

# **FONCAIXA PYMES 4, F.T.A.**

**BONOS DE TITULIZACION  
IMPORTE 645.500.000 EUROS  
EMISION 25/11/2013  
SERIES: A y B**

*SECURITISATION BONDS  
AMOUNT 645.500.000 EUROS  
CLOSING DATE 25/11/2013  
SERIES: A and B*

**INFORME\_TRIMESTAL  
PRIMER TRIMESTRE - 2015**

*QUARTERLY MONTHLY REPORT  
FIRST QUARTER - 2015*



**GESTICAIXA, SOCIEDAD GESTORA DE  
FONDOS DE TITULIZACION, S.A.**

**FONCAIXA PYMES 4, F.T.A.****INFORME\_TRIMESTRAL****QUARTERLY MONTHLY REPORT****Indice: / Index****1. Informes Contables / Financial Statements**

- 1.1. Balance de Situación / *Balance Sheet*
- 1.2. Cuenta de Pérdidas y Ganancias / *Income Statement*
- 1.3. Origen y Aplicación de Fondos Disponibles / *Available Funds Source and Application*

**2. Informes sobre los Préstamos Titulizados / Securitised Loans Reports**

- 2.1. Clasificación de la Cartera de Préstamos / *Classification of the Loan Portfolio*
  - 2.1.1. Fecha de Formalización de Préstamos / *Classification by Arrangement Date*
  - 2.1.2. Tipo de Empresa / *Classification by Firm Type*
  - 2.1.3. Tipos de Interés Nominales / *Classification by Nominal Interest Rate*
  - 2.1.4. Principal Pendiente / *Classification by Outstanding Principal*
  - 2.1.5. Índice de Referencia del Tipo de Interés / *Classification by Reference Indexes*
  - 2.1.6. Fecha de Amortización Final / *Classification by Final Amortization Date*
  - 2.1.7. Geográfica / *Geographic classification by Region*
  - 2.1.8. Garantía / *Classification by Types of Security*
  - 2.1.9. C.N.A.E. / *Classification by Economic Sectors*
  - 2.1.10. Periodo de Facturación / *Classification by Payment Frequency*
  - 2.1.11. Relación Principal - Valor de Tasación / *Current Loan to value*
  - 2.1.12. Clasificación por Veinte Mayores Deudores / *Classification by Top Twenty Obligors*
- 2.2. Situación de la Cartera de Préstamos Titulizados / *Analysis of the Securitised Loan Portfolio*
  - 2.2.1. Amortizaciones: Movimiento Mensual / *Amortizations: monthly report*
  - 2.2.2. Amortizaciones Anticipadas y Tasas de Pre pago / *Prepayment rates*
  - 2.2.3. Movimiento Mensual Impagados / *Monthly arrear rate*
  - 2.2.4. Movimiento Mensual Operaciones Morosas / *Monthly delinquency rate*
  - 2.2.5. Movimiento Mensual Operaciones Fallidas / *Monthly default rate*
  - 2.2.6. Impagados Clasificación por Antigüedad Deudores / *Delinquency loans - Classification by Aging*

**3. Informes sobre los Bonos de Titulización / Securitisation Bonds Reports**

- 3.1. Situación de los Bonos / *Bond Series Analysis*
- 3.2. Vida Media Residual y Amortización Final Estimada / *Average residual life and estimated maturity*

Persona de contacto que ha generado la información:

Contact person who is primarily responsible of this report:

Alba Arriola Cabello

[aarriola@gesticaixa.es](mailto:aarriola@gesticaixa.es) / [info-titulizacion@gesticaixa.es](mailto:info-titulizacion@gesticaixa.es)



**GestiCaixa**

**COMUNICACIÓN DE HECHOS RELEVANTES  
A LA COMISION NACIONAL MERCADO DE VALORES**

A continuación se detallan los **HECHOS RELEVANTES** comunicados, durante el primer trimestre del ejercicio 2015, a la **COMISIÓN NACIONAL DEL MERCADO DE VALORES**:

**Referencia: FONCAIXA PYMES 4, F.T.A.**

“**Moody’s Investors Service**” ha procedido a modificar y a confirmar la calificación de los bonos del Fondo de referencia:

- “Serie A”:                   A1(sf)  
- “Serie B”:                   de Ba1(sf)           a    Baa3(sf)

Barcelona, 26 de Enero de 2015

**INFORMES CONTABLES**  
*FINANCIAL STATEMENTS*

|   |   |
|---|---|
| Denominación del Fondo: FONCAIXA PYMES 4, F.T.A.<br>Denominación de la gestora: GESTICAIXA, S.G.F.T.<br>Estados agregados: No | Denominación del compartimento:<br>Periodo: Ejercicio: 2015 |
|---|---|

| BALANCE (miles de euros) |  | Periodo actual<br>31/03/2015 |  | Periodo anterior<br>31/12/2014 |
|--------------------------|--|------------------------------|--|--------------------------------|
|--------------------------|--|------------------------------|--|--------------------------------|

|               |  |  |  |  |
|---------------|--|--|--|--|
| <b>ACTIVO</b> |  |  |  |  |
|---------------|--|--|--|--|

|                               |      |         |      |         |
|-------------------------------|------|---------|------|---------|
| <b>A) ACTIVO NO CORRIENTE</b> | 0008 | 290.952 | 1008 | 320.007 |
|-------------------------------|------|---------|------|---------|

| <b>I. Activos financieros a largo plazo</b>             | 0010 | 290.952 | 1010 | 320.007 |
|---|------|---------|------|---------|
| 1. Valores representativos de deuda                     | 0100 |         | 1100 |         |
| 1.1 Bancos centrales                                    | 0101 |         | 1101 |         |
| 1.2 Administraciones Públicas españolas                 | 0102 |         | 1102 |         |
| 1.3 Entidades de crédito                                | 0103 |         | 1103 |         |
| 1.4 Otros sectores residentes                           | 0104 |         | 1104 |         |
| 1.5 Administraciones Públicas no residentes             | 0105 |         | 1105 |         |
| 1.6 Otros sectores no residentes                        | 0106 |         | 1106 |         |
| 1.7 Activos dudosos                                     | 0107 |         | 1107 |         |
| 1.8 Correcciones de valor por deterioro de activos (-)  | 0108 |         | 1108 |         |
| 1.9 Intereses y gastos devengados no vencidos           | 0109 |         | 1109 |         |
| 1.10 Ajustes por operaciones de cobertura               | 0110 |         | 1110 |         |
| 2. Derechos de crédito                                  | 0200 | 290.952 | 1200 | 320.007 |
| 2.1 Participaciones hipotecarias                        | 0201 |         | 1201 |         |
| 2.2 Certificados de transmisión hipotecaria             | 0202 |         | 1202 |         |
| 2.3 Préstamos hipotecarios                              | 0203 |         | 1203 |         |
| 2.4 Cédulas Hipotecarias                                | 0204 |         | 1204 |         |
| 2.5 Préstamos a promotores                              | 0205 |         | 1205 |         |
| 2.6 Préstamos a PYMES                                   | 0206 | 285.188 | 1206 | 314.500 |
| 2.7 Préstamos a empresas                                | 0207 |         | 1207 |         |
| 2.8 Préstamos Corporativos                              | 0208 |         | 1208 |         |
| 2.9 Cédulas territoriales                               | 0209 |         | 1209 |         |
| 2.10 Bonos de Tesorería                                 | 0210 |         | 1210 |         |
| 2.11 Deuda Subordinada                                  | 0211 |         | 1211 |         |
| 2.12 Créditos AAPP                                      | 0212 |         | 1212 |         |
| 2.13 Préstamos Consumo                                  | 0213 |         | 1213 |         |
| 2.14 Préstamos automoción                               | 0214 |         | 1214 |         |
| 2.15 Cuotas de Arrendamiento financiero (leasing)       | 0215 |         | 1215 |         |
| 2.16 Cuentas a cobrar                                   | 0216 |         | 1216 |         |
| 2.17 Derechos de crédito futuros                        | 0217 |         | 1217 |         |
| 2.18 Bonos de titulización                              | 0218 |         | 1218 |         |
| 2.19 Otros  | 0219 |         | 1219 |         |
| 2.20 Activos dudosos                                    | 0220 | 7.215   | 1220 | 5.858   |
| 2.21 Correcciones de valor por deterioro de activos (-) | 0221 | -1.451  | 1221 | -351    |
| 2.22 Intereses y gastos devengados no vencidos          | 0222 |         | 1222 |         |
| 2.23 ajustes por operaciones de cobertura               | 0223 |         | 1223 |         |
| 3. Derivados  | 0230 |         | 1230 |         |
| 3.1 Derivados de cobertura                              | 0231 |         | 1231 |         |
| 3.2 Derivados de negociación                            | 0232 |         | 1232 |         |
| 4. Otros activos financieros                            | 0240 |         | 1240 |         |
| 4.1 Garantías financieras                               | 0241 |         | 1241 |         |
| 4.2 Otros   | 0242 |         | 1242 |         |

