

RENTA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0105200416	AC. ABENGOA		26/07/2001		1 / 90.469.680		13,31
ES0111845113	AC. ABERTIS -PREF.-	B	19/07/2002		1 / 37.036.366		22,38
ES0111845014	AC. ABERTIS	A	29/06/2002		1 / 292.134.982		22,79
		A	27/12/2002		1 / 16.458.567		
		A	30/05/2003		1 / 154.579.950		
		A	10/10/2003		1 / 25.010.493		
		A	20/07/2004		1 / 26.261.017		
		A	04/07/2005		1 / 27.574.068		
ES0125220311	AC. ACCIONA		30/11/1998		1 / 63.550.000		94,27
ES0132105018	AC. ACERINOX		30/06/2004		1 / 259.500.000		11,34
ES0167050915	AC. ACS		08/06/2004		1 / 352.873.134		24,62
ES0106000013	AC. ADOLFO DOMINGUEZ		21/01/1997		1 / 8.540.400		28,99
			13/12/1999		1 / 170.808		
ES0106325014	AC. AGROFUSE		13/08/1987		1 / 800.000		1,50
ES0141330C19	AC. AGUAS DE BARCELONA	A	19/07/1999		1 / 137.057.796		19,29
		A	02/11/1999		1 / 1.361.681		
		A	13/11/2000		1 / 1.377.490		
		A	12/11/2001		1 / 1.407.210		
		A	21/11/2002		1 / 1.423.480		
		A	17/11/2003		1 / 1.438.135		
		A	09/06/2004		1 / 507		
		A	02/09/2004		1 / 7.025		
		A	30/11/2004		1 / 1.454.332		
		A	02/12/2004		1 / 4.304		
		A	03/03/2005		1 / 67.358		
		A	01/06/2005		1 / 63.795		
		A	31/08/2005		1 / 136.436		
		A	01/12/2005		1 / 328.631		
ES0141330K19	AC. AGUAS DE BARCELONA	A	07/11/2005		1 / 1.468.732		17,99
ES0107350011	AC. AGUAS DE SABADELL	B			1 / 502.595		28,85
ES0107250013	AC. AGUAS DE VALENCIA				5.001 / 20.000		67,95
					25.001 / 30.000		
					70.001 / 1.340.247		
					1 / 301.940		
			01/01/1986		1.340.248 / 1.469.272		
			01/01/1987		1.469.273 / 1.563.890		
			15/01/1988		1.563.891 / 1.664.816		
			31/01/1989		1.664.817 / 1.772.471		
			15/10/1993		1.772.472 / 1.877.378		
ES0107511018	AC. AHORRO FAMILIAR				1 / 1.373.190		30,37
			10/01/1989		1.650.001 / 1.973.894		
			10/04/1989		1.973.895 / 1.984.599		
			26/12/1990		1.984.600 / 2.310.730		
			30/04/1991		2.310.731 / 2.350.000		
ES0106585013	AC. AISA				1 / 7.500.000		7,91
MXP000511016	AC. ALFA S/A	A			1 / 600.000.000		47,61
ES0177040013	AC. ALTADIS		06/04/1998		1 / 132.177.504		36,26
			06/12/1999		1 / 137.043.922		
MXP001691213	AC. AMERICA MOVIL. S/L	L			1 / 24.831.186.327		23,00
ES0109260531	AC. AMPER		27/09/1999		1 / 27.909.166		7,94
ES0109427734	AC. ANTENA 3		14/04/2005		1 / 222.224.000		16,89
BRARCZACNPB3	AC. ARACRUZ CELULOSE. PREF. S/B	B			1 / 539.141.043		3,24
LU0140205948	AC. ARCELOR				1 / 6.450		20,09
					1 / 12.138.238		
					1 / 3.351.776		
					1 / 414.939		
					1 / 343.366		
					1 / 102.685		
					1 / 208.534		
					1 / 106.629.054		
					1 / 104.477		
			15/02/2002		1 / 493.725.246		
			09/04/2003		1 / 258.985		
			09/03/2004		1 / 1.887		
ES0172708317	AC. AVANZIT		22/03/2004		1 / 22.488.690		1,57
					1 / 10.617.600		
					1 / 5.008.434		
			03/09/1999		1 / 15.926.625		
			04/12/2004		1 / 31.552.659		
			07/02/2005		1 / 60.949.669		
ES0152960011	AC. AYCO GRUPO INMOBILIARIO				1 / 140.000		9,24
					1.298.827 / 1.722.394		
			18/05/1987		140.001 / 865.884		
			01/07/1987		865.885 / 1.298.826		
			01/11/1988		1.722.395 / 1.937.694		
			01/11/1988		1.937.695 / 1.939.770		
			14/06/1990		1.939.771 / 2.362.750		
			01/10/1992		2.362.751 / 3.541.625		
			09/08/1993		3.541.626 / 4.446.795		
ES0112458312	AC. AZKOYEN		06/08/1999		1 / 21.337.500		6,76
BRBBDACACNPR8	AC. BANCO BRADESCO -PREF.-				1 / 236.081.810		36,24
					236.081.811 / 244.969.419		
					244.969.420 / 489.938.838		
CLP0939W1081	AC. BANCO DE CHILE				1 / 68.079.783.605		34,13
ARBRI010194	AC. BANCO RIO DE LA PLATA. S/B	B			1 / 204.069.006		0,94

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ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ARBRI0010194	AC. BANCO RIO DE LA PLATA. S/B	B			204.069.007 / 440.174.247		0,94
ES0113440038	AC. BANESTO		01/05/1902		1 / 98.736.278		12,32
			12/01/1993		98.736.279 / 105.318.575		
			07/07/1993		105.318.576 / 162.659.404		
			15/04/1994		162.659.405 / 612.659.404		
			11/11/2002		1 / 81.670.694		
ES0113679338	AC. BANKINTER				1 / 342.487		46,09
					1 / 186.088		
					1 / 683.108		
					1 / 529.363		
					1 / 536.971		
			20/07/1998		1 / 74.305.380		
			02/01/2000		1 / 136.424		
			17/01/2001		1 / 640.735		
			05/04/2001		1 / 159.311		
			09/04/2003		1 / 173.742		
			21/04/2004		1 / 223.177		
ES0114297015	AC. BARON DE LEY		28/05/1997		1 / 7.250.000		41,42
			31/12/1998		7.250.001 / 7.730.000		
DE0005752000	AC. BAYER				1 / 639.060.790		32,00
ARP125991090	AC. BBVA BCO. FRANCES				1 / 209.631.892		2,13
ES0113211835	AC. BBVA		13/07/1998		1 / 2.041.302.888		14,74
			30/07/1998		2.041.302.889 / 2.041.786.645		
			18/08/1998		2.041.786.646 / 2.042.697.462		
			18/09/1998		2.042.697.463 / 2.042.844.523		
			18/10/1998		2.042.844.524 / 2.043.276.034		
			30/03/1999		1 / 32.871.301		
