | 1/183             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 10- 8-2001   | 1/2.099           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 13-12-2001   | 1/2.334           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 17-12-2001   | 1/1.011           |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 18-12-2001   | 1/118             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| 19-12-2001   | 1/101             |       |              |                   |                           |              |            |          |        |  |            |       |          |
| ES05139001X4 | PAG. BSCH         |       | 20-12-2001   | 1/3.537           | 2.971,60                  |              |            |          |        |  |            |       |          |
|              |                   |       | 24-12-2001   | 1/301             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 27-12-2001   | 1/602             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 7- 1-2000    | 1/100             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 10- 7-2000   | 1/465             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 26- 3-2001   | 1/185             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 2- 7-2001    | 1/243             |                           |              |            |          |        |  |            |       |          |
|              |                   |       | 9- 7-2001    | 1/1.005           |                           |              |            |          |        |  |            |       |          |

| ISIN         | Nombre del valor | Serie    | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|------------------|----------|------------|-------------------|---------------------------|
| ES05139002J1 | PAG. BSCH        |          | 11- 7-2001 | 1/540             | 2.965,12                  |
|              |                  |          | 16- 7-2001 | 1/636             |                           |
|              |                  |          | 18- 7-2001 | 1/102             |                           |
|              |                  |          | 23- 7-2001 | 1/499             |                           |
|              |                  |          | 14- 9-2001 | 1/227             |                           |
|              |                  |          | 11-10-2001 | 1/485             |                           |
|              |                  |          | 8-11-2001  | 1/2.569           |                           |
|              |                  |          | 27-11-2001 | 1/300             |                           |
|              |                  |          | 7-12-2001  | 1/318             |                           |
|              |                  |          | 10-12-2001 | 1/2.345           |                           |
|              |                  |          | 11-12-2001 | 1/6.239           |                           |
|              |                  |          | 13-12-2001 | 1/916             |                           |
|              |                  |          | 14-12-2001 | 1/465             |                           |
|              |                  |          | 20-12-2001 | 1/392             |                           |
|              |                  |          | 27-12-2001 | 1/2.772           |                           |
|              |                  |          | 28-12-2001 | 1/2.003           |                           |
|              |                  |          | 17- 1-2000 | 1/1.307           |                           |
|              |                  |          | 24- 1-2000 | 1/935             |                           |
|              |                  |          | 15- 1-2001 | 1/661             |                           |
|              |                  |          | 22- 1-2001 | 1/1.061           |                           |
|              |                  |          | 29- 1-2001 | 1/791             |                           |
|              |                  |          | 30- 4-2001 | 1/177             |                           |
|              |                  |          | 7- 5-2001  | 1/76              |                           |
|              |                  |          | 30- 7-2001 | 1/816             |                           |
|              |                  |          | 6- 8-2001  | 1/709             |                           |
|              |                  |          | 28- 9-2001 | 1/152             |                           |
|              | 28-11-2001       | 1/15.742 |            |                   |                           |
|              | 29-11-2001       | 1/319    |            |                   |                           |
|              | 30-11-2001       | 1/232    |            |                   |                           |
|              | 21-12-2001       | 1/801    |            |                   |                           |
| ES05139002O1 | PAG. BSCH        |          | 28-12-2001 | 1/1.820           | 2.963,96                  |
|              |                  |          | 31- 1-2000 | 1/1.111           |                           |
|              |                  |          | 7- 2-2000  | 1/638             |                           |
|              |                  |          | 14- 2-2000 | 1/609             |                           |
|              |                  |          | 21- 8-2000 | 1/20              |                           |
|              |                  |          | 28- 8-2000 | 1/11              |                           |
|              |                  |          | 4- 9-2000  | 1/9               |                           |
|              |                  |          | 14- 5-2001 | 1/101             |                           |
|              |                  |          | 20- 8-2001 | 1/318             |                           |
|              |                  |          | 27- 8-2001 | 1/232             |                           |
|              |                  |          | 30- 8-2001 | 1/225             |                           |
|              |                  |          | 12-11-2001 | 1/1.449           |                           |
|              |                  |          | 19-11-2001 | 1/1.127           |                           |
|              |                  |          | 26-11-2001 | 1/948             |                           |
|              |                  |          | 27-11-2001 | 1/337             |                           |
|              |                  |          | 30-11-2001 | 1/807             |                           |
|              |                  |          | 3-12-2001  | 1/1.463           |                           |
|              |                  |          | 4-12-2001  | 1/770             |                           |
|              |                  |          | 20-12-2001 | 1/302             |                           |
|              |                  |          | 27-12-2001 | 1/867             |                           |
|              |                  |          | 21- 2-2000 | 1/957             |                           |
|              |                  |          | 28- 2-2000 | 1/720             |                           |
|              |                  |          | 28- 5-2001 | 1/52              |                           |
|              |                  |          | 4- 6-2001  | 1/91              |                           |
|              |                  |          | 11- 6-2001 | 1/71              |                           |
|              |                  |          | 3- 9-2001  | 1/215             |                           |
|              | 10- 9-2001       | 1/602    |            |                   |                           |
|              | 17- 9-2001       | 1/245    |            |                   |                           |
|              | 14-12-2001       | 1/478    |            |                   |                           |
|              | 17-12-2001       | 1/319    |            |                   |                           |
| ES05139002Y0 | PAG. BSCH        |          | 6- 3-2000  | 1/599             | 2.954,82                  |
|              |                  |          | 13- 3-2000 | 1/281             |                           |
|              |                  |          | 15- 3-2000 | 1/219             |                           |
|              |                  |          | 20- 3-2000 | 1/349             |                           |
|              |                  |          | 11- 9-2000 | 1/81              |                           |
|              |                  |          | 18- 9-2000 | 1/219             |                           |
|              |                  |          | 25- 9-2000 | 1/16              |                           |
|              |                  |          | 2-10-2000  | 1/26              |                           |
|              |                  |          | 9-10-2000  | 1/69              |                           |
|              |                  |          | 16-10-2000 | 1/181             |                           |
|              |                  |          | 26- 2-2001 | 1/1.103           |                           |
| ES05139003I1 | PAG. BSCH        |          | 6- 3-2000  | 1/599             | 2.959,43                  |
|              |                  |          | 13- 3-2000 | 1/281             |                           |
|              |                  |          | 15- 3-2000 | 1/219             |                           |
|              |                  |          | 20- 3-2000 | 1/349             |                           |
|              |                  |          | 11- 9-2000 | 1/81              |                           |
|              |                  |          | 18- 9-2000 | 1/219             |                           |
|              |                  |          | 25- 9-2000 | 1/16              |                           |
|              |                  |          | 2-10-2000  | 1/26              |                           |
|              |                  |          | 9-10-2000  | 1/69              |                           |
|              |                  |          | 16-10-2000 | 1/181             |                           |
|              |                  |          | 26- 2-2001 | 1/1.103           |                           |



| ISIN                         | Nombre del valor       | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|------------------------------|------------------------|-------|------------|-------------------|---------------------------|
| ES05139003P6                 | PAG. BSCH              |       | 5- 3-2001  | 1/1.010           | 2.948,94                  |
|                              |                        |       | 12- 3-2001 | 1/683             |                           |
|                              |                        |       | 19- 3-2001 | 1/686             |                           |
|                              |                        |       | 26- 3-2001 | 1/464             |                           |
|                              |                        |       | 28- 9-2001 | 1/911             |                           |
|                              |                        |       | 10-12-2001 | 1/1.106           |                           |
|                              |                        |       | 17-12-2001 | 1/1.118           |                           |
|                              |                        |       | 20-12-2001 | 1/121             |                           |
|                              |                        |       | 24-12-2001 | 1/1.600           |                           |
|                              |                        |       | 27- 3-2000 | 1/148             |                           |
|                              |                        |       | 2- 7-2001  | 1/68              |                           |
|                              |                        |       | 9- 7-2001  | 1/52              |                           |
|                              |                        |       | 16- 7-2001 | 1/107             |                           |
|                              |                        |       | 23- 7-2001 | 1/101             |                           |
| ES05139003U6                 | PAG. BSCH              |       | 24- 9-2001 | 1/449             | 2.932,69                  |
|                              |                        |       | 1-10-2001  | 1/755             |                           |
|                              |                        |       | 8-10-2001  | 1/849             |                           |
|                              |                        |       | 14-12-2001 | 1/400             |                           |
|                              |                        |       | 5- 6-2000  | 1/30              |                           |
|                              |                        |       | 12- 6-2000 | 1/160             |                           |
|                              |                        |       | 19- 6-2000 | 1/127             |                           |
|                              |                        |       | 28- 5-2001 | 1/128             |                           |
|                              |                        |       | 4- 6-2001  | 1/335             |                           |
|                              |                        |       | 11- 6-2001 | 1/130             |                           |
|                              |                        |       | 25- 6-2001 | 1/158             |                           |
|                              |                        |       | 2- 7-2001  | 1/178             |                           |
|                              |                        |       | 9- 7-2001  | 1/413             |                           |
|                              |                        |       | 3- 9-2001  | 1/119             |                           |
| ES05139005B1                 | PAG. BSCH              |       | 10- 9-2001 | 1/72              | 2.975,70                  |
|                              |                        |       | 17- 9-2001 | 1/11              |                           |
|                              |                        |       | 24- 9-2001 | 1/13              |                           |
|                              |                        |       | 1-10-2001  | 1/77              |                           |
|                              |                        |       | 10-12-2001 | 1/293             |                           |
|                              |                        |       | 17-12-2001 | 1/292             |                           |
|                              |                        |       | 3- 7-2000  | 1/257             |                           |
|                              |                        |       | 2- 1-2001  | 1/716             |                           |
|                              |                        |       | 3- 1-2001  | 1/147             |                           |
|                              |                        |       | 8- 1-2001  | 1/658             |                           |
|                              |                        |       | 1-10-2001  | 1/1.912           |                           |
|                              |                        |       | 3-10-2001  | 1/379             |                           |
|                              |                        |       | 5-10-2001  | 1/125             |                           |
|                              |                        |       | 30-10-2001 | 1/1.979           |                           |
| 12-11-2001                   | 1/1.641                |       |            |                   |                           |
| ES05139005C9<br>ES05139005J4 | PAG. BSCH<br>PAG. BSCH |       | 19-11-2001 | 1/929             | 2.919,88<br>2.932,11      |
|                              |                        |       | 26-11-2001 | 1/613             |                           |
|                              |                        |       | 29-11-2001 | 1/110             |                           |
|                              |                        |       | 30-11-2001 | 1/130             |                           |
|                              |                        |       | 3-12-2001  | 1/1.690           |                           |
|                              |                        |       | 4-12-2001  | 1/868             |                           |
|                              |                        |       | 20-12-2001 | 1/4.447           |                           |
|                              |                        |       | 27-12-2001 | 1/5.539           |                           |
|                              |                        |       | 3- 7-2000  | 1/317             |                           |
|                              |                        |       | 10- 7-2000 | 1/615             |                           |
|                              |                        |       | 24- 7-2000 | 1/444             |                           |
|                              |                        |       | 16- 7-2001 | 1/383             |                           |
|                              |                        |       | 23- 7-2001 | 1/395             |                           |
|                              |                        |       | 30- 7-2001 | 1/420             |                           |
| 6- 8-2001                    | 1/412                  |       |            |                   |                           |
| ES05139005P1                 | PAG. BSCH              |       | 15-10-2001 | 1/41              | 2.938,00                  |
|                              |                        |       | 22-10-2001 | 1/45              |                           |
|                              |                        |       | 29-10-2001 | 1/33              |                           |
|                              |                        |       | 17- 7-2000 | 1/322             |                           |
|                              |                        |       | 31- 7-2000 | 1/168             |                           |
|                              |                        |       | 13- 8-2001 | 1/137             |                           |
| ES05139005V9                 | PAG. BSCH              |       | 24- 7-2000 | 1/328             | 2.977,49                  |
|                              |                        |       | 31- 7-2000 | 1/255             |                           |
|                              |                        |       | 15-10-2001 | 1/988             |                           |
|                              |                        |       | 22-10-2001 | 1/932             |                           |
|                              |                        |       | 29-10-2001 | 1/1.308           |                           |
|                              |                        |       | 31-10-2001 | 1/100             |                           |
|                              |                        |       | 5-11-2001  | 1/1.068           |                           |
|                              |                        |       | 29-11-2001 | 1/234             |                           |

| ISIN         | Nombre del valor | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|------------------|-------|------------|-------------------|---------------------------|
| ES05139006K0 | PAG. BSCH        |       | 10-12-2001 | 1/1.217           | 2.965,87                  |
|              |                  |       | 14-12-2001 | 1/261             |                           |
|              |                  |       | 17-12-2001 | 1/798             |                           |
|              |                  |       | 18-12-2001 | 1/279             |                           |
|              |                  |       | 19-12-2001 | 1/161             |                           |
|              |                  |       | 21-12-2001 | 1/183             |                           |
|              |                  |       | 24-12-2001 | 1/2.124           |                           |
|              |                  |       | 27-12-2001 | 1/201             |                           |
|              |                  |       | 7- 8-2000  | 1/147             |                           |
|              |                  |       | 14- 8-2000 | 1/53              |                           |
|              |                  |       | 5- 2-2001  | 1/961             |                           |
|              |                  |       | 12- 2-2001 | 1/899             |                           |
|              |                  |       | 19- 2-2001 | 1/832             |                           |
|              |                  |       | 10- 8-2001 | 1/431             |                           |
|              |                  |       | 13- 8-2001 | 1/1.137           |                           |
| ES05139007K8 | PAG. BSCH        |       | 7- 9-2001  | 1/153             | 2.912,07                  |
|              |                  |       | 20-11-2001 | 1/303             |                           |
|              |                  |       | 11- 9-2000 | 1/53              |                           |
|              |                  |       | 18- 9-2000 | 1/72              |                           |
|              |                  |       | 25- 9-2000 | 1/106             |                           |
|              |                  |       | 24- 9-2001 | 1/45              |                           |
|              |                  |       | 1-10-2001  | 1/96              |                           |
|              |                  |       | 4-10-2001  | 1/5.800           |                           |
|              |                  |       | 8-10-2001  | 1/263             |                           |
|              |                  |       | 24-12-2001 | 1/36              |                           |
| ES05139009F4 | PAG. BSCH        |       | 10-11-2000 | 1/1.115           | 2.906,73                  |
|              |                  |       | 20-11-2000 | 1/41              |                           |
|              |                  |       | 27-11-2000 | 1/39              |                           |
|              |                  |       | 4-12-2000  | 1/16              |                           |
|              |                  |       | 10-12-2001 | 1/163             |                           |
|              |                  |       | 17-12-2001 | 1/288             |                           |
|              |                  |       | 27-12-2001 | 1/206             |                           |
|              |                  |       | 27-11-2000 | 1/5               |                           |
|              |                  |       | 4-12-2000  | 1/27              |                           |
|              |                  |       | 4-30-2001  | 1/544             |                           |
| ES05139009N8 | PAG. BSCH        |       | 7- 5-2001  | 1/102             | 2.938,95                  |
|              |                  |       | 14- 5-2001 | 1/320             |                           |
|              |                  |       | 20- 8-2001 | 1/97              |                           |
|              |                  |       | 27- 8-2001 | 1/155             |                           |
|              |                  |       | 12-11-2001 | 1/526             |                           |
|              |                  |       | 19-11-2001 | 1/205             |                           |
|              |                  |       | 26-11-2001 | 1/444             |                           |
|              |                  |       | 3-12-2001  | 1/736             |                           |
|              |                  |       | 26- 2-2001 | 1/36              |                           |
|              |                  |       | 15-10-2001 | 1/361             |                           |
| ES0513900F73 | PAG. BSCH        |       | 22-10-2001 | 1/625             | 2.966,47                  |
|              |                  |       | 29-10-2001 | 1/569             |                           |
|              |                  |       | 5-11-2001  | 1/260             |                           |
|              |                  |       | 5- 3-2001  | 1/209             |                           |
|              |                  |       | 4- 9-2001  | 1/122             |                           |
|              |                  |       | 3-12-2001  | 1/1.211           |                           |
|              |                  |       | 5-12-2001  | 1/295             |                           |
|              |                  |       | 7-12-2001  | 1/1.413           |                           |
|              |                  |       | 17- 5-2001 | 1/105             |                           |
|              |                  |       | 22- 5-2001 | 1/105             |                           |
| ES0513900J12 | PAG. BSCH        |       | 19- 9-2001 | 1/237             | 2.975,52                  |
|              |                  |       | 20-12-2001 | 1/184             |                           |
|              |                  |       | 21-12-2001 | 1/864             |                           |
|              |                  |       | 10-10-2001 | 1/408             |                           |
|              |                  |       | 28-11-2001 | 1/426             |                           |
| ES0513900P71 | PAG. BSCH        |       | 5-12-2001  | 1/281             | 2.995,70                  |
|              |                  |       | 7-12-2001  | 1/1.467           |                           |
|              |                  |       | 10-12-2001 | 1/402             |                           |
|              |                  |       | 12-12-2001 | 1/379             |                           |
|              |                  |       | 19-12-2001 | 1/334             |                           |
|              |                  |       | 20-12-2001 | 1/15.715          |                           |
|              |                  |       | 24-12-2001 | 1/2.244           |                           |
|              |                  |       | 27-12-2001 | 1/104             |                           |
|              |                  |       | 25-10-2001 | 1/109             |                           |
|              |                  |       | 26-11-2001 | 1/282             |                           |
| ES0513900Q96 | PAG. BSCH        |       | 18-12-2001 | 1/1.001           | 2.974,33                  |
|              |                  |       |            |                   |                           |
|              |                  |       |            |                   |                           |
|              |                  |       |            |                   |                           |
|              |                  |       |            |                   |                           |
| ES0513900R38 | PAG. BSCH        |       |            |                   |                           |
|              |                  |       |            |                   |                           |
|              |                  |       |            |                   |                           |
|              |                  |       |            |                   |                           |
|              |                  |       |            |                   |                           |

| ISIN         | Nombre del valor              | Serie | F. emisión   | Número inicio/fin | Valor medio<br>-<br>Euros |          |            |         |          |
|--------------|-------------------------------|-------|--------------|-------------------|---------------------------|----------|------------|---------|----------|
| ES0513900R61 | PAG. BSCH                     |       | 30-10-2001   | 1/246             | 2.995,70                  |          |            |         |          |
|              |                               |       | 31-10-2001   | 1/197             |                           |          |            |         |          |
|              |                               |       | 11- 2-2001   | 1/263             |                           |          |            |         |          |
|              |                               |       | 4-12-2001    | 1/1.265           |                           |          |            |         |          |
|              |                               |       | 5-12-2001    | 1/332             |                           |          |            |         |          |
|              |                               |       | 12-12-2001   | 1/191             |                           |          |            |         |          |
|              |                               |       | 13-12-2001   | 1/402             |                           |          |            |         |          |
|              |                               |       | 14-12-2001   | 1/1.276           |                           |          |            |         |          |
|              |                               |       | 17-12-2001   | 1/2.406           |                           |          |            |         |          |
|              |                               |       | 19-12-2001   | 1/704             |                           |          |            |         |          |
|              |                               |       | 20-12-2001   | 1/5.951           |                           |          |            |         |          |
|              |                               |       | 21-12-2001   | 1/10.784          |                           |          |            |         |          |
|              |                               |       | 24-12-2001   | 1/747             |                           |          |            |         |          |
|              |                               |       | 27-12-2001   | 1/742             |                           |          |            |         |          |
|              |                               |       | 28-12-2001   | 1/3.240           |                           |          |            |         |          |
| ES0513900R79 | PAG. BSCH                     |       | 31-10-2001   | 1/202             | 2.995,83                  |          |            |         |          |
|              |                               |       | 12-11-2001   | 1/201             |                           |          |            |         |          |
|              |                               |       | 14-11-2001   | 1/2.015           |                           |          |            |         |          |
|              |                               |       | 23-11-2001   | 1/402             |                           |          |            |         |          |
|              |                               |       | 6-12-2001    | 1/202             |                           |          |            |         |          |
|              |                               |       | 7-12-2001    | 1/129             |                           |          |            |         |          |
|              |                               |       | 12-12-2001   | 1/360             |                           |          |            |         |          |
|              |                               |       | 13-12-2001   | 1/261             |                           |          |            |         |          |
|              |                               |       | 18-12-2001   | 1/6.676           |                           |          |            |         |          |
|              |                               |       | 21-12-2001   | 1/358             |                           |          |            |         |          |
|              |                               |       | 24-12-2001   | 1/1.003           |                           |          |            |         |          |
|              |                               |       | 27-12-2001   | 1/1.424           |                           |          |            |         |          |
|              |                               |       | 28-12-2001   | 1/1.213           |                           |          |            |         |          |
|              |                               |       | ES0513900R87 | PAG. BSCH         |                           |          | 31-10-2001 | 1/142   | 2.954,48 |
|              |                               |       |              |                   |                           |          | 13-11-2001 | 1/519   |          |
| ES0513900S37 | PAG. BSCH                     |       | 26-11-2001   | 1/242             | 2.983,01                  |          |            |         |          |
|              |                               |       | 13-12-2001   | 1/402             |                           |          |            |         |          |
|              |                               |       | 14-12-2001   | 1/101             |                           |          |            |         |          |
|              |                               |       | 19-12-2001   | 1/215             |                           |          |            |         |          |
|              |                               |       | 24-12-2001   | 1/334             |                           |          |            |         |          |
|              |                               |       | 27-12-2001   | 1/2.150           |                           |          |            |         |          |
|              |                               |       | 30-11-2001   | 1/302             |                           | 2.997,56 |            |         |          |
|              |                               |       | 12-12-2001   | 1/261             |                           |          |            |         |          |
|              |                               |       | 14-12-2001   | 1/2.790           |                           |          |            |         |          |
|              |                               |       | 17-12-2001   | 1/661             |                           |          |            |         |          |
| 19-12-2001   | 1/200                         |       |              |                   |                           |          |            |         |          |
| 20-12-2001   | 1/309                         |       |              |                   |                           |          |            |         |          |
| 21-12-2001   | 1/668                         |       |              |                   |                           |          |            |         |          |
| 24-12-2001   | 1/3.512                       |       |              |                   |                           |          |            |         |          |
| ES0513900T44 | PAG. BSCH                     |       | 5-12-2001    | 1/207             | 2.994,74                  |          |            |         |          |
|              |                               |       | 6-12-2001    | 1/453             |                           |          |            |         |          |
|              |                               |       | 7-12-2001    | 1/909             |                           |          |            |         |          |
|              |                               |       | 18-12-2001   | 1/165             |                           |          |            |         |          |
|              |                               |       | 19-12-2001   | 1/1.915           |                           |          |            |         |          |
|              |                               |       | 20-12-2001   | 1/401             |                           |          |            |         |          |
|              |                               |       | 24-12-2001   | 1/200             |                           |          |            |         |          |
|              |                               |       | 28-12-2001   | 1/871             |                           |          |            |         |          |
|              |                               |       | ES0513900U09 | PAG. BSCH         |                           |          | 13-12-2001 | 1/3.371 | 2.896,71 |
|              |                               |       |              |                   |                           |          | 7- 3-2001  | 1/1.500 |          |
| ES0514600032 | PAG. C.A. DE MURCIA           |       | 20-11-2001   | 1/20.000          | 983,55                    |          |            |         |          |
|              |                               |       | 30-11-2001   | 1/1.202           |                           |          |            |         |          |
|              |                               |       | 3-12-2001    | 1/150             |                           |          |            |         |          |
|              |                               |       | 25- 4-2001   | 1/602             |                           |          |            |         |          |
|              |                               |       | 21-12-2001   | 1/3.000           |                           |          |            |         |          |
| ES0514600123 | PAG. C.A. DE MURCIA           |       | 19-10-2001   | 1/8.800           | 988,64                    |          |            |         |          |
| ES0514600263 | PAG. C.A. DE MURCIA           |       | 24-10-2001   | 1/20.000          | 966,76                    |          |            |         |          |
| ES0514600289 | PAG. C.A. DE MURCIA           |       | 2-11-2001    | 1/6.500           | 960,73                    |          |            |         |          |
| ES0514600297 | PAG. C.A. DE MURCIA           |       | 12-11-2001   | 1/15.000          | 968,04                    |          |            |         |          |
| ES0514600313 | PAG. C.A. DE MURCIA           |       | 23-11-2001   | 1/2.500           | 964,29                    |          |            |         |          |
| ES0514600321 | PAG. C.A. DE MURCIA           |       | 14-12-2001   | 1/26.400          | 968,26                    |          |            |         |          |
| ES0514600339 | PAG. C.A. DE MURCIA           |       | 14-12-2001   | 1/15.000          | 997,06                    |          |            |         |          |
| ES0514600347 | PAG. C.A. DE MURCIA           |       | 26- 2-2001   | 1/10              | 983,82                    |          |            |         |          |
| ES0514961319 | PAG. C.A. MUNICIPAL DE BURGOS |       | 5- 6-2001    | 1/30              | 97.201,00                 |          |            |         |          |
| ES0514961350 | PAG. C.A. MUNICIPAL DE BURGOS |       | 7-12-2001    | 1/350             | 98.420,81                 |          |            |         |          |
|              |                               |       | 14-12-2001   | 1/121             |                           |          |            |         |          |
| ES0514961376 | PAG. C.A. MUNICIPAL DE BURGOS |       | 23-10-2001   | 1/44              | 99.107,83                 |          |            |         |          |
| ES0514961384 | PAG. C.A. MUNICIPAL DE BURGOS |       | 23-10-2001   | 1/20              | 98.970,77                 |          |            |         |          |
|              |                               |       | 5-12-2001    | 1/43              |                           |          |            |         |          |
| ES0514961392 | PAG. C.A. MUNICIPAL DE BURGOS |       | 24-10-2001   | 1/600             | 98.318,75                 |          |            |         |          |