|  |      |  |      |  |
|--|------|--|------|--|
| <b>II. Activos por impuesto diferido</b> | 0250 |  | 1250 |  |
|--|------|--|------|--|

|   |      |  |      |  |
|---|------|--|------|--|
| <b>III. Otros activos no corrientes</b> | 0260 |  | 1260 |  |
|---|------|--|------|--|

Denominación del Fondo: FONCAIXA PYMES 4, F.T.A.  
 Denominación de la gestora: GESTICAIXA, S.G.F.T.  
 Estados agregados: No

Denominación del compartimento:

Periodo: Ejercicio: 2015

| BALANCE (miles de euros)                                   |      | Periodo actual<br>31/03/2015 |      | Periodo anterior<br>31/12/2014 |
|--|------|------------------------------|------|--------------------------------|
| <b>B) ACTIVO CORRIENTE</b>                                 | 0270 | 154.170                      | 1270 | 164.526                        |
| <b>IV. Activos no corrientes mantenidos para la venta</b>  | 0280 |                              | 1280 |                                |
| <b>V. Activos financieros a corto plazo</b>                | 0290 | 79.307                       | 1290 | 86.196                         |
| 1. Deudores y otras cuentas a cobrar                       | 0300 |                              | 1300 |                                |
| 2. Valores representativos de deuda                        | 0310 |                              | 1310 |                                |
| 2.1 Bancos centrales                                       | 0311 |                              | 1311 |                                |
| 2.2 Administraciones Públicas españolas                    | 0312 |                              | 1312 |                                |
| 2.3 Entidades de crédito                                   | 0313 |                              | 1313 |                                |
| 2.4 Otros sectores residentes                              | 0314 |                              | 1314 |                                |
| 2.5 Administraciones Públicas no residentes                | 0315 |                              | 1315 |                                |
| 2.6 Otros sectores no residentes                           | 0316 |                              | 1316 |                                |
| 2.7 Activos dudosos  | 0317 |                              | 1317 |                                |
| 2.8 Correcciones de valor por deterioro de activos (-)     | 0318 |                              | 1318 |                                |
| 2.9 Intereses y gastos devengados no vencidos              | 0319 |                              | 1319 |                                |
| 2.10 Ajustes por operaciones de cobertura                  | 0320 |                              | 1320 |                                |
| 2.11 Intereses vencidos e impagados                        | 0330 |                              | 1330 |                                |
| 3. Derechos de crédito                                     | 0400 | 79.307                       | 1400 | 86.196                         |
| 3.1 Participaciones hipotecarias                           | 0401 |                              | 1401 |                                |
| 3.2 Certificados de transmisión hipotecaria                | 0402 |                              | 1402 |                                |
| 3.3 Préstamos hipotecarios                                 | 0403 |                              | 1403 |                                |
| 3.4 Cédulas Hipotecarias                                   | 0404 |                              | 1404 |                                |
| 3.5 Préstamos a promotores                                 | 0405 |                              | 1405 |                                |
| 3.6 Préstamos a PYMES                                      | 0406 | 75.672                       | 1406 | 83.610                         |
| 3.7 Préstamos a empresas                                   | 0407 |                              | 1407 |                                |
| 3.8 Préstamos Corporativos                                 | 0408 |                              | 1408 |                                |
| 3.9 Cédulas territoriales                                  | 0409 |                              | 1409 |                                |
| 3.10 Bonos de Tesorería                                    | 0410 |                              | 1410 |                                |
| 3.11 Deuda Subordinada                                     | 0411 |                              | 1411 |                                |
| 3.12 Créditos AAPP   | 0412 |                              | 1412 |                                |
| 3.13 Préstamos Consumo                                     | 0413 |                              | 1413 |                                |
| 3.14 Préstamos automoción                                  | 0414 |                              | 1414 |                                |
| 3.15 Arrendamiento financiero                              | 0415 |                              | 1415 |                                |
| 3.16 Cuentas a cobrar                                      | 0416 |                              | 1416 |                                |
| 3.17 Derechos de crédito futuros                           | 0417 |                              | 1417 |                                |
| 3.18 Bonos de titulización                                 | 0418 |                              | 1418 |                                |
| 3.19 Otros   | 0419 |                              | 1419 |                                |
| 3.20 Activos dudosos                                       | 0420 | 2.522                        | 1420 | 1.590                          |
| 3.21 Correcciones de valor por deterioro de activos (-)    | 0421 | -507                         | 1421 | -1.294                         |
| 3.22 Intereses y gastos devengados no vencidos             | 0422 | 1.433                        | 1422 | 2.267                          |
| 3.23 Ajustes por operaciones de cobertura                  | 0423 |                              | 1423 |                                |
| 3.24 Intereses vencidos e impagados                        | 0424 | 187                          | 1424 | 23                             |
| 4. Derivados   | 0430 |                              | 1430 |                                |
| 4.1 Derivados de cobertura                                 | 0431 |                              | 1431 |                                |
| 4.2 Derivados de negociación                               | 0432 |                              | 1432 |                                |
| 5. Otros activos financieros                               | 0440 |                              | 1440 |                                |
| 5.1 Garantías financieras                                  | 0441 |                              | 1441 |                                |
| 5.2 Otros  | 0442 |                              | 1442 |                                |
| <b>VI. Ajustes por periodificaciones</b>                   | 0450 |                              | 1450 |                                |
| 1. Comisiones  | 0451 |                              | 1451 |                                |
| 2. Otros   | 0452 |                              | 1452 |                                |
| <b>VII. Efectivo y otros activos líquidos equivalentes</b> | 0460 | 74.863                       | 1460 | 78.330                         |
| 1. Tesorería   | 0461 | 74.863                       | 1461 | 78.330                         |
| 2. Otros activos líquidos equivalentes                     | 0462 |                              | 1462 |                                |
| <b>TOTAL ACTIVO</b>  | 0500 | 445.122                      | 1500 | 484.533                        |

Denominación del Fondo: FONCAIXA PYMES 4, F.T.A.