			18/04/1999		1 / 70.628		
			30/04/1999		2.076.147.336 / 2.079.512.353		
			01/07/1999		1 / 33.425.627		
			18/08/1999		1 / 226.398		
			28/10/2000		1 / 817.279.573		
			30/03/2000		1 / 25.155		
			30/03/2000		1 / 58.328		
			19/05/2000		1 / 200.000.000		
			31/05/2000		1 / 21.569		
			06/06/2000		1 / 20.000.000		
			09/06/2000		1 / 1.943.468		
			31/07/2000		1 / 46.481		
			04/09/2000		1 / 81.776		
			31/10/2000		1 / 2.110.770		
			29/11/2000		1 / 41.049.917		
			04/02/2004		1 / 195.000.000		
ES0113140133	AC. BCO. DE ANDALUCIA		03/08/1998		1 / 21.729.240		74,56
ES0113243135	AC. BCO. DE CASTILLA		03/08/1998		1 / 43.392.900		17,20
ES0113381133	AC. BCO. DE CREDITO BALEAR		03/08/1998		1 / 14.096.448		22,81
ES0113515136	AC. BCO. DE GALICIA		03/08/1998		1 / 30.429.000		22,34
ES0113980330	AC. BCO. DE VALENCIA		25/05/1999		1 / 79.468.671		25,95
			11/05/2000		1 / 7.946.887		
			01/07/2002		1 / 1.748.310		
			27/05/2003		1 / 1.783.276		
			01/09/2003		1 / 6.063.141		
			04/06/2004		1 / 1.940.205		
			24/05/2005		1 / 1.979.009		
ES0113997136	AC. BCO. DE VASCONIA		03/08/1998		1 / 32.000.000		13,11
ES0113580A33	AC. BCO. GUIPUZCOANO -PREF.-		07/03/2005		1 / 123.336		20,00
ES0113580932	AC. BCO. GUIPUZCOANO		07/03/2005		1 / 62.276.664		18,50
			17/05/2005		1 / 6.240.000		
ES0113790531	AC. BCO. POPULAR ESPAÑOL		16/06/2005		1 / 1.215.432.540		10,21
ES0113770236	AC. BCO.PASTOR		23/07/2001		1 / 54.517.806		38,26
			04/11/2004		1 / 10.903.561		
ES0113860532	AC. BCO.SABADELL		20/12/2000		1 / 133.767.504		21,77
			20/12/2000		1 / 14.863.056		
			18/01/2001		14.863.057 / 41.091.984		
			01/06/2001		1 / 29.143.248		
			14/02/2004		1 / 51.000.684		
			02/03/2004		1 / 46.000.000		
			02/03/2004		1 / 5.000.000		
ES0114491014	AC. BEFESA MEDIO AMBIENTE				1 / 4.082.199		15,14
			09/09/1993		1 / 23.031.280		
ES0114930011	AC. BODEGAS BILBAINAS				1 / 405.849		9,95
			30/10/1994		405.850 / 598.729		
			17/11/1995		598.730 / 798.280		
			03/01/2001		1 / 1.995.360		
ES0115002018	AC. BODEGAS RIOJANAS		29/07/1997		1 / 5.440.000		8,92
BRBRAPACNPR2	AC. BRADESPAR -PREF.-				1 / 14.812.576		21,99
					14.812.577 / 28.378.112		
					28.378.113 / 56.756.224		
BRBRAPACNOR5	AC. BRADESPAR				1 / 15.333.063		22,04
					15.333.064 / 30.666.126		
BRBRKMACNPA4	AC. BRASKEM -PREF.-	A			1 / 240.860.206		7,49
ES0115269013	AC. BYADA		15/07/1997		1 / 213.840		4,60
			21/01/1999		1 / 320.760		
ES0184140210	AC. C.V.N.E.		05/07/1999		1 / 14.250.000		12,12
ES0121975017	AC. CAF				1 / 2.371.566		89,11

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ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0121975017	AC. CAF		10/10/1987		2.371.567 / 2.964.458		89,11
			15/09/1988		2.964.459 / 3.379.093		
			15/05/1989		3.379.094 / 3.420.759		
			12/05/1990		3.420.760 / 3.428.075		
ES0121501318	AC. CAMPOFRIO				1 / 6.253.247		13,81
			20/07/1998		1 / 32.829.546		
			01/12/2000		1 / 400.000		
			15/04/2002		1 / 13.160.931		
ES0162292017	AC. CARTERA HOTELERA				1 / 8.807.075		5,85
			17/11/1993		8.807.076 / 11.360.057		
ES0117410318	AC. CEMENTOS LEMONA		15/09/1998		1 / 11.200.000		30,23
ES0117360117	AC. CEMENTOS MOLINS		06/07/2005		1 / 66.115.670		12,76
ES0117390411	AC. CEMENTOS PORTLAND VALDERRIVAS		29/06/1998		1 / 27.837.818		66,91
BRCMIGACNPR3	AC. CEMIG -PREF.-				1 / 91.279.651.102		31,96
ES0132580319	AC. CEPESA		12/07/1999		1 / 267.574.941		40,76
ES0132955016	AC. CEVASA				1 / 1.154.542		165,75
					1 / 12.737		
			01/12/1997		1 / 48.779		
			14/10/1999		1 / 15.846		
			04/01/2002		1 / 15.645		
			23/10/2002		1 / 18.104		
			14/11/2003		1 / 18.362		
			11/11/2004		1 / 37.250		
			17/11/2005		1 / 26.425		
ES0105630117	AC. CIE AUTOMOTIVE				1 / 11.400.000		16,79
			27/07/1998		1 / 11.400.000		
ES0155580014	AC. Cinsa				1 / 1.361.250		8,25
			01/03/1990		1.361.251 / 1.941.875		
ES0118900010	AC. CINTRA		01/09/2004		1 / 448.872.600		10,10
			11/10/2004		1 / 42.243.527		
ES0158300014	AC. CLEOP		01/01/1947		1 / 901.000		17,18
			22/12/1988		901.001 / 1.200.000		
			01/09/1989		1.200.001 / 1.530.018		
			18/05/1996		1.530.019 / 2.295.027		
			03/12/1999		1 / 222.186		
ES0110480219	AC. CLH	D	15/09/1992		1 / 1.689.049		28,57
BRCPLEACNPB9	AC. COPEL -PREF.-	B			1 / 128.220.570.064		6,59
ES0124204019	AC. CORPORACION DERMOESTETICA		25/01/1979		1 / 39.891.580		9,66
ES0117160111	AC. CORPORACION FINANCIERA ALBA		19/07/1999		1 / 66.460.000		37,22
ES0124244C36	AC. CORPORACION MAPFRE		15/09/2001		1 / 181.564.536		14,40
			15/04/2004		181.564.537 / 238.900.708		
CRUBCI0A0015	AC. CORPORACION UBC INTERNACIONAL. S/A	A			1 / 20.000.000		2,56
ES0124254311	AC. CORTEFIEL		31/07/2001		1 / 78.210.000		18,67
ES0125690117	AC. DAMM				1 / 42.293.568		39,10
					1 / 762.712		
					1 / 172.881		