| ISIN         | Nombre del valor                    | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|-------------------------------------|-------|------------|-------------------|---------------------------|
| ES0514961400 | PAG. C.A. MUNICIPAL DE BURGOS       |       | 24-10-2001 | 1/130             | 98.466,33                 |
| ES0514961418 | PAG. C.A. MUNICIPAL DE BURGOS       |       | 16-11-2001 | 1/150             | 98.498,15                 |
| ES0514845066 | PAG. C.A.DE LA INMACULADA DE ARAGON |       | 10-10-2001 | 1/20              | 96.752,93                 |
| ES0514845074 | PAG. C.A.DE LA INMACULADA DE ARAGON |       | 19-10-2001 | 1/170             | 97.444,99                 |
| ES0514845082 | PAG. C.A.DE LA INMACULADA DE ARAGON |       | 30-10-2001 | 1/80              | 98.240,30                 |
| ES0514845090 | PAG. C.A.DE LA INMACULADA DE ARAGON |       | 2-11-2001  | 1/65              | 96.803,76                 |
| ES0514845108 | PAG. C.A.DE LA INMACULADA DE ARAGON |       | 8-11-2001  | 1/20              | 98.521,37                 |
| ES0514965138 | PAG. C.A.NAVARRA                    |       | 12- 2-2001 | 1/30              | 99.392,21                 |
|              |                                     |       | 7-11-2001  | 1/24              |                           |
| ES0514965351 | PAG. C.A.NAVARRA                    |       | 23-10-2001 | 1/130             | 99.206,62                 |
|              |                                     |       | 25-10-2001 | 1/212             |                           |
|              |                                     |       | 18-12-2001 | 1/69              |                           |
| ES0514965385 | PAG. C.A.NAVARRA                    |       | 2-11-2001  | 1/107             | 99.240,86                 |
|              |                                     |       | 7-11-2001  | 1/50              |                           |
|              |                                     |       | 16-11-2001 | 1/15              |                           |
|              |                                     |       | 27-11-2001 | 1/58              |                           |
| ES0514965401 | PAG. C.A.NAVARRA                    |       | 11-12-2001 | 1/59              | 98.377,64                 |
|              |                                     |       | 12-12-2001 | 1/250             |                           |
| ES05148400H0 | PAG. CAJA DE AHORROS DE CATALUÑA    |       | 28- 6-2001 | 1/1.540           | 9.939,69                  |
|              |                                     |       | 23- 7-2001 | 1/100             |                           |
|              |                                     |       | 26- 7-2001 | 1/130             |                           |
|              |                                     |       | 27- 7-2001 | 1/16              |                           |
|              |                                     |       | 30- 7-2001 | 1/1.541           |                           |
|              |                                     |       | 1- 8-2001  | 1/80              |                           |
|              |                                     |       | 9- 8-2001  | 1/540             |                           |
|              |                                     |       | 23- 8-2001 | 1/755             |                           |
|              |                                     |       | 16-10-2001 | 1/50              |                           |
|              |                                     |       | 24-10-2001 | 1/365             |                           |
|              |                                     |       | 26-10-2001 | 1/1.770           |                           |
|              |                                     |       | 30-10-2001 | 1/20              |                           |
|              |                                     |       | 6-11-2001  | 1/15              |                           |
|              |                                     |       | 14-11-2001 | 1/140             |                           |
|              |                                     |       | 21-11-2001 | 1/10.475          |                           |
|              |                                     |       | 27-11-2001 | 1/5.060           |                           |
|              |                                     |       | 28-11-2001 | 1/1.100           |                           |
|              |                                     |       | 29-11-2001 | 1/4.000           |                           |
|              |                                     |       | 14-12-2001 | 1/450             |                           |
|              |                                     |       | 21-12-2001 | 1/61              |                           |
|              |                                     |       | 24-12-2001 | 1/3.207           |                           |
|              |                                     |       | 28-12-2001 | 1/71              |                           |
| ES05148400K4 | PAG. CAJA DE AHORROS DE CATALUÑA    |       | 10- 7-2001 | 1/4.420           | 9.924,49                  |
|              |                                     |       | 11- 7-2001 | 1/1.500           |                           |
|              |                                     |       | 13- 7-2001 | 1/1.620           |                           |
|              |                                     |       | 18- 7-2001 | 1/1.230           |                           |
|              |                                     |       | 19- 7-2001 | 1/280             |                           |
|              |                                     |       | 4-10-2001  | 1/35              |                           |
|              |                                     |       | 5-10-2001  | 1/160             |                           |
|              |                                     |       | 10-10-2001 | 1/498             |                           |
|              |                                     |       | 15-10-2001 | 1/400             |                           |
|              |                                     |       | 16-10-2001 | 1/33              |                           |
|              |                                     |       | 13-11-2001 | 1/1.955           |                           |
|              |                                     |       | 16-11-2001 | 1/5.800           |                           |
|              |                                     |       | 28-11-2001 | 1/23              |                           |
|              |                                     |       | 3-12-2001  | 1/41              |                           |
|              |                                     |       | 12-12-2001 | 1/2.644           |                           |
|              |                                     |       | 13-12-2001 | 1/100             |                           |
|              |                                     |       | 21-12-2001 | 1/100             |                           |
|              |                                     |       | 24-12-2001 | 1/100             |                           |
| ES05148400L2 | PAG. CAJA DE AHORROS DE CATALUÑA    |       | 18- 7-2001 | 1/600             | 9.823,84                  |
|              |                                     |       | 25- 9-2001 | 1/200             |                           |
|              |                                     |       | 5-10-2001  | 1/115             |                           |
|              |                                     |       | 10-10-2001 | 1/30              |                           |
|              |                                     |       | 17-10-2001 | 1/19              |                           |
| ES05148400O6 | PAG. CAJA DE AHORROS DE CATALUÑA    |       | 6- 8-2001  | 1/200             | 9.770,33                  |
|              |                                     |       | 16-11-2001 | 1/1.100           |                           |
|              |                                     |       | 22-11-2001 | 1/2.746           |                           |
| ES05148400P3 | PAG. CAJA DE AHORROS DE CATALUÑA    |       | 10- 8-2001 | 1/1.100           | 9.926,21                  |
|              |                                     |       | 10- 9-2001 | 1/42              |                           |
|              |                                     |       | 7-11-2001  | 1/364             |                           |
|              |                                     |       | 13-11-2001 | 1/23              |                           |
|              |                                     |       | 14-11-2001 | 1/15              |                           |

| ISIN         | Nombre del valor                            | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------|---------------------------|
| ES05148400S7 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 15-11-2001 | 1/450             | 9.925,56                  |
|              |   |       | 16-11-2001 | 1/130             |                           |
|              |   |       | 23-11-2001 | 1/135             |                           |
|              |   |       | 13-12-2001 | 1/70              |                           |
|              |   |       | 17-12-2001 | 1/885             |                           |
|              |   |       | 18-12-2001 | 1/477             |                           |
|              |   |       | 19-12-2001 | 1/450             |                           |
|              |   |       | 27- 8-2001 | 1/490             |                           |
|              |   |       | 29- 8-2001 | 1/2.500           |                           |
|              |   |       | 3- 9-2001  | 1/27              |                           |
|              |   |       | 9-11-2001  | 1/17              |                           |
|              |   |       | 26-11-2001 | 1/16              |                           |
|              |   |       | 29-11-2001 | 1/303             |                           |
|              |   |       | 24-12-2001 | 1/1.073           |                           |
| ES05148400T5 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 29- 8-2001 | 1/2.500           | 9.726,65                  |
|              |   |       | 8-10-2001  | 1/350             |                           |
| ES05148400V1 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 24- 9-2001 | 1/700             | 9.661,74                  |
|              |   |       | 28- 9-2001 | 1/200             |                           |
| ES05148400W9 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 25- 9-2001 | 1/1.500           | 9.882,28                  |
|              |   |       | 26- 9-2001 | 1/1.000           |                           |
|              |   |       | 27- 9-2001 | 1/680             |                           |
|              |   |       | 4-10-2001  | 1/200             |                           |
|              |   |       | 5-10-2001  | 1/40              |                           |
|              |   |       | 24-12-2001 | 1/569             |                           |
| ES05148400Y5 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 9-10-2001  | 1/241             | 9.699,98                  |
|              |   |       | 15-10-2001 | 1/2.800           |                           |
| ES05148400Z2 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 20-11-2001 | 1/300             | 9.675,56                  |
|              |   |       | 23-11-2001 | 1/895             |                           |
| ES05148401B1 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 6-11-2001  | 1/180             | 9.810,16                  |
|              |   |       | 12-12-2001 | 1/13.500          |                           |
|              |   |       | 19-12-2001 | 1/600             |                           |
|              |   |       | 24-12-2001 | 1/6.600           |                           |
| ES05148401C9 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 7-11-2001  | 1/220             | 9.866,92                  |
|              |   |       | 8-11-2001  | 1/100             |                           |
|              |   |       | 15-11-2001 | 1/560             |                           |
|              |   |       | 16-11-2001 | 1/7.500           |                           |
|              |   |       | 12-12-2001 | 1/8.000           |                           |
|              |   |       | 19-11-2001 | 1/28              |                           |
| ES05148401E5 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 20-11-2001 | 1/600             | 9.625,74                  |
|              |   |       | 22-11-2001 | 1/15.000          |                           |
| ES05148401F2 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 23-11-2001 | 1/565             | 9.840,37                  |
|              |   |       | 29-11-2001 | 1/161             |                           |
| ES0514840695 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 22- 8-2000 | 1/2.207           | 9.898,18                  |
|              |   |       | 24- 8-2000 | 1/100             |                           |
|              |   |       | 1- 2-2001  | 1/60              |                           |
|              |   |       | 14- 2-2001 | 1/15              |                           |
|              |   |       | 19- 2-2001 | 1/3.000           |                           |
|              |   |       | 23- 2-2001 | 1/299             |                           |
|              |   |       | 14- 5-2001 | 1/2.500           |                           |
|              |   |       | 25- 5-2001 | 1/1.000           |                           |
|              |   |       | 5- 4-2001  | 1/250             |                           |
|              |   |       | 9- 4-2001  | 1/18              |                           |
|              |   |       | 12- 4-2001 | 1/30              |                           |
| ES0514840950 | PAG. CAJA DE AHORROS DE CATALUÑA            |       | 19- 4-2001 | 1/500             | 9.813,14                  |
|              |   |       | 8- 5-2001  | 1/600             |                           |
| ES0515309195 | PAG. CAJA DE AHORROS GIPUZKOA SAN SEBASTIAN |       | 20- 9-2001 | 1/705             | 98.957,69                 |
|              |   |       | 26-10-2001 | 1/60              |                           |
|              |   |       | 30-10-2001 | 1/115             |                           |
|              |   |       | 29-10-2001 | 1/100             |                           |
|              |   |       | 25-10-2001 | 1/100             |                           |
|              |   |       | 30-10-2001 | 1/30              |                           |
| ES0515309203 | PAG. CAJA DE AHORROS GIPUZKOA SAN SEBASTIAN |       | 29-10-2001 | 1/400             | 98.331,03                 |
|              |   |       | 24-10-2001 | 1/137             |                           |
|              |   |       | 26-10-2001 | 1/52              |                           |
|              |   |       | 1- 2-2001  | 1/670             |                           |
|              |   |       | 7-11-2001  | 1/70              |                           |
|              |   |       | 28- 2-2001 | 1/346             |                           |
| ES0515474023 | PAG. CAJA ESPAÑA                            |       | 16-11-2001 | 1/25              | 99.137,10                 |
|              |   |       | 20- 7-2001 | 1/120             |                           |
| ES0515474056 | PAG. CAJA ESPAÑA                            |       | 20- 9-2001 | 1/170             | 99.123,37                 |
|              |   |       |            |                   |                           |
| ES0515474163 | PAG. CAJA ESPAÑA                            |       |            |                   | 99.366,35                 |
|              |   |       |            |                   |                           |

| ISIN         | Nombre del valor          | Serie | F. emisión   | Número inicio/fin | Valor medio<br>—<br>Euros |  |            |         |        |
|--------------|---------------------------|-------|--------------|-------------------|---------------------------|--|------------|---------|--------|
| ES0515474205 | PAG. CAJA ESPAÑA          |       | 26-10-2001   | 1/52              | 98.286,79                 |  |            |         |        |
|              |                           |       | 23-11-2001   | 1/142             |                           |  |            |         |        |
|              |                           |       | 30-10-2001   | 1/30              |                           |  |            |         |        |
|              |                           |       | 2-11-2001    | 1/93              |                           |  |            |         |        |
|              |                           |       | 8-11-2001    | 1/20              |                           |  |            |         |        |
|              |                           |       | 7-12-2001    | 1/100             |                           |  |            |         |        |
|              |                           |       | 15- 3-2001   | 1/24.830          |                           |  |            |         |        |
|              |                           |       | 20- 4-2001   | 1/39.000          |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/622             |                           |  |            |         |        |
|              |                           |       | 29-10-2001   | 1/549             |                           |  |            |         |        |
| ES0515474213 | PAG. CAJA ESPAÑA          |       | 27-11-2001   | 1/1.156           | 98.292,66                 |  |            |         |        |
|              |                           |       | 7- 9-2001    | 1/18              |                           |  |            |         |        |
|              |                           |       | 14- 9-2001   | 1/25              |                           |  |            |         |        |
|              |                           |       | 17- 9-2001   | 1/46              |                           |  |            |         |        |
|              |                           |       | 19- 9-2001   | 1/77              |                           |  |            |         |        |
|              |                           |       | 20- 9-2001   | 1/84              |                           |  |            |         |        |
|              |                           |       | 12-12-2001   | 1/6               |                           |  |            |         |        |
|              |                           |       | 27-12-2001   | 1/5               |                           |  |            |         |        |
|              |                           |       | 21- 9-2001   | 1/24              |                           |  |            |         |        |
|              |                           |       | 24- 9-2001   | 1/12              |                           |  |            |         |        |
| ES0515474221 | PAG. CHASE MANHATTAN BANK |       | 25- 9-2001   | 1/27              | 99.697,80                 |  |            |         |        |
|              |                           |       | 26- 9-2001   | 1/30              |                           |  |            |         |        |
|              |                           |       | 27- 9-2001   | 1/24              |                           |  |            |         |        |
|              |                           |       | 28- 9-2001   | 1/108             |                           |  |            |         |        |
|              |                           |       | 2-10-2001    | 1/124             |                           |  |            |         |        |
|              |                           |       | 3-10-2001    | 1/46              |                           |  |            |         |        |
|              |                           |       | 4-10-2001    | 1/40              |                           |  |            |         |        |
|              |                           |       | 5-10-2001    | 1/84              |                           |  |            |         |        |
|              |                           |       | 8-10-2001    | 1/42              |                           |  |            |         |        |
|              |                           |       | 9-10-2001    | 1/169             |                           |  |            |         |        |
| ES0518554771 | PAG. CHASE MANHATTAN BANK |       | 10-10-2001   | 1/37              | 990,13                    |  |            |         |        |
|              |                           |       | 11-10-2001   | 1/144             |                           |  |            |         |        |
|              |                           |       | 15-10-2001   | 1/172             |                           |  |            |         |        |
|              |                           |       | 16-10-2001   | 1/9               |                           |  |            |         |        |
|              |                           |       | 17-10-2001   | 1/6               |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/32              |                           |  |            |         |        |
|              |                           |       | 19-10-2001   | 1/15              |                           |  |            |         |        |
|              |                           |       | 5-10-2001    | 1/71              |                           |  |            |         |        |
|              |                           |       | 8-10-2001    | 1/36              |                           |  |            |         |        |
|              |                           |       | 9-10-2001    | 1/18              |                           |  |            |         |        |
| ES0518554987 | PAG. CORPORACION ANDINA   |       | 15-10-2001   | 1/54              | 982,78                    |  |            |         |        |
|              |                           |       | 16-10-2001   | 1/6               |                           |  |            |         |        |
|              |                           |       | 17-10-2001   | 1/18              |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/132             |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/12              |                           |  |            |         |        |
|              |                           |       | 19-10-2001   | 1/6               |                           |  |            |         |        |
|              |                           |       | 22-10-2001   | 1/37              |                           |  |            |         |        |
|              |                           |       | 23-10-2001   | 1/43              |                           |  |            |         |        |
|              |                           |       | 24-10-2001   | 1/49              |                           |  |            |         |        |
|              |                           |       | 25-10-2001   | 1/56              |                           |  |            |         |        |
| ES0567960069 | PAG. CORPORACION ANDINA   |       | 26-10-2001   | 1/60              | 98.240,13                 |  |            |         |        |
|              |                           |       | 2-11-2001    | 1/18              |                           |  |            |         |        |
|              |                           |       | 3- 1-2001    | 1/2.000           |                           |  |            |         |        |
|              |                           |       | 3- 7-2001    | 1/5.000           |                           |  |            |         |        |
|              |                           |       | 2-10-2001    | 1/6.500           |                           |  |            |         |        |
|              |                           |       | 9- 1-2001    | 1/1.500           |                           |  |            |         |        |
|              |                           |       | 10- 7-2001   | 1/4.000           |                           |  |            |         |        |
|              |                           |       | 9-10-2001    | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 11-12-2001   | 1/710             |                           |  |            |         |        |
|              |                           |       | 23- 1-2001   | 1/6.500           |                           |  |            |         |        |
| ES0567960077 | PAG. CORPORACION ANDINA   |       | 30- 1-2001   | 1/4.000           | 992,38                    |  |            |         |        |
|              |                           |       | 24- 7-2001   | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 23-10-2001   | 1/10.000          |                           |  |            |         |        |
|              |                           |       | 25-10-2001   | 1/50.000          |                           |  |            |         |        |
|              |                           |       | 24-12-2001   | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 24-12-2001   | 1/20.000          |                           |  |            |         |        |
|              |                           |       | 30- 1-2001   | 1/23.200          |                           |  |            |         |        |
|              |                           |       | 1- 2-2001    | 1/10.500          |                           |  |            |         |        |
|              |                           |       | 24- 4-2001   | 1/1.000           |                           |  |            |         |        |
|              |                           |       | 30- 1-2001   | 1/13.000          |                           |  |            |         |        |
| ES0567960085 | PAG. CORPORACION ANDINA   |       | 30-10-2001   | 1/13.600          | 992,36                    |  |            |         |        |
|              |                           |       | 6- 2-2001    | 1/1.500           |                           |  |            |         |        |
|              |                           |       | 8- 5-2001    | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 6-11-2001    | 1/5.000           |                           |  |            |         |        |
|              |                           |       | 27- 2-2001   | 1/1.500           |                           |  |            |         |        |
|              |                           |       | ES05273347C1 | PAG. EDAMLEASING  |                           |  |            |         | 991,78 |
|              |                           |       | ES05273347H0 | PAG. EDAMLEASING  |                           |  | 27- 2-2001 | 1/1.500 | 991,64 |
|              |                           |       |              |                   |                           |  | 27-12-2001 | 1/5     |        |
|              |                           |       |              |                   |                           |  | 21- 9-2001 | 1/24    |        |
|              |                           |       |              |                   |                           |  | 24- 9-2001 | 1/12    |        |
| 25- 9-2001   | 1/27                      |       |              |                   |                           |  |            |         |        |
| 26- 9-2001   | 1/30                      |       |              |                   |                           |  |            |         |        |
| 27- 9-2001   | 1/24                      |       |              |                   |                           |  |            |         |        |
| 28- 9-2001   | 1/108                     |       |              |                   |                           |  |            |         |        |
| 2-10-2001    | 1/124                     |       |              |                   |                           |  |            |         |        |
| 3-10-2001    | 1/46                      |       |              |                   |                           |  |            |         |        |
| ES05273347L2 | PAG. EDAMLEASING          |       | 4-10-2001    | 1/40              | 996,97                    |  |            |         |        |
|              |                           |       | 5-10-2001    | 1/84              |                           |  |            |         |        |
|              |                           |       | 8-10-2001    | 1/42              |                           |  |            |         |        |
|              |                           |       | 9-10-2001    | 1/169             |                           |  |            |         |        |
|              |                           |       | 10-10-2001   | 1/37              |                           |  |            |         |        |
|              |                           |       | 11-10-2001   | 1/144             |                           |  |            |         |        |
|              |                           |       | 15-10-2001   | 1/172             |                           |  |            |         |        |
|              |                           |       | 16-10-2001   | 1/9               |                           |  |            |         |        |
|              |                           |       | 17-10-2001   | 1/6               |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/32              |                           |  |            |         |        |
| ES05273347N8 | PAG. EDAMLEASING          |       | 19-10-2001   | 1/15              | 971,45                    |  |            |         |        |
|              |                           |       | 5-10-2001    | 1/71              |                           |  |            |         |        |
|              |                           |       | 8-10-2001    | 1/36              |                           |  |            |         |        |
|              |                           |       | 9-10-2001    | 1/18              |                           |  |            |         |        |
|              |                           |       | 15-10-2001   | 1/54              |                           |  |            |         |        |
|              |                           |       | 16-10-2001   | 1/6               |                           |  |            |         |        |
|              |                           |       | 17-10-2001   | 1/18              |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/132             |                           |  |            |         |        |
|              |                           |       | 18-10-2001   | 1/12              |                           |  |            |         |        |
|              |                           |       | 19-10-2001   | 1/6               |                           |  |            |         |        |
| ES05273347R9 | PAG. EDAMLEASING          |       | 22-10-2001   | 1/37              | 987,9                     |  |            |         |        |
|              |                           |       | 23-10-2001   | 1/43              |                           |  |            |         |        |
|              |                           |       | 24-10-2001   | 1/49              |                           |  |            |         |        |
|              |                           |       | 25-10-2001   | 1/56              |                           |  |            |         |        |
|              |                           |       | 26-10-2001   | 1/60              |                           |  |            |         |        |
|              |                           |       | 2-11-2001    | 1/18              |                           |  |            |         |        |
|              |                           |       | 3- 1-2001    | 1/2.000           |                           |  |            |         |        |
|              |                           |       | 3- 7-2001    | 1/5.000           |                           |  |            |         |        |
|              |                           |       | 2-10-2001    | 1/6.500           |                           |  |            |         |        |
|              |                           |       | 9- 1-2001    | 1/1.500           |                           |  |            |         |        |
| ES0530670HM9 | PAG. ENDESA               |       | 10- 7-2001   | 1/4.000           | 991,06                    |  |            |         |        |
|              |                           |       | 9-10-2001    | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 11-12-2001   | 1/710             |                           |  |            |         |        |
|              |                           |       | 23- 1-2001   | 1/6.500           |                           |  |            |         |        |
|              |                           |       | 30- 1-2001   | 1/4.000           |                           |  |            |         |        |
|              |                           |       | 24- 7-2001   | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 23-10-2001   | 1/10.000          |                           |  |            |         |        |
|              |                           |       | 25-10-2001   | 1/50.000          |                           |  |            |         |        |
|              |                           |       | 24-12-2001   | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 24-12-2001   | 1/20.000          |                           |  |            |         |        |
| ES0530670HM9 | PAG. ENDESA               |       | 30- 1-2001   | 1/23.200          | 992,38                    |  |            |         |        |
|              |                           |       | 1- 2-2001    | 1/10.500          |                           |  |            |         |        |
|              |                           |       | 24- 4-2001   | 1/1.000           |                           |  |            |         |        |
|              |                           |       | 30- 1-2001   | 1/13.000          |                           |  |            |         |        |
|              |                           |       | 30-10-2001   | 1/13.600          |                           |  |            |         |        |
|              |                           |       | 6- 2-2001    | 1/1.500           |                           |  |            |         |        |
|              |                           |       | 8- 5-2001    | 1/3.000           |                           |  |            |         |        |
|              |                           |       | 6-11-2001    | 1/5.000           |                           |  |            |         |        |
|              |                           |       | 27- 2-2001   | 1/1.500           |                           |  |            |         |        |
|              |                           |       | ES0530670HN7 | PAG. ENDESA       |                           |  |            |         | 991,78 |
| ES0530670HQ0 | PAG. ENDESA               |       | 27- 2-2001   | 1/1.500           | 991,64                    |  |            |         |        |