Denominación del compartimento:

Denominación de la gestora: GESTICAIXA, S.G.F.T.

Estados agregados: No

Periodo: Ejercicio: 2015

| BALANCE (miles de euros)   |      | Periodo actual<br>31/03/2015 |      | Periodo anterior<br>31/12/2014 |
|--|------|------------------------------|------|--------------------------------|
| <b>PASIVO</b>  |      |                              |      |                                |
| <b>A) PASIVO NO CORRIENTE</b>  | 0650 | 370.058                      | 1650 | 399.796                        |
| <b>I. Provisiones a largo plazo</b>  | 0660 |                              | 1660 |                                |
| <b>II. Pasivos financieros a largo plazo</b>                                     | 0700 | 370.058                      | 1700 | 399.796                        |
| 1. Obligaciones y otros valores negociables                                      | 0710 | 305.091                      | 1710 | 334.763                        |
| 1.1 Series no subordinadas   | 0711 | 176.091                      | 1711 | 205.763                        |
| 1.2 Series subordinadas  | 0712 | 129.000                      | 1712 | 129.000                        |
| 1.3 Correcciones de valor por repercusión de pérdidas (-)                        | 0713 |                              | 1713 |                                |
| 1.4 Intereses y gastos devengados no vencidos                                    | 0714 |                              | 1714 |                                |
| 1.5 Ajustes por operaciones de cobertura   | 0715 |                              | 1715 |                                |
| 2. Deudas con entidades de crédito   | 0720 | 64.967                       | 1720 | 65.033                         |
| 2.1 Préstamo subordinado   | 0721 | 64.967                       | 1721 | 65.033                         |
| 2.2 Credito línea de liquidez  | 0722 |                              | 1722 |                                |
| 2.3 Otras deudas con entidades de crédito  | 0723 |                              | 1723 |                                |
| 2.4 Correcciones de valor por repercusión de pérdidas (-)                        | 0724 |                              | 1724 |                                |
| 2.5 Intereses y gastos devengados no vencidos                                    | 0725 |                              | 1725 |                                |
| 2.6 Ajustes por operaciones de cobertura   | 0726 |                              | 1726 |                                |
| 3. Derivados   | 0730 |                              | 1730 |                                |
| 3.1 Derivados de cobertura   | 0731 |                              | 1731 |                                |
| 3.2 Derivados de negociación   | 0732 |                              | 1732 |                                |
| 3.3 Correcciones de valor por repercusión de pérdidas (-)                        | 0733 |                              | 1733 |                                |
| 4. Otros pasivos financieros   | 0740 |                              | 1740 |                                |
| 4.1 Correcciones de valor por repercusión de pérdidas (-)                        | 0741 |                              | 1741 |                                |
| 4.2 Otros  | 0742 |                              | 1742 |                                |
| <b>III. Pasivos por impuesto diferido</b>  | 0750 |                              | 1750 |                                |
| <b>B) PASIVO CORRIENTE</b>   | 0760 | 75.064                       | 1760 | 84.737                         |
| <b>IV. Pasivos vinculados con activos no corrientes mantenidos para la venta</b> | 0770 |                              | 1770 |                                |
| <b>V. Provisiones a corto plazo</b>  | 0780 |                              | 1780 |                                |
| <b>VI. Pasivos financieros a corto plazo</b>                                     | 0800 | 74.872                       | 1800 | 83.729                         |
| 1. Acreedores y otras cuentas a pagar  | 0810 |                              | 1810 | 8                              |
| 2. Obligaciones y otros valores negociables                                      | 0820 | 74.804                       | 1820 | 83.656                         |
| 2.1 Series no subordinadas   | 0821 | 74.602                       | 1821 | 83.427                         |
| 2.2 Series subordinadas  | 0822 |                              | 1822 |                                |
| 2.3 Correcciones de valor por repercusión de pérdidas (-)                        | 0823 |                              | 1823 |                                |
| 2.4 Intereses y gastos devengados no vencidos                                    | 0824 | 202                          | 1824 | 229                            |
| 2.5 Ajustes por operaciones de cobertura   | 0825 |                              | 1825 |                                |
| 2.6 Intereses vencidos e impagados   | 0826 |                              | 1826 |                                |
| 3. Deudas con entidades de crédito   | 0830 | 64                           | 1830 | 65                             |
| 3.1 Préstamo subordinado   | 0831 |                              | 1831 |                                |
| 3.2 Credito linea de liquidez  | 0832 |                              | 1832 |                                |
| 3.3 Otras deudas con entidades de crédito  | 0833 |                              | 1833 |                                |
| 3.4 Correcciones de valor por repercusión de pérdidas (-)                        | 0834 |                              | 1834 |                                |
| 3.5 Intereses y gastos devengados no vencidos                                    | 0835 | 64                           | 1835 | 65                             |
| 3.6 Ajustes por operaciones de cobertura   | 0836 |                              | 1836 |                                |
| 3.7 Intereses vencidos e impagados   | 0837 |                              | 1837 |                                |
| 4. Derivados   | 0840 |                              | 1840 |                                |
| 4.1 Derivados de cobertura   | 0841 |                              | 1841 |                                |
| 4.2 Derivados de negociación   | 0842 |                              | 1842 |                                |
| 4.3 Correcciones de valor por repercusión de pérdidas                            | 0843 |                              | 1843 |                                |
| 5. Otros pasivos financieros   | 0850 |                              | 1850 |                                |
| 5.1 Importe bruto  | 0851 |                              | 1851 |                                |
| 5.2 Correcciones de valor por repercusión de pérdidas (-)                        | 0852 |                              | 1852 |                                |
| <b>VII. Ajustes por periodificaciones</b>  | 0900 | 192                          | 1900 | 1.008                          |
| 1. Comisiones  | 0910 | 192                          | 1910 | 1.008                          |
| 1.1 Comisión sociedad gestora  | 0911 |                              | 1911 | 7                              |
| 1.2 Comisión administrador   | 0912 | 1                            | 1912 | 2                              |
| 1.3 Comisión agente financiero/pagos   | 0913 |                              | 1913 |                                |
| 1.4 Comisión variable - resultados realizados                                    | 0914 | 185                          | 1914 | 999                            |
| 1.5 Comisión variable - resultados no realizados                                 | 0915 |                              | 1915 |                                |
| 1.6 Otras comisiones del cedente   | 0916 |                              | 1916 |                                |
| 1.7 Correcciones de valor por repercusión de pérdidas (-)                        | 0917 |                              | 1917 |                                |
| 1.8 Otras comisiones   | 0918 |                              | 1918 |                                |
| 2. Otros   | 0920 |                              | 1920 |                                |
| <b>C) AJUSTES REPERCUTIDOS EN BALANCE DE INGRESOS Y GASTOS RECONOCIDOS</b>       | 0930 |                              | 1930 |                                |
| <b>VIII. Activos financieros disponibles para la venta</b>                       | 0940 |                              | 1940 |                                |
| <b>IX. Coberturas de flujos de efectivo</b>                                      | 0950 |                              | 1950 |                                |
| <b>X. Otros ingresos/ganancias y gastos/pérdidas reconocidos</b>                 | 0960 |                              | 1960 |                                |
| <b>XI. Gastos de constitución en transición</b>                                  | 0970 |                              | 1970 |                                |
| <b>TOTAL PASIVO</b>  | 1000 | 445.122                      | 2000 | 484.533                        |