			14/08/2003		1 / 1.105.765		
ES0126501131	AC. DINAMIA		28/11/1997		1 / 8.550.000		17,56
			22/02/2005		1 / 427.500		
			01/11/2005		1 / 2.992.500		
ES0160973014	AC. DISTRIBUCION INTEGRAL LOGISTA				1 / 2.279.955		42,73
			21/03/1991		5.000.001 / 6.000.000		
			13/04/1992		6.000.001 / 7.000.000		
			11/01/1993		7.000.001 / 9.000.000		
			15/11/1994		9.000.001 / 9.900.000		
			24/11/1995		9.900.001 / 10.890.000		
			09/06/1999		1 / 3.742.542		
			23/07/1999		1 / 33.237.503		
CL0000000522	AC. DISTRIBUCION Y SERVICIO				1 / 6.520.000.000		17,27
ES0126962010	AC. DOGI		10/12/1997		1 / 9.000.000		4,94
			16/07/2003		1 / 6.212.500		
			16/11/2004		1 / 7.606.250		
ES0162600011	AC. DURO FELGUERA				1 / 12.145.396		14,88
			18/06/1998		1 / 2.590.928		
			18/12/1998		1 / 86.388		
			18/06/1999		1 / 54.709		
NL0000235190	AC. EADS				1 / 789.701.726		30,47
					1 / 9.268.754		
					1 / 2.500.505		
					1 / 2.017.894		
					1 / 2.022.939		
					1 / 1.686.682		
					1 / 2.017.822		
					1 / 362.747		
					1 / 1.938.309		
ES0112501012	AC. EBRO PULEVA		28/05/1998		1 / 66.314.072		14,29
			12/02/2001		1 / 36.262.856		
			28/09/2001		1 / 20.515.386		
			02/01/2003		1 / 30.773.078		
			22/06/2005		1 / 45.000.000		
ES0129743219	AC. ELEC NOR				1 / 84.917.297.330		13,19
BRELETACNPB7	AC. ELETROBRAS. PREF. S/B	B			84.917.297.331 / 112.164.027.375		7,50
		B			1 / 452.511.763.550		5,28
BRELETACNOR6	AC. ELETROBRAS				1 / 238.734.260		15,00
ES0130960018	AC. ENAGAS		13/07/1972		1 / 238.734.260		15,00
CLP3710M1090	AC. ENDESA CHILE				1 / 8.201.754.580		25,62

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ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0130670112	AC. ENDESA		24/07/1997		1 / 954.807.623		21,54
			16/07/1999		1 / 103.944.494		
CLP371861061	AC. ENERSIS				1 / 8.291.020.100		9,61
					1 / 22.113.264.060		
					1 / 2.246.882.305		
ES0125140014	AC. ERCROS				83.220.907 / 84.689.327		0,97
			01/07/1904		1 / 14.040.540		
			01/01/1987		14.040.541 / 15.048.775		
			12/05/1987		15.048.776 / 16.895.853		
			12/05/1987		16.900.448 / 17.055.279		
			01/10/1987		17.055.280 / 34.110.558		
			03/05/1988		34.110.559 / 37.776.769		
			29/05/1989		37.776.770 / 37.862.658		
			01/07/1989		16.895.854 / 16.900.447		
			01/07/1989		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		
			04/05/1999		1 / 70.530.994		
			22/02/2000		1 / 10.557.792		
			21/06/2005		1 / 350.858.907		
ES0133108011	AC. ESTABANELL Y PAHISA				1 / 554.547		4,10
			01/12/1984		554.548 / 1.109.094		
ES0168561019	AC. EUROPA & C				1 / 15.222.481		5,89
			31/12/1995		1 / 10.833.227		
			26/05/1998		1 / 6.948.614		
			16/10/2000		1 / 2.750.360		
			01/12/2002		1 / 2.979.556		
			28/09/2004		1 / 9.683.559		
			02/06/2005		1 / 4.034.816		
ES0133848038	AC. EUROPISTAS				1 / 25.477.141		5,17
					1 / 28.845.786		
			11/08/1989		25.477.142 / 25.502.141		
			12/12/1989		25.502.142 / 25.511.191		
			10/08/1991		25.511.192 / 25.523.235		
			10/08/1992		25.523.236 / 25.550.887		
			15/06/1993		25.550.888 / 38.326.330		
			15/06/1994		38.326.331 / 51.101.773		
			14/06/1995		51.101.774 / 62.210.853		
			17/05/1999		1 / 28.712.700		
			15/09/2005		1 / 16.824.191		
ES0135961219	AC. FADESA				1 / 111.366.070		28,22
			10/02/2004		1 / 854.456		
ES0134950536	AC. FAES				1 / 27.366.448		15,77
			27/07/1998		1 / 2.736.644		
			14/04/1999		1 / 3.010.309		
			17/05/2000		1 / 3.311.340		
			02/05/2001		1 / 3.642.474		
			22/05/2003		1 / 4.451.912		
			25/05/2004		1 / 4.946.569		
			24/05/2005		1 / 6.183.212		
ES0122060314	AC. FCC				1 / 117.331.699		47,01
			30/09/1999		1 / 13.235.784		
			27/09/2002		1 / 6.142.786		
ES0114989017	AC. FEDERICO PATERNINA				1 / 1.803.036		7,45
ES0136463017	AC. FERSA ENERGIAS RENOVABLES				1.803.037 / 8.570.428		1,19
			21/12/2001		8.570.429 / 14.099.569		
			28/11/2002		1 / 10.000.000		
			03/11/2003		1 / 13.656.406		
ES0136463314	AC. FERSA ENERGIAS RENOVABLES				1 / 121.309		1,18
ES0138152113	AC. FINANZAS E INVERSIONES VALENCIANAS				1 / 1.400.400		70,00
			14/03/2000		1 / 200.000		
ES0138436011	AC. FOBINSA				200.001 / 300.000		2,56
			30/08/1988		300.001 / 800.000		
			27/12/1994		1 / 3.316.692		
ES0139104311	AC. FORUM IMOBILIARIO CISNEROS				1 / 2.015.676		4,90
			22/11/1999		1 / 9.000.000		
ES0140441017	AC. FUNESPAÑA				1 / 1.500.000		9,29
			10/12/1998		1 / 243.299.904		
ES0143416115	AC. GAMESA				1 / 447.776.028		12,07
ES0116870314	AC. GAS NATURAL SDG				1 / 532.713.759		23,17
MXP3142C1177	AC. GEO. S/B	B			1 / 96.885.787		2,68
BRGGBRACNPR8	AC. GERDAU -PREF.-				1 / 96.885.787		12,40
					1 / 96.885.787		
ES0116920135	AC. GRUPO CATALANA OCCIDENTE				1 / 12.000.000		74,08
			15/06/1998		1 / 12.000.000		
MX01EL000003	AC. GRUPO ELEKTRA				1 / 237.716.000		6,83