| ISIN         | Nombre del valor            | Serie | F. emisión   | Número inicio/fin           | Valor medio<br>-<br>Euros |            |            |          |
|--------------|-----------------------------|-------|--------------|-----------------------------|---------------------------|------------|------------|----------|
| ES0530670HZ1 | PAG. ENDESA                 |       | 28- 8-2001   | 1/30.700                    | 985,08                    |            |            |          |
|              |                             |       | 27-11-2001   | 1/10.450                    |                           |            |            |          |
|              |                             |       | 4- 5-2001    | 1/6.000                     |                           |            |            |          |
|              |                             |       | 30-10-2001   | 1/5.000                     |                           |            |            |          |
| ES0530670IA2 | PAG. ENDESA                 |       | 8- 5-2001    | 1/5.000                     | 981,5                     |            |            |          |
|              |                             |       | ES0530670IB0 | PAG. ENDESA                 |                           | 16- 5-2001 | 1/4.000    | 985,25   |
| ES0530670IG9 | PAG. ENDESA                 |       | 13-11-2001   | 1/5.000                     | 983,9                     |            |            |          |
|              |                             |       | 19- 6-2001   | 1/3.000                     |                           |            |            |          |
|              |                             |       | 18-12-2001   | 1/11.000                    |                           |            |            |          |
| ES0530670IJ3 | PAG. ENDESA                 |       | 14- 8-2001   | 1/3.000                     | 978,05                    |            |            |          |
|              |                             |       | ES0530670IL9 | PAG. ENDESA                 |                           | 21- 8-2001 | 1/22.200   | 991,62   |
| ES0530670IO3 | PAG. ENDESA                 |       | 20-11-2001   | 1/12.300                    | 987,08                    |            |            |          |
|              |                             |       | ES0530670IP0 | PAG. ENDESA                 |                           |            | 18- 9-2001 | 1/3.000  |
|              |                             |       | ES0530670IS4 | PAG. ENDESA                 |                           |            | 9-10-2001  | 1/8.500  |
|              |                             |       | ES0530670IU0 | PAG. ENDESA                 |                           |            | 11-12-2001 | 1/6.500  |
|              |                             |       | ES0500105B93 | PAG. GENERALIDAD VALENCIANA |                           |            | 18-12-2001 | 1/22.500 |
|              |                             |       |              |                             |                           |            | 5- 7-2000  | 1/1.017  |
|              |                             |       |              |                             |                           |            | 3- 1-2001  | 1/3.083  |
|              |                             |       |              |                             |                           |            | 4- 7-2001  | 1/3.250  |
|              |                             |       |              |                             |                           |            | 11- 7-2001 | 1/71     |
|              |                             |       |              |                             |                           |            | 26- 9-2001 | 1/2.355  |
| ES0500105C76 | PAG. GENERALIDAD VALENCIANA |       | 3-10-2001    | 1/5.288                     | 977,95                    |            |            |          |
|              |                             |       | 20- 9-2000   | 1/2.026                     |                           |            |            |          |
|              |                             |       | 12- 9-2001   | 1/2.123                     |                           |            |            |          |
|              |                             |       | 12-12-2001   | 1/6.708                     |                           |            |            |          |
| ES0500105D83 | PAG. GENERALIDAD VALENCIANA |       | 22-11-2000   | 1/2.300                     | 986,09                    |            |            |          |
|              |                             |       | 23- 5-2001   | 1/2.308                     |                           |            |            |          |
|              |                             |       | 21-11-2001   | 1/3.198                     |                           |            |            |          |
| ES0500105E09 | PAG. GENERALIDAD VALENCIANA |       | 28- 2-2001   | 1/12                        | 991,69                    |            |            |          |
|              |                             |       | 28-11-2001   | 1/2.884                     |                           |            |            |          |
| ES0500105F24 | PAG. GENERALIDAD VALENCIANA |       | 13-12-2000   | 1/2.000                     | 983,96                    |            |            |          |
|              |                             |       | 12-12-2001   | 1/2.385                     |                           |            |            |          |
| ES0500105F57 | PAG. GENERALIDAD VALENCIANA |       | 17- 1-2001   | 1/6.576                     | 990,56                    |            |            |          |
|              |                             |       | 18- 7-2001   | 1/1.150                     |                           |            |            |          |
|              |                             |       | 25- 7-2001   | 1/462                       |                           |            |            |          |
|              |                             |       | 10-10-2001   | 1/4.973                     |                           |            |            |          |
|              |                             |       | 14- 2-2001   | 1/3.045                     |                           |            |            |          |
| ES0500105F73 | PAG. GENERALIDAD VALENCIANA |       | 14-11-2001   | 1/2.140                     | 991,73                    |            |            |          |
|              |                             |       | 21- 2-2001   | 1/1.522                     |                           |            |            |          |
|              |                             |       | 21-11-2001   | 1/2.793                     |                           |            |            |          |
| ES0500105G15 | PAG. GENERALIDAD VALENCIANA |       | 7- 3-2001    | 1/1.036                     | 989,16                    |            |            |          |
|              |                             |       | 29- 8-2001   | 1/488                       |                           |            |            |          |
|              |                             |       | 5- 9-2001    | 1/9.715                     |                           |            |            |          |
|              |                             |       | 2- 5-2001    | 1/9.050                     |                           |            |            |          |
| ES0500105G31 | PAG. GENERALIDAD VALENCIANA |       | 9- 5-2001    | 1/6.031                     | 986,54                    |            |            |          |
|              |                             |       | 31-10-2001   | 1/1.150                     |                           |            |            |          |
|              |                             |       | 7-11-2001    | 1/3.361                     |                           |            |            |          |
|              |                             |       | 16- 5-2001   | 1/2.015                     |                           |            |            |          |
|              |                             |       | 14-11-2001   | 1/300                       |                           |            |            |          |
| ES0500105H30 | PAG. GENERALIDAD VALENCIANA |       | 27- 6-2001   | 1/3.266                     | 980,71                    |            |            |          |
|              |                             |       | 4- 7-2001    | 1/78                        |                           |            |            |          |
| ES0500105H48 | PAG. GENERALIDAD VALENCIANA |       | 25- 7-2001   | 1/1.150                     | 992,43                    |            |            |          |
|              |                             |       | 24-10-2001   | 1/7.395                     |                           |            |            |          |
|              |                             |       | 19- 9-2001   | 1/3.577                     |                           |            |            |          |
| ES0500105H55 | PAG. GENERALIDAD VALENCIANA |       | 26- 9-2001   | 1/2.266                     | 991,52                    |            |            |          |
|              |                             |       | 19-12-2001   | 1/900                       |                           |            |            |          |
|              |                             |       | 10-10-2001   | 1/5.119                     |                           |            |            |          |
|              |                             |       | 17-10-2001   | 1/2.877                     |                           |            |            |          |
|              |                             |       | 24-10-2001   | 1/4.362                     |                           |            |            |          |
| ES0500105H89 | PAG. GENERALIDAD VALENCIANA |       | 30- 1-2001   | 1/4.000                     | 985,48                    |            |            |          |
|              |                             |       | ES0500105H97 | PAG. GENERALIDAD VALENCIANA |                           |            | 30- 7-2001 | 1/7.000  |
|              |                             |       | ES0500105I05 | PAG. GENERALIDAD VALENCIANA |                           |            | 30-10-2001 | 1/3.000  |
|              |                             |       | ES05444608C0 | PAG. HIDROCANTABRICO        |                           |            | 15- 2-2001 | 1/1.500  |
| ES05444608E6 | PAG. HIDROCANTABRICO        |       | 15-11-2001   | 1/6.000                     | 992,14                    |            |            |          |
|              |                             |       | 30- 3-2001   | 1/500                       |                           |            |            |          |
|              |                             |       | 30- 4-2001   | 1/1.000                     |                           |            |            |          |
| ES05444608H9 | PAG. HIDROCANTABRICO        |       | 30-10-2001   | 1/3.000                     | 989,75                    |            |            |          |
|              |                             |       | ES05444608K3 | PAG. HIDROCANTABRICO        |                           |            | 30- 8-2001 | 1/500    |
| ES05444608P2 | PAG. HIDROCANTABRICO        |       | 30-11-2001   | 1/2.500                     | 991,68                    |            |            |          |
|              |                             |       | 7- 9-2001    | 1/10                        |                           |            |            |          |
|              |                             |       | 17- 9-2001   | 1/8.000                     |                           |            |            |          |
| ES05444608R8 | PAG. HIDROCANTABRICO        |       | 17-12-2001   | 1/3.500                     | 198.096,14                |            |            |          |
|              |                             |       | ES05444608S6 | PAG. HIDROCANTABRICO        |                           |            | 28- 9-2001 | 1/3.000  |
| ES05444608U2 | PAG. HIDROCANTABRICO        |       | 28-12-2001   | 1/6.000                     | 982,58                    |            |            |          |
|              |                             |       | ES05444608V0 | PAG. HIDROCANTABRICO        |                           |            | 15-10-2001 | 1/10.000 |

| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|-------|------------|-------------------|---------------------------|
| ES05444608W8 | PAG. HIDROCANTABRICO           |       | 30-11-2001 | 1/12.500          | 983,77                    |
| ES05134952J2 | PAG. HISPAMER BANCO FINANCIERO |       | 30- 6-2000 | 1/48              | 978,61                    |
|              |                                |       | 26- 2-2001 | 1/1.000           |                           |
|              |                                |       | 27- 7-2001 | 1/617             |                           |
| ES05134952X3 | PAG. HISPAMER BANCO FINANCIERO |       | 14- 7-2000 | 1/1.166           | 995,78                    |
|              |                                |       | 6-11-2000  | 1/5.094           |                           |
|              |                                |       | 12- 1-2001 | 1/12              |                           |
|              |                                |       | 17- 1-2001 | 1/9.500           |                           |
|              |                                |       | 17- 1-2001 | 1/9.500           |                           |
|              |                                |       | 12- 6-2001 | 1/12.325          |                           |
|              |                                |       | 13- 7-2001 | 1/193             |                           |
|              |                                |       | 8-10-2001  | 1/3.338           |                           |
|              |                                |       | 12-11-2001 | 1/960             |                           |
|              |                                |       | 13-11-2001 | 1/1.207           |                           |
|              |                                |       | 14-11-2001 | 1/1.000           |                           |
|              |                                |       | 26-11-2001 | 1/570             |                           |
|              |                                |       | 30-11-2001 | 1/25.800          |                           |
|              |                                |       | 7-12-2001  | 1/4.694           |                           |
|              |                                |       | 14-12-2001 | 1/7.602           |                           |
|              |                                |       | 18-12-2001 | 1/324             |                           |
| ES05134953C5 | PAG. HISPAMER BANCO FINANCIERO |       | 28- 7-2000 | 1/18              | 994,46                    |
|              |                                |       | 26- 1-2001 | 1/50              |                           |
|              |                                |       | 31- 1-2001 | 1/9.300           |                           |
|              |                                |       | 19- 6-2001 | 1/2.000           |                           |
|              |                                |       | 25- 6-2001 | 1/30.768          |                           |
|              |                                |       | 24- 7-2001 | 1/500             |                           |
|              |                                |       | 27- 7-2001 | 1/433             |                           |
|              |                                |       | 23-10-2001 | 1/910             |                           |
|              |                                |       | 24-10-2001 | 1/425             |                           |
|              |                                |       | 25-10-2001 | 1/1.000           |                           |
|              |                                |       | 26-10-2001 | 1/2.146           |                           |
|              |                                |       | 28-11-2001 | 1/120.860         |                           |
|              |                                |       | 21-12-2001 | 1/1.785           |                           |
|              |                                |       | 28-12-2001 | 1/3.663           |                           |
| ES05134953D3 | PAG. HISPAMER BANCO FINANCIERO |       | 28- 7-2000 | 1/6               | 976,27                    |
|              |                                |       | 24- 8-2001 | 1/1.210           |                           |
|              |                                |       | 22-11-2001 | 1/18.400          |                           |
| ES05134953G6 | PAG. HISPAMER BANCO FINANCIERO |       | 4- 8-2000  | 1/6               | 993,26                    |
|              |                                |       | 11- 8-2000 | 1/24              |                           |
|              |                                |       | 9- 2-2001  | 1/20              |                           |
|              |                                |       | 12- 6-2001 | 1/12.365          |                           |
|              |                                |       | 10- 8-2001 | 1/93              |                           |
|              |                                |       | 6-11-2001  | 1/1.826           |                           |
|              |                                |       | 7-11-2001  | 1/819             |                           |
|              |                                |       | 8-11-2001  | 1/1.803           |                           |
|              |                                |       | 7-12-2001  | 1/2.803           |                           |
| ES05134953N2 | PAG. HISPAMER BANCO FINANCIERO |       | 1- 9-2000  | 1/60              | 967,03                    |
|              |                                |       | 8- 9-2000  | 1/18              |                           |
|              |                                |       | 6- 4-2001  | 1/42              |                           |
|              |                                |       | 5-10-2001  | 1/6.757           |                           |
| ES05134953S1 | PAG. HISPAMER BANCO FINANCIERO |       | 15- 9-2000 | 1/60              | 990,18                    |
|              |                                |       | 7-11-2000  | 1/13.000          |                           |
|              |                                |       | 13- 3-2001 | 1/655             |                           |
|              |                                |       | 16- 3-2001 | 1/50              |                           |
|              |                                |       | 14- 9-2001 | 1/1.047           |                           |
|              |                                |       | 17- 9-2001 | 1/306             |                           |
|              |                                |       | 18- 9-2001 | 1/2.000           |                           |
|              |                                |       | 16-11-2001 | 1/15.000          |                           |
|              |                                |       | 14-12-2001 | 1/9.656           |                           |
| ES05134953S1 | PAG. HISPAMER BANCO FINANCIERO |       | 17-12-2001 | 1/300             | 990,18                    |
|              |                                |       | 19-12-2001 | 1/1.564           |                           |
| ES05134953T9 | PAG. HISPAMER BANCO FINANCIERO |       | 15- 9-2000 | 1/48              | 969,7                     |
|              |                                |       | 19- 4-2001 | 1/3.800           |                           |
|              |                                |       | 20- 4-2001 | 1/2.537           |                           |
|              |                                |       | 25- 4-2001 | 1/40.000          |                           |
|              |                                |       | 19-10-2001 | 1/572             |                           |
| ES05134953W3 | PAG. HISPAMER BANCO FINANCIERO |       | 22- 9-2000 | 1/96              | 983,82                    |
|              |                                |       | 22- 3-2001 | 1/1.803           |                           |
|              |                                |       | 23- 3-2001 | 1/22.053          |                           |
|              |                                |       | 30- 3-2001 | 1/1.636           |                           |
|              |                                |       | 21- 9-2001 | 1/61.824          |                           |
|              |                                |       | 28- 9-2001 | 1/10.000          |                           |
|              |                                |       | 21-12-2001 | 1/1.561           |                           |
|              |                                |       | 24-12-2001 | 1/300             |                           |
|              |                                |       | 28-12-2001 | 1/800             |                           |



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|--------------|--------------------------------|-------|------------|-------------------|---------------------------|--------|
| ES05134954A7 | PAG. HISPAMER BANCO FINANCIERO |       | 29- 9-2000 | 1/33              | 967,92                    |        |
|              |                                |       | 27- 4-2001 | 1/27              |                           |        |
|              |                                |       | 26-10-2001 | 1/397             |                           |        |
| ES05134954C3 | PAG. HISPAMER BANCO FINANCIERO |       | 6-10-2000  | 1/24              | 983,13                    |        |
|              |                                |       | 13-11-2000 | 1/10.000          |                           |        |
|              |                                |       | 5- 4-2001  | 1/2.400           |                           |        |
|              |                                |       | 6- 4-2001  | 1/409             |                           |        |
|              |                                |       | 28- 9-2001 | 1/233             |                           |        |
|              |                                |       | 4-10-2001  | 1/11.305          |                           |        |
|              |                                |       | 5-10-2001  | 1/617             |                           |        |
|              |                                |       | 6-10-2000  | 1/9               |                           |        |
| ES05134954D1 | PAG. HISPAMER BANCO FINANCIERO |       | 13-10-2000 | 1/25              | 968,25                    |        |
|              |                                |       | 3- 5-2001  | 1/1.000           |                           |        |
|              |                                |       | 11- 5-2001 | 1/98              |                           |        |
|              |                                |       | 30-10-2001 | 1/5.600           |                           |        |
|              |                                |       | 31-10-2001 | 1/12.500          |                           |        |
|              |                                |       | 2-11-2001  | 1/18              |                           |        |
|              |                                |       | 8-11-2001  | 1/49              |                           |        |
| ES05134954I0 | PAG. HISPAMER BANCO FINANCIERO |       | 20-10-2000 | 1/10              |                           | 983,33 |
|              |                                |       | 20- 4-2001 | 1/3.055           |                           |        |
|              |                                |       | 18-10-2001 | 1/2.700           |                           |        |
|              |                                |       | 19-10-2001 | 1/1.105           |                           |        |
| ES05134954Q3 | PAG. HISPAMER BANCO FINANCIERO |       | 10-11-2000 | 1/60              | 983,68                    |        |
|              |                                |       | 27-11-2000 | 1/300             |                           |        |
|              |                                |       | 11- 5-2001 | 1/8.839           |                           |        |
|              |                                |       | 2-11-2001  | 1/372             |                           |        |
|              |                                |       | 8-11-2001  | 1/618             |                           |        |
| ES05134954U5 | PAG. HISPAMER BANCO FINANCIERO |       | 24-11-2000 | 1/32              | 968,33                    |        |
|              |                                |       | 1-12-2000  | 1/24              |                           |        |
|              |                                |       | 15-12-2000 | 1/78              |                           |        |
|              |                                |       | 22- 6-2001 | 1/76              |                           |        |
|              |                                |       | 17-12-2001 | 1/774             |                           |        |
|              |                                |       | 21-12-2001 | 1/407             |                           |        |
|              |                                |       | 15-12-2000 | 1/6               |                           |        |
| ES05134954W1 | PAG. HISPAMER BANCO FINANCIERO |       | 20- 3-2001 | 1/2.100           | 983,57                    |        |
|              |                                |       | 15- 6-2001 | 1/3.018           |                           |        |
|              |                                |       | 25- 6-2001 | 1/516             |                           |        |
|              |                                |       | 12-12-2001 | 1/25.000          |                           |        |
|              |                                |       | 13-12-2001 | 1/9.000           |                           |        |
|              |                                |       | 14-12-2001 | 1/111             |                           |        |
| ES05134954Y7 | PAG. HISPAMER BANCO FINANCIERO |       | 5- 1-2001  | 1/1.000           |                           | 991,68 |
|              |                                |       | 2- 7-2001  | 1/50.000          |                           |        |
|              |                                |       | 3- 7-2001  | 1/5.639           |                           |        |
|              |                                |       | 6- 7-2001  | 1/255             |                           |        |
|              |                                |       | 4-10-2001  | 1/623             |                           |        |
|              |                                |       | 5-10-2001  | 1/3.966           |                           |        |
|              |                                |       | 29-11-2001 | 1/348             |                           |        |
|              |                                |       | 30-11-2001 | 1/4.944           |                           |        |
|              |                                |       | 4-12-2001  | 1/1.657           |                           |        |
|              |                                |       | 17-12-2001 | 1/655             |                           |        |
| ES05134955C0 | PAG. HISPAMER BANCO FINANCIERO |       | 30- 1-2001 | 1/23.262          | 982,25                    |        |
|              |                                |       | 31- 1-2001 | 1/5.290           |                           |        |
|              |                                |       | 1- 2-2001  | 1/6.300           |                           |        |
|              |                                |       | 27- 4-2001 | 1/25.210          |                           |        |
|              |                                |       | 22-10-2001 | 1/44.897          |                           |        |
|              |                                |       | 26-10-2001 | 1/1.130           |                           |        |
|              |                                |       | 2- 2-2001  | 1/22              |                           |        |
| ES05134955E6 | PAG. HISPAMER BANCO FINANCIERO |       | 3- 8-2001  | 1/20.336          | 994                       |        |
|              |                                |       | 2-11-2001  | 1/4.507           |                           |        |
|              |                                |       | 29-11-2001 | 1/107.153         |                           |        |
|              |                                |       | 30-11-2001 | 1/103.467         |                           |        |
|              |                                |       | 23- 2-2001 | 1/835             |                           |        |
| ES05134955I7 | PAG. HISPAMER BANCO FINANCIERO |       | 18- 7-2001 | 1/8.200           | 976,88                    |        |
| ES05134955I7 | PAG. HISPAMER BANCO FINANCIERO |       | 20- 7-2001 | 1/4.732           |                           |        |
|              |                                |       | 23- 7-2001 | 1/2.800           | 994,39                    |        |
|              |                                |       | 18-10-2001 | 1/12.400          |                           |        |
|              |                                |       | 27-11-2001 | 1/12.300          |                           |        |
| ES05134955J5 | PAG. HISPAMER BANCO FINANCIERO |       | 23- 2-2001 | 1/21              |                           |        |
|              |                                |       | 27- 2-2001 | 1/33.350          |                           |        |
|              |                                |       | 30- 5-2001 | 1/16.768          |                           |        |
|              |                                |       | 13- 8-2001 | 1/4.000           |                           |        |
|              |                                |       | 24- 8-2001 | 1/495             |                           |        |
|              |                                |       | 23-11-2001 | 1/1.104           |                           |        |
|              |                                |       | 24-12-2001 | 1/151.887         |                           |        |
|              |                                |       | 28-12-2001 | 1/300             |                           |        |

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|--------------|--------------------------------|-------|--|--|---------------------------|
| ES05134955L1 | PAG. HISPAMER BANCO FINANCIERO |       | 2- 3-2001<br>31- 8-2001<br>29-11-2001<br>30-11-2001<br>17-12-2001  | 1/112<br>1/324<br>1/1.212<br>1/1.799<br>1/8.210  | 992,86                    |
| ES05134955N7 | PAG. HISPAMER BANCO FINANCIERO |       | 8- 3-2001<br>20- 3-2001<br>5- 4-2001<br>18- 5-2001<br>16-11-2001<br>20-11-2001   | 1/1.500<br>1/1.000<br>1/1.000<br>1/144<br>1/66.165<br>1/25.000                             | 983,87                    |
| ES05134955P2 | PAG. HISPAMER BANCO FINANCIERO |       | 9- 3-2001<br>6- 9-2001<br>7- 9-2001<br>8-11-2001<br>4-12-2001<br>7-12-2001   | 1/93<br>1/12.000<br>1/25.625<br>1/311<br>1/1.384<br>1/3.108                                | 991,2                     |
| ES05134955U2 | PAG. HISPAMER BANCO FINANCIERO |       | 30- 3-2001<br>24- 9-2001<br>28- 9-2001   | 1/72<br>1/10.146<br>1/128  | 966,27                    |
| ES05134955V0 | PAG. HISPAMER BANCO FINANCIERO |       | 30- 3-2001<br>19-10-2001<br>26-10-2001   | 1/863<br>1/36<br>1/6   | 950,61                    |
| ES05134956B0 | PAG. HISPAMER BANCO FINANCIERO |       | 11- 5-2001<br>7-12-2001  | 1/190<br>1/57  | 949,98                    |
| ES05134956E4 | PAG. HISPAMER BANCO FINANCIERO |       | 25- 5-2001<br>24- 9-2001<br>23-11-2001<br>27-11-2001   | 1/132<br>1/6.000<br>1/253<br>1/1.561   | 984,07                    |
| ES05134956F1 | PAG. HISPAMER BANCO FINANCIERO |       | 25- 5-2001<br>24- 9-2001<br>5-10-2001<br>20-11-2001<br>23-11-2001  | 1/125<br>1/17.250<br>1/30.000<br>1/3.500<br>1/166  | 967,7                     |
| ES05134956G9 | PAG. HISPAMER BANCO FINANCIERO |       | 25- 5-2001<br>21-12-2001   | 1/79<br>1/75   | 952,66                    |
| ES05134956I5 | PAG. HISPAMER BANCO FINANCIERO |       | 1- 6-2001<br>30-11-2001  | 1/411<br>1/639   | 984                       |
| ES05134956K1 | PAG. HISPAMER BANCO FINANCIERO |       | 8- 6-2001<br>7-12-2001   | 1/1.160<br>1/689   | 983,95                    |
| ES05134956W6 | PAG. HISPAMER BANCO FINANCIERO |       | 20- 7-2001<br>5-12-2001  | 1/91<br>1/3.640  | 964,67                    |
| ES05134956Y2 | PAG. HISPAMER BANCO FINANCIERO |       | 20- 7-2001<br>15-10-2001<br>19-10-2001<br>22-10-2001<br>19-11-2001<br>14-12-2001<br>17-12-2001<br>19-12-2001<br>21-12-2001 | 1/221<br>1/11.900<br>1/2.565<br>1/3.000<br>1/2.725<br>1/2.313<br>1/658<br>1/441<br>1/8.742 | 991,37                    |
| ES05134957A0 | PAG. HISPAMER BANCO FINANCIERO |       | 3- 8-2001  | 1/8.184  | 977,82                    |
| ES05134957J1 | PAG. HISPAMER BANCO FINANCIERO |       | 21- 9-2001<br>3-10-2001  | 1/1.043<br>1/500   | 967,85                    |
| ES05134957L7 | PAG. HISPAMER BANCO FINANCIERO |       | 28- 9-2001   | 1/80   | 932,64                    |
| ES05134957M5 | PAG. HISPAMER BANCO FINANCIERO |       | 5-10-2001  | 1/142  | 937,23                    |
| ES05134957N3 | PAG. HISPAMER BANCO FINANCIERO |       | 19-10-2001   | 1/267  | 934,96                    |
| ES05134957O1 | PAG. HISPAMER BANCO FINANCIERO |       | 26-10-2001   | 1/103  | 933,4                     |
| ES05134957P8 | PAG. HISPAMER BANCO FINANCIERO |       | 2-11-2001<br>8-11-2001   | 1/37<br>1/12   | 953,95                    |
| ES05134957Q6 | PAG. HISPAMER BANCO FINANCIERO |       | 2-11-2001  | 1/51   | 935,9                     |
| ES05134957R4 | PAG. HISPAMER BANCO FINANCIERO |       | 8-11-2001  | 1/12   | 938,65                    |
| ES05134957T0 | PAG. HISPAMER BANCO FINANCIERO |       | 14-11-2001<br>16-11-2001<br>14-12-2001<br>17-12-2001   | 1/300<br>1/3.706<br>1/1.526<br>1/2.116   | 993,07                    |
| FS05134957T0 | PAG. HISPAMER BANCO FINANCIERO |       | 23-11-2001   | 1/128  | 934,96                    |
| ES05134957V6 | PAG. HISPAMER BANCO FINANCIERO |       | 30-11-2001   | 1/534  | 968,27                    |
| ES05134957W4 | PAG. HISPAMER BANCO FINANCIERO |       | 30-11-2001   | 1/16   | 952,59                    |
| ES05134957X2 | PAG. HISPAMER BANCO FINANCIERO |       | 30-11-2001   | 1/245  | 937,78                    |
| ES05134957Y0 | PAG. HISPAMER BANCO FINANCIERO |       | 14-12-2001   | 1/162  | 934,03                    |
| ES05134958A8 | PAG. HISPAMER BANCO FINANCIERO |       | 4- 1-2001<br>4-10-2001<br>5-12-2001  | 1/4.500<br>1/13.500<br>1/17.100  | 993,24                    |
| ES0544580C94 | PAG. IBERDROLA                 |       | 11- 1-2001   | 1/1.500  | 991,11                    |