Denominación del Fondo: FONCAIXA PYMES 4, F.T.A.  
 Denominación de la gestora: GESTICAIXA, S.G.F.T.  
 Estados agregados: No

Denominación del compartimento:

Periodo: Ejercicio: 2015

| CUENTA DE PÉRDIDAS Y GANANCIAS (miles de euros)                              | P. corriente actual (2º semestre) | P. corriente anterior (2º semestre) | Acumulado actual 31/03/2015 | Acumulado anterior 31/03/2014 |
|--|-----------------------------------|-------------------------------------|-----------------------------|-------------------------------|
| <b>1. Intereses y rendimientos asimilados</b>                                | <b>0100</b>                       | <b>1100</b>                         | <b>2100</b>                 | <b>3.100 3100 4.759</b>       |
| 1.1 Valores representativos de deuda   | 0110                              | 1110                                | 2110                        | 3110                          |
| 1.2 Derechos de crédito  | 0120                              | 1120                                | 2120                        | 3.080 3120 4.688              |
| 1.3 Otros activos financieros  | 0130                              | 1130                                | 2130                        | 20 3130 71                    |
| <b>2. Intereses y cargas asimilados</b>                                      | <b>0200</b>                       | <b>1200</b>                         | <b>2200</b>                 | <b>-1.863 3200 -2.861</b>     |
| 2.1 Obligaciones y otros valores negociables                                 | 0210                              | 1210                                | 2210                        | -1.445 3210 -2.415            |
| 2.2 Deudas con entidades de crédito  | 0220                              | 1220                                | 2220                        | -418 3220 -446                |
| 2.3 Otros pasivos financieros  | 0230                              | 1230                                | 2230                        | 3230                          |
| <b>3. Resultado de operaciones de cobertura de flujos de efectivo (neto)</b> | <b>0240</b>                       | <b>1240</b>                         | <b>2240</b>                 | <b>3240</b>                   |
| <b>A) MARGEN DE INTERESES</b>  | <b>0250</b>                       | <b>1250</b>                         | <b>2250</b>                 | <b>1.237 3250 1.898</b>       |
| <b>4. Resultado de operaciones financieras (neto)</b>                        | <b>0300</b>                       | <b>1300</b>                         | <b>2300</b>                 | <b>3300</b>                   |
| 4.1 Ajustes de valoración en carteras a VR con cambios en PyG                | 0310                              | 1310                                | 2310                        | 3310                          |
| 4.2 Activos financieros disponibles para la venta                            | 0320                              | 1320                                | 2320                        | 3320                          |
| 4.3 Otros  | 0330                              | 1330                                | 2330                        | 3330                          |
| <b>5. Diferencias de cambio (neto)</b>                                       | <b>0400</b>                       | <b>1400</b>                         | <b>2400</b>                 | <b>3400</b>                   |
| <b>6. Otros ingresos de explotación</b>                                      | <b>0500</b>                       | <b>1500</b>                         | <b>2500</b>                 | <b>3500</b>                   |
| <b>7. Otros gastos de explotación</b>  | <b>0600</b>                       | <b>1600</b>                         | <b>2600</b>                 | <b>-242 3600 -2.073</b>       |
| 7.1 Servicios exteriores   | 0610                              | 1610                                | 2610                        | 0 3610 -403                   |
| 7.1.1 Servicios de profesionales independientes                              | 0611                              | 1611                                | 2611                        | 3611 -403                     |
| 7.1.2 Servicios bancarios y similares  | 0612                              | 1612                                | 2612                        | 3612                          |
| 7.1.3 Publicidad y propaganda  | 0613                              | 1613                                | 2613                        | 3613                          |
| 7.1.4 Otros servicios  | 0614                              | 1614                                | 2614                        | 3614                          |
| 7.2 Tributos   | 0620                              | 1620                                | 2620                        | 3620                          |
| 7.3 Otros gastos de gestión corriente  | 0630                              | 1630                                | 2630                        | -242 3630 -1.670              |
| 7.3.1 Comisión de sociedad gestora   | 0631                              | 1631                                | 2631                        | -43 3631 -63                  |
| 7.3.2 Comisión administrador   | 0632                              | 1632                                | 2632                        | -9 3632 -13                   |
| 7.3.3 Comisión del agente financiero/pagos                                   | 0633                              | 1633                                | 2633                        | -5 3633 -5                    |
| 7.3.4 Comisión variable - resultados realizados                              | 0634                              | 1634                                | 2634                        | -185 3634 -1.589              |
| 7.3.5 Comisión variable - resultados no realizados                           | 0635                              | 1635                                | 2635                        | 3635                          |
| 7.3.6 Otras comisiones del cedente   | 0636                              | 1636                                | 2636                        | 3636                          |
| 7.3.7 Otros gastos   | 0637                              | 1637                                | 2637                        | 3637                          |
| <b>8. Deterioro de activos financieros (neto)</b>                            | <b>0700</b>                       | <b>1700</b>                         | <b>2700</b>                 | <b>-1.585 3700 -385</b>       |
| 8.1 Deterioro neto de valores representativos de deuda                       | 0710                              | 1710                                | 2710                        | 3710                          |
| 8.2 Deterioro neto de derechos de crédito                                    | 0720                              | 1720                                | 2720                        | -1.585 3720 -385              |
| 8.3 Deterioro neto de derivados  | 0730                              | 1730                                | 2730                        | 3730                          |
| 8.4 Deterioro neto de otros activos financieros                              | 0740                              | 1740                                | 2740                        | 3740                          |
| <b>9. Dotaciones a provisiones (neto)</b>                                    | <b>0750</b>                       | <b>1750</b>                         | <b>2750</b>                 | <b>3750</b>                   |
| <b>10. Ganancias (pérdidas) de activos no corrientes en venta</b>            | <b>0800</b>                       | <b>1800</b>                         | <b>2800</b>                 | <b>3800</b>                   |
| <b>11. Repercusión de pérdidas (ganancias)</b>                               | <b>0850</b>                       | <b>1850</b>                         | <b>2850</b>                 | <b>590 3850 560</b>           |
| <b>B) RESULTADO ANTES DE IMPUESTOS</b>                                       | <b>0900</b>                       | <b>0 1900</b>                       | <b>2900</b>                 | <b>0 3900 0</b>               |
| <b>12. Impuesto sobre beneficios</b>   | <b>0950</b>                       | <b>1950</b>                         | <b>2950</b>                 | <b>3950</b>                   |
| <b>C) RESULTADO DEL PERIODO</b>  | <b>3000</b>                       | <b>4000</b>                         | <b>5000</b>                 | <b>0 6000 0</b>               |





**ORIGEN Y APLICACIÓN DE FONDOS DISPONIBLES A FECHA DE PAGO DE  
18 DE MARZO DE 2015  
AVAILABLE FUNDS SOURCE AND APPLICATION AT PAYMENT DATE OF  
18th MARCH 2015**

**CUENTA DE TESORERÍA / TREASURY ACCOUNT**

**1/ Origen de Fondos / Funds Source:**

|                                       |                      |                       |
|---------------------------------------|----------------------|-----------------------|
| ▪ Cuenta Tesorería / Treasury Account | <b>13/03/2015</b>    | <b>107.877.159,62</b> |
| – Fondo de Reserva / Reserve Fund     | <b>64.500.000,00</b> |                       |
|                                       | <b>Total</b>         | <b>107.877.159,62</b> |