ES0130625017	AC. GRUPO EMPRESARIAL ENCE				1 / 9.150.900		25,60
			06/04/1992		9.150.901 / 18.000.000		
			09/05/1995		18.000.001 / 21.225.000		
			04/10/2000		1 / 4.245.000		
			12/11/2005		1 / 8.490.000		
ES0162601019	AC. GRUPO FERROVIAL				1 / 125.816.796		60,83
			23/03/1999		1 / 8.512.280		
			04/05/1999		1 / 5.935.667		
			27/10/1999				

RENTA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0139140018	AC. GRUPO INMOCARAL		01/08/1988		1 / 3.606.809		2,73
			16/10/1989		3.606.810 / 4.809.079		
			25/09/1992		4.809.080 / 5.404.280		
			25/03/1993		5.404.281 / 5.406.301		
			20/09/1993		5.406.302 / 5.586.351		
			21/06/2000		5.586.352 / 42.044.540		
			20/05/2002		1 / 63.645.066		
			17/07/2003		1 / 29.593.088		
MXP4833F1044	AC. GRUPO MODELO. S/C	C			1 / 650.351.920		27,29
ES0146790011	AC. HULLAS COTO CORTES				1 / 3.300.000		9,48
ES0146940012	AC. HULLERA VASCO-LEONESA		29/12/1989		3.300.001 / 3.575.000		
			01/12/1988		1 / 6.840.000		4,50
			05/01/1996		6.840.001 / 8.208.000		
ES0144580018	AC. IBERDROLA				1 / 427.299.140		22,53
			01/05/1988		427.299.141 / 428.748.133		
			23/05/1988		461.134.668 / 466.523.435		
			01/10/1988		428.748.134 / 461.134.667		
			30/11/1988		469.222.372 / 470.080.598		
			01/02/1989		466.523.436 / 466.556.601		
			01/06/1989		466.556.602 / 466.980.651		
			01/09/1989		466.980.652 / 468.457.166		
			09/11/1989		468.457.167 / 469.222.371		
			11/01/1990		470.080.599 / 470.834.988		
			30/03/1990		470.834.989 / 470.900.393		
			28/05/1990		470.900.394 / 471.312.082		
			01/11/1990		471.312.083 / 476.171.089		
			28/02/1991		504.891.634 / 506.919.166		
			14/03/1991		476.171.090 / 504.891.633		
			14/06/1991		506.919.167 / 507.800.301		
			30/06/1991		507.800.302 / 508.526.934		
			08/07/1991		508.526.935 / 828.954.177		
			31/08/1991		828.954.178 / 829.030.504		
			14/12/1991		829.030.505 / 829.312.579		
			30/12/1991		829.312.580 / 829.334.971		
			30/03/1992		829.334.972 / 830.080.430		
			30/04/1992		830.080.431 / 835.255.111		
			15/06/1992		835.255.112 / 835.723.763		
			30/06/1992		835.723.764 / 836.004.567		
			30/06/1992		836.004.568 / 838.453.795		
			30/09/1992		838.453.796 / 838.472.421		
			30/09/1992		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		
			30/03/1993		875.154.394 / 875.224.341		
			30/03/1993		875.224.342 / 875.363.042		
			31/03/1993		875.363.043 / 887.601.845		
			30/06/1993		887.601.846 / 887.696.173		
			30/06/1993		887.696.174 / 901.544.293		
			03/09/1993		901.544.294 / 901.660.728		
			30/09/1993		901.660.729 / 902.031.489		
			30/09/1993		902.031.490 / 904.787.423		
			30/12/1993		904.787.424 / 907.228.075		
			30/12/1993		907.228.076 / 909.639.406		
			30/03/1994		909.639.407 / 910.165.602		
			30/03/1994		910.165.603 / 913.203.547		
			30/06/1994		916.373.015 / 916.847.422		
			30/06/1994		916.847.423 / 924.564.622		
			19/07/1994		913.203.548 / 916.373.014		
			30/09/1994		924.564.623 / 924.903.010		
			30/09/1994		924.903.011 / 924.927.421		
			30/12/1994		924.927.422 / 924.956.161		
			30/03/1995		924.956.162 / 924.959.095		
			31/03/1995		924.959.096 / 924.964.720		
			30/06/1995		924.964.721 / 925.581.602		
			30/09/1995		925.581.603 / 928.040.139		
			30/09/1995		928.040.140 / 928.468.620		
			31/03/1996		928.468.621 / 928.543.392		
			30/09/1996		928.543.393 / 928.739.542		
ES0147200036	AC. IBERIA				1 / 91.614.584		2,18
					1 / 1.666.666		
			18/02/1992		91.614.585 / 211.614.584		
			03/01/1996		211.614.585 / 880.845.353		
			17/11/1999		880.845.354 / 911.240.490		
			07/09/2000		911.240.491 / 911.295.369		
			23/10/2003		1 / 6.054.859		
			01/03/2004		1 / 6.127.649		
			25/06/2004		1 / 6.146.324		
			29/10/2004		1 / 6.176.601		
			12/05/2005		1 / 5.623.428		
			27/09/2005		1 / 71.043		
ES0147561015	AC. IBERPAPEL GESTION		21/07/1997		1 / 8.876.706		16,83
			17/11/1997		8.876.707 / 11.952.278		
ES0153440419	AC. ICSA		24/02/1997		1 / 53.347.845		48,01
			05/06/2000		1 / 2.667.392		

RENTA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0153440419	AC. ICOSA		21/10/2005		1 / 3.680.478		48,01
ES0150480111	AC. INBESOS		13/07/1998		1 / 5.860.000		10,21
ES0150850016	AC. INCUSA				1 / 500.000		9,18
ES0148396015	AC. INDITEX		20/07/2000		1 / 616.000.000		25,08
			31/01/2001		1 / 7.330.400		
ES0148224118	AC. INDO INTERNACIONAL		15/09/1999		1 / 11.130.000		6,84
ES0118594417	AC. INDRA SISTEMAS	A	02/10/2000		1 / 140.206.943		17,03
		A	10/01/2005		147.901.045 / 151.019.380		
		A	04/04/2005		151.019.391 / 151.897.605		
		A	04/05/2005		151.897.606 / 152.011.060		
		A	06/06/2005		152.011.061 / 152.115.463		
		A	04/07/2005		1 / 300.652		
		A	05/09/2005		1 / 12.628		
		A	03/10/2005		1 / 30.152		
		A	07/11/2005		1 / 10.984		