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|--------------|------------------|-------|------------|-------------------|---------------------------|--------|
| ES0544580D10 | PAG. IBERDROLA   |       | 1-17-2001  | 1/10.000          | 992,98                    |        |
|              |                  |       | 12- 7-2001 | 1/3.000           |                           |        |
|              |                  |       | 10- 8-2001 | 1/11.000          |                           |        |
|              |                  |       | 11-10-2001 | 1/9.000           |                           |        |
|              |                  |       | 18- 1-2001 | 1/1.500           |                           |        |
|              |                  |       | 19- 7-2001 | 1/8.100           |                           |        |
|              |                  |       | 18-10-2001 | 1/19.500          |                           |        |
|              |                  |       | 15-11-2001 | 1/1.500           |                           |        |
|              |                  |       | 19-11-2001 | 1/30.000          |                           |        |
|              |                  |       | 19- 1-2001 | 1/10.584          |                           |        |
| ES0544580D28 | PAG. IBERDROLA   |       | 26- 4-2001 | 1/5.100           | 982,29                    |        |
|              |                  |       | 26- 7-2001 | 1/1.500           |                           |        |
|              |                  |       | 25-10-2001 | 1/2.100           |                           |        |
|              |                  |       | 19- 1-2001 | 1/11.107          |                           |        |
| ES0544580D36 | PAG. IBERDROLA   |       | 19- 7-2001 | 1/3.000           | 974,97                    |        |
|              |                  |       | 19-10-2001 | 1/10.480          |                           |        |
|              |                  |       | 25- 1-2001 | 1/21.000          |                           |        |
| ES0544580D44 | PAG. IBERDROLA   |       | 26- 7-2001 | 1/1.500           | 991,53                    |        |
|              |                  |       | 25-10-2001 | 1/6.300           |                           |        |
|              |                  |       | 22-11-2001 | 1/2.100           |                           |        |
|              |                  |       | 1- 2-2001  | 1/3.000           |                           |        |
| ES0544580D51 | PAG. IBERDROLA   |       | 2- 8-2001  | 1/15.600          | 993,33                    |        |
|              |                  |       | 3- 8-2001  | 1/68.000          |                           |        |
|              |                  |       | 2-11-2001  | 1/18.000          |                           |        |
|              |                  |       | 29-11-2001 | 1/4.800           |                           |        |
|              |                  |       | 15- 2-2001 | 1/1.500           |                           |        |
| ES0544580D77 | PAG. IBERDROLA   |       | 16- 8-2001 | 1/20.100          | 990,57                    |        |
|              |                  |       | 24-10-2001 | 1/22.250          |                           |        |
|              |                  |       | 15-11-2001 | 1/25.500          |                           |        |
|              |                  |       | 22- 2-2001 | 1/2.100           |                           |        |
| ES0544580D85 | PAG. IBERDROLA   |       | 17- 8-2001 | 1/20.000          | 991,69                    |        |
|              |                  |       | 23- 8-2001 | 1/1.800           |                           |        |
|              |                  |       | 22-11-2001 | 1/16.500          |                           |        |
|              |                  |       | 1- 3-2001  | 1/3.000           |                           |        |
|              |                  |       | 30- 8-2001 | 1/30.900          |                           |        |
| ES0544580D93 | PAG. IBERDROLA   |       | 29-11-2001 | 1/23.700          | 991,65                    |        |
|              |                  |       | 8- 3-2001  | 1/3.600           |                           |        |
|              |                  |       | 6- 9-2001  | 1/3.000           |                           |        |
| ES0544580E01 | PAG. IBERDROLA   |       | 7- 9-2001  | 1/40.000          | 991,56                    |        |
|              |                  |       | 5-12-2001  | 1/1.800           |                           |        |
|              |                  |       | 15- 3-2001 | 1/3.000           |                           |        |
|              |                  |       | 13-12-2001 | 1/9.900           |                           |        |
| ES0544580E19 | PAG. IBERDROLA   |       | 22- 3-2001 | 1/6.900           | 991,65                    |        |
|              |                  |       | 20- 9-2001 | 1/5.100           |                           |        |
|              |                  |       | 21- 9-2001 | 1/50.000          |                           |        |
| ES0544580E35 | PAG. IBERDROLA   |       | 5- 4-2001  | 1/2.100           | 983,59                    |        |
|              |                  |       | 4-10-2001  | 1/4.800           |                           |        |
|              |                  |       | 11- 4-2001 | 1/11.100          |                           |        |
| ES0544580E43 | PAG. IBERDROLA   |       | 11-10-2001 | 1/9.000           | 982,79                    |        |
|              |                  |       | 19- 4-2001 | 1/12.600          |                           |        |
|              |                  |       | 18-10-2001 | 1/3.000           |                           |        |
| ES0544580E68 | PAG. IBERDROLA   |       | 10- 5-2001 | 1/5.100           | 983,23                    |        |
|              |                  |       | 10- 8-2001 | 1/12.000          |                           |        |
|              |                  |       | 8-11-2001  | 1/15.000          |                           |        |
| ES0544580E76 | PAG. IBERDROLA   |       | 17- 5-2001 | 1/10.200          | 983,01                    |        |
|              |                  |       | 15-11-2001 | 1/4.500           |                           |        |
|              |                  |       | 24- 5-2001 | 1/2.100           |                           |        |
| ES0544580E92 | PAG. IBERDROLA   |       | 22-11-2001 | 1/8.400           | 984,59                    |        |
|              |                  |       | 26-11-2001 | 1/25.000          |                           |        |
|              |                  |       | 31- 5-2001 | 1/4.200           |                           |        |
| ES0544580F00 | PAG. IBERDROLA   |       | 29-11-2001 | 1/12.900          | 984,26                    |        |
|              |                  |       | 7- 6-2001  | 1/10.200          |                           |        |
|              |                  |       | 12- 5-2001 | 1/11.100          |                           |        |
| ES0544580F18 | PAG. IBERDROLA   |       | 14- 6-2001 | 1/4.200           | 980,16                    |        |
|              |                  |       | 13-12-2001 | 1/24.300          |                           |        |
|              |                  |       | 29- 8-2001 | 1/12.500          |                           |        |
| ES0544580F26 | PAG. IBERDROLA   |       | 11-10-2001 | 1/4.500           | 983,91                    |        |
|              |                  |       | 19- 9-2001 | 1/60.000          |                           |        |
|              |                  |       | 20- 9-2001 | 1/2.400           |                           |        |
| ES0544580F34 | PAG. IBERDROLA   |       | 24- 9-2001 | 1/12.000          | 968,39                    |        |
|              |                  |       | 29-11-2001 | 1/2.100           |                           |        |
|              |                  |       | 27- 9-2001 | 1/15.000          |                           |        |
| ES0544580F42 | PAG. IBERDROLA   |       | 4-10-2001  | 1/1.500           | 984,16                    |        |
|              |                  |       | 18-10-2001 | 1/2.100           |                           |        |
|              |                  |       | 25-10-2001 | 1/2.100           |                           |        |
| ES0544580G33 | PAG. IBERDROLA   |       |            |                   | 966,87                    |        |
|              |                  |       |            |                   |                           | 966,86 |
|              |                  |       |            |                   |                           |        |
| ES0544580G66 | PAG. IBERDROLA   |       |            |                   | 967,43                    |        |
|              |                  |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
| ES0544580G74 | PAG. IBERDROLA   |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
| ES0544580G82 | PAG. IBERDROLA   |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
| ES0544580G90 | PAG. IBERDROLA   |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
| ES0544580H08 | PAG. IBERDROLA   |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
| ES0544580H16 | PAG. IBERDROLA   |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |
|              |                  |       |            |                   |                           |        |

| ISIN         | Nombre del valor                 | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|----------------------------------|-------|------------|-------------------|---------------------------|
| ES0544580H24 | PAG. IBERDROLA                   |       | 2-11-2001  | 1/2.100           | 968,95                    |
| ES0544580H32 | PAG. IBERDROLA                   |       | 22-11-2001 | 1/1.500           | 968,18                    |
| ES0544580H40 | PAG. IBERDROLA                   |       | 13-12-2001 | 1/3.000           | 968                       |
| ES0517617025 | PAG. LICO LEASING                |       | 10-90-2001 | 1/150             | 98.370,33                 |
|              |                                  |       | 19- 9-2001 | 1/50              |                           |
|              |                                  |       | 28- 9-2001 | 1/30              |                           |
| ES0517617041 | PAG. LICO LEASING                |       | 20- 9-2001 | 1/60              | 98.351,50                 |
|              |                                  |       | 13-12-2001 | 1/120             |                           |
|              |                                  |       | 20-12-2001 | 1/600             |                           |
| ES0517617058 | PAG. LICO LEASING                |       | 25- 9-2001 | 1/40              | 97.211,33                 |
| ES0517617066 | PAG. LICO LEASING                |       | 5-10-2001  | 1/119             | 98.265,87                 |
| ES0517617082 | PAG. LICO LEASING                |       | 19-10-2001 | 1/43              | 98.291,99                 |
|              |                                  |       | 30-10-2001 | 1/30              |                           |
| ES0517617090 | PAG. LICO LEASING                |       | 26-10-2001 | 1/52              | 98.621,63                 |
| ES0517617108 | PAG. LICO LEASING                |       | 2-11-2001  | 1/80              | 96.803,76                 |
| ES0517617116 | PAG. LICO LEASING                |       | 12-11-2001 | 1/150             | 96.428,62                 |
| ES0517617124 | PAG. LICO LEASING                |       | 20-11-2001 | 1/272             | 98.363,73                 |
| ES0517617132 | PAG. LICO LEASING                |       | 13-12-2001 | 1/250             | 98.375,92                 |
| ES0517156024 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 17-11-1999 | 1/785             | 2.948,91                  |
| ES0517156032 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 17-11-1999 | 1/2.715           | 2.912,48                  |
| ES05171560K5 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 4- 9-2001  | 1/1.332           | 965,3                     |
| ES05171560L3 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 5- 9-2001  | 1/50.000          | 987,76                    |
|              |                                  |       | 6- 9-2001  | 1/2.600           |                           |
|              |                                  |       | 7- 9-2001  | 1/10.000          |                           |
|              |                                  |       | 10- 9-2001 | 1/10.000          |                           |
|              |                                  |       | 13- 9-2001 | 1/12.500          |                           |
|              |                                  |       | 7-12-2001  | 1/182             |                           |
| ES05171560W0 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 14- 9-2001 | 1/10.000          | 991,5                     |
|              |                                  |       | 18- 9-2001 | 1/9.150           |                           |
|              |                                  |       | 24- 9-2001 | 1/15.000          |                           |
|              |                                  |       | 14-12-2001 | 1/125             |                           |
|              |                                  |       | 17-12-2001 | 1/1.512           |                           |
|              |                                  |       | 19-12-2001 | 1/600             |                           |
|              |                                  |       | 21-12-2001 | 1/105             |                           |
| ES05171561A4 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 19- 9-2001 | 1/3.000           | 996,47                    |
|              |                                  |       | 16-11-2001 | 1/96              |                           |
|              |                                  |       | 18-12-2001 | 1/65.600          |                           |
|              |                                  |       | 19-12-2001 | 1/3.000           |                           |
|              |                                  |       | 20-12-2001 | 1/4.578           |                           |
|              |                                  |       | 21-12-2001 | 1/22.036          |                           |
|              |                                  |       | 24-12-2001 | 1/6.612           |                           |
| ES05171561B2 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 25- 9-2001 | 1/54.000          | 969,6                     |
| ES05171561D8 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 2-11-2001  | 1/4.000           | 983,67                    |
| ES05171561E6 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 9-11-2001  | 1/290             | 992,97                    |
|              |                                  |       | 7-12-2001  | 1/42              |                           |
| ES05171561H9 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 23-11-2001 | 1/4.000           | 984,34                    |
| ES05171561J5 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 30-11-2001 | 1/160             | 995,77                    |
|              |                                  |       | 18-12-2001 | 1/4.000           |                           |
| ES05171561K3 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 12-12-2001 | 1/75.000          | 983,42                    |
| ES05171561L1 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 12-12-2001 | 1/10.200          | 988,93                    |
|              |                                  |       | 14-12-2001 | 1/1.000           |                           |
| ES05171561M9 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 12-12-2001 | 1/21.000          | 997,66                    |
|              |                                  |       | 14-12-2001 | 1/8.753           |                           |
|              |                                  |       | 18-12-2001 | 1/5.614           |                           |
|              |                                  |       | 19-12-2001 | 1/1.564           |                           |
|              |                                  |       | 21-12-2001 | 1/992             |                           |
| ES0517156644 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 10-10-2000 | 1/3.165           | 2.899,93                  |
| ES0517156750 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 16-11-2000 | 1/4.000           | 987,05                    |
| ES0517156958 | PAG. M.P. Y C.A.HUELVA Y SEVILLA |       | 2- 1-2001  | 1/600             | 984,75                    |
|              |                                  |       | 3- 1-2001  | 1/1.069           |                           |
|              |                                  |       | 12- 3-2001 | 1/6.425           |                           |
|              |                                  |       | 13-12-2001 | 1/20.000          |                           |
|              |                                  |       | 14-12-2001 | 1/4.000           |                           |
| ES05650987Q7 | PAG. MULTIAHORRO                 |       | 7- 2-2000  | 1/44              | 988,75                    |
|              |                                  |       | 8- 2-2000  | 1/30              |                           |
|              |                                  |       | 9- 2-2000  | 1/414             |                           |
|              |                                  |       | 10- 2-2000 | 1/99              |                           |
|              |                                  |       | 11- 2-2000 | 1/27              |                           |
|              |                                  |       | 14- 2-2000 | 1/58              |                           |
|              |                                  |       | 15- 2-2000 | 1/49              |                           |
|              |                                  |       | 16- 2-2000 | 1/22              |                           |
| ES05650988G6 | PAG. MULTIAHORRO                 |       | 17- 2-2000 | 1/61              |                           |
| ES05650988G6 | PAG. MULTIAHORRO                 |       | 3- 3-2000  | 1/241             | 988,53                    |
|              |                                  |       | 6- 3-2000  | 1/93              |                           |
|              |                                  |       | 7- 3-2000  | 1/224             |                           |

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|--------------|------------------|-------|--------------|-------------------|---------------------------|
| ES05650988U7 | PAG. MULTIAHORRO |       | 8- 3-2000    | 1/31              | 982,9                     |
|              |                  |       | 9- 3-2000    | 1/26              |                           |
|              |                  |       | 10- 3-2000   | 1/108             |                           |
|              |                  |       | 13- 3-2000   | 1/63              |                           |
|              |                  |       | 14- 3-2000   | 1/115             |                           |
|              |                  |       | 15- 3-2000   | 1/162             |                           |
|              |                  |       | 16- 3-2000   | 1/224             |                           |
|              |                  |       | 17- 3-2000   | 1/18              |                           |
|              |                  |       | 30- 3-2000   | 1/12              |                           |
|              |                  |       | 31- 3-2000   | 1/24              |                           |
|              |                  |       | 3- 4-2000    | 1/60              |                           |
|              |                  |       | 4- 4-2000    | 1/78              |                           |
|              |                  |       | 5- 4-2000    | 1/18              |                           |
|              |                  |       | 6- 4-2000    | 1/8               |                           |
|              |                  |       | 7- 4-2000    | 1/41              |                           |
|              |                  |       | 1- 4-2000    | 1/20              |                           |
|              |                  |       | 11- 4-2000   | 1/98              |                           |
|              |                  |       | 12- 4-2000   | 1/68              |                           |
|              |                  |       | 13- 4-2000   | 1/30              |                           |
|              |                  |       | ES05650989L4 | PAG. MULTIAHORRO  |                           |
| 17- 7-2000   | 1/78             |       |              |                   |                           |
| ES05650989O8 | PAG. MULTIAHORRO |       | 19- 7-2000   | 1/9               | 978,83                    |
|              |                  |       | 21- 7-2000   | 1/108             |                           |
|              |                  |       | 24- 7-2000   | 1/6               |                           |
|              |                  |       | 25- 7-2000   | 1/143             |                           |
|              |                  |       | 26- 7-2000   | 1/6               |                           |
|              |                  |       | 27- 7-2000   | 1/60              |                           |
|              |                  |       | 28- 7-2000   | 1/389             |                           |
|              |                  |       | 31- 7-2000   | 1/13              |                           |
|              |                  |       | 1- 8-2000    | 1/7               |                           |
|              |                  |       | 2- 8-2000    | 1/13              |                           |
|              |                  |       | 3- 8-2000    | 1/6               |                           |
| ES05730938W2 | PAG. REE         |       | 15- 1-2001   | 1/3.000           | 991,07                    |
|              |                  |       | 19- 1-2001   | 1/1.500           |                           |
|              |                  |       | 15-10-2001   | 1/4.000           |                           |
| ES05730938Z5 | PAG. REE         |       | 31- 1-2001   | 1/1.500           | 991,06                    |
|              |                  |       | 31-10-2001   | 1/3.200           |                           |
| ES05730939B4 | PAG. REE         |       | 15- 2-2001   | 1/2.000           | 992,34                    |
|              |                  |       | 15-11-2001   | 1/1.000           |                           |
|              |                  |       | 21-11-2001   | 1/4.500           |                           |
| ES05730939D0 | PAG. REE         |       | 15- 3-2001   | 1/3.000           | 991,94                    |
|              |                  |       | 11- 9-2001   | 1/3.900           |                           |
|              |                  |       | 17- 9-2001   | 1/6.000           |                           |
|              |                  |       | 17-12-2001   | 1/8.000           |                           |
| ES05730939F5 | PAG. REE         |       | 30- 3-2001   | 1/3.000           | 982,03                    |
|              |                  |       | 28- 9-2001   | 1/3.000           |                           |
|              |                  |       | 28-12-2001   | 1/1.000           |                           |
|              |                  |       | 15- 6-2001   | 1/2.000           |                           |
| ES05730939J7 | PAG. REE         |       | 17-12-2001   | 1/4.500           | 983,86                    |
|              |                  |       | 28- 9-2001   | 1/9.000           |                           |
| ES05730939K5 | PAG. REE         |       | 31-10-2001   | 1/5.000           | 965,16                    |
| ES05730939N9 | PAG. REE         |       | 31-10-2001   | 1/5.000           | 983,17                    |
| ES05730939O7 | PAG. REE         |       | 15-11-2001   | 1/5.600           | 967,65                    |
| ES05730939P4 | PAG. REE         |       | 30-11-2001   | 1/7.000           | 984,2                     |
| ES05730939R0 | PAG. REE         |       | 30-11-2001   | 1/3.000           | 991,65                    |
| ES05730939S8 | PAG. REE         |       | 30-11-2001   | 1/6.000           | 983,67                    |
| ES05730939T6 | PAG. REE         |       | 17-12-2001   | 1/3.000           | 967,62                    |
| ES05730939U4 | PAG. REE         |       | 13-11-2000   | 1/1.200           | 967,58                    |
| ES0500191YN5 | PAG. RENFE       |       | 16-11-2000   | 1/4               | 4.918,37                  |
|              |                  |       | 8- 5-2001    | 1/1               |                           |
|              |                  |       | 9- 5-2001    | 1/8               |                           |
|              |                  |       | 11- 5-2001   | 1/8               |                           |
|              |                  |       | 14- 5-2001   | 1/1               |                           |
|              |                  |       | 6-11-2001    | 1/650             |                           |
|              |                  |       | 31- 1-2001   | 1/8               |                           |
|              |                  |       | 8- 2-2001    | 1/200             |                           |
|              |                  |       | 9- 2-2001    | 1/12              |                           |
|              |                  |       | 5-10-2001    | 1/440             |                           |
| ES0500191ZN2 | PAG. RENFE       |       | 5-11-2001    | 1/61              | 4.947,77                  |
|              |                  |       | 12- 2-2001   | 1/4               |                           |
|              |                  |       | 13- 2-2001   | 1/3               |                           |
|              |                  |       | 14- 2-2001   | 1/6.000           |                           |
|              |                  |       | 18- 7-2001   | 1/2.300           |                           |
|              |                  |       | 31- 7-2001   | 1/600             |                           |
|              |                  |       | 10-10-2001   | 1/1.000           |                           |
| ES0500191ZT9 | PAG. RENFE       |       | 8- 2-2001    | 1/200             | 4.950,15                  |
|              |                  |       | 9- 2-2001    | 1/12              |                           |
|              |                  |       | 5-10-2001    | 1/440             |                           |
|              |                  |       | 5-11-2001    | 1/61              |                           |
|              |                  |       | 12- 2-2001   | 1/4               |                           |

| ISIN         | Nombre del valor | Serie | F. emisión | Número inicio/fin | Valor medio<br>—<br>Euros |
|--------------|------------------|-------|------------|-------------------|---------------------------|
| ES0500191ZV5 | PAG. RENFE       |       | 6-11-2001  | 1/1.900           | 4.883,10                  |
|              |                  |       | 14- 2-2001 | 1/4.000           |                           |
|              |                  |       | 26- 7-2001 | 1/2.200           |                           |
|              |                  |       | 31- 7-2001 | 1/7.400           |                           |
| ES0500192085 | PAG. RENFE       |       | 19- 3-2001 | 1/200             | 4.899,13                  |
|              |                  |       | 10-10-2001 | 1/120             |                           |
| ES0500192150 | PAG. RENFE       |       | 23- 4-2001 | 1/11              | 4.913,36                  |
|              |                  |       | 25- 4-2001 | 1/3               |                           |
|              |                  |       | 27- 4-2001 | 1/8               |                           |
|              |                  |       | 3- 5-2001  | 1/200             |                           |
|              |                  |       | 4- 5-2001  | 1/1.200           |                           |
| ES0500192465 | PAG. RENFE       |       | 2- 8-2001  | 1/8               | 4.811,45                  |
|              |                  |       | 6-11-2001  | 1/90              |                           |
| ES0500192556 | PAG. RENFE       |       | 11- 9-2001 | 1/5               | 4.874,54                  |
|              |                  |       | 12- 9-2001 | 1/23              |                           |
|              |                  |       | 14- 9-2001 | 1/2               |                           |
|              |                  |       | 19- 9-2001 | 1/30              |                           |
|              |                  |       | 20- 9-2001 | 1/1               |                           |
| ES0500192564 | PAG. RENFE       |       | 13- 9-2001 | 1/2               | 4.797,56                  |
|              |                  |       | 19- 9-2001 | 1/30              |                           |
| ES0500192580 | PAG. RENFE       |       | 27- 9-2001 | 1/1               | 4.840,41                  |
|              |                  |       | 2-10-2001  | 1/65              |                           |
|              |                  |       | 5-10-2001  | 1/200             |                           |
|              |                  |       | 5-10-2001  | 1/1.470           |                           |
|              |                  |       | 15-10-2001 | 1/800             |                           |
| ES0500192598 | PAG. RENFE       |       | 25-10-2001 | 1/17              | 4.755,48                  |
|              |                  |       | 28- 9-2001 | 1/12              |                           |
| ES0500192630 | PAG. RENFE       |       | 3-10-2001  | 1/625             | 4.842,89                  |
|              |                  |       | 5-10-2001  | 1/13              |                           |
| ES0500192648 | PAG. RENFE       |       | 26-11-2001 | 1/20              | 99.249,66                 |
|              |                  |       | 27-11-2001 | 1/277             |                           |
| ES05152255P4 | PAG. SANTANDER I |       | 3-10-2001  | 1/60              | 99.515,71                 |
|              |                  |       | 4-10-2001  | 1/10              |                           |
|              |                  |       | 5-10-2001  | 1/40              |                           |
|              |                  |       | 10-10-2001 | 1/70              |                           |
|              |                  |       | 29-11-2001 | 1/180             |                           |
| ES05152255Q2 | PAG. SANTANDER I |       | 4-12-2001  | 1/237             | 99.378,06                 |
|              |                  |       | 5-12-2001  | 1/64              |                           |
|              |                  |       | 9-10-2001  | 1/80              |                           |
|              |                  |       | 10-10-2001 | 1/3               |                           |
|              |                  |       | 11-10-2001 | 1/10              |                           |
| ES05152255R0 | PAG. SANTANDER I |       | 8-11-2001  | 1/106             | 99.452,29                 |
|              |                  |       | 13-11-2001 | 1/60              |                           |
|              |                  |       | 12-12-2001 | 1/78              |                           |
|              |                  |       | 13-12-2001 | 1/67              |                           |
|              |                  |       | 11-10-2001 | 1/402             |                           |
| ES05152255T6 | PAG. SANTANDER I |       | 15-10-2001 | 1/2               | 99.388,63                 |
|              |                  |       | 16-10-2001 | 1/71              |                           |
|              |                  |       | 10-12-2001 | 1/192             |                           |
|              |                  |       | 12-12-2001 | 1/68              |                           |
|              |                  |       | 13-12-2001 | 1/72              |                           |
| ES05152255U4 | PAG. SANTANDER I |       | 14-12-2001 | 1/33              | 99.317,22                 |
|              |                  |       | 17-12-2001 | 1/46              |                           |
|              |                  |       | 18-12-2001 | 1/106             |                           |
|              |                  |       | 22-10-2001 | 1/49              |                           |
|              |                  |       | 2-11-2001  | 1/22              |                           |
| ES05152255V2 | PAG. SANTANDER I |       | 15-11-2001 | 1/20              | 99.628,78                 |
|              |                  |       | 20-11-2001 | 1/40              |                           |
|              |                  |       | 21-11-2001 | 1/301             |                           |
|              |                  |       | 13-12-2001 | 1/8               |                           |
|              |                  |       | 22-10-2001 | 1/30              |                           |
| ES05152255V0 | PAG. SANTANDER I |       | 23-10-2001 | 1/146             | 99.628,78                 |
|              |                  |       | 25-10-2001 | 1/250             |                           |
|              |                  |       | 26-10-2001 | 1/503             |                           |
|              |                  |       | 20-11-2001 | 1/35              |                           |
|              |                  |       | 22-11-2001 | 1/19              |                           |
| ES05152255W0 | PAG. SANTANDER I |       | 17-12-2001 | 1/2               | 99.628,78                 |
|              |                  |       | 18-12-2001 | 1/321             |                           |
|              |                  |       | 19-12-2001 | 1/30              |                           |
|              |                  |       | 20-12-2001 | 1/31              |                           |
|              |                  |       | 21-12-2001 | 1/70              |                           |
| ES05152255W0 | PAG. SANTANDER I |       | 25-10-2001 | 1/10              | 99.628,78                 |
|              |                  |       | 26-10-2001 | 1/8               |                           |
|              |                  |       | 29-10-2001 | 1/20              |                           |
|              |                  |       | 28-11-2001 | 1/48              |                           |