**2/ Aplicación de Fondos / Funds Application:**

|  |              |                       |
|--|--------------|-----------------------|
| ▪ Gastos Ordinarios y Extraordinarios / Ordinary and Extraordinary Expenses                        |              | 0,00                  |
| ▪ Comisión Gestora / Management Company Fee  |              | 41.819,04             |
| ▪ Comisión Agencia de Pagos / Paying Agent Fee   |              | 5.000,00              |
| ▪ Intereses Bonos A / Interests A Bonds  |              | 963.010,80            |
| ▪ Amortización Bonos A / Amortisation A Bonds  |              | 38.496.850,80         |
| ▪ Intereses Bonos B / Interests B Bonds  |              | 510.195,00            |
| ▪ Amortización Bonos B / Amortisation B Bonds  |              | 0,00                  |
| ▪ Dotación Fondo de Reserva / Replenishment of the Reserve Fund                                    |              | 64.500.000,00         |
| ▪ Intereses Préstamo Subordinado Fondo Reserva / Interests on Reserve Fund Subordinated Loan       |              | 416.508,75            |
| ▪ Amortización Préstamo Subordinado Fondo Reserva  |              | 0,00                  |
| ▪ Intereses Préstamo Subordinado Gastos Constitución<br>Interests on Start-up Subordinated Loan    |              | 3.444,00              |
| ▪ Amortización Préstamo Subordinado Gastos de Constitución<br>Subordinated Start-up Loan repayment |              | 66.666,67             |
| ▪ Comisión Administración / Servicing Fee  |              | 9.492,34              |
| ▪ Comisión Intermediación Pendiente de Pago<br>Outstanding Intermediation Fee at                   | 18/12/2014   | 0,00                  |
| ▪ Comisión Intermediación Pagada a Cuenta / Intermediation Fee paid at                             | 18/03/2015   | 409.100,98            |
|  | <b>Total</b> | <b>105.422.088,38</b> |

**3/ Situación de la Cuenta de Tesorería / Treasury Account Analysis:**

|   |                      |                      |
|---|----------------------|----------------------|
| ▪ Saldo Cuenta Tesorería después de Aplicación Fondos<br>Treasury Account Balance after Application |                      | 66.955.071,24        |
| – Fondo de Reserva / Reserve Fund   | <b>64.500.000,00</b> |                      |
|   | <b>Total</b>         | <b>66.955.071,24</b> |

**CONTROL FONDO RESERVA/ RESERVE FUND CONTROL**

|   |                   |                      |
|---|-------------------|----------------------|
| ▪ <b>Fondo Reserva Inicial</b> / <i>Initial Reserve Fund</i>    | <b>21/11/2013</b> | <b>64.500.000,00</b> |
| ▪ <b>Fondo Reserva Mínimo</b> / <i>Minimum Reserve Fund</i>     |                   | <b>32.250.000,00</b> |
| ▪ <b>Fondo Reserva Requerido</b> / <i>Required Reserve Fund</i> | <b>18/03/2015</b> | <b>64.500.000,00</b> |
| ▪ <b>Fondo Reserva Actual</b> / <i>Current Reserve Fund</i>     | <b>18/03/2015</b> | <b>64.500.000,00</b> |

# **INFORMES DE LA CARTERA DE PRÉSTAMOS**

*LOAN PORTFOLIO REPORTS*

## **CLASIFICACIÓN DE LA CARTERA**

*CLASSIFICATION OF THE PORTFOLIO*

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Fecha Formalización / Distribution by Origination Date

| Intervalo Fechas Formalización<br>Arrangement Date Intervals | Número OP<br>Number | Principal Pendiente<br>Outstanding Principal | Pendiente<br>Principal | %        | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------------|--|------------------------|----------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |                     |  |                        |          |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| Del 01/07/1997 al 31/12/1997                                 | 1                   | 3.205,82                                     | 0,01508                | 0,00087  | 4,250000                              | 0,500000                 | 4,250000                        | 4,250000          | 28,076712                      | 01/08/2017    |
| Del 01/01/1999 al 30/06/1999                                 | 1                   | 15.761,59                                    | 0,01508                | 0,00428  | 1,500000                              | 1,000000                 | 1,500000                        | 1,500000          | 19,101370                      | 01/11/2016    |
| Del 01/07/1999 al 31/12/1999                                 | 1                   | 320.846,28                                   | 0,01508                | 0,08713  | 1,050000                              | 1,000000                 | 1,050000                        | 1,050000          | 19,101370                      | 01/11/2016    |
| Del 01/01/2000 al 30/06/2000                                 | 5                   | 35.657,07                                    | 0,07541                | 0,00968  | 1,957397                              | 0,931122                 | 1,750000                        | 4,250000          | 78,710790                      | 20/10/2021    |
| Del 01/07/2000 al 31/12/2000                                 | 5                   | 50.206,45                                    | 0,07541                | 0,01363  | 1,706147                              | 1,176806                 | 1,500000                        | 1,763000          | 7,616367                       | 17/11/2015    |
| Del 01/01/2001 al 30/06/2001                                 | 7                   | 160.349,42                                   | 0,10558                | 0,04355  | 1,571291                              | 1,073733                 | 0,625000                        | 3,500000          | 47,420826                      | 13/03/2019    |
| Del 01/07/2001 al 31/12/2001                                 | 7                   | 120.322,41                                   | 0,10558                | 0,03268  | 3,548102                              | 0,496788                 | 1,500000                        | 4,250000          | 28,706252                      | 20/08/2017    |
| Del 01/01/2002 al 30/06/2002                                 | 5                   | 425.101,54                                   | 0,07541                | 0,11544  | 2,514820                              | 2,109540                 | 1,125000                        | 5,000000          | 47,996641                      | 30/03/2019    |
| Del 01/07/2002 al 31/12/2002                                 | 3                   | 227.722,00                                   | 0,04525                | 0,06184  | 1,801472                              | 0,965566                 | 1,274000                        | 4,182000          | 9,428105                       | 11/01/2016    |
| Del 01/01/2003 al 30/06/2003                                 | 9                   | 553.732,13                                   | 0,13575                | 0,15038  | 1,727613                              | 1,035153                 | 1,329000                        | 4,072000          | 118,373331                     | 08/02/2025    |
| Del 01/07/2003 al 31/12/2003                                 | 7                   | 336.546,05                                   | 0,10558                | 0,09140  | 2,708245                              | 2,187687                 | 1,080000                        | 4,601000          | 59,703953                      | 21/03/2020    |
| Del 01/01/2004 al 30/06/2004                                 | 23                  | 1.789.154,60                                 | 0,34691                | 0,48588  | 1,233791                              | 0,909765                 | 0,580000                        | 4,182000          | 61,452748                      | 13/05/2020    |
| Del 01/07/2004 al 31/12/2004                                 | 37                  | 4.613.745,97                                 | 0,55807                | 1,25294  | 1,415171                              | 0,875600                 | 0,803000                        | 4,411000          | 119,970006                     | 29/03/2025    |
| Del 01/01/2005 al 30/06/2005                                 | 49                  | 1.793.761,50                                 | 0,73906                | 0,48713  | 1,553750                              | 0,979104                 | 0,580000                        | 5,072000          | 64,903138                      | 26/08/2020    |
| Del 01/07/2005 al 31/12/2005                                 | 72                  | 5.531.781,10                                 | 1,08597                | 1,50225  | 1,381984                              | 0,886273                 | 0,740000                        | 4,351000          | 103,443038                     | 12/11/2023    |
| Del 01/01/2006 al 30/06/2006                                 | 127                 | 11.089.940,69                                | 1,91554                | 3,01167  | 1,757583                              | 1,219583                 | 0,580000                        | 6,500000          | 76,464036                      | 13/08/2021    |
| Del 01/07/2006 al 31/12/2006                                 | 99                  | 7.550.734,90                                 | 1,49321                | 2,05054  | 1,458638                              | 0,895492                 | 0,670000                        | 5,750000          | 111,540209                     | 16/07/2024    |
| Del 01/01/2007 al 30/06/2007                                 | 187                 | 20.049.011,08                                | 2,82051                | 5,44466  | 1,426326                              | 0,894089                 | 0,580000                        | 7,750000          | 131,445876                     | 13/03/2026    |
| Del 01/07/2007 al 31/12/2007                                 | 123                 | 25.556.468,98                                | 1,85520                | 6,94031  | 1,221439                              | 0,782561                 | 0,553000                        | 8,250000          | 206,513646                     | 14/06/2032    |
| Del 01/01/2008 al 30/06/2008                                 | 176                 | 19.803.583,85                                | 2,65460                | 5,37801  | 1,815505                              | 0,962126                 | 0,880000                        | 7,875000          | 104,551026                     | 16/12/2023    |
| Del 01/07/2008 al 31/12/2008                                 | 123                 | 13.977.138,60                                | 1,85520                | 3,79574  | 1,919876                              | 1,347629                 | 0,830000                        | 9,875000          | 105,005518                     | 30/12/2023    |
| Del 01/01/2009 al 30/06/2009                                 | 233                 | 17.046.592,38                                | 3,51433                | 4,62930  | 2,577314                              | 1,707416                 | 0,580000                        | 8,100000          | 84,453330                      | 13/04/2022    |
| Del 01/07/2009 al 31/12/2009                                 | 318                 | 15.715.078,59                                | 4,79638                | 4,26771  | 2,512702                              | 1,595496                 | 0,580000                        | 9,375000          | 84,829484                      | 24/04/2022    |
| Del 01/01/2010 al 30/06/2010                                 | 413                 | 20.602.079,14                                | 6,22926                | 5,59486  | 2,237026                              | 1,634050                 | 0,501000                        | 9,100000          | 84,701981                      | 21/04/2022    |
| Del 01/07/2010 al 31/12/2010                                 | 527                 | 41.110.774,90                                | 7,94872                | 11,16436 | 2,219900                              | 1,283368                 | 0,180000                        | 9,750000          | 89,157952                      | 03/09/2022    |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Fecha Formalización / Distribution by Origination Date