		A	05/12/2005		1 / 5.878		
ES0154653010	AC. INMOBILIARIA DEL SUR				1 / 300.000		170,53
			01/06/1987		300.001 / 375.000		
			01/06/1988		375.001 / 450.000		
			15/09/1988		450.001 / 600.000		
			01/10/1989		600.001 / 750.000		
			15/10/1990		750.001 / 1.000.000		
			01/04/1993		1.000.001 / 1.100.000		
			01/10/1994		1.100.001 / 1.150.000		
			01/10/2000		1 / 230.000		
			01/10/2001		1 / 276.000		
			01/10/2002		1 / 276.000		
			01/10/2003		1 / 276.000		
			01/10/2004		1 / 220.800		
			01/10/2005		1 / 242.880		
ES0154800215	AC. INMOBILIARIA URBIS				1 / 25.517.435		16,25
			02/08/1999		1 / 82.729.268		
			11/07/2000		1 / 19.340.472		
ES0154949012	AC. INMOLEVANTE				1 / 2.149.503		7,20
			28/12/1992		2.400.001 / 3.000.000		
			19/12/1996		3.000.001 / 4.000.000		
			21/12/1998		4.000.001 / 4.500.000		
			04/01/2001		1 / 562.500		
			07/06/2002		1 / 601.500		
ES0143419010	AC. INVERFIATC				1 / 825.000		6,52
			21/02/2000		1 / 330.000		
ES0155151014	AC. INVERPYME		19/04/1979		1 / 7.828.003		1,50
ES0145832012	AC. INVERSIONES AZALBA		12/08/1999		1 / 1.240.000		2,35
ES0155972237	AC. INVERSIONES MOBILIARIAS BARCINO		17/02/2000		1 / 3.054.000		0,94
ES0152768117	AC. INYPSA		28/11/2001		1 / 3.000.000		6,10
			31/03/2003		1 / 1.500.000		
			03/04/2004		1 / 1.500.000		
			25/10/2004		1 / 1.400.000		
			15/07/2005		1 / 1.100.000		
GB0057933615	AC. JAZZTEL				1 / 4.267		0,89
					1 / 58.870.890		
					1 / 878.778		
					1 / 220.044		
					1 / 868.307		
					1 / 1.007.202		
					1 / 6.138		
					1 / 62.407		
					1 / 457.334.951		
					1 / 2.752.913		
					1 / 175.189		
					1 / 1.883		
					1 / 10.752		
					1 / 833.740		
					1 / 7.453		
					1 / 11.745.344		
					1 / 1.422.531		
					1 / 421.823		
					1 / 3.611.111		
					1 / 25.000.000		
					1 / 13.099		
					1 / 716		
					1 / 20.000		
					1 / 12.932		
					1 / 11.633		
					1 / 1.534		
					1 / 6.152		
					1 / 149.859		
					1 / 1.460.000		
					1 / 41.015		
					1 / 187.963.385		
					1 / 76.679		
					1 / 116.085		
					1 / 36.409.492		
					1 / 12.475.334		
					1 / 86.199.642		

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ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
GB0057933615	AC. JAZZTEL				1 / 23.175 1 / 20.361.507 1 / 4.098 1 / 46.175 1 / 15.503 1 / 53.786.997 1 / 18.699 1 / 6.249.996 1 / 35.858 1 / 614.000 1 / 1.020 1 / 7.736 1 / 16.101 1 / 42.491 1 / 4.800		0,89
ES0156528012	AC. JOAQUIN ALBERTI				1 / 4.800		300,51
ES0137998A12	AC. LIBERTAS 7		15/01/2003		1 / 11.098.158		23,58
ES0158480311	AC. LINGOTES ESPECIALES		12/07/1999		1 / 9.600.000		5,59
ES0158545030	AC. LIWE ESPAÑOLA				1 / 960.600		7,75
ES0138290038	AC. MARFLET	A			1 / 6.200		350,00
ES0138290137	AC. MARFLET	B			1 / 2.135.000		7,00
ES0161928116	AC. MECALUX		25/03/1999		1 / 17.400.000		20,16
			21/04/1999		1 / 2.800.000		
			15/05/2001		1 / 2.020.000		
ES0154220414	AC. METROVACESA		08/06/1998		1 / 39.079.231		56,28
			24/06/1998		1 / 2.359.715		
			26/06/1999		1 / 2.477.701		
			13/10/2000		1 / 7.427.596		
			03/04/2001		1 / 2.972.966		
			13/09/2002		1 / 3.121.614		
			12/03/2004		1 / 2.871.941		
			28/05/2004		1 / 3.439.872		
			12/07/2004		1 / 6.240		
			09/09/2004		1 / 3.187.842		
			28/10/2004		1 / 3.894.055		
			31/01/2005		1 / 2.121		
			10/05/2005		1 / 3.542.044		
			21/06/2005		1 / 27.404.237		
ES0163960018	AC. MINERALES Y PRODUCTOS DERIVADOS				1 / 515.453		18,44
ES0164180012	AC. MIQUEL Y COSTAS				1 / 1.220.173		25,66
			09/04/1990		1.827.656 / 2.741.482		
			14/06/1994		2.741.483 / 2.984.662		
			14/06/1995		2.984.663 / 2.984.842		
			14/06/1996		2.984.843 / 3.319.322		
			20/09/1996		3.319.323 / 3.344.462		
			14/12/1996		1 / 388.860		
			20/03/1997		1 / 14.740		
			20/03/1998		1 / 160.020		
			14/06/1998		1 / 33.300		
			20/09/1998		1 / 100		
			16/11/2001		1 / 1.742.000		
			22/10/2002		1 / 1.454.000		
			08/12/2004		1 / 3.265.000		
ES0116494016	AC. MONTEBALITO				1 / 500.000		8,24
					1.000.001 / 1.506.000		
					1 / 87.448		
			01/01/1987		500.001 / 1.000.000		
			01/07/1990		1.506.001 / 1.686.000		
			28/11/1990		1 / 14.552		
			06/03/1999		1 / 212.000		
			21/09/2001		1 / 4.000.000		
ES0165359011	AC. NATRACEUTICAL		12/09/2002		1 / 146.380.430		1,08
			07/06/2004		1 / 38.521.165		
			12/07/2005		1 / 61.633.865		
ES0165515117	AC. NATRA				1 / 3.600.000		7,36
					1 / 7.200.000		
			29/11/2001		1 / 9.720.000		
			02/12/2004		1 / 3.621.176		
			07/11/2005		1 / 8.047.058		
BRNETCACNPR3	AC. NET SERVIÇOS DE COMUNICAÇÃO -PREF.-				1 / 1.200.484.187		3,73
					1.200.484.188 / 2.280.359.030		
					2.280.359.031 / 2.283.246.345		
ES0161560018	AC. NH HOTELES				1 / 13.896.528		12,70
					1 / 37.532.898		
			01/01/1989		13.896.529 / 13.932.575		
			01/01/1989		13.932.576 / 13.964.745		