| ISIN         | Nombre del valor  | Serie | F. emisión   | Número inicio/fin | Valor medio<br>-<br>Euros |            |            |
|--------------|-------------------|-------|--------------|-------------------|---------------------------|------------|------------|
| ES05152255W0 | PAG. SANTANDER I  |       | 20-12-2001   | 1/38              |                           |            |            |
|              |                   |       | 21-12-2001   | 1/30              |                           |            |            |
|              |                   |       | 24-12-2001   | 1/120             |                           |            |            |
|              |                   |       | 27-12-2001   | 1/44              |                           |            |            |
| ES05152255X8 | PAG. SANTANDER I  |       | 29-10-2001   | 1/10              | 99.357,51                 |            |            |
|              |                   |       | 20-11-2001   | 1/664             |                           |            |            |
|              |                   |       | 27-11-2001   | 1/169             |                           |            |            |
|              |                   |       | 29-11-2001   | 1/43              |                           |            |            |
| ES05152255Y6 | PAG. SANTANDER I  |       | 5-11-2001    | 1/21              | 99.230,20                 |            |            |
|              |                   |       | 7-11-2001    | 1/1               |                           |            |            |
|              |                   |       | 26-11-2001   | 1/6               |                           |            |            |
|              |                   |       | 3-12-2001    | 1/7               |                           |            |            |
| ES05152256A4 | PAG. SANTANDER I  |       | 14-11-2001   | 1/230             | 99.151,16                 |            |            |
| ES05152256B2 | PAG. SANTANDER I  |       | 16-11-2001   | 1/25              | 99.127,95                 |            |            |
| ES05152256C0 | PAG. SANTANDER I  |       | 19-11-2001   | 1/25              | 99.163,18                 |            |            |
| ES05152256D8 | PAG. SANTANDER I  |       | 20-11-2001   | 1/110             |                           |            |            |
|              |                   |       | 21-11-2001   | 1/121             |                           |            |            |
|              |                   |       | 26-11-2001   | 1/11              |                           |            |            |
|              |                   |       | 27-11-2001   | 1/102             |                           |            |            |
|              |                   |       | 21-12-2001   | 1/10              |                           |            |            |
|              |                   |       | 22-11-2001   | 1/15              |                           | 99.350,28  |            |
|              |                   |       | 27-11-2001   | 1/14              |                           | 99.208,58  |            |
| ES05152256E6 | PAG. SANTANDER I  |       | 27-12-2001   | 1/5               |                           |            |            |
|              |                   |       | 30-11-2001   | 1/277             |                           | 99.130,87  |            |
|              |                   |       | 4-12-2001    | 1/77              |                           |            |            |
|              |                   |       | 5-12-2001    | 1/13              |                           |            |            |
| ES05152256G1 | PAG. SANTANDER I  |       | 10-12-2001   | 1/2               |                           |            |            |
|              |                   |       | 11-12-2001   | 1/33              |                           | 99.409,75  |            |
|              |                   |       | 12-12-2001   | 1/6               |                           | 99.186,01  |            |
|              |                   |       | 13-12-2001   | 1/24              |                           |            |            |
| ES05152256H9 | PAG. SANTANDER I  |       | 14-12-2001   | 1/200             |                           |            |            |
|              |                   |       | 13-12-2001   | 1/89              |                           | 99.193,77  |            |
|              |                   |       | 19-12-2001   | 1/20              |                           |            |            |
|              |                   |       | 20-12-2001   | 1/3               |                           |            |            |
|              |                   |       | 21-12-2001   | 1/70              |                           |            |            |
| ES05784308T9 | PAG. TELEFONICA   |       | 18- 1-2001   | 1/53.000          | 992,8                     |            |            |
|              |                   |       | ES05784309H2 | PAG. TELEFONICA   | 15- 3-2001                | 1/3.000    | 986,84     |
|              |                   |       | ES05784309V3 | PAG. TELEFONICA   | 29- 6-2001                | 1/4        | 983.074,86 |
| ES05784309W1 | PAG. TELEFONICA   |       | 18-12-2001   | 1/50              |                           |            |            |
|              |                   |       | 2- 7-2001    | 1/19              |                           | 990.908,62 |            |
|              |                   |       | 3- 7-2001    | 1/10              |                           |            |            |
|              |                   |       | 4-10-2001    | 1/3               |                           |            |            |
| ES0578430A39 | PAG. TELEFONICA   |       | 10- 7-2001   | 1/26              | 954.791,28                |            |            |
| ES0578430B53 | PAG. TELEFONICA   |       | 13- 9-2001   | 1/15.000          | 986,84                    |            |            |
| ES0578430B61 | PAG. TELEFONICA   |       | 21- 9-2001   | 1/2               | 990.636,99                |            |            |
| ES0578430B79 | PAG. TELEFONICA   |       | 22-10-2001   | 1/3               |                           |            |            |
|              |                   |       | 21- 9-2001   | 1/3               |                           | 990.520,31 |            |
|              |                   |       | 24- 9-2001   | 1/6               |                           |            |            |
| ES0578430B95 | PAG. TELEFONICA   |       | 27- 9-2001   | 1/17.500          | 990,27                    |            |            |
|              |                   |       | 20-12-2001   | 1/800             |                           |            |            |
| ES0578430C11 | PAG. TELEFONICA   |       | 11-10-2001   | 1/8.500           | 991,56                    |            |            |
| ES0578430C29 | PAG. TELEFONICA   |       | 11-10-2001   | 1/800             | 982,8                     |            |            |
| ES0578430C37 | PAG. TELEFONICA   |       | 24-10-2001   | 1/3               | 982.924,19                |            |            |
| ES0578430C45 | PAG. TELEFONICA   |       | 25-10-2001   | 1/50.000          | 991,13                    |            |            |
| ES0578430C52 | PAG. TELEFONICA   |       | 25-10-2001   | 1/5.000           | 983,18                    |            |            |
| ES0578430C60 | PAG. TELEFONICA   |       | 8-11-2001    | 1/5.000           | 991,41                    |            |            |
| ES0578430C78 | PAG. TELEFONICA   |       | 8-11-2001    | 1/9.500           | 983,84                    |            |            |
| ES0578430D02 | PAG. TELEFONICA   |       | 22-11-2001   | 1/17.301          | 991,72                    |            |            |
| ES0578430D10 | PAG. TELEFONICA   |       | 22-11-2001   | 1/1.800           | 983,84                    |            |            |
| ES0578430D28 | PAG. TELEFONICA   |       | 28-11-2001   | 1/3               | 984.251,27                |            |            |
| ES0578430D36 | PAG. TELEFONICA   |       | 30-11-2001   | 1/5               | 983.697,52                |            |            |
| ES0578430D44 | PAG. TELEFONICA   |       | 30-11-2001   | 1/5               | 967.471,09                |            |            |
| ES0578430D51 | PAG. TELEFONICA   |       | 7-12-2001    | 1/7.000           | 991,86                    |            |            |
| ES0578430D69 | PAG. TELEFONICA   |       | 7-12-2001    | 1/2.000           | 969,38                    |            |            |
| ES0581380W45 | PAG. UNION FENOSA |       | 13-11-2001   | 1/2.000           | 969,96                    |            |            |
|              |                   |       | 14-11-2001   | 1/1.000           |                           |            |            |
|              |                   |       | 22-11-2001   | 1/3.800           |                           |            |            |
|              |                   |       | 30-10-2000   | 1/4.500           |                           |            |            |
| ES0581380R91 | PAG. UNION-FENOSA |       | 19-12-2001   | 1/40.650          | 984,1                     |            |            |
|              |                   |       | 15-12-2000   | 1/1.730           |                           |            |            |
|              |                   |       | 26- 4-2001   | 1/50.000          |                           |            |            |
| ES0581380S74 | PAG. UNION-FENOSA |       | 27- 7-2001   | 1/6.690           | 991,2                     |            |            |
|              |                   |       | 29- 8-2001   | 1/600             |                           |            |            |
|              |                   |       | 25-10-2001   | 1/40.000          |                           |            |            |
|              |                   |       | 26-10-2001   | 1/1.212           |                           |            |            |



| ISIN   | Nombre del valor  | Serie | F. emisión   | Número inicio/fin   | Valor medio<br>-<br>Euros                      |
|--|---|-------|--|---|--|
| ES0581380T08   | PAG. UNION-FENOSA   |       | 11-12-2001<br>4- 1-2001<br>3- 7-2001<br>24- 8-2001<br>1-10-2001                  | 1/1.923<br>1/2.000<br>1/25.523<br>1/11.179<br>1/725             | 990,68   |
| ES0581380T08<br>ES0581380T16   | PAG. UNION-FENOSA<br>PAG. UNION-FENOSA  |       | 5-10-2001<br>17- 1-2001<br>19- 1-2001<br>20- 7-2001<br>16-10-2001                | 1/4.000<br>1/1.000<br>1/4.000<br>1/61.000<br>1/11.000           | 991,2  |
| ES0581380T24   | PAG. UNION-FENOSA   |       | 30- 1-2001<br>31- 1-2001<br>24- 4-2001<br>25- 4-2001<br>27- 4-2001<br>22-10-2001 | 1/8.450<br>1/15.000<br>1/7.000<br>1/1.600<br>1/3.000<br>1/4.800 | 982,61   |
| ES0581380T57   | PAG. UNION-FENOSA   |       | 20- 3-2001<br>17- 4-2001<br>15-11-2001   | 1/1.000<br>1/1.500<br>1/143.000                                 | 984,45   |
| ES0581380T73   | PAG. UNION-FENOSA   |       | 27- 3-2001<br>11- 4-2001<br>21- 9-2001<br>24- 9-2001<br>27- 9-2001               | 1/2.000<br>1/2.000<br>1/89.650<br>1/10.000<br>1/14.500          | 986,6  |
| ES0581380U05   | PAG. UNION-FENOSA   |       | 3- 5-2001<br>5-11-2001   | 1/25.000<br>1/257.000   | 982,68   |
| ES0581380U54   | PAG. UNION-FENOSA   |       | 30- 5-2001<br>27- 9-2001<br>5-12-2001  | 1/2.850<br>1/6.000<br>1/2.000                                   | 984,41   |
| ES0581380U70   | PAG. UNION-FENOSA   |       | 12- 6-2001<br>15- 6-2001   | 1/1.000<br>1/2.000  | 980,41   |
| ES0581380V38   | PAG. UNION-FENOSA   |       | 29- 8-2001<br>5- 9-2001<br>6- 9-2001   | 1/25.000<br>1/1.000<br>1/54.200                                 | 987,2  |
| ES0581380V79   | PAG. UNION-FENOSA   |       | 24- 9-2001<br>26- 9-2001   | 1/2.000<br>1/2.000  | 968,34   |
| ES0581380V87   | PAG. UNION-FENOSA   |       | 3-10-2001<br>4-10-2001   | 1/6.000<br>1/3.069  | 982,42   |
| ES0581380W03   | PAG. UNION-FENOSA   |       | 5-10-2001<br>17-10-2001  | 1/10.000<br>1/13.200  | 982,41   |
| ES0581380W29   | PAG. UNION-FENOSA   |       | 24-10-2001<br>13-12-2001   | 1/11.000<br>1/30.000  | 964,83   |
| ES0581380W37<br>ES05828702S3   | PAG. UNION-FENOSA<br>PAG. VALLEHERMOSO  |       | 25-10-2001<br>11- 4-2001<br>11- 7-2001<br>10-10-2001                             | 1/1.000<br>1/12.000<br>1/6.500<br>1/24.000                      | 967,68<br>993,42                               |
| ES05828702Z8   | PAG. VALLEHERMOSO   |       | 25- 7-2001<br>24-10-2001   | 1/3.000<br>1/15.000   | 994,72   |
| ES05828703B7   | PAG. VALLEHERMOSO   |       | 8- 8-2001<br>7-11-2001   | 1/10.000<br>1/15.000  | 995,19   |
| ES05828703C5<br>ES05828703D3<br>ES05828703K8<br>ES05828703L6<br>ES05828703M4 | PAG. VALLEHERMOSO<br>PAG. VALLEHERMOSO<br>PAG. VALLEHERMOSO<br>PAG. VALLEHERMOSO<br>PAG. VALLEHERMOSO |       | 8- 8-2001<br>19- 9-2001<br>21-11-2001<br>21-11-2001<br>5-11-2001                 | 1/8.000<br>1/13.000<br>1/15.000<br>1/5.000<br>1/3.000           | 981,37<br>988,85<br>991,36<br>983,23<br>992,11 |

## Participaciones preferentes

| ISIN         | Nombre del valor                              | Serie | F. emisión   | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|---|-------|--------------|-------------------|---------------------------|
| KYG0727Q1073 | PART. PREF. BANCAJA EUROCAPITAL FIN. S/A      | A     | 3- 3-1999    | 1/500.000         | 600,14                    |
| KYG109681083 | PART. PREF. BILBAO VIZCAYA INTERNATIONAL      | B     | 3-12- 3-1998 | 1/14.000.000      | 47,34                     |
| KYG109681166 | PART. PREF. BILBAO VIZCAYA INTERNATIONAL      | C     | 25- 2-1999   | 1/20.000.000      | 46,76                     |
| KYG165471957 | PART. PREF. BSCH FINANCE                      | O     | 4- 5-1999    | 1/40.000.000      | 20,92                     |
| KYG165472039 | PART. PREF. BSCH FINANCE                      | P     | 26- 5-1999   | 1/13.273.429      | 20,85                     |
| KYG165472450 | PART. PREF. BSCH FINANCE                      | N     | 30-11-1998   | 1/24.000.000      | 23,65                     |
| KYG175431025 | PART. PREF. CAIXA CATALUNYA PREF.ISSUAN. % VA | A     | 2-11-1999    | 1/300.000         | 1.006,02                  |
| KYG175431108 | PART. PREF. CAIXA CATALUNYA PREF.ISSUAN. % VA |       | 15- 1-2001   | 1/180.000         | 1.017,25                  |
| KYG175471039 | PART. PREF. CAIXA PREFERENCE. % VAR.          | A     | 1- 6-1999    | 1/600.000         | 1.004,15                  |
| KYG175471112 | PART. PREF. CAIXA PREFERENCE. % VAR.          | B     | 23- 6-2000   | 1/1.000.000       | 1.004,72                  |
| KYG17552051  | PART. PREF. CAJA MURCIA FINANCE. % VAR.       |       | 30-10-2000   | 1/5.033           | 502,52                    |



| ISIN         | Nombre del valor                                 | Serie | F. emisión | Número inicio/fin | Valor medio<br>-<br>Euros |
|--------------|--|-------|------------|-------------------|---------------------------|
|              |  |       | 15-11-2000 | 1/21.055          |                           |
|              |  |       | 30-11-2000 | 1/49.737          |                           |
|              |  |       | 15-12-2000 | 1/31.280          |                           |
|              |  |       | 30-12-2000 | 1/50.253          |                           |
|              |  |       | 15- 1-2001 | 1/42.642          |                           |
| KYG1755U1195 | PART. PREF. CAJA SAN FERN. PREF. % VAR.          |       | 31- 8-2001 | 1/400.000         | 302,4                     |
| KYG1755M1096 | PART. PREF. CAJASUR EUR. FINANCE LTD. % VAR.     | A     | 29-12-2000 | 1/250.000         | 603,71                    |
| KYG1793R1020 | PART. PREF. CAM CAPITAL. % VAR.                  | A     | 16- 8-2001 | 1/500.000         | 602,42                    |
| KYG19B1K1094 | PART. PREF. CAYMADRID FINANCE                    | A     | 9-12-1999  | 1/1.500.000       | 483,61                    |
| KYG3014M1024 | PART. PREF. MONTE INTERNAT. CAPITAL LTD. % VA    | A     | 18-12-2000 | 1/260.000         | 502,43                    |
| KYG717151099 | PART. PREF. POPULAR FINANCE. % VAR.              | A     | 16-11-2000 | 1/180.000         | 1.003,99                  |
| KYG7513K1379 | PART. PREF. REPSOL INTL. CAPITAL. % VAR.         | B     | 8- 5-2001  | 1/1.000.000       | 1.003,99                  |
| KYG0727Q1156 | PART. PREF. BANCAJA EUROCAPITAL FIN. % VAR.      | B     | 1- 3-2000  | 1/500.000         | 600,21                    |
| KYG175491094 | PART. PREF. CAIXA TERRASSA PREFERENCE            |       | 6- 4-2001  | 1/50.000          | 1.006,60                  |
| KYG175512048 | PART. PREF. CAJA ESPAÑA DE INVERSIONES FIN. % VA | A     | 11-10-1999 | 1/100.000         | 1.000,50                  |
| KYG773751063 | PART. PREF. SABADELL INT. EQUITY. % VAR.         | A     | 8- 3-1999  | 1/500.000         | 501,94                    |

## RENTA VARIABLE

| ISIN         | Nombre del valor                        | Serie | F. emisión | Número inicio/fin       | Valor medio<br>-<br>Euros |
|--------------|---|-------|------------|-------------------------|---------------------------|
| ES0105200416 | AC. ABENGOA                             |       | 26- 7-2001 | 1/90.469.680            | 7,08                      |
| ES0125220311 | AC. ACCIONA                             |       | 30-11-1998 | 1/63.550.000            | 39,94                     |
| ES0138991015 | AC. ACERALIA                            |       | 3-11-1997  | 1/81.250.000            | 14,1                      |
|              |   |       | 15-11-1997 | 81.250.001/125.000.000  |                           |
| ES0132105331 | AC. ACERINOX                            |       | 6- 7-1998  | 1/58.479.105            | 33,73                     |
|              |   |       | 29- 9-2000 | 1/760.447               |                           |
|              |   |       | 1- 2-2001  | 1/760.448               |                           |
| ES0111845030 | AC. ACESA                               |       |            | 1/217.995.623           | 10,46                     |
|              |   |       | 12- 7-1996 | 217.995.624/228.895.404 |                           |
|              |   |       | 7- 7-1997  | 1/11.444.770            |                           |
|              |   |       | 10- 6-1998 | 1/12.017.008            |                           |
|              |   |       | 28- 6-1999 | 1/12.617.859            |                           |
|              |   |       | 21- 6-2000 | 1/13.248.752            |                           |
|              |   |       | 24- 7-2001 | 1/13.911.189            |                           |
| ES0167050311 | AC. ACS                                 |       | 13-10-1997 | 1/23.132.720            | 26,75                     |
|              |   |       | 7-11-1997  | 23.132.721/42.485.100   |                           |
|              |   |       | 11-12-1997 | 1/5.310.637             |                           |
|              |   |       | 8- 6-1999  | 1/7.169.361             |                           |
|              |   |       | 11- 5-2000 | 1/9.096.718             |                           |
| ES0106000013 | AC. ADOLFO DOMINGUEZ                    |       | 21- 1-1997 | 1/8.540.400             | 7,83                      |
|              |   |       | 13-12-1999 | 1/170.808               |                           |
| ES0106094016 | AC. AEGIS ESPAÑA                        |       |            | 1/50.000                | 34,56                     |
| ES0105630117 | AC. AFORA                               |       | 27- 7-1998 | 1/11.400.000            | 6,24                      |
| ES0108580012 | AC. AGISA                               |       |            | 1/208.260               | 6,36                      |
| ES0106585013 | AC. AGRUPACIO ACTIVIDADES E INV. INMOB. |       |            | 1/7.500.000             | 11,93                     |
| ES0141330C19 | AC. AGUAS DE BARCELONA                  | A     | 19- 7-1999 | 1/137.057.796           | 14,38                     |
|              |   | A     | 2-11-1999  | 1/1.361.681             |                           |
|              |   | A     | 13-11-2000 | 1/1.377.490             |                           |
| ES0141330G15 | AC. AGUAS DE BARCELONA                  | A     | 12-11-2001 | 1/1.407.210             | 14,06                     |
| ES0107350011 | AC. AGUAS DE SABADELL                   | B     |            | 1/502.595               | 29,25                     |
| ES0107250013 | AC. AGUAS DE VALENCIA                   |       |            | 1/301.940               | 42                        |
|              |   |       |            | 25.001/30.000           |                           |
|              |   |       |            | 70.001/1.340.247        |                           |
|              |   |       |            | 1/301.940               |                           |
|              |   |       | 1- 1-1986  | 1.340.248/1.469.272     |                           |
|              |   |       | 1- 1-1987  | 1.469.273/1.563.890     |                           |
|              |   |       | 15- 1-1988 | 1.563.891/1.664.816     |                           |
|              |   |       | 31- 1-1989 | 1.664.817/1.772.471     |                           |
|              |   |       | 15-10-1993 | 1.772.472/1.877.378     |                           |
| ES0107511018 | AC. AHORRO FAMILIAR                     |       |            | 1/1.453.000             | 32,45                     |
|              |   |       | 10- 1-1989 | 1.650.001/1.973.894     |                           |
|              |   |       | 10- 4-1989 | 1.973.895/1.984.599     |                           |
|              |   |       | 26-12-1990 | 1.984.600/2.310.730     |                           |
|              |   |       | 30- 4-1991 | 2.310.731/2.350.000     |                           |
| ES0107926018 | AC. ALDEASA                             |       |            | 1/21.000.000            | 16,16                     |
| ES0177040013 | AC. ALTADIS                             |       | 6- 4-1998  | 1/168.427.504           | 18,01                     |

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|--------------|---------------------------------|-------|------------|-----------------------------|---------------------------|
| ES0109149015 | AC. ALZAMORA PACKAGING          |       | 6-12-1999  | 1/137.043.922               |                           |
| ES0109169013 | AC. AMADEUS GLOBAL TRAVEL DIST. | A     | 1- 9-1999  | 1/7.500                     | 318,37                    |
|              |                                 | A     | 13-10-1999 | 1/505.196.030               | 6,02                      |
|              |                                 | A     | 25-11-1999 | 1/65.564.840                |                           |
| MXP001691213 | AC. AMERICA MOVIL               | L     |            | 1/19.239.130                | 17,98                     |
| ES0109260531 | AC. AMPER                       |       | 27- 9-1999 | 1/10.637.728.027            |                           |
| BRARCZACNPB3 | AC. ARACRUZ CELULOSE. PREF. S/B | B     |            | 1/27.909.166                | 4,23                      |
| ES0174100018 | AC. ARAGONESAS EIA              |       |            | 1/581.911.708               | 1,96                      |
|              |                                 |       |            | 1/2.742.262                 | 4,67                      |
|              |                                 |       | 15-11-1989 | 2.742.263/3.740.071         |                           |
|              |                                 |       | 15- 2-1990 | 3.740.072/3.750.371         |                           |
|              |                                 |       | 16-11-1994 | 3.750.372/26.807.671        |                           |
|              |                                 |       | 10- 2-1995 | 26.807.672/39.685.601       |                           |
| ES0110224013 | AC. ARMANDO ALVAREZ             |       |            | 1/2.190.000                 | 9,77                      |
|              |                                 |       |            | 2.190.001/3.066.000         |                           |
| ES0111847036 | AC. AUREA                       |       |            | 1/66.724.886                | 22,33                     |
|              |                                 |       | 18-12-2000 | 1/4.747.594                 |                           |
| ES0172708317 | AC. AVANZIT                     |       |            | 1/5.008.434                 | 9,52                      |
|              |                                 |       |            | 1/10.617.600                |                           |
|              |                                 |       | 3- 9-1999  | 1/15.926.625                |                           |
| ES0152960011 | AC. AYCO GRUPO INMOBILIARIO     |       |            | 1/15.926.625                | 6,13                      |
|              |                                 |       |            | 1.298.827/1.722.394         |                           |
|              |                                 |       | 18- 5-1987 | 140.001/865.884             |                           |
|              |                                 |       | 1- 7-1987  | 865.885/1.298.826           |                           |
|              |                                 |       | 1-11-1988  | 1.722.395/1.937.694         |                           |
|              |                                 |       | 1-11-1988  | 1.937.695/1.939.770         |                           |
|              |                                 |       | 14- 6-1990 | 1.939.771/2.362.750         |                           |
|              |                                 |       | 1-10-1992  | 2.362.751/3.541.625         |                           |
|              |                                 |       | 9- 8-1993  | 3.541.626/4.446.795         |                           |
| ES0112458312 | AC. AZKOYEN                     |       | 6- 8-1999  | 1/21.337.500                | 9,59                      |
|              |                                 |       |            | 1/9.397.752                 |                           |
| ES0112950011 | AC. BAMI                        |       | 1- 9-1986  | 968.599/1.162.318           | 2,83                      |
|              |                                 |       | 1- 2-1987  | 1.162.319/2.324.636         |                           |
|              |                                 |       | 1-12-1987  | 2.324.637/2.571.800         |                           |
|              |                                 |       | 1- 6-1988  | 2.571.801/2.885.051         |                           |
|              |                                 |       | 1- 1-1989  | 2.885.052/3.361.182         |                           |
|              |                                 |       | 1- 5-1989  | 3.361.183/4.090.148         |                           |
|              |                                 |       | 1- 5-1989  | 4.090.149/4.705.854         |                           |
|              |                                 |       | 1- 8-1989  | 4.705.855/4.800.452         |                           |
|              |                                 |       | 1-10-1989  | 4.800.453/4.801.619         |                           |
|              |                                 |       | 1-11-1989  | 4.801.620/5.181.369         |                           |
|              |                                 |       | 1- 2-1990  | 5.181.370/5.184.337         |                           |
|              |                                 |       | 1- 4-1990  | 5.184.338/5.184.526         |                           |
|              |                                 |       | 1- 6-1990  | 5.184.527/5.187.774         |                           |
|              |                                 |       | 4- 4-1991  | 5.187.775/10.382.351        |                           |
|              |                                 |       | 9- 9-1998  | 10.382.352/20.835.482       |                           |
|              |                                 |       | 26- 3-1999 | 1/4.167.096                 |                           |
|              |                                 |       | 8- 2-2001  | 1/49.997.422                |                           |
| BRBBDACNPR8  | AC. BANCO BRADESCO              |       |            | 1/573.186.413.893           | 4,95                      |
| ARBRI0010194 | AC. BANCO RIO DE LA PLATA. S/B  | B     |            | 1/204.069.006               | 3,3                       |
| ES0113440038 | AC. BANESTO                     |       |            | 1/98.736.278                | 13,63                     |
|              |                                 |       | 12- 1-1993 | 98.736.279/105.318.575      |                           |
|              |                                 |       | 7- 7-1993  | 105.318.576/162.659.404     |                           |
|              |                                 |       | 15- 4-1994 | 162.659.405/612.659.404     |                           |
| ES0113679338 | AC. BANKINTER                   |       | 20- 7-1998 | 1/74.305.380                | 32,64                     |
|              |                                 |       | 2- 1-2000  | 1/136.424                   |                           |
|              |                                 |       | 17- 1-2001 | 1/640.735                   |                           |
|              |                                 |       | 5- 4-2001  | 1/159.311                   |                           |
| ES0114297015 | AC. BARON DE LEY                |       | 28- 5-1997 | 1/7.250.000                 | 24,02                     |
|              |                                 |       | 31-12-1998 | 7.250.001/7.730.000         |                           |
| DE0005752000 | AC. BAYER                       |       |            | 1/639.060.790               | 35,14                     |
| MXP371621113 | AC. BBVA BANCOMER               | O     |            | 1/9.055.831.951             | 17,58                     |
| ARP125991090 | AC. BBVA BCO. FRANCES           |       |            | 1/209.631.892               | 4,92                      |
| ES0113211835 | AC. BBVA                        |       |            | 1/81.776                    | 13,18                     |
|              |                                 |       | 13- 7-1998 | 1/2.041.302.888             |                           |
|              |                                 |       | 30- 7-1998 | 2.041.302.889/2.041.786.645 |                           |
|              |                                 |       | 18- 8-1998 | 2.041.786.646/2.042.697.462 |                           |
|              |                                 |       | 18- 9-1998 | 2.042.697.463/2.042.844.523 |                           |
|              |                                 |       | 18-10-1998 | 2.042.844.524/2.043.276.034 |                           |
|              |                                 |       | 30- 3-1999 | 1/32.871.301                |                           |
|              |                                 |       | 18- 4-1999 | 1/70.628                    |                           |