| Intervalo Fechas Formalización<br>Arrangement Date Intervals | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| Del 01/01/2011 al 30/06/2011                                 | 85                  | 1,28205          | 5.816.573,95                                 | 1,57959          | 2,670797                              | 2,056884                 | 1,375000                        | 9,000000          | 97,960753                      | 29/05/2023    |
| Del 01/07/2011 al 31/12/2011                                 | 76                  | 1,14630          | 9.851.488,41                                 | 2,67535          | 3,500501                              | 3,070619                 | 1,327000                        | 13,250000         | 100,943776                     | 28/08/2023    |
| Del 01/01/2012 al 30/06/2012                                 | 106                 | 1,59879          | 12.871.065,40                                | 3,49537          | 2,780721                              | 2,274110                 | 1,327000                        | 11,000000         | 96,425048                      | 12/04/2023    |
| Del 01/07/2012 al 31/12/2012                                 | 1.415               | 21,34238         | 48.769.902,10                                | 13,24433         | 4,576383                              | 2,337088                 | 0,121000                        | 15,000000         | 68,939556                      | 27/12/2020    |
| Del 01/01/2013 al 30/06/2013                                 | 1.962               | 29,59276         | 69.731.607,10                                | 18,93686         | 5,146471                              | 2,616067                 | 0,179000                        | 15,050000         | 71,684545                      | 20/03/2021    |
| Del 01/07/2013 al 31/12/2013                                 | 428                 | 6,45551          | 12.712.311,58                                | 3,45225          | 5,148476                              | 2,660275                 | 1,469000                        | 15,000000         | 91,668501                      | 19/11/2022    |
| <b>Total Cartera/Total</b>                                   | <b>6.630</b>        | <b>100,00000</b> | <b>368.232.245,58</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average:                          |                     |                  |  |                  | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:                           |                     |                  |  |                  | 55.540,31                             | 5,301310                 | 1,477082                        |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:  |                     |                  |  |                  | 90,98                                 | 0,121000                 | 0,000000                        |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:  |                     |                  |  |                  | 17.693.911,06                         | 15,050000                | 10,000000                       |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Tipo de Empresa / Classification by Firm Type

| Tipo de Empresa<br>Firm Type        | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal |                  | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|-------------------------------------|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|                                     |                     |                  |  | %                |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| PYME                                | 6.387               | 96,33484         | 358.918.894,70                               | 97,47079         | 3,067866                              | 1,775028                 | 0,121000                        | 15,050000         | 95,602818                      | 18/03/2023    |
| NO PYME                             | 243                 | 3,66516          | 9.313.350,88                                 | 2,52921          | 3,200457                              | 1,796774                 | 0,580000                        | 12,000000         | 88,423397                      | 12/08/2022    |
| <b>Total Cartera/Total</b>          | <b>6.630</b>        | <b>100,00000</b> | <b>368.232.245,58</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average: |                     |                  |  |                  | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:  |                     |                  | 55.540,31                                    |                  | 5,301310                              | 1,477082                 |                                 |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:                   |                     |                  | 90,98  |                  | 0,121000                              | 0,000000                 |                                 |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:                   |                     |                  | 17.693.911,06                                |                  | 15,050000                             | 10,000000                |                                 |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