			01/10/1989		13.964.746 / 13.979.625		
			01/01/1990		14.017.578 / 14.019.931		
			05/01/1990		13.979.626 / 14.017.577		
			14/07/1991		14.019.932 / 15.480.654		
			14/01/1992		15.480.655 / 15.484.096		
			24/11/1992		15.484.097 / 92.467.620		
ES0166300212	AC. NICOLAS CORREA		12/07/1999		1 / 9.000.000		4,98
ES0142090317	AC. OBRASCON HUARTE LAIN		05/12/1997		1 / 30.042.270		12,32
			18/09/1998		1 / 19.055.900		
			31/05/1999		1 / 29.645.728		

RENTA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0142090317	AC. OBRASCON HUARTE LAIN		28/09/1999		1 / 10.800.000		12,32
ES0169350016	AC. PESCANOVA		23/06/1960		1 / 2.963.525		24,88
			15/03/1989		3.375.001 / 3.783.957		
			15/09/1989		5.483.958 / 5.500.903		
			16/10/1989		3.783.958 / 5.483.957		
			20/06/1990		5.500.904 / 5.732.647		
			22/11/1993		5.732.648 / 6.804.180		
			22/08/1994		6.804.181 / 8.411.475		
			26/01/2000		1 / 2.000.000		
			19/01/2001		1 / 1.030.000		
			14/09/2001		1 / 1.000.000		
			09/10/2002		1 / 1.000.000		
BRPETRACNPR6	AC. PETROBRAS -PREF.-				1 / 1.849.478.028		12,64
BRPETRACNOR9	AC. PETROBRAS				1 / 2.536.673.672		13,97
ES0168626010	AC. PLARREGA INVEST 2000		30/03/1999		1 / 830.000		5,77
ES0157950033	AC. POPULARINSA				1 / 2.052.000		52,24
			27/12/1991		2.052.001 / 2.242.750		
			10/12/1992		2.242.751 / 2.466.388		
			15/12/1993		2.466.389 / 2.781.500		
			15/10/1999		1 / 252.100		
ES0170864110	AC. PRIM		01/02/2004		1 / 4.488.000		22,62
			15/10/2004		1 / 897.600		
			10/10/2005		1 / 538.560		
ES0171743117	AC. PRISA		28/06/2000		1 / 218.812.500		14,96
ES0113805032	AC. PROMOBANC		01/01/1993		1 / 8.665.884		6,48
ES0175438235	AC. PROSEGUR				1 / 1.712.464		19,86
			24/09/1996		1 / 60.000.000		
ES0172233118	AC. PULEVA BIOTECH				1 / 1.730.986		2,50
			28/11/2001		1 / 51.288.464		
			02/04/2002		1 / 6.411.058		
ES0173093115	AC. REE		19/05/1999		1 / 135.270.000		23,45
IT0001178299	AC. RENO DE MEDICI. S/A	A			1 / 94.756.566		0,71
		A			1 / 87.432		
		A			1 / 10.987.535		
		A	30/08/1998		1 / 727.077		
		A	01/12/1998		1 / 30.633.008		
		A	15/04/1999		1 / 9.043.999		
		A	09/06/2003		1 / 120.112.962		
		A	24/09/2003		1 / 2.780.454		
ES0173516115	AC. REPSOL YPF				1 / 24.342.464		25,16
					1 / 8.166.114		
					1 / 354.885		
			19/04/1999		1 / 900.000.000		
			02/07/1999		1 / 240.000.000		
			08/07/1999		1 / 48.000.000		
ES0174400012	AC. RUSTICAS				1 / 200.000		47,57
ES0182670214	AC. SACYR VALLEHERMOSO		01/12/1989		200.001 / 4.000.000		
			20/07/1998		1 / 129.063.030		21,94
			08/03/2001		129.063.031 / 154.764.041		
			30/05/2003		1 / 91.046.810		
			19/07/2004		1 / 13.850.948		
			26/08/2004		1 / 6.491.544		
			28/06/2005		1 / 8.317.291		
BRSDIAACNPR1	AC. SADIA -PREF.-				1 / 426.000.000		2,21
PR8028091034	AC. SANTANDER BANCORP				1 / 50.650.346		21,83
ES0170135018	AC. SAPLAYA				1 / 897.030		26,06
			15/02/1991		897.031 / 971.782		
			01/12/1993		971.783 / 1.036.567		
			08/04/1994		1.036.568 / 1.105.671		
			28/04/1995		1.105.672 / 1.137.920		
			26/02/2001		1 / 142.240		
			03/04/2001		1 / 68.500		
MX01SA030007	AC. SARE S/B	B			1 / 358.342.380		8,40
ES0113900J37	AC. SCH				1 / 97.826.086		10,76
					1 / 151.846.636		
					1 / 179.615.243		
					1 / 101.045.614		
					1 / 63.450.006		
					1 / 44.749.176		
					1 / 1.300.000		
					1 / 109.040.444		
			14/06/1999		1 / 3.667.793.148		
			09/06/2000		1 / 6.736.590		
			26/06/2000		1 / 300.000.000		
			10/08/2000		1 / 45.000.000		
			12/11/2004		1 / 1.485.893.636		
ES0175290115	AC. SEDA BARCELONA				20.001 / 6.900.284		2,34
			01/09/1985		8.906.792 / 9.164.669		
			01/08/1988		9.164.670 / 10.080.136		
			28/06/1996		10.080.137 / 15.115.204		
			02/04/1997		1 / 3.927.353		
			29/12/1998		1 / 5.882.367		
			11/06/2001		1 / 5.091.266		
			24/07/2002		1 / 2.011.533		
			26/06/2003		1 / 4.224.766		

RENTA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0175290115	AC. SEDA BARCELONA		02/07/2004		1 / 9.218.000		2,34
			05/11/2005		1 / 58.155.000		
ES0143421G11	AC. SERVICE POINT SOLUTIONS		08/04/2005		1 / 23.210.000		2,39
			03/05/2005		1 / 33.900.959		
			12/07/2005		1 / 2.855.547		
ES0165380017	AC. SNIACE		21/07/1997		1 / 21.051.863		3,19
			30/04/1998		1 / 2.191.768		
			13/11/1998		1 / 3.663.531		
ES0178483139	AC. SOGECABLE		25/05/1999		1 / 13.453.581		33,41
			12/07/1999		1 / 90.300.000		
			02/07/2003		1 / 6.723.753		
			24/05/2005		1 / 28.980.617		
ES0176252718	AC. SOL MELIA		09/08/1999		1 / 7.560.261		10,72
			16/05/2005		1 / 13.222.107		
ES0110047919	AC. SOS CUETARA		16/05/2005		1 / 171.554.670		10,32
			14/06/2005		1 / 114.536.528		
ES0138109014	AC. SOTOGRADE		14/07/1991		1 / 22.907.304		14,34
			14/01/1992		1 / 15.000.000		
			14/01/1993		15.000.001 / 18.403.631		