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|--------------|------------------------------|-------|------------|-----------------------------|---------------------------|
|              |                              |       | 30- 4-1999 | 2.076.147.336/2.079.512.353 |                           |
|              |                              |       | 1- 7-1999  | 1/33.425.627                |                           |
|              |                              |       | 18- 8-1999 | 1/226.398                   |                           |
|              |                              |       | 28- 1-2000 | 1/817.279.573               |                           |
|              |                              |       | 30- 3-2000 | 1/25.155                    |                           |
|              |                              |       | 30- 3-2000 | 1/58.328                    |                           |
|              |                              |       | 19- 5-2000 | 1/200.000.000               |                           |
|              |                              |       | 31- 5-2000 | 1/21.569                    |                           |
|              |                              |       | 6- 6-2000  | 1/20.000.000                |                           |
|              |                              |       | 9- 6-2000  | 1/1.943.468                 |                           |
|              |                              |       | 31- 7-2000 | 1/46.481                    |                           |
|              |                              |       | 31-10-2000 | 1/2.110.770                 |                           |
|              |                              |       | 29-11-2000 | 1/41.049.917                |                           |
| ES0113180337 | AC. BCO. ATLANTICO           |       |            | 1/18.281.554                | 34,34                     |
|              |                              |       | 20- 3-1993 | 18.281.555/20.893.159       |                           |
| ES0113140133 | AC. BCO. DE ANDALUCIA        |       | 3- 8-1998  | 1/21.729.240                | 37,65                     |
| ES0113243135 | AC. BCO. DE CASTILLA         |       | 3- 8-1998  | 1/43.392.900                | 10,78                     |
| ES0113381133 | AC. BCO. DE CREDITO BALEAR   |       | 3- 8-1998  | 1/14.096.448                | 12,40                     |
| ES0113515136 | AC. BCO. DE GALICIA          |       | 3- 8-1998  | 1/30.429.000                | 13,89                     |
| ES0113980330 | AC. BCO. DE VALENCIA         |       | 25- 5-1999 | 1/79.468.671                | 9,52                      |
|              |                              |       | 11- 5-2000 | 1/7.946.867                 |                           |
| ES0113997136 | AC. BCO. DE VASCONIA         |       | 3- 8-1998  | 1/32.000.000                | 7,75                      |
| ES0113790234 | AC. BCO. POPULAR ESPAÑOL     |       | 14- 2-2000 | 1/217.154.116               | 37,42                     |
| ES0114010236 | AC. BCO. VITALICIO DE ESPAÑA |       | 30-11-1998 | 1/34.787.016                | 12,62                     |
| ES0114050331 | AC. BCO. ZARAGOZANO          |       | 1- 7-1999  | 1/55.500.000                | 8,43                      |
|              |                              |       | 14- 6-2000 | 1/34.500.000                |                           |
| ES0113580122 | AC. BCO.GUIPUZCOANO- PREF-   | A     | 24- 3-1999 | 1/2.058.781                 | 17,56                     |
| ES0113580239 | AC. BCO.GUIPUZCOANO          |       | 24- 3-1999 | 1/23.888.844                | 18,39                     |
|              |                              |       | 4- 6-1999  | 1/2.800.000                 |                           |
|              |                              |       | 10-10-1999 | 1/430.103                   |                           |
|              |                              |       | 11- 2-2000 | 1/400.000                   |                           |
|              |                              |       | 10-10-2000 | 1/385.569                   |                           |
|              |                              |       | 10-10-2001 | 1/1.236.703                 |                           |
| ES0113770236 | AC. BCO.PASTOR               |       | 23- 7-2001 | 1/54.517.806                | 14,61                     |
| ES0113860532 | AC. BCO.SABADELL             |       | 20-12-2000 | 1/133.767.504               | 15,24                     |
|              |                              |       | 20-12-2000 | 1/14.863.056                |                           |
|              |                              |       | 18- 1-2001 | 14.863.057/41.091.984       |                           |
|              |                              |       | 1- 6-2001  | 1/29.143.248                |                           |
| ES0114491014 | AC. BEFESA MEDIO AMBIENTE    |       | 9- 9-1993  | 1/4.082.199                 | 13,40                     |
|              |                              |       |            | 1/23.031.280                |                           |
| ES0114930011 | AC. BODEGAS BILBAINAS        |       |            | 1/405.849                   | 10,30                     |
|              |                              |       | 30-10-1994 | 405.850/598.729             |                           |
|              |                              |       | 17-11-1995 | 598.730/798.280             |                           |
| ES0115002018 | AC. BODEGAS RIOJANAS         |       | 29- 7-1997 | 1/5.440.000                 | 8,73                      |
| ES0175257213 | AC. BODEGAS Y BEBIDAS        |       | 27- 7-1998 | 1/17.782.524                | 15,46                     |
| BRBRAPACNOR5 | AC. BRADESPAR                |       |            | 1/766.653.183.008           | 2,82                      |
| BRBRAPACNPR2 | AC. BRADESPAR                |       |            | 1/740.628.817.474           | 3,08                      |
| ES0113900J37 | AC. BSCH                     |       |            | 1/97.826.086                | 9,26                      |
|              |                              |       |            | 1/151.846.636               |                           |
|              |                              |       |            | 1/179.615.243               |                           |
|              |                              |       |            | 1/101.045.614               |                           |
|              |                              |       |            | 1/63.450.006                |                           |
|              |                              |       |            | 1/44.749.176                |                           |
|              |                              |       |            | 1/1.300.000                 |                           |
|              |                              |       | 14- 6-1999 | 1/3.667.793.148             |                           |
|              |                              |       | 9- 6-2000  | 1/6.736.590                 |                           |
|              |                              |       | 26- 6-2000 | 1/300.000.000               |                           |
|              |                              |       | 10- 8-2000 | 1/45.000.000                |                           |
| ES0184140210 | AC. C.V.N.E.                 |       | 5- 7-1999  | 1/14.250.000                | 13,25                     |
| ES0121975017 | AC. CAF                      |       |            | 1/2.371.566                 | 29,27                     |
|              |                              |       | 10-10-1987 | 2.371.567/2.964.458         |                           |
|              |                              |       | 15- 9-1988 | 2.964.459/3.379.093         |                           |
|              |                              |       | 15- 5-1989 | 3.379.094/3.420.759         |                           |
|              |                              |       | 12- 5-1990 | 3.420.760/3.428.075         |                           |
| ES0115550016 | AC. CALPE INVEST             |       | 20- 4-1988 | 1/351.800                   | 8,11                      |
| ES0121501318 | AC. CAMPOFRIO                |       | 20- 7-1998 | 1/32.829.546                | 11,39                     |
|              |                              |       | 1-12-2000  | 1/400.000                   |                           |
| ES0116494016 | AC. CARTEMAR                 |       |            | 1/500.000                   | 2,57                      |
|              |                              |       |            | 1.000.001/1.506.000         |                           |
|              |                              |       |            | 1/87.448                    |                           |
|              |                              |       | 1- 1-1987  | 500.001/1.000.000           |                           |

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|              |                                   |       | 1- 7-1990  | 1.506.001/1.686.000     |                           |
|              |                                   |       | 28-11-1990 | 1/14.552                |                           |
|              |                                   |       | 6- 3-1999  | 1/212.000               |                           |
| ES0116496011 | AC. CARTEMASA                     |       |            | 1/20.000                | 75,73                     |
| ES0116796014 | AC. CASGO                         |       |            | 1/301.154               | 14,77                     |
| ES0116920135 | AC. CATALANA OCCIDENTE            |       |            | 1/12.000.000            | 20,49                     |
|              |                                   |       | 15- 6-1998 | 1/12.000.000            |                           |
| ES0132110018 | AC. CELO                          |       |            | 1/234.355               | 11,39                     |
| ES0117410318 | AC. CEMENTOS LEMONA               |       | 15- 9-1998 | 1/11.300.000            | 18,20                     |
| ES0117360018 | AC. CEMENTOS MOLINS               |       |            | 2.777.666/7.407.105     | 48,08                     |
|              |                                   |       | 9- 2-1928  | 1/1.851.777             |                           |
|              |                                   |       | 1-10-1982  | 1.851.778/2.777.665     |                           |
|              |                                   |       | 25-11-1988 | 7.407.106/10.708.383    |                           |
| ES0117390411 | AC. CEMENTOS PORTLAND             |       | 29- 6-1998 | 1/27.837.818            | 27,71                     |
| ES0118095019 | AC. CENTROS COMERCIALES CARREFOUR |       |            | 1/126.000.000           | 13,79                     |
|              |                                   |       | 30- 1-1991 | 1/168.218.560           |                           |
|              |                                   |       | 23- 4-1992 | 168.218.561/189.245.880 |                           |
| ES0132580319 | AC. CEPESA                        |       | 12- 7-1999 | 1/267.574.941           | 12,13                     |
| ES0132955016 | AC. CEVASA                        |       |            | 1/1.174.280             | 57,44                     |
|              |                                   |       |            | 1/12.737                |                           |
|              |                                   |       | 1-12-1997  | 1/48.779                |                           |
|              |                                   |       | 14-10-1999 | 1/15.846                |                           |
| ES0155580014 | AC. CINSA                         |       |            | 1/1.361.250             | 3,40                      |
|              |                                   |       | 1- 3-1990  | 1.361.251/2.041.875     |                           |
| ES0118935016 | AC. CIRCULO VALORES MOBILIARIOS   |       |            | 1/200.000               | 6,02                      |
| ES0158300014 | AC. CLEOP                         |       |            | 1/901.000               | 5,76                      |
|              |                                   |       | 22-12-1988 | 901.001/1.200.000       |                           |
|              |                                   |       | 1- 9-1989  | 1.200.001/1.530.018     |                           |
|              |                                   |       | 18- 5-1996 | 1.530.019/2.295.027     |                           |
|              |                                   |       | 3-12-1999  | 1/222.186               |                           |
| ES0110480219 | AC. CLH                           | D     | 15- 9-1992 | 1/1.689.049             | 25,87                     |
| ES0117160111 | AC. CORPORACION FINANCIERA ALBA   |       | 19- 7-1999 | 1/77.000.000            | 22,70                     |
| ES0124244C36 | AC. CORPORACION MAPFRE            |       | 15- 9-2001 | 1/181.564.536           | 6,48                      |
| ES0124254311 | AC. CORTEFIEL                     |       | 31- 7-2001 | 1/79.000.000            | 6,23                      |
| ES0125684011 | AC. DALTAR                        |       |            | 1/500.000               | 4,30                      |
| ES0125690117 | AC. DAMM                          |       |            | 1/42.293.568            | 11,34                     |
| ES0126228016 | AC. DEMOSA                        |       |            | 1/190.000               | 14,32                     |
| ES0126501131 | AC. DINAMIA                       |       | 28-11-1997 | 1/8.550.000             | 10,83                     |
| ES0160973014 | AC. DISTRIBUCION INTEGRAL LOGISTA |       |            | 1/5.000.000             | 13,20                     |
|              |                                   |       | 21- 3-1991 | 5.000.001/6.000.000     |                           |
|              |                                   |       | 13- 4-1992 | 6.000.001/7.000.000     |                           |
|              |                                   |       | 11- 1-1993 | 7.000.001/9.000.000     |                           |
|              |                                   |       | 15-11-1994 | 9.000.001/9.900.000     |                           |
|              |                                   |       | 24-11-1995 | 9.900.001/10.890.000    |                           |
|              |                                   |       | 9- 6-1999  | 1/3.742.542             |                           |
| ES0160973014 | AC. DISTRIBUCION INTEGRAL LOGISTA |       | 23- 7-1999 | 1/33.237.503            |                           |
| ES0126962010 | AC. DOGI                          |       | 10-12-1997 | 1/9.000.000             | 5,56                      |
| ES0162600011 | AC. DURO FELGUERA                 |       |            | 1/12.145.396            | 6,87                      |
|              |                                   |       | 18- 6-1998 | 1/2.590.928             |                           |
|              |                                   |       | 18-12-1998 | 1/86.388                |                           |
|              |                                   |       | 18- 6-1999 | 1/54.709                |                           |
| NL0000235190 | AC. EADS                          |       |            | 1/795.388.408           | 13,05                     |
|              |                                   |       |            | 1/9.268.754             |                           |
|              |                                   |       |            | 1/2.500.505             |                           |
|              |                                   |       |            | 1/2.017.894             |                           |
| ES0112501012 | AC. EBRO PULEVA                   |       | 28- 5-1998 | 1/66.314.072            | 10,51                     |
|              |                                   |       | 12- 2-2001 | 1/36.262.856            |                           |
|              |                                   |       | 28- 9-2001 | 1/20.515.386            |                           |
|              |                                   |       |            | 1/364.000               |                           |
| ES0128495019 | AC. EGUARAS                       |       |            | 1/9.000.000             | 5,31                      |
| ES0129743110 | AC. ELECNOR                       |       | 25- 7-2001 | 1/452.511.763.550       | 18,99                     |
| BRELETACNOR6 | AC. ELETROBRAS                    |       |            | 1/84.917.297.330        | 7,34                      |
| BRELETACNPB7 | AC. ELETROBRAS                    | B     |            | 1/20.542.918            | 8,41                      |
| ES0130961115 | AC. ENACO                         |       | 11-10-1998 | 1/8.201.754.580         | 4,16                      |
| CLP3710M1090 | AC. ENDESA CHILE                  |       |            | 1/954.807.623           | 11,32                     |
| ES0130670112 | AC. ENDESA                        |       | 24- 7-1997 | 1/103.944.494           | 17,38                     |
|              |                                   |       | 16- 7-1999 | 1/8.291.020.100         |                           |
| CLP371861061 | AC. ENERSIS                       |       |            | 83.220.907/84.689.327   | 15,00                     |
| ES0125140014 | AC. ERCROS                        |       |            | 1/14.040.540            | 0,40                      |
|              |                                   |       | 1- 7-2004  | 14.040.541/15.048.775   |                           |
|              |                                   |       | 1- 1-1987  | 15.048.776/16.895.853   |                           |
|              |                                   |       | 12- 5-1987 | 16.900.448/17.055.279   |                           |
|              |                                   |       | 12- 5-1987 | 17.055.280/34.110.558   |                           |
|              |                                   |       | 1-10-1987  |                         |                           |

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|              |   |       | 3- 5-1988  | 34.110.559/37.776.769   |                           |
|              |   |       | 29- 5-1989 | 37.776.770/37.862.658   |                           |
|              |   |       | 1- 7-1989  | 16.895.854/16.900.447   |                           |
|              |   |       | 1- 7-1989  | 37.862.659/55.480.604   |                           |
|              |   |       | 26-11-1990 | 55.480.605/83.220.906   |                           |
|              |   |       | 25-11-1995 | 84.689.328/142.490.446  |                           |
|              |   |       | 25-11-1996 | 142.490.447/152.817.152 |                           |
|              |   |       | 4- 5-1999  | 1/70.530.994            |                           |
|              |   |       | 22- 2-2000 | 1/10.557.792            |                           |
| ES0113435137 | AC. ESFIBAN                             |       | 25- 9-1998 | 1/15.538.059            | 1,72                      |
| ES0132970213 | AC. ESPAÑOLA DEL ZINC                   |       | 6-11-2000  | 1/11.700.000            | 1,94                      |
| ES0133396012 | AC. ESTEBAN ESPUÑA                      | A     |            | 1/4.767                 | 704,81                    |
| ES0168561019 | AC. EUROPA & C                          |       | 31-12-1995 | 1/15.222.481            | 2,09                      |
|              |   |       | 26- 5-1998 | 1/10.833.227            |                           |
|              |   |       | 16-10-2000 | 1/6.948.614             |                           |
| ES0133848038 | AC. EUROPISTAS                          |       |            | 1/25.477.141            | 4,72                      |
|              |   |       |            | 1/26.845.786            |                           |
|              |   |       | 11- 8-1989 | 25.477.142/25.502.141   |                           |
|              |   |       | 12-12-1989 | 25.502.142/25.511.191   |                           |
|              |   |       | 10- 8-1991 | 25.511.192/25.523.235   |                           |
|              |   |       | 10- 8-1992 | 25.523.236/25.550.887   |                           |
|              |   |       | 15- 6-1993 | 25.550.888/38.326.330   |                           |
|              |   |       | 15- 6-1994 | 38.326.331/51.101.773   |                           |
|              |   |       | 14- 6-1995 | 51.101.774/62.210.853   |                           |
|              |   |       | 17- 5-1999 | 1/28.712.700            |                           |
| ES0134950536 | AC. FAES                                |       | 27- 7-1998 | 1/27.366.448            | 12,27                     |
|              |   |       | 14- 4-1999 | 1/2.736.644             |                           |
|              |   |       | 17- 5-2000 | 1/3.010.309             |                           |
|              |   |       | 2- 5-2001  | 1/3.311.340             |                           |
| ES0136082213 | AC. FASTIBEX                            |       | 4- 1-1999  | 1/4.250.000             | 1,89                      |
| ES0122060314 | AC. FCC                                 |       | 30- 9-1999 | 1/120.101.976           | 23,28                     |
| ES0114989017 | AC. FEDERICO PATERNINA                  |       | 3- 7-1998  | 1/6.142.786             | 6,18                      |
| ES0137728517 | AC. FILO -PREFERENTES-                  | B     | 20- 8-1997 | 1/23.500.096            | 2,30                      |
|              |   | B     | 15- 1-2000 | 1/2.937.478             |                           |
| ES0137728012 | AC. FILO                                | A     |            | 1/2.598.330             | 2,21                      |
|              |   | A     | 16- 5-1986 | 3.712.644/3.726.505     |                           |
|              |   | A     | 1- 6-1989  | 3.726.506/3.738.778     |                           |
|              |   | A     | 30- 6-1989 | 2.598.331/3.712.643     |                           |
|              |   | A     | 1- 9-1989  | 3.738.779/3.742.976     |                           |
|              |   | A     | 5- 3-1990  | 3.742.977/4.030.898     |                           |
|              |   | A     | 5- 6-1991  | 4.030.899/5.643.258     |                           |
|              |   | A     | 1- 3-1993  | 5.643.259/8.464.887     |                           |
|              |   | A     | 23- 6-1993 | 8.464.888/12.533.385    |                           |
|              |   | A     | 14-11-1994 | 12.533.386/18.800.077   |                           |
|              |   | A     | 12- 5-1999 | 1/44.788.417            |                           |
|              |   |       | 10- 3-2000 | 1/16.775.380            |                           |
| ES0138152113 | AC. FINANZAS INMUEBLES CISNEROS         |       | 14- 3-2000 | 1/1.400.400             | 37,92                     |
| ES0138436011 | AC. FOBINSA                             |       |            | 1/200.000               | 2,56                      |
|              |   |       | 30- 8-1988 | 200.001/300.000         |                           |
|              |   |       | 27-12-1994 | 300.001/800.000         |                           |
| ES0139104311 | AC. FORUM IMOBILIARIO CISNEROS          |       | 22-11-1999 | 1/3.316.692             | 3,67                      |
|              |   |       | 26- 6-2000 | 1/2.015.676             |                           |
| ES0139696118 | AC. FRIMANCHA INDUSTRIAS CARNICAS, S.A. |       | 11- 8-1998 | 1/3.304.596             | 5,42                      |
| ES0140441017 | AC. FUNESPAÑA                           |       |            | 1/9.000.000             | 5,08                      |
|              |   |       | 10-12-1998 | 1/1.500.000             |                           |
| ES0164228019 | AC. GAESCO HOLDING                      |       |            | 1/1.900.000             | 32,80                     |
| ES0116870314 | AC. GAS NATURAL SDG                     |       | 12- 7-1999 | 1/447.776.028           | 18,99                     |
| ES0142231010 | AC. GESTICIT                            |       | 28-12-1999 | 1/3.653.000             | 1,10                      |
| ES0180720015 | AC. GLOBAL STEEL WIRE                   |       |            | 1/1.900.000             | 1,83                      |
|              |   |       | 24- 6-1991 | 1.900.001/2.850.000     |                           |
|              |   |       | 11-10-1996 | 2.850.001/11.991.031    |                           |
|              |   |       | 27-11-1996 | 11.991.032/28.250.000   |                           |
|              |   |       | 17-12-1999 | 1/5.612.500             |                           |
| BRPLIMACNPR5 | AC. GLOBO CABO                          |       |            | 1/1.091.361.878         | 3,16                      |
|              |   |       |            | 1/507.913.352           |                           |
|              |   |       |            | 1/86.187                |                           |
| ES0142610015 | AC. GORBEA                              |       |            | 1/20.000                | 10,88                     |
|              |   |       | 5- 5-77    | 20.001/300.000          |                           |
| ES0116836018 | AC. GRUCYCSA                            |       |            | 5.200.001               | 7,21                      |
|              |   |       |            | 5.200.001/10.400.000    |                           |
|              |   |       | 24- 6-1995 | 10.400.001/12.480.000   |                           |
|              |   |       | 24- 6-1995 | 12.480.001/22.600.000   |                           |
| ES0143416016 | AC. GRUPO AUXILIAR METALURGICO          |       | 28- 1-76   | 1/81.099.968            | 15,45                     |
| ES0127070219 | AC. GRUPO DRAGADOS -PREF-               |       | 31- 5-1999 | 1/60.000                | 14,30                     |