## Clasificación por Tipos de Interés Nominales / Classification by Nominal Interest Rates

| Intervalo del Tipo<br>Interest Rate Intervals | Número OP<br>Number | Principal Pendiente<br>Outstanding Principal | %        | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |            |
|---|---------------------|--|----------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|------------|
|   |                     |  |          |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |            |
| 00.00 00.49                                   | 6                   | 720.000,00                                   | 0,09050  | 0,19553                               | 0,161875                 | 0,100000                        | 0,121000          | 0,180000                       | 32,333333     | 09/12/2017 |
| 00.50 00.99                                   | 89                  | 39.977.247,60                                | 1,34238  | 10,85653                              | 0,880500                 | 0,661738                        | 0,501000          | 0,992000                       | 158,700012    | 20/06/2028 |
| 01.00 01.49                                   | 464                 | 54.315.116,62                                | 6,99849  | 14,75023                              | 1,223047                 | 0,878436                        | 1,001000          | 1,495000                       | 107,260167    | 07/03/2024 |
| 01.50 01.99                                   | 512                 | 55.039.729,14                                | 7,72247  | 14,94702                              | 1,665378                 | 1,383983                        | 1,500000          | 1,992000                       | 95,517107     | 16/03/2023 |
| 02.00 02.49                                   | 473                 | 39.604.558,45                                | 7,13424  | 10,75532                              | 2,179181                 | 1,855235                        | 2,000000          | 2,495000                       | 90,038452     | 30/09/2022 |
| 02.50 02.99                                   | 351                 | 21.175.536,33                                | 5,29412  | 5,75059                               | 2,719381                 | 2,394077                        | 2,500000          | 2,995000                       | 86,489475     | 14/06/2022 |
| 03.00 03.49                                   | 538                 | 34.380.699,50                                | 8,11463  | 9,33669                               | 3,167529                 | 2,614607                        | 3,000000          | 3,499000                       | 96,330733     | 10/04/2023 |
| 03.50 03.99                                   | 267                 | 22.525.051,63                                | 4,02715  | 6,11708                               | 3,741075                 | 2,661106                        | 3,500000          | 3,998000                       | 87,783699     | 23/07/2022 |
| 04.00 04.49                                   | 497                 | 30.199.928,68                                | 7,49623  | 8,20133                               | 4,248067                 | 2,494751                        | 4,000000          | 4,495000                       | 90,999364     | 29/10/2022 |
| 04.50 04.99                                   | 263                 | 14.584.978,45                                | 3,96682  | 3,96081                               | 4,719581                 | 3,539951                        | 4,500000          | 4,998000                       | 92,404990     | 11/12/2022 |
| 05.00 05.49                                   | 243                 | 11.045.879,71                                | 3,66516  | 2,99970                               | 5,185894                 | 4,019273                        | 5,000000          | 5,494000                       | 73,693805     | 21/05/2021 |
| 05.50 05.99                                   | 178                 | 5.699.929,95                                 | 2,68477  | 1,54792                               | 5,643530                 | 3,194315                        | 5,500000          | 5,998000                       | 80,898434     | 26/12/2021 |
| 06.00 06.49                                   | 170                 | 3.991.736,54                                 | 2,56410  | 1,08403                               | 6,116046                 | 1,776679                        | 6,000000          | 6,475000                       | 51,245912     | 07/07/2019 |
| 06.50 06.99                                   | 230                 | 5.279.819,76                                 | 3,46908  | 1,43383                               | 6,668901                 | 1,746545                        | 6,500000          | 6,990000                       | 56,452540     | 13/12/2019 |
| 07.00 07.49                                   | 225                 | 3.883.373,35                                 | 3,39367  | 1,05460                               | 7,185290                 | 1,912612                        | 7,000000          | 7,480000                       | 37,308988     | 09/05/2018 |
| 07.50 07.99                                   | 212                 | 4.043.107,90                                 | 3,19759  | 1,09798                               | 7,673750                 | 1,114668                        | 7,500000          | 7,991000                       | 43,685742     | 19/11/2018 |
| 08.00 08.49                                   | 682                 | 8.553.380,95                                 | 10,28658 | 2,32282                               | 8,105976                 | 0,689642                        | 8,000000          | 8,487000                       | 38,015402     | 31/05/2018 |
| 08.50 08.99                                   | 130                 | 2.130.107,04                                 | 1,96078  | 0,57847                               | 8,637080                 | 0,610006                        | 8,500000          | 8,950000                       | 44,445682     | 12/12/2018 |
| 09.00 09.49                                   | 607                 | 6.032.294,06                                 | 9,15535  | 1,63818                               | 9,040370                 | 0,245713                        | 9,000000          | 9,470000                       | 33,582067     | 16/01/2018 |
| 09.50 09.99                                   | 171                 | 2.308.390,31                                 | 2,57919  | 0,62688                               | 9,609068                 | 1,026509                        | 9,500000          | 9,970000                       | 35,339952     | 10/03/2018 |
| 10.00 10.49                                   | 73                  | 707.151,75                                   | 1,10106  | 0,19204                               | 10,052067                | 0,669667                        | 10,000000         | 10,400000                      | 41,288393     | 07/09/2018 |
| 10.50 10.99                                   | 75                  | 702.532,52                                   | 1,13122  | 0,19079                               | 10,645365                | 0,045572                        | 10,500000         | 10,950000                      | 36,420747     | 12/04/2018 |
| 11.00 11.49                                   | 38                  | 313.756,13                                   | 0,57315  | 0,08521                               | 11,021808                | 0,000000                        | 11,000000         | 11,400000                      | 33,740591     | 20/01/2018 |
| 11.50 11.99                                   | 21                  | 156.517,79                                   | 0,31674  | 0,04251                               | 11,600556                | 0,000000                        | 11,500000         | 11,750000                      | 40,411370     | 12/08/2018 |
| 12.00 12.49                                   | 46                  | 393.759,55                                   | 0,69382  | 0,10693                               | 12,031659                | 0,000000                        | 12,000000         | 12,400000                      | 36,673317     | 20/04/2018 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