			14/07/1993		18.403.632 / 22.853.611		
			18/02/1994		22.853.612 / 24.775.545		
			15/07/1998		24.775.546 / 24.776.975		
			15/07/1999		24.776.976 / 30.971.218		
			20/05/2003		30.971.219 / 34.383.672		
ES0177080118	AC. TAFISA		20/07/1991		1 / 268.821		1,26
			22/06/1993		1 / 7.232.265		
			27/02/1995		1 / 5.528.312		
			12/11/1997		5.528.313 / 6.108.619		
			24/07/1998		6.108.620 / 9.011.903		
			14/05/1999		9.011.904 / 11.511.884		
			19/09/2003		1 / 4.800.838		
ES0108180219	AC. TAVEX ALGODONERA		04/08/1999		1 / 6.498.100		3,15
			30/01/2002		1 / 8.109.956		
			07/02/2003		1 / 416.499.258		
			05/09/2005		1 / 25.200.000		
ES0147582318	AC. TECNOCOM		05/02/1999		1 / 2.520.000		6,20
			26/06/2000		1 / 2.772.000		
			10/12/2002		1 / 3.049.200		
			19/09/2005		1 / 566.499		
ES0178344117	AC. TELE PIZZA		18/05/1998		1 / 10.885.098		1,80
			23/05/2000		1 / 2.614.902		
ES0152503035	AC. TELECINCO		10/03/1989		1 / 703.324		19,12
ES0178401016	AC. TELEFONICA MOVILES		03/11/2000		1 / 1.641.091		8,90
			28/02/2001		1 / 214.658.500		
			07/03/2001		1 / 8.938.900		
			05/07/2001		1 / 246.641.856		
			14/02/2000		1 / 13.996.173		
			03/11/2000		1 / 12.805.321		
			28/02/2001		1 / 21.445.962		
			07/03/2001		1 / 14.557.046		
			05/07/2001		1 / 3.523.583.120		
			03/11/2000		1 / 300.000.000		
			28/02/2001		1 / 174.863.364		
			07/03/2001		1 / 65.939.564		
			05/07/2001		1 / 203.360.346		
ES0178430E18	AC. TELEFONICA		26/07/1999		1 / 1.002		13,01
			05/11/1999		1 / 3.026.266		
			29/02/2000		1 / 14.477.109		
			30/03/2000		1 / 371.350.753		
			26/04/2000		1 / 90.517.917		
			27/04/2000		1 / 80.954.801		
			31/05/2000		1 / 1.426.472		
			05/01/2001		1 / 213.409.097		
			19/02/2001		1 / 33.716.560		
			06/03/2001		1 / 88.944.644		
			25/01/2002		1 / 1.123.072		
			22/03/2002		1 / 122.560.575		
			28/01/2003		1 / 3.062.947.297		
			11/03/2003		1 / 63.976.998		
			26/07/1999		1 / 13.965.205		
			05/11/1999		1 / 157.951.446		
			29/02/2000		1 / 2.914.193		
			30/03/2000		1 / 4.448.442		
			26/04/2000		1 / 780.927		
			27/04/2000		1 / 86.814.214		
			31/05/2000		1 / 31.504.244		
			05/01/2001		1 / 89.203.045		
			19/02/2001		1 / 93.438.317		
			06/03/2001		1 / 95.307.084		
			25/01/2002		1 / 97.213.225		
			22/03/2002		1 / 99.157.490		
			28/01/2003		1 / 13.252.855.132		
			11/03/2003		1 / 9.850.000		
MXFP904131325	AC. TELMEX S/L	L			1 / 40.464.141 / 115.475.788		18,39
ES0170885018	AC. TESTA INMUEBLES				1 / 9.850.000		20,72
			25/11/1991		9.850.001 / 9.936.395		

RENDA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0170885018	AC. TESTA INMUEBLES		25/03/1992		9.936.396 / 10.114.765		20,72
			25/09/1992		10.114.766 / 10.116.035		
			29/09/1997		1 / 10.116.035		
ES0178419117	AC. TPI		26/05/1998		1 / 20.232.070		6,93
			19/06/2000		1 / 360.607.353		
ES0179946019	AC. TRANSPORTES AZKAR		19/07/2000		1 / 414.831		7,61
			30/06/1998		1 / 30.819.292		
ES0132945017	AC. TUBACEX		28/09/1998		30.819.293 / 32.400.000		3,60
			30/05/2000		1 / 16.200.000		
					1 / 2.663.198		
			01/09/1986		13.829.309 / 14.389.218		
			01/10/1986		5.377.052 / 5.377.647		
			01/06/1987		5.377.648 / 7.170.196		
			01/11/1987		7.170.197 / 7.371.344		
			01/02/1988		7.371.345 / 7.378.455		
			01/07/1988		7.378.456 / 8.854.146		
			01/09/1988		8.854.147 / 10.749.432		
			01/11/1988		10.749.433 / 10.929.308		
			01/01/1989		10.929.309 / 13.829.308		
			01/03/1989		14.389.219 / 14.494.219		
			20/07/1989		14.494.220 / 14.656.288		
			25/09/1989		14.656.289 / 14.698.923		
			25/10/1989		14.698.924 / 19.083.919		
			25/11/1989		19.083.920 / 19.205.396		
			01/12/1989		19.205.397 / 19.269.210		
			20/01/1990		19.269.211 / 19.300.819		
			07/03/1990		19.300.820 / 19.367.706		
			25/03/1990		19.367.707 / 19.967.706		
			01/04/1990		19.967.707 / 19.973.284		
			11/06/1990		19.973.285 / 19.985.712		
			01/07/1990		19.985.713 / 20.020.881		
			11/09/1990		20.020.882 / 20.024.810		
			01/01/1991		20.024.811 / 20.025.350		
			01/01/1991		20.025.351 / 20.092.307		
			11/06/1991		20.092.308 / 20.097.813		
			01/07/1991		20.097.814 / 20.231.206		
			09/07/1991		20.231.207 / 20.269.824		
			11/12/1991		20.269.825 / 22.500.469		
			01/01/1992		22.500.470 / 22.501.069		
			09/01/1992		22.503.874 / 22.513.961		
			09/07/1992		22.501.070 / 22.503.873		
			15/10/1993		22.513.962 / 22.514.783		
			01/11/1993		22.514.784 / 45.029.566		
			01/11/1993		45.029.567 / 45.029.806		
			01/12/1993		45.039.528 / 45.053.090		
			01/12/1993		45.029.807 / 45.032.866		
			01/01/1994		45.053.091 / 45.074.550		
			01/01/1994		45.032.867 / 45.038.302		
			01/02/1994		45.074.551 / 45.129.775		
			01/02/1994		45.038.303 / 45.038.403		
			01/03/1994		45.129.776 / 45.133.499		
			01/03/1994		45.038.404 / 45.039.391		