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|--------------|----------------------------|-------|------------|-------------------------|---------------------------|
| ES0127070110 | AC. GRUPO DRAGADOS         |       | 31- 5-1999 | 1/172.291.362           | 13,89                     |
| ES0130625017 | AC. GRUPO EMPRESARIAL ENCE |       |            | 1/9.150.900             | 14,27                     |
|              |                            |       | 6- 4-1992  | 9.150.901/18.000.000    |                           |
|              |                            |       | 9- 5-1995  | 18.000.001/21.225.000   |                           |
|              |                            |       | 4-10-2000  | 1/4.245.000             |                           |
| ES0162601019 | AC. GRUPO FERROVIAL        |       | 23- 3-1999 | 1/125.816.796           | 20,31                     |
|              |                            |       | 4- 5-1999  | 1/8.512.280             |                           |
|              |                            |       | 27-10-1999 | 1/5.935.667             |                           |
| ES0143419010 | AC. GRUPO FIATC            |       |            | 1/825.000               | 7,17                      |
|              |                            |       | 21- 2-2000 | 1/330.000               |                           |
| ES0143421818 | AC. GRUPO PICKING PACK     |       | 29-11-1999 | 1/62.490.749            | 1,52                      |
|              |                            |       | 13- 6-2000 | 1/31.245.375            |                           |
|              |                            |       | 21- 6-2000 | 1/37.494.448            |                           |
|              |                            |       | 14- 3-2001 | 1/1.261.700             |                           |
|              |                            |       | 23- 3-2001 | 1/3.936.917             |                           |
| ES0107480016 | AC. HEINEKEN ESPAÑA        |       |            | 1/12.592.908            | 7,41                      |
|              |                            |       | 1-11-1988  | 12.592.909/17.989.869   |                           |
|              |                            |       | 1- 7-1994  | 17.989.870/25.052.551   |                           |
|              |                            |       | 2-10-1996  | 25.052.552/25.476.578   |                           |
|              |                            |       | 27- 9-1997 | 25.476.579/34.300.361   |                           |
|              |                            |       | 31- 5-2000 | 1/23.166.352            |                           |
|              |                            |       | 15- 9-2000 | 1/937.524               |                           |
| ES0144061019 | AC. HERA IBEROAMERICANA    |       | 8- 8-2001  | 1/6.381.742             | 1,60                      |
| ES0144460112 | AC. HIDROCANTABRICO        |       | 23- 6-1999 | 1/113.196.768           | 26,16                     |
| ES0145095016 | AC. HIJOS DE JOSE BASSOLS  |       |            | 1/16.000                | 303,00                    |
| ES0145833119 | AC. HISPANA HOLDING        |       | 20-10-2000 | 1/1.240.000             | 1,07                      |
| ES0145832012 | AC. HISPANA TRES           |       | 12- 8-1999 | 1/1.240.000             | 2,49                      |
| ES0146790011 | AC. HULLAS COTO CORTES     |       |            | 1/3.300.000             | 7,60                      |
|              |                            |       | 29-12-1989 | 3.300.001/3.575.000     |                           |
| ES0146940012 | AC. HULLERA VASCO-LEONESA  |       | 1-12-1988  | 1/6.840.000             | 3,43                      |
|              |                            |       | 5- 1-1996  | 6.840.001/8.208.000     |                           |
| ES0144580018 | AC. IBERDROLA              |       |            | 1/427.299.140           | 14,65                     |
|              |                            |       | 1- 5-1988  | 427.299.141/428.748.133 |                           |
|              |                            |       | 23- 5-1988 | 461.134.668/466.523.435 |                           |
|              |                            |       | 1-10-1988  | 428.748.134/461.134.667 |                           |
|              |                            |       | 30-11-1988 | 469.222.372/470.080.598 |                           |
|              |                            |       | 1- 2-1989  | 466.523.436/466.556.601 |                           |
|              |                            |       | 1- 6-1989  | 466.556.602/466.980.651 |                           |
|              |                            |       | 1- 9-1989  | 466.980.652/468.457.166 |                           |
|              |                            |       | 9-11-1989  | 468.457.167/469.222.371 |                           |
|              |                            |       | 11- 1-1990 | 470.080.599/470.834.988 |                           |
|              |                            |       | 30- 3-1990 | 470.834.989/470.900.393 |                           |
|              |                            |       | 28- 5-1990 | 470.900.394/471.312.082 |                           |
|              |                            |       | 1-11-1990  | 471.312.083/476.171.089 |                           |
|              |                            |       | 28- 2-1991 | 504.891.634/506.919.166 |                           |
|              |                            |       | 14- 3-1991 | 476.171.090/504.891.633 |                           |
|              |                            |       | 14- 6-1991 | 506.919.167/507.800.301 |                           |
|              |                            |       | 30- 6-1991 | 507.800.302/508.526.934 |                           |
|              |                            |       | 8- 7-1991  | 508.526.935/828.954.177 |                           |
|              |                            |       | 31- 8-1991 | 828.954.178/829.030.504 |                           |
|              |                            |       | 14-12-1991 | 829.030.505/829.312.579 |                           |
|              |                            |       | 30-12-1991 | 829.312.580/829.334.971 |                           |
|              |                            |       | 30- 3-1992 | 829.334.972/830.080.430 |                           |
|              |                            |       | 30- 4-1992 | 830.080.431/835.255.111 |                           |
|              |                            |       | 15- 6-1992 | 835.255.112/835.723.763 |                           |
|              |                            |       | 30- 6-1992 | 835.723.764/836.004.567 |                           |
|              |                            |       | 30- 6-1992 | 836.004.568/838.453.795 |                           |
|              |                            |       | 30- 9-1992 | 838.453.796/838.472.421 |                           |
|              |                            |       | 30- 9-1992 | 838.472.422/838.504.898 |                           |
|              |                            |       | 21-12-1992 | 838.504.899/875.128.798 |                           |
|              |                            |       | 30-12-1992 | 875.128.799/875.135.725 |                           |
|              |                            |       | 30-12-1992 | 875.135.726/875.154.393 |                           |
|              |                            |       | 30- 3-1993 | 875.154.394/875.224.341 |                           |
|              |                            |       | 30- 3-1993 | 875.224.342/875.363.042 |                           |
|              |                            |       | 31- 3-1993 | 875.363.043/887.601.845 |                           |
|              |                            |       | 30- 6-1993 | 887.601.846/887.696.173 |                           |
|              |                            |       | 30- 6-1993 | 887.696.174/901.544.293 |                           |
|              |                            |       | 3- 9-1993  | 901.544.294/901.660.728 |                           |
|              |                            |       | 30- 9-1993 | 901.660.729/902.031.489 |                           |
|              |                            |       | 30- 9-1993 | 902.031.490/904.787.423 |                           |
|              |                            |       | 30-12-1993 | 904.787.424/907.228.075 |                           |
|              |                            |       | 30-12-1993 | 907.228.076/909.639.406 |                           |
|              |                            |       | 30- 3-1994 | 909.639.407/910.165.602 |                           |

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|--------------|-------------------------------------|------------|--------------|-------------------------|---------------------------|
| ES0147200036 | AC. IBERIA                          |            | 30- 3-1994   | 910.165.603/913.203.547 | 0,93                      |
|              |                                     |            | 30- 6-1994   | 916.373.015/916.847.422 |                           |
|              |                                     |            | 30- 6-1994   | 916.847.423/924.564.622 |                           |
|              |                                     |            | 19- 7-1994   | 913.203.548/916.373.014 |                           |
|              |                                     |            | 30- 9-1994   | 924.564.623/924.903.010 |                           |
|              |                                     |            | 30- 9-1994   | 924.903.011/924.927.421 |                           |
|              |                                     |            | 30-12-1994   | 924.927.422/924.956.161 |                           |
|              |                                     |            | 30- 3-1995   | 924.956.162/924.959.095 |                           |
|              |                                     |            | 31- 3-1995   | 924.959.096/924.964.720 |                           |
|              |                                     |            | 30- 6-1995   | 924.964.721/925.581.602 |                           |
|              |                                     |            | 30- 9-1995   | 925.581.603/928.040.139 |                           |
|              |                                     |            | 30- 9-1995   | 928.040.140/928.468.620 |                           |
|              |                                     |            | 31- 3-1996   | 928.468.621/928.543.392 |                           |
|              |                                     |            | 30- 9-1996   | 928.543.393/928.739.542 |                           |
|              |                                     |            |              | 1/91.614.584            |                           |
|              |                                     |            |              | 1/1.666.666             |                           |
|              |                                     |            | ES0147561015 | AC. IBERPAPEL GESTION   |                           |
| 3- 1-1996    | 211.614.585/880.845.353             |            |              |                         |                           |
| 17-11-1999   | 880.845.354/911.240.490             |            |              |                         |                           |
| 7- 9-2000    | 911.240.491/911.295.369             |            |              |                         |                           |
| 21- 7-1997   | 1/8.876.706                         |            |              |                         |                           |
| ES0147255139 | AC. IBERPISTAS                      |            | 17-11-1997   | 8.876.707/11.952.278    | 9,48                      |
|              |                                     |            | 5-11-1998    | 1/67.702.797            |                           |
| ES0153440419 | AC. ICESA                           |            | 6- 9-2001    | 1/2.708.111             | 11,91                     |
|              |                                     |            | 24- 2-1997   | 1/53.347.845            |                           |
| US45321T1034 | AC. IMPSAT FIBER NETWORKS           |            | 5- 6-2000    | 1/2.667.392             | 3,22                      |
|              |                                     |            |              | 1/91.428.570            |                           |
| ES0150160010 | AC. INACSA                          |            |              | 1/615.000               | 34,57                     |
| ES0150480111 | AC. INBESOS                         | 13- 7-1998 |              | 1/5.860.000             | 2,25                      |
| ES0155933015 | AC. INCRECISA                       |            |              | 1/75.108                | 18,03                     |
|              |                                     |            | 8- 1-1996    | 75.109/225.324          |                           |
| ES0150850016 | AC. INCUSA                          |            | 29- 6-2000   | 1/40.968                | 9,76                      |
|              |                                     |            |              | 1/500.000               |                           |
| ES0148396015 | AC. INDITEX                         |            | 20- 7-2000   | 1/616.000.000           | 20,32                     |
|              |                                     |            | 31- 1-2001   | 1/7.330.400             |                           |
| ES0148224118 | AC. INDO INTERNACIONAL              |            |              | 1/11.130.000            | 2,56                      |
| ES0118594417 | AC. INDRA SISTEMAS                  |            |              | 1/147.901.044           | 9,19                      |
| ES0154947016 | AC. INMO DEALER                     |            |              | 1/1.380.000             | 2,3                       |
| ES0153205010 | AC. INMOBILIARIA BARRIO BILBAO      |            |              | 1/500.000               | 2,26                      |
|              |                                     |            | 25- 7-1989   | 500.001/750.000         |                           |
| ES0154653010 | AC. INMOBILIARIA DEL SUR            |            |              | 1/300.000               | 47,54                     |
|              |                                     |            | 1- 6-1987    | 300.001/375.000         |                           |
|              |                                     |            | 1- 6-1988    | 375.001/450.000         |                           |
|              |                                     |            | 15- 9-1988   | 450.001/600.000         |                           |
|              |                                     |            | 1-10-1989    | 600.001/750.000         |                           |
|              |                                     |            | 15-10-1990   | 750.001/1.000.000       |                           |
|              |                                     |            | 1- 4-1993    | 1.000.001/1.100.000     |                           |
|              |                                     |            | 1-10-1994    | 1.100.001/1.150.000     |                           |
|              |                                     |            | 1-10-2000    | 1/230.000               |                           |
|              |                                     |            | 1-10-2001    | 1/276.000               |                           |
|              |                                     |            |              | 1/25.517.435            |                           |
|              |                                     |            |              | 1/82.729.268            |                           |
|              |                                     |            |              | 1/19.340.472            |                           |
| ES0154800215 | AC. INMOBILIARIA URBIS              |            |              | 1/6.000                 | 2,63                      |
|              |                                     |            | 2- 8-1999    | 6.001/1.800.000         |                           |
| ES0154810719 | AC. INMOBILIARIA VALENCIANA         | A<br>B     |              | 1/4.200.000             | 7,09                      |
|              |                                     |            | 5- 7-1989    | 1/330.000               |                           |
| ES0154432019 | AC. INMOCAHISPA                     |            |              | 1/2.149.503             | 3,75                      |
| ES0154936035 | AC. INMOFIBAN                       |            |              | 28-12-1992              | 2.400.001/3.000.000       |
| ES0154949012 | AC. INMOLEVANTE                     |            |              | 19-12-1996              | 3.000.001/4.000.000       |
|              |                                     |            |              | 21-12-1998              | 4.000.001/4.500.000       |
| ES0155151014 | AC. INVERPYME                       |            |              | 4- 1-2001               | 1/562.500                 |
|              |                                     |            |              | 19- 4-79                | 1/7.828.003               |
|              |                                     |            |              | 13-10-77                | 1/12.040.000              |
|              |                                     |            |              | 6-11-1992               | 12.040.001/14.448.000     |
|              |                                     |            |              | 15-11-1997              | 1/2.000.000               |
| ES0155959010 | AC. INVERSIONES IBERSUIZAS          |            |              | 3- 7-1999               | 1/8.224.000               |
|              |                                     |            |              | 17- 2-2000              | 1/3.054.000               |
| ES0155972237 | AC. INVERSIONES MOBILIARIAS BARCINO |            |              | 1/200.000               | 1,54                      |
| ES0156039010 | AC. INVERSORA CONDAL                |            |              | 1/3.000.000             | 11,60                     |
| ES0152768117 | AC. INYPSA                          |            |              | 1/62.407                | 8,91                      |
| GB0057933615 | AC. JAZZTEL                         |            |              | 1/220.044               | 5,38                      |
|              |                                     |            |              | 1/62.832.949            |                           |



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|--------------|-------------------------------------|-------|------------|-------------------------|---------------------------|
| ES0156528012 | AC. JOAQUIN ALBERTI                 |       |            | 1/4.800                 | 300,51                    |
| ES0156982219 | AC. KOIPE                           |       | 27- 4-1998 | 1/12.959.822            | 30,41                     |
| ES0158235038 | AC. LEPANTO                         |       |            | 1/480.000               | 109,83                    |
| ES0158275018 | AC. LEUCAN                          |       | 26- 2-1990 | 480.001/768.000         |                           |
|              |                                     |       |            | 1/2.320                 | 36,18                     |
|              |                                     |       |            | 1/8.380                 |                           |
| ES0137998516 | AC. LIBERTAS 7                      |       |            | 1/1.939.390             | 26,41                     |
|              |                                     |       | 23-11-1999 | 1/2.714.856             |                           |
|              |                                     |       | 23-11-1999 | 1/271.486               |                           |
|              |                                     |       | 10-10-2000 | 1/314.408               |                           |
|              |                                     |       | 30- 3-2001 | 1/308.939               |                           |
| ES0158480311 | AC. LINGOTES ESPECIALES             |       | 12- 7-1999 | 1/9.600.000             | 3,22                      |
| ES0158545030 | AC. LIWE ESPAÑOLA                   |       |            | 1/981.250               | 7,01                      |
| ES0159965013 | AC. MANUFACTURAS DE ESTAMBRE        |       |            | 1/65.245                | 12,02                     |
|              |                                     |       | 25- 1-1992 | 65.246/78.294           |                           |
|              |                                     |       | 13- 1-1998 | 78.295/104.392          |                           |
| ES0160638237 | AC. MAPFRE VIDA                     |       | 22-12-1997 | 1/32.000.000            | 32,71                     |
|              |                                     |       | 2- 3-2001  | 1/3.763.876             |                           |
| ES0138290038 | AC. MARFLET                         | A     |            | 1/6.200                 | 285,00                    |
| ES0138290137 | AC. MARFLET                         | B     |            | 1/2.135.000             | 5,68                      |
| ES0161928116 | AC. MECALUX                         |       | 25- 3-1999 | 1/17.400.000            | 4,50                      |
|              |                                     |       | 21- 4-1999 | 1/2.800.000             |                           |
|              |                                     |       | 15- 5-2001 | 1/2.020.000             |                           |
| ES0162292017 | AC. MERCAPITAL                      |       |            | 1/8.807.075             | 2,89                      |
|              |                                     |       | 17-11-1993 | 8.807.076/11.360.057    |                           |
| ES0154220414 | AC. METROVACESA                     |       | 8- 6-1998  | 1/47.194.308            | 14,71                     |
|              |                                     |       | 24- 6-1998 | 1/2.359.715             |                           |
|              |                                     |       | 26- 6-1999 | 1/2.477.701             |                           |
|              |                                     |       | 13-10-2000 | 1/7.427.596             |                           |
|              |                                     |       | 3- 4-2001  | 1/2.972.966             |                           |
| ES0164080014 | AC. MIN. SID. PONFERRADA            |       |            | 1/4.500.000             | 0,04                      |
|              |                                     |       | 1-10-1983  | 4.440.001/17.940.000    |                           |
|              |                                     |       | 5- 4-1991  | 17.940.001/21.940.000   |                           |
|              |                                     |       | 30- 6-1992 | 21.940.001/26.740.000   |                           |
|              |                                     |       | 13- 1-1995 | 26.740.001/68.100.000   |                           |
|              |                                     |       | 10- 4-1995 | 68.100.001/148.100.000  |                           |
|              |                                     |       | 25- 3-1996 | 148.100.001/148.590.230 |                           |
| ES0163960018 | AC. MINERALES Y PRODUCTOS DERIVADOS |       |            | 1/515.453               | 11,72                     |
| ES0164180012 | AC. MIQUEL Y COSTAS                 |       |            | 1/1.370.173             | 30,10                     |
|              |                                     |       | 9- 4-1990  | 1.827.656/2.741.482     |                           |
|              |                                     |       | 14- 6-1994 | 2.741.483/2.984.662     |                           |
|              |                                     |       | 14- 6-1995 | 2.984.663/2.984.842     |                           |
|              |                                     |       | 14- 6-1996 | 2.984.843/3.319.322     |                           |
|              |                                     |       | 20- 9-1996 | 3.319.323/3.344.462     |                           |
|              |                                     |       | 14-12-1996 | 1/388.860               |                           |
|              |                                     |       | 20- 3-1997 | 1/14.740                |                           |
|              |                                     |       | 20- 3-1998 | 1/160.020               |                           |
|              |                                     |       | 14- 6-1998 | 1/33.300                |                           |
|              |                                     |       | 20- 9-1998 | 1/100                   |                           |
|              |                                     |       | 16-11-2001 | 1/1.742.000             |                           |
| ES0165515117 | AC. NATRA                           |       |            | 1/3.600.000             | 1,79                      |
|              |                                     |       |            | 1/7.200.000             |                           |
| ES0161560018 | AC. NH HOTELES                      |       |            | 1/13.896.528            | 10,56                     |
|              |                                     |       |            | 1/37.532.898            |                           |
|              |                                     |       | 1- 1-1989  | 13.896.529/13.932.575   |                           |
|              |                                     |       | 1- 1-1989  | 13.932.576/13.964.745   |                           |
|              |                                     |       | 10- 1-1989 | 13.964.746/13.979.625   |                           |
|              |                                     |       | 1- 1-1990  | 14.017.578/14.019.931   |                           |
|              |                                     |       | 5- 1-1990  | 13.979.626/14.017.577   |                           |
|              |                                     |       | 14- 7-1991 | 14.019.932/15.480.654   |                           |
|              |                                     |       | 14- 1-1992 | 15.480.655/15.484.096   |                           |
|              |                                     |       | 24-11-1992 | 15.484.097/92.467.620   |                           |
| ES0166300212 | AC. NICOLAS CORREA                  |       | 12- 7-1999 | 1/9.000.000             | 2,69                      |
| ES0166660011 | AC. NUEVA MONTAÑA QUILJANO          | B     |            | 1/2.284.306             | 0,29                      |
|              |                                     | B     | 1-12-1978  | 2.284.307/6.852.918     | 0,29                      |
|              |                                     | B     | 20- 8-1987 | 6.852.919/18.092.133    |                           |
|              |                                     | B     | 1- 3-1988  | 18.092.134/24.122.844   |                           |
|              |                                     | B     | 1-10-1988  | 24.122.845/40.204.740   |                           |
| ES0167110016 | AC. OBRAS Y SERVICIOS PUBLICOS      |       |            | 1/180.000               | 16,25                     |
| ES0142090317 | AC. OBRASCON HUARTE LAIN            |       | 5-12-1997  | 1/30.042.270            | 5,55                      |
|              |                                     |       | 18- 9-1998 | 1/19.055.900            |                           |
|              |                                     |       | 31- 5-1999 | 1/29.645.728            |                           |
|              |                                     |       | 28- 9-1999 | 1/10.800.000            |                           |



| ISIN         | Nombre del valor             | Serie | F. emisión | Número inicio/fin      | Valor medio<br>—<br>Euros |
|--------------|------------------------------|-------|------------|------------------------|---------------------------|
| ES0167404013 | AC. OMSA ALIMENTACION        |       | 16- 1-1992 | 1/6.261.610            | 6,79                      |
| ES0168370015 | AC. PAPELERA NAVARRA         |       | 5- 5-1992  | 6.261.611/12.523.220   | 15,63                     |
| ES0168648014 | AC. PARQUES REUNIDOS         |       | 1- 1-1988  | 1/2.024.202            | 3,62                      |
| ES0168672014 | AC. PASCUAL HERMANOS         |       | 1- 7-1988  | 2.160.001/2.469.475    | 0,14                      |
| ES0169350016 | AC. PESCANOVA                |       | 1-11-1988  | 2.469.476/2.716.422    | 11,71                     |
| ES0168626010 | AC. PLARREGA INVEST          |       | 17- 5-1999 | 2.716.423/2.755.798    | 6,06                      |
| ES0157950033 | AC. POPULARINSA              |       | 7-11-2000  | 1/19.092.360           | 25,75                     |
| ES0170550117 | AC. PORTLAND VALDERRIVAS     |       | 8-12-1990  | 1/6.545.952            | 22,82                     |
| ES0170884011 | AC. PRIM                     |       | 18-11-1991 | 1/4.862.668            | 14,43                     |
| ES0171743117 | AC. PRISA                    |       | 8-12-1990  | 4.862.669/6.726.492    | 10,07                     |
| ES0171638010 | AC. PROCISA                  |       | 18-11-1991 | 6.726.493/8.726.492    | 174,29                    |
| ES0113805032 | AC. PROMOBANC                |       | 28- 6-1994 | 8.726.493/12.693.077   | 6,29                      |
| ES0171704010 | AC. PROMOCIONES EUROBUILDING |       | 9- 2-1996  | 12.693.078/137.693.077 | 6,35                      |
| ES0175438235 | AC. PROSEGUR                 |       | 23- 6-60   | 1/2.963.525            | 14,49                     |
| ES0172233118 | AC. PULEVA BIOTECH           |       | 15- 3-1989 | 3.375.001/3.783.957    | 3,02                      |
| ES0131532014 | AC. RECOLETOS                |       | 15- 9-1989 | 5.483.958/5.500.903    | 4,49                      |
| ES0173093115 | AC. REE                      |       | 16-10-1989 | 3.783.958/5.483.957    | 9,89                      |
| ES0173401011 | AC. RENFILA                  |       | 20- 6-1990 | 5.500.904/5.732.647    | 7,83                      |
| IT0001178299 | AC. RENO DE MEDICI S/A       | A     | 22-11-1993 | 5.732.648/6.804.180    | 1,28                      |
| ES0173411010 | AC. RENTA VARIABLE           | A     | 22- 8-1994 | 6.804.181/8.411.475    | 7,71                      |
| ES0174300014 | AC. RONSA                    | A     | 26- 1-2000 | 1/2.000.000            | 15,86                     |
| ES0174400012 | AC. RUSTICAS                 | A     | 19- 1-2001 | 1/1.030.000            | 37,88                     |
| ES0174439036 | AC. SAAREMA INVERSIONES      | A     | 14- 9-2001 | 1/1.000.000            | 15,18                     |
| ES0109685117 | AC. SABA                     | A     | 30- 3-1999 | 1/830.000              | 12,39                     |
|              |                              |       | 27-12-1991 | 2.052.001/2.242.750    | 21,09                     |
|              |                              |       | 10-12-1992 | 2.242.751/2.466.388    |                           |
|              |                              |       | 15-12-1993 | 2.466.389/2.781.500    |                           |
|              |                              |       | 15-10-1999 | 1/252.100              |                           |
|              |                              |       | 14- 9-1998 | 1/21.780.000           |                           |
|              |                              |       |            | 1/960.000              |                           |
|              |                              |       | 1-12-1987  | 960.001/1.029.540      |                           |
|              |                              |       | 1- 6-1988  | 1.029.541/1.157.500    |                           |
|              |                              |       | 28- 6-2000 | 1/218.812.500          |                           |
|              |                              |       | 1-10-1988  | 1/1.000.000            |                           |
|              |                              |       | 12- 6-1989 | 1.000.001/4.000.000    |                           |
|              |                              |       | 16- 6-1999 | 4.000.001/4.634.165    |                           |
|              |                              |       | 1- 1-1993  | 1/8.665.884            |                           |
|              |                              |       | 19- 3-1990 | 1/5.400.000            |                           |
|              |                              |       | 21- 8-1990 | 5.400.001/10.344.966   |                           |
|              |                              |       | 7- 9-1993  | 10.344.967/11.499.893  |                           |
|              |                              |       | 9- 2-1999  | 1/13.558.564           |                           |
|              |                              |       | 24- 9-1996 | 1/60.000.000           |                           |
|              |                              |       | 28-11-2001 | 1/51.288.464           |                           |
|              |                              |       | 25- 4-1984 | 1/121.883.714          |                           |
|              |                              |       | 24-10-2000 | 1/8.830.035            |                           |
|              |                              |       | 19- 5-1999 | 1/135.270.000          |                           |
|              |                              |       | 1-12-1988  | 1/2.034.525            |                           |
|              |                              |       | 22- 6-1990 | 2.034.526/2.373.612    |                           |
|              |                              |       | 1- 9-1992  | 2.373.613/3.560.418    |                           |
|              |                              |       | 2- 9-1993  | 3.560.419/5.394.573    |                           |
|              |                              |       |            | 1/94.756.566           |                           |
|              |                              |       |            | 1/87.432               |                           |
|              |                              |       | 30- 8-1998 | 1/727.077              |                           |
|              |                              |       | 1-12-1998  | 1/30.633.008           |                           |
|              |                              |       | 15- 4-1999 | 1/9.043.999            |                           |
|              |                              |       |            | 1/200.000              |                           |
|              |                              |       |            | 1/24.342.464           |                           |
|              |                              |       |            | 1/8.166.114            |                           |
|              |                              |       |            | 1/354.885              |                           |
|              |                              |       | 19- 4-1999 | 1/900.000.000          |                           |
|              |                              |       | 2- 7-1999  | 1/240.000.000          |                           |
|              |                              |       | 8- 7-1999  | 1/48.000.000           |                           |
|              |                              |       | 27- 6-68   | 1/9.940                |                           |
|              |                              |       |            | 1/200.000              |                           |
|              |                              |       | 1-12-1989  | 200.001/4.000.000      |                           |
|              |                              |       | 1- 2-1996  | 1/1.500.318            |                           |
|              |                              |       | 24- 5-2000 | 1.575.025/3.408.053    |                           |
|              |                              |       |            | 1/3.758.898            |                           |
|              |                              |       | 22- 5-2000 | 1/13.550.640           |                           |
|              |                              |       | 31- 5-2000 | 1/677.532              |                           |
|              |                              |       | 28- 7-2001 | 1/899.353              |                           |