			01/04/1994		45.133.500 / 45.135.553		
			01/04/1994		45.039.392 / 45.039.527		
			01/04/1994		45.135.554 / 45.137.534		
			01/05/1994		131.719.702 / 131.723.365		
			01/06/1994		131.723.366 / 131.724.327		
			01/07/1994		131.724.328 / 131.724.553		
			01/08/1994		131.724.554 / 131.725.845		
			01/09/1994		131.725.846 / 131.726.171		
			15/09/1994		45.137.535 / 56.400.098		
			01/10/1994		56.400.099 / 131.719.701		
			01/11/1994		131.726.172 / 131.727.671		
			01/12/1994		1 / 1.312		
			01/01/1995		1 / 494		
			01/01/1995		1 / 3.972		
			01/01/1995		1 / 4.941		
			25/01/1995		1 / 2.348		
			25/01/1995		1 / 14.467		
			01/02/1995		1 / 3.440		
			01/03/1995		1 / 472		
			01/04/1995		1 / 847		
			01/05/1995		1 / 3.719		
			01/06/1995		1 / 1.482		
			01/07/1995		1 / 2.634		
			25/07/1995		1 / 35.239		
			01/08/1995		1 / 4.196		
			01/08/1995		1 / 1.260		
			01/08/1995		1 / 3.944		
			01/09/1995		1 / 52		
			01/09/1995		1 / 1.029		
			01/10/1995		1 / 907		
			01/11/1995		1 / 104		
			01/11/1995		1 / 371.954		
			01/12/1995		1 / 1.188		

RENTA VARIABLE

ISIN	Nombre del Valor	Serie	Fecha Emisión	Fecha Vencimiento	Nº Inicio/Fin	Cupón (**)	Valor Medio Euros
ES0132945017	AC. TUBACEX		01/01/1996		1 / 20		3,60
			01/01/1996		1 / 1.630		
			25/01/1996		1 / 58.212		
			25/01/1996		1 / 9.364		
			01/02/1996		1 / 2.072		
			01/03/1996		1 / 220		
			01/03/1996		1 / 1.798		
			01/04/1996		1 / 784		
			01/05/1996		1 / 32		
			01/05/1996		1 / 480		
			01/06/1996		1 / 958		
			01/07/1996		1 / 1.527		
			13/07/1996		1 / 6.848		
			13/07/1996		1 / 2.001		
			01/08/1996		1 / 282		
			01/09/1996		1 / 164		
			01/09/1996		1 / 934		
			01/10/1996		1 / 15.426		
			01/11/1996		1 / 304		
			01/11/1996		1 / 4.838		
			30/11/1996		1 / 2.766.972		
			01/12/1996		1 / 456		
			01/12/1996		1 / 3.906		
			01/01/1997		1 / 7.288		
			01/01/1997		1 / 12.030		
			28/01/1997		1 / 31.872		
			28/01/1997		1 / 210.586		
			26/02/1997		1 / 60.591		
			26/02/1997		1 / 9.925		
			26/02/1997		1 / 97.448		
			23/07/1997		1 / 739		
			23/07/1997		1 / 5.087		
			25/07/1997		1 / 21.584		
	16/12/1997		1 / 120.987				
	16/12/1997		1 / 20.815				
	16/12/1997		1 / 7.873				
	15/01/1998		1 / 7.330				
	13/07/1998		1 / 1.528				
	13/07/1998		1 / 9.042				
ES0180850317	AC. TUBOS REUNIDOS		26/10/2005		1 / 51.232.500		9,10
ES0131600019	AC. TUDOR				1 / 10.186.388		7,78
			01/06/1996		10.186.389 / 11.205.026		
			30/01/1989		11.205.027 / 12.605.654		
			28/06/1990		12.605.655 / 15.750.000		
			26/11/1993		15.750.001 / 27.562.500		
			28/12/1994		27.562.501 / 27.562.980		
MXPF740471117	AC. TV AZTECA				1 / 2.991.714.119		5,18
ES0181480114	AC. UNION EUROPEA INVERSIONES		27/09/1999		1 / 7.500.000		21,63
			14/12/1999		1 / 1.500.000		
ES0181380017	AC. UNION FENOSA				1 / 241.966.373		29,16
			01/06/1989		241.962.394 / 242.037.293		
			01/06/1989		241.963.374 / 241.962.393		
			01/12/1989		242.037.294 / 242.081.033		
			01/06/1990		242.081.034 / 283.412.733		
			21/01/1991		283.412.734 / 283.424.799		
			20/06/1991		283.424.800 / 288.095.915		
			16/06/1992		288.095.916 / 290.138.905		
			16/07/1994		290.138.906 / 290.976.685		
			11/04/1995		290.976.686 / 291.030.965		
			11/04/1996		291.030.966 / 304.679.326		
ES0182045312	AC. UNIPAPEL		14/09/1998		1 / 5.039.289		18,83
			03/10/2001		1 / 1.679.763		
			22/10/2002		1 / 1.679.763		
			29/10/2003		1 / 1.679.763		
			08/11/2004		1 / 559.921		
			20/10/2005		1 / 531.924		
ES0182170615	AC. URALITA		26/05/2004		1 / 197.499.807		3,85
ES0182484115	AC. URBAR INGENIEROS		20/08/1999		1 / 958.210		7,17
ES0182280018	AC. URBAS				1 / 12.244.800		1,40
					1 / 1.517.036		
					13.761.637 / 16.333.249		
BRUSIMACNPA6	AC. USIMINAS - PREF.	A			1 / 112.551.894		18,34
BRVALEACNPA3	AC. VALE DO RIO DOCE. PREF. 6%				1 / 415.727.739		31,03
BRVALEACNORO	AC. VALE DO RIO DOCE				1 / 749.949.420		35,10
ES0182785214	AC. VALENCIANA DE NEGOCIOS		14/02/2000		1 / 2.908.218		19,94
			16/02/2001		1 / 909.570		
			08/03/2001		1 / 623.892		
			30/03/2001		1 / 1.480.560		
			10/08/2001		1 / 486.755		
			29/08/2003		1 / 356.055		
ES0183746314	AC. VIDRALA		16/05/1998		1 / 20.650.000		19,39
ES0184262212	AC. VISCOFAN		15/03/1999		1 / 47.959.806		9,41
PEP648014202	AC. VOLCAN. PREF. S/B				1 / 479.507.024		2,95
ES0184933812	AC. ZARDOYA OTIS		10/09/1999		1 / 121.747.354		21,84
			08/10/1999		1 / 12.394.923		
ES0184933812	AC. ZARDOYA OTIS		02/10/2000		1 / 13.634.415		21,84
			02/07/2001		1 / 14.863.201		
			01/07/2002		1 / 16.263.989		
			16/08/2003		1 / 17.890.388		
			06/07/2004		1 / 19.679.427		
			13/06/2005		1 / 21.647.369		
ES0184940817	AC. ZELTIA				1 / 1.012.770		6,00
			08/09/2000		1 / 159.771.112		
			19/12/2000		1 / 39.942.778		
			23/06/2005		1 / 10.750.000		