| ISIN         | Nombre del valor               | Serie | F. emisión | Número inicio/fin     | Valor medio<br>—<br>Euros |
|--------------|--------------------------------|-------|------------|-----------------------|---------------------------|
| ES0105998019 | AC. SAMOSA                     |       |            | 1/146.798             | 37,18                     |
| US8028091036 | AC. SANTANDER BANCORP          |       |            | 1/38.622.651          | 21,52                     |
| ES0170135018 | AC. SAPLAYA                    |       |            | 1/3.862.219           |                           |
|              |                                |       |            | 1/897.030             | 19,82                     |
|              |                                |       | 15- 2-1991 | 897.031/971.782       |                           |
|              |                                |       | 1-12-1993  | 971.783/1.036.567     |                           |
|              |                                |       | 8- 4-1994  | 1.036.568/1.105.671   |                           |
|              |                                |       | 28- 4-1995 | 1.105.672/1.137.920   |                           |
|              |                                |       |            | 26- 2-2001            | 1/142.240                 |
| ES0175240011 | AC. SARDINERO, EL              |       | 3- 4-2001  | 1/68.500              |                           |
|              |                                |       |            | 1/444.111             | 3,73                      |
|              |                                |       | 11- 7-1992 | 444.112/740.185       |                           |
|              |                                |       | 22- 2-1995 | 740.186/1.100.257     |                           |
|              |                                |       | 23- 3-1998 | 1/899.730             |                           |
| ES0175290115 | AC. SEDA BARCELONA             | B     |            | 20.001/8.906.791      | 2,07                      |
|              |                                | B     | 1- 9-1985  | 8.906.792/9.164.669   |                           |
|              |                                | B     | 1- 8-1988  | 9.164.670/10.080.136  |                           |
|              |                                | B     | 28- 6-1996 | 10.080.137/15.115.204 |                           |
|              |                                | B     | 2- 4-1997  | 1/3.927.353           |                           |
|              |                                |       | 29-12-1998 | 1/5.882.367           |                           |
|              |                                |       | 11- 6-2001 | 1/5.091.266           |                           |
| ES0165380017 | AC. SNIACE                     |       |            | 1/21.051.863          | 0,80                      |
|              |                                |       | 21- 7-1997 | 1/2.191.768           |                           |
|              |                                |       | 30- 4-1998 | 1/3.663.531           |                           |
|              |                                |       | 13-11-1998 | 1/13.453.581          |                           |
| ES0178483139 | AC. SOGECABLE                  |       |            | 1/90.300.000          | 26,12                     |
|              |                                |       | 25- 5-1999 | 1/90.300.000          |                           |
|              |                                |       | 12- 7-1999 | 1/6.723.753           |                           |
| ES0176252718 | AC. SOL MELIA                  |       |            | 1/13.222.107          | 7,89                      |
|              |                                |       | 9- 8-1999  | 1/171.554.670         |                           |
| ES0110047018 | AC. SOS CUETARA                |       |            | 1/6.445.000           | 9,36                      |
|              |                                |       |            | 1/502.634             |                           |
|              |                                |       | 27- 6-1987 | 1/15.000              |                           |
|              |                                |       | 29- 4-1991 | 15.001/1.000.000      |                           |
|              |                                |       | 24-12-1991 | 1.000.001/2.000.000   |                           |
|              |                                |       | 30-12-1994 | 2.000.001/6.378.800   |                           |
|              |                                |       | 25- 8-1998 | 1/3.189.400           |                           |
| ES0138109014 | AC. SOTOGRANDE                 |       |            | 1/15.000.000          | 2,68                      |
|              |                                |       | 14- 7-1991 | 15.000.001/18.403.631 |                           |
|              |                                |       | 14- 1-1992 | 18.403.632/22.853.611 |                           |
|              |                                |       | 14- 1-1993 | 22.853.612/24.775.545 |                           |
|              |                                |       | 14- 7-1993 | 24.775.546/24.776.975 |                           |
|              |                                |       | 18- 2-1994 | 24.776.976/30.971.218 |                           |
|              |                                |       | 15- 7-1998 | 30.971.219/34.383.672 |                           |
|              |                                |       | 15- 7-1999 | 1/268.821             |                           |
| ES0176921015 | AC. SUPERDIPLO                 | A     | 18- 9-1997 | 1/36.464.880          | 24,66                     |
|              |                                | B     | 18- 9-1997 | 1/934.997             |                           |
|              |                                | A     | 13-10-1997 | 36.464.881/45.214.880 |                           |
|              |                                | B     | 13-10-1997 | 934.998/1.159.356     |                           |
|              |                                | A     | 5- 5-1998  | 45.214.881/49.840.644 |                           |
| BRSUZAACNPR9 | AC. SUZANO DE PAPEL E CELULOSE |       |            | 1/127.788.922         | 1,87                      |
| ES0177080118 | AC. TAFISA                     | B     |            | 1/5.528.312           | 6,53                      |
|              |                                | B     | 20- 7-1991 | 5.528.313/6.108.619   |                           |
|              |                                | B     | 22- 6-1993 | 6.108.620/9.011.903   |                           |
|              |                                | B     | 27- 2-1995 | 9.011.904/11.511.884  |                           |
|              |                                |       | 12-11-1997 | 1/4.800.838           |                           |
|              |                                |       | 24- 7-1998 | 1/6.498.100           |                           |
|              |                                |       | 14- 5-1999 | 1/8.109.956           |                           |
| ES0108180219 | AC. TAVEX ALGODONERA           |       | 4- 8-1999  | 1/25.200.000          | 2,91                      |
| ES0147582318 | AC. TECNOCOM,TELECOM.Y ENERGIA |       |            | 1/566.499             | 6,30                      |
|              |                                |       | 5- 2-1999  | 1/10.885.098          |                           |
|              |                                |       | 26- 6-2000 | 1/2.614.902           |                           |
| ES0178344117 | AC. TELE PIZZA                 |       |            | 1/214.658.500         | 1,81                      |
|              |                                |       | 18- 5-1998 | 1/214.658.500         |                           |
|              |                                |       | 23- 5-2000 | 1/8.938.900           |                           |
| ES0178401016 | AC. TELEFONICA MOVILES         |       |            | 1/21.445.962          | 7,96                      |
|              |                                |       | 14- 2-2000 | 1/3.523.583.120       |                           |
|              |                                |       | 3-11-2000  | 1/300.000.000         |                           |
|              |                                |       | 28- 2-2001 | 1/174.863.364         |                           |
|              |                                |       | 7- 3-2001  | 1/65.939.564          |                           |
|              |                                |       | 5- 7-2001  | 1/203.360.346         |                           |
| ES0178430E18 | AC. TELEFONICA                 |       |            | 1/1.002               | 14,21                     |
|              |                                |       |            | 1/3.026.268           |                           |
|              |                                |       |            | 1/14.477.109          |                           |
|              |                                |       |            | 1/1.371.350.753       |                           |
|              |                                |       |            | 1/90.517.917          |                           |
|              |                                |       |            | 1/80.954.801          |                           |

| ISIN         | Nombre del valor              | Serie | F. emisión | Número inicio/fin      | Valor medio<br>-<br>Euros |
|--------------|-------------------------------|-------|------------|------------------------|---------------------------|
|              |                               |       |            | 1/1.426.472            |                           |
|              |                               |       |            | 1/213.409.097          |                           |
|              |                               |       |            | 1/33.716.560           |                           |
|              |                               |       |            | 1/88.944.644           |                           |
|              |                               |       |            | 1/1.123.072            |                           |
|              |                               |       |            | 1/122.560.575          |                           |
|              |                               |       | 26- 7-1999 | 1/3.198.848.901        |                           |
|              |                               |       | 5-11-1999  | 1/63.976.998           |                           |
|              |                               |       | 29- 2-2000 | 1/13.965.205           |                           |
|              |                               |       | 30- 3-2000 | 1/157.951.446          |                           |
|              |                               |       | 26- 4-2000 | 1/2.914.193            |                           |
|              |                               |       | 27- 4-2000 | 1/4.448.442            |                           |
|              |                               |       | 31- 5-2000 | 1/780.927              |                           |
|              |                               |       | 5- 1-2001  | 1/86.814.214           |                           |
|              |                               |       | 19- 2-2001 | 1/31.504.244           |                           |
|              |                               |       | 6- 3-2001  | 1/89.203.045           |                           |
| MXP904131325 | AC. TELMEX                    | L     |            | 1/8.693.138.184        | 37,78                     |
| ES0178174019 | AC. TERRA NETWORKS            |       |            | 1/3.750.000            | 8,25                      |
|              |                               |       |            | 1/302.031.974          |                           |
|              |                               |       | 4-12-1998  | 1/213.923.585          |                           |
|              |                               |       | 2-11-1999  | 1/61.576.415           |                           |
|              |                               |       | 1-12-1999  | 1/4.500.000            |                           |
|              |                               |       | 29- 8-2000 | 1/35.483.871           |                           |
| ES0178645018 | AC. TERREVA                   |       |            | 1/200.000              | 3,61                      |
| ES0170885018 | AC. TESTA INMUEBLES           |       |            | 1/9.850.000            | 8,33                      |
|              |                               |       |            | 40.464.141/115.475.788 |                           |
|              |                               |       | 25-11-1991 | 9.850.001/9.936.395    |                           |
|              |                               |       | 25- 3-1992 | 9.936.396/10.114.765   |                           |
|              |                               |       | 25- 9-1992 | 10.114.766/10.116.035  |                           |
|              |                               |       | 29- 9-1997 | 1/10.116.035           |                           |
| ES0178419117 | AC. TPI                       |       | 26- 5-1998 | 1/20.232.070           | 4,22                      |
|              |                               |       | 19- 6-2000 | 1/367.819.500          |                           |
| ES0179946019 | AC. TRANSPORTES AZKAR         |       | 19- 7-2000 | 1/414.831              | 5,32                      |
|              |                               |       | 30- 6-1998 | 1/30.819.292           |                           |
|              |                               |       | 28- 9-1998 | 30.819.293/32.400.000  |                           |
|              |                               |       | 30- 5-2000 | 1/16.200.000           |                           |
| ES0180095715 | AC. TRANSPORTES E INVERSIONES |       |            | 1/8.000                | 2,65                      |
|              |                               |       |            | 40.001/1.532.000       |                           |
|              |                               |       |            | 1.532.001/2.282.000    |                           |
| ES0180650030 | AC. TRASMEDITERRANEA          |       | 25-11-16   | 1/6.043.149            | 76,09                     |
| ES0132945017 | AC. TUBACEX                   |       |            | 1/2.663.198            | 1,28                      |
|              |                               |       |            | 13.829.309/14.389.218  |                           |
|              |                               |       | 1- 9-1986  | 5.377.052/5.377.647    |                           |
|              |                               |       | 1-10-1986  | 5.377.648/7.170.196    |                           |
|              |                               |       | 1- 6-1987  | 7.170.197/7.371.344    |                           |
|              |                               |       | 1-11-1987  | 7.371.345/7.378.455    |                           |
|              |                               |       | 1- 2-1988  | 7.378.456/8.854.146    |                           |
|              |                               |       | 1- 7-1988  | 8.854.147/10.749.432   |                           |
|              |                               |       | 1- 9-1988  | 10.749.433/10.929.308  |                           |
|              |                               |       | 1-11-1988  | 10.929.309/13.829.308  |                           |
|              |                               |       | 1- 1-1989  | 14.389.219/14.494.219  |                           |
|              |                               |       | 1- 3-1989  | 14.494.220/14.656.288  |                           |
|              |                               |       | 20- 7-1989 | 14.656.289/14.698.923  |                           |
|              |                               |       | 25- 9-1989 | 14.698.924/19.083.919  |                           |
|              |                               |       | 25-10-1989 | 19.083.920/19.205.396  |                           |
|              |                               |       | 25-11-1989 | 19.205.397/19.269.210  |                           |
|              |                               |       | 1-12-1989  | 19.269.211/19.300.819  |                           |
|              |                               |       | 20- 1-1990 | 19.300.820/19.367.706  |                           |
|              |                               |       | 7- 3-1990  | 19.367.707/19.967.706  |                           |
|              |                               |       | 25- 3-1990 | 19.967.707/19.973.284  |                           |
|              |                               |       | 1- 4-1990  | 19.973.285/19.985.712  |                           |
|              |                               |       | 11- 6-1990 | 19.985.713/20.020.881  |                           |
|              |                               |       | 1- 7-1990  | 20.020.882/20.024.810  |                           |
|              |                               |       | 11- 9-1990 | 20.024.811/20.025.350  |                           |
|              |                               |       | 1- 1-1991  | 20.025.351/20.092.307  |                           |
|              |                               |       | 1- 1-1991  | 20.092.308/20.097.813  |                           |
|              |                               |       | 11- 6-1991 | 20.097.814/20.231.206  |                           |
|              |                               |       | 1- 7-1991  | 20.231.207/20.269.824  |                           |
|              |                               |       | 9- 7-1991  | 20.269.825/22.500.469  |                           |
|              |                               |       | 11-12-1991 | 22.500.470/22.501.069  |                           |
|              |                               |       | 1- 1-1992  | 22.503.874/22.513.961  |                           |
|              |                               |       | 9- 1-1992  | 22.501.070/22.503.873  |                           |
|              |                               |       | 9- 7-1992  | 22.513.962/22.514.783  |                           |

| ISIN | Nombre del valor | Serie | F. emisión | Número inicio/fin       | Valor medio<br>—<br>Euros |
|------|------------------|-------|------------|-------------------------|---------------------------|
|      |                  |       | 15-10-1993 | 22.514.784/45.029.566   |                           |
|      |                  |       | 1-11-1993  | 45.029.567/45.029.806   |                           |
|      |                  |       | 1-11-1993  | 45.039.528/45.053.090   |                           |
|      |                  |       | 1-12-1993  | 45.029.807/45.032.866   |                           |
|      |                  |       | 12- 1-1993 | 45.053.091/45.074.550   |                           |
|      |                  |       | 1- 1-1994  | 45.032.867/45.038.302   |                           |
|      |                  |       | 1- 1-1994  | 45.074.551/45.129.775   |                           |
|      |                  |       | 1- 2-1994  | 45.038.303/45.038.403   |                           |
|      |                  |       | 1- 2-1994  | 45.129.776/45.133.499   |                           |
|      |                  |       | 1- 3-1994  | 45.038.404/45.039.391   |                           |
|      |                  |       | 1- 3-1994  | 45.133.500/45.135.553   |                           |
|      |                  |       | 1- 4-1994  | 45.039.392/45.039.527   |                           |
|      |                  |       | 1- 4-1994  | 45.135.554/45.137.534   |                           |
|      |                  |       | 1- 5-1994  | 131.719.702/131.723.365 |                           |
|      |                  |       | 1- 6-1994  | 131.723.366/131.724.327 |                           |
|      |                  |       | 1- 7-1994  | 131.724.328/131.724.553 |                           |
|      |                  |       | 1- 8-1994  | 131.724.554/131.725.845 |                           |
|      |                  |       | 1- 9-1994  | 131.725.846/131.726.171 |                           |
|      |                  |       | 15- 9-1994 | 56.400.099/131.719.701  |                           |
|      |                  |       | 15- 9-1994 | 45.137.535/56.400.098   |                           |
|      |                  |       | 1-10-1994  | 131.726.172/131.727.671 |                           |
|      |                  |       | 1-11-1994  | 1/1.312                 |                           |
|      |                  |       | 1-12-1994  | 1/494                   |                           |
|      |                  |       | 1- 1-1995  | 1/3.972                 |                           |
|      |                  |       | 1- 1-1995  | 1/4.941                 |                           |
|      |                  |       | 25- 1-1995 | 1/2.348                 |                           |
|      |                  |       | 25- 1-1995 | 1/14.467                |                           |
|      |                  |       | 1- 2-1995  | 1/3.440                 |                           |
|      |                  |       | 1- 3-1995  | 1/472                   |                           |
|      |                  |       | 1- 4-1995  | 1/847                   |                           |
|      |                  |       | 1- 5-1995  | 1/3.719                 |                           |
|      |                  |       | 1- 6-1995  | 1/1.482                 |                           |
|      |                  |       | 1- 7-1995  | 1/2.634                 |                           |
|      |                  |       | 25- 7-1995 | 1/35.239                |                           |
|      |                  |       | 25- 7-1995 | 1/4.196                 |                           |
|      |                  |       | 1- 8-1995  | 1/1.260                 |                           |
|      |                  |       | 1- 8-1995  | 1/3.944                 |                           |
|      |                  |       | 1- 9-1995  | 1/52                    |                           |
|      |                  |       | 1- 9-1995  | 1/1.029                 |                           |
|      |                  |       | 1-10-1995  | 1/907                   |                           |
|      |                  |       | 11- 1-1995 | 1/104                   |                           |
|      |                  |       | 1-11-1995  | 1/371.954               |                           |
|      |                  |       | 1-12-1995  | 1/1.188                 |                           |
|      |                  |       | 1- 1-1996  | 1/20                    |                           |
|      |                  |       | 1- 1-1996  | 1/1.630                 |                           |
|      |                  |       | 25- 1-1996 | 1/58.212                |                           |
|      |                  |       | 25- 1-1996 | 1/9.364                 |                           |
|      |                  |       | 1- 2-1996  | 1/2.072                 |                           |
|      |                  |       | 1- 3-1996  | 1/220                   |                           |
|      |                  |       | 1- 3-1996  | 1/1.798                 |                           |
|      |                  |       | 1- 4-1996  | 1/784                   |                           |
|      |                  |       | 1- 5-1996  | 1/32                    |                           |
|      |                  |       | 1- 5-1996  | 1/480                   |                           |
|      |                  |       | 1-16-1996  | 1/958                   |                           |
|      |                  |       | 1- 7-1996  | 1/1.527                 |                           |
|      |                  |       | 13- 7-1996 | 1/6.848                 |                           |
|      |                  |       | 13- 7-1996 | 1/2.001                 |                           |
|      |                  |       | 1- 8-1996  | 1/282                   |                           |
|      |                  |       | 1- 9-1996  | 1/164                   |                           |
|      |                  |       | 1- 9-1996  | 1/934                   |                           |
|      |                  |       | 1-10-1996  | 1/16.426                |                           |
|      |                  |       | 1-11-1996  | 1/304                   |                           |
|      |                  |       | 1-11-1996  | 1/4.838                 |                           |
|      |                  |       | 30-11-1996 | 1/2.766.972             |                           |
|      |                  |       | 1-12-1996  | 1/456                   |                           |
|      |                  |       | 1-12-1996  | 1/3.906                 |                           |
|      |                  |       | 1- 1-1997  | 1/7.288                 |                           |
|      |                  |       | 1- 1-1997  | 1/12.030                |                           |
|      |                  |       | 28- 1-1997 | 1/31.872                |                           |
|      |                  |       | 28- 1-1997 | 1/210.586               |                           |
|      |                  |       | 26- 2-1997 | 1/60.591                |                           |

| ISIN         | Nombre del valor              | Serie | F. emisión | Número inicio/fin       | Valor medio<br>—<br>Euros |
|--------------|-------------------------------|-------|------------|-------------------------|---------------------------|
|              |                               |       | 26- 2-1997 | 1/9.925                 |                           |
|              |                               |       | 26- 2-1997 | 1/97.448                |                           |
|              |                               |       | 23- 7-1997 | 1/739                   |                           |
|              |                               |       | 23- 7-1997 | 1/5.087                 |                           |
|              |                               |       | 25- 7-1997 | 1/21.594                |                           |
|              |                               |       | 16-12-1997 | 1/120.987               |                           |
|              |                               |       | 16-12-1997 | 1/20.815                |                           |
|              |                               |       | 16-12-1997 | 1/7.873                 |                           |
|              |                               |       | 15- 1-1998 | 1/7.330                 |                           |
|              |                               |       | 13- 7-1998 | 1/1.528                 |                           |
|              |                               |       | 13- 7-1998 | 1/9.042                 |                           |
| ES0180850119 | AC. TUBOS REUNIDOS            |       | 29-12-2000 | 1/5.692.500             | 23,9                      |
| ES0131600019 | AC. TUDOR                     |       |            | 1/10.186.388            | 3,69                      |
|              |                               |       | 1- 6-1986  | 10.186.389/11.205.026   |                           |
|              |                               |       | 30- 1-1989 | 11.205.027/12.605.654   |                           |
|              |                               |       | 28- 6-1990 | 12.605.655/15.750.000   |                           |
|              |                               |       | 26-11-1993 | 15.750.001/27.562.500   |                           |
|              |                               |       | 28-12-1994 | 27.562.501/27.562.980   |                           |
| ES0181085012 | AC. UNILAND CEMENTERA         |       |            | 1/4.320.000             | 54,86                     |
| ES0181222011 | AC. UNION CATALANA DE VALORES |       |            | 1/130.000               | 38,83                     |
| ES0181480114 | AC. UNION EUROPEA INVERSIONES |       | 27- 9-1999 | 1/7.500.000             | 10,96                     |
|              |                               |       | 14-12-1999 | 1/1.500.000             |                           |
| ES0181380017 | AC. UNION FENOSA              |       |            | 1/241.966.373           | 16,82                     |
|              |                               |       | 1- 6-1989  | 241.982.394/242.037.293 |                           |
|              |                               |       | 1- 6-1989  | 241.966.374/241.982.393 |                           |
|              |                               |       | 1-12-1989  | 242.037.294/242.081.033 |                           |
|              |                               |       | 1- 6-1990  | 242.081.034/283.412.733 |                           |
|              |                               |       | 21- 1-1991 | 283.412.734/283.424.799 |                           |
|              |                               |       | 20- 6-1991 | 283.424.800/288.095.915 |                           |
|              |                               |       | 16- 6-1992 | 288.095.916/290.138.905 |                           |
|              |                               |       | 16- 7-1994 | 290.138.906/290.976.685 |                           |
|              |                               |       | 11- 4-1995 | 290.976.686/291.030.985 |                           |
|              |                               |       | 11- 4-1996 | 291.030.986/304.679.326 |                           |
| ES0181960016 | AC. UNION RESINERA ESPAÑOLA   |       |            | 1/600.000               | 48,48                     |
| ES0182045312 | AC. UNIPAPEL                  |       | 14- 9-1998 | 1/5.039.289             | 11,52                     |
|              |                               |       | 3-10-2001  | 1/1.679.763             |                           |
| ES0182019010 | AC. UNIVAL                    |       |            | 1/260.000               | 7,84                      |
| ES0182170011 | AC. URALITA                   |       | 10- 9-1992 | 260.001/460.000         |                           |
|              |                               |       |            | 1/28.790.563            | 5,43                      |
|              |                               |       | 14- 1-1989 | 30.381.850/30.477.749   |                           |
|              |                               |       | 13- 2-1993 | 30.477.750/41.913.029   |                           |
|              |                               |       | 25- 6-1993 | 41.913.030/52.391.286   |                           |
|              |                               |       | 29-10-2001 | 50.800.001/62.446.774   |                           |
| ES0182484115 | AC. URBAR INGENIEROS          |       | 20- 8-1999 | 1/958.210               | 13,35                     |
| ES0182280018 | AC. URBAS                     |       |            | 1/12.244.800            | 0,69                      |
|              |                               |       |            | 1/1.517.036             |                           |
| BRVALEACNPA3 | AC. VALE DO RIO DOCE. 6%      |       |            | 1/138.575.913           | 23,43                     |
| ES0182785214 | AC. VALENCIANA DE NEGOCIOS    |       | 14- 2-2000 | 1/2.908.218             | 8,74                      |
|              |                               |       | 16- 2-2001 | 1/909.570               |                           |
|              |                               |       | 8- 3-2001  | 1/623.892               |                           |
|              |                               |       | 30- 3-2001 | 1/1.480.560             |                           |
|              |                               |       | 10- 8-2001 | 1/486.755               |                           |
| ES0182870214 | AC. VALLEHERMOSO              |       | 20- 7-1998 | 1/129.063.030           | 7,13                      |
|              |                               |       | 8- 3-2001  | 129.063.031/154.764.041 |                           |
| ES0183746314 | AC. VIDRALA                   |       | 18- 5-1998 | 1/21.100.000            | 6,72                      |
| ES0184262212 | AC. VISCOFAN                  |       | 15- 3-1999 | 1/48.834.928            | 4,77                      |
| PEP648014202 | AC. VOLCAN                    |       |            | 1/492.703.486           | 1,25                      |
| DE0007664005 | AC. VOLKSWAGEN                | B     |            | 1/270.000.000           | 46,07                     |
|              |                               |       | 25- 3-1998 | 1/2.540                 |                           |
| ES0184750018 | AC. XAROA                     |       |            | 1/200.000               | 4,44                      |
|              |                               |       | 21- 5-1980 | 200.001/300.000         |                           |
| ES0184933812 | AC. ZARDOYA OTIS              |       | 10- 9-1999 | 1/122.602.675           | 10,04                     |
|              |                               |       | 6-10-1999  | 1/12.394.923            |                           |
|              |                               |       | 2-10-2000  | 1/13.634.415            |                           |
|              |                               |       | 2- 7-2001  | 1/14.863.201            |                           |
| ES0184940817 | AC. ZELTIA                    |       | 8- 9-2000  | 1/159.771.112           | 9,00                      |
|              |                               |       | 19-12-2000 | 1/39.942.778            |                           |