## Clasificación por Tipos de Interés Nominales / Classification by Nominal Interest Rates

| Intervalo del Tipo<br>Interest Rate Intervals | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|---|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|   |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| 12.50 12.99                                   | 17                  | 0,25641          | 149.527,42                                   | 0,04061          | 12,571303                             | 0,000000                 | 12,500000                       | 12,900000         | 36,648158                      | 19/04/2018    |
| 13.00 13.49                                   | 14                  | 0,21116          | 88.599,39                                    | 0,02406          | 13,059855                             | 0,325308                 | 13,000000                       | 13,300000         | 28,503939                      | 14/08/2017    |
| 13.50 13.99                                   | 11                  | 0,16591          | 83.833,02                                    | 0,02277          | 13,598350                             | 0,000000                 | 13,500000                       | 13,900000         | 30,735721                      | 21/10/2017    |
| 14.00 14.49                                   | 14                  | 0,21116          | 83.281,13                                    | 0,02262          | 14,057477                             | 0,000000                 | 14,000000                       | 14,300000         | 29,706150                      | 20/09/2017    |
| 14.50 14.99                                   | 3                   | 0,04525          | 15.409,38                                    | 0,00418          | 14,613576                             | 0,000000                 | 14,500000                       | 14,700000         | 18,132794                      | 02/10/2016    |
| 15.00 15.49                                   | 10                  | 0,15083          | 47.011,53                                    | 0,01277          | 15,009616                             | 0,000000                 | 15,000000                       | 15,050000         | 24,658056                      | 19/04/2017    |
| <b>Total Cartera/Total</b>                    | <b>6.630</b>        | <b>100,00000</b> | <b>368.232.245,58</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average:           |                     |                  |  |                  | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:            |                     |                  |  |                  | 55.540,31                             | 5,301310                 | 1,477082                        |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:                             |                     |                  |  |                  | 90,98                                 | 0,121000                 | 0,000000                        |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:                             |                     |                  |  |                  | 17.693.911,06                         | 15,050000                | 10,000000                       |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal<br>Principal Intervals | Número OP<br>Number | %     | Principal Pendiente<br>Outstanding Principal | %             | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |            |
|--|---------------------|-------|--|---------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|------------|
|  |                     |       |  |               |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |            |
| 0,00   | 49,999.99           | 5.207 | 78,53695                                     | 75.685.147,91 | 20,55364                              | 5,139033                 | 1,605028                        | 0,179000          | 15,050000                      | 57,750493     | 21/01/2020 |
| 50,000.00                                      | 99,999.99           | 740   | 11,16139                                     | 51.802.310,63 | 14,06784                              | 3,532526                 | 2,239543                        | 0,179000          | 10,000000                      | 90,210336     | 05/10/2022 |
| 100,000.00                                     | 149,999.99          | 244   | 3,68024                                      | 30.414.306,36 | 8,25954                               | 2,848919                 | 2,066160                        | 0,501000          | 9,780000                       | 100,785510    | 23/08/2023 |
| 150,000.00                                     | 199,999.99          | 132   | 1,99095                                      | 22.783.455,02 | 6,18725                               | 2,908061                 | 1,809372                        | 0,553000          | 8,500000                       | 92,562010     | 16/12/2022 |
| 200,000.00                                     | 249,999.99          | 81    | 1,22172                                      | 17.926.468,94 | 4,86825                               | 2,469323                 | 1,929966                        | 0,121000          | 8,387000                       | 84,649173     | 19/04/2022 |
| 250,000.00                                     | 299,999.99          | 47    | 0,70890                                      | 12.872.417,70 | 3,49573                               | 2,592623                 | 2,233411                        | 0,580000          | 6,334000                       | 82,842575     | 23/02/2022 |
| 300,000.00                                     | 349,999.99          | 26    | 0,39216                                      | 8.275.822,89  | 2,24745                               | 2,785578                 | 1,945900                        | 0,982000          | 6,969000                       | 87,127262     | 03/07/2022 |
| 350,000.00                                     | 399,999.99          | 30    | 0,45249                                      | 11.050.188,78 | 3,00087                               | 2,640459                 | 1,891643                        | 0,180000          | 6,500000                       | 84,992933     | 29/04/2022 |
| 400,000.00                                     | 449,999.99          | 13    | 0,19608                                      | 5.469.518,76  | 1,48534                               | 2,055626                 | 1,761867                        | 0,880000          | 4,430000                       | 73,948822     | 28/05/2021 |
| 450,000.00                                     | 499,999.99          | 13    | 0,19608                                      | 6.229.604,27  | 1,69176                               | 2,564220                 | 1,358926                        | 0,580000          | 6,000000                       | 85,469886     | 14/05/2022 |
| 500,000.00                                     | 549,999.99          | 9     | 0,13575                                      | 4.665.811,44  | 1,26708                               | 2,309438                 | 1,949879                        | 0,832000          | 3,574000                       | 79,053755     | 31/10/2021 |
| 550,000.00                                     | 599,999.99          | 15    | 0,22624                                      | 8.695.840,20  | 2,36151                               | 2,513841                 | 2,103296                        | 0,976000          | 5,119000                       | 102,392805    | 11/10/2023 |
| 600,000.00                                     | 649,999.99          | 9     | 0,13575                                      | 5.597.258,25  | 1,52003                               | 2,352737                 | 1,936912                        | 1,125000          | 4,332000                       | 90,478463     | 13/10/2022 |
| 650,000.00                                     | 699,999.99          | 14    | 0,21116                                      | 9.565.886,48  | 2,59779                               | 1,671258                 | 1,357714                        | 0,780000          | 3,174000                       | 110,383753    | 10/06/2024 |
| 700,000.00                                     | 749,999.99          | 5     | 0,07541                                      | 3.599.613,47  | 0,97754                               | 2,723935                 | 0,987116                        | 0,803000          | 4,120000                       | 122,431428    | 12/06/2025 |
| 750,000.00                                     | 799,999.99          | 7     | 0,10558                                      | 5.425.741,13  | 1,47346                               | 2,428038                 | 2,198239                        | 0,894000          | 4,678000                       | 70,865475     | 23/02/2021 |
| 800,000.00                                     | 849,999.99          | 4     | 0,06033                                      | 3.240.359,03  | 0,87998                               | 2,097805                 | 1,723681                        | 1,231000          | 3,095000                       | 147,589603    | 18/07/2027 |
| 850,000.00                                     | 899,999.99          | 2     | 0,03017                                      | 1.762.808,55  | 0,47872                               | 1,889682                 | 1,679044                        | 0,930000          | 2,840000                       | 140,032346    | 30/11/2026 |
| 950,000.00                                     | 999,999.99          | 3     | 0,04525                                      | 2.944.794,02  | 0,79971                               | 1,918237                 | 1,764587                        | 1,138000          | 2,580000                       | 122,179825    | 04/06/2025 |
| 1,000,000.00                                   | 1,049,999.99        | 2     | 0,03017                                      | 2.031.250,00  | 0,55162                               | 2,126277                 | 2,000000                        | 2,080000          | 2,174000                       | 27,057534     | 01/07/2017 |
| 1,050,000.00                                   | 1,099,999.99        | 2     | 0,03017                                      | 2.126.157,12  | 0,57740                               | 1,723671                 | 1,373529                        | 1,612000          | 1,838000                       | 107,526190    | 15/03/2024 |
| 1,100,000.00                                   | 1,149,999.99        | 2     | 0,03017                                      | 2.250.725,69  | 0,61122                               | 2,809036                 | 0,450145                        | 1,369000          | 4,250000                       | 62,591947     | 17/06/2020 |
| 1,150,000.00                                   | 1,199,999.99        | 1     | 0,01508                                      | 1.157.774,96  | 0,31441                               | 1,145000                 | 0,700000                        | 1,145000          | 1,145000                       | 77,128767     | 02/09/2021 |
| 1,250,000.00                                   | 1,299,999.99        | 1     | 0,01508                                      | 1.264.486,03  | 0,34339                               | 2,674000                 | 2,500000                        | 2,674000          | 2,674000                       | 32,087671     | 01/12/2017 |
| 1,350,000.00                                   | 1,399,999.99        | 1     | 0,01508                                      | 1.366.762,13  | 0,37117                               | 1,362000                 | 1,000000                        | 1,362000          | 1,362000                       | 50,071233     | 02/06/2019 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal<br>Principal Intervals |              | Número OP<br>Number | %       | Principal Pendiente<br>Outstanding Principal | %       | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|--------------|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |              |                     |         |  |         |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximun | Meses<br>Months                | Fecha<br>Date |
| 1,400,000.00                                   | 1,449,999.99 | 2                   | 0,03017 | 2.838.981,87                                 | 0,77098 | 2,919761                              | 2,756996                 | 2,080000                        | 3,744000          | 79,860712                      | 24/11/2021    |
| 1,450,000.00                                   | 1,499,999.99 | 1                   | 0,01508 | 1.457.616,69                                 | 0,39584 | 0,980000                              | 0,900000                 | 0,980000                        | 0,980000          | 99,090411                      | 03/07/2023    |
| 1,500,000.00                                   | 1,549,999.99 | 2                   | 0,03017 | 3.045.833,38                                 | 0,82715 | 4,077253                              | 3,869357                 | 3,832000                        | 4,330000          | 63,755547                      | 22/07/2020    |
| 1,600,000.00                                   | 1,649,999.99 | 2                   | 0,03017 | 3.283.602,72                                 | 0,89172 | 1,829513                              | 1,749513                 | 1,580000                        | 2,080000          | 45,508525                      | 14/01/2019    |
| 1,650,000.00                                   | 1,699,999.99 | 1                   | 0,01508 | 1.650.000,00                                 | 0,44809 | 3,045000                              | 4,000000                 | 3,045000                        | 3,045000          | 156,164384                     | 04/04/2028    |
| 1,700,000.00                                   | 1,749,999.99 | 1                   | 0,01508 | 1.731.933,90                                 | 0,47034 | 0,680000                              | 0,600000                 | 0,680000                        | 0,680000          | 146,136986                     | 04/06/2027    |
| 1,800,000.00                                   | 1,849,999.99 | 1                   | 0,01508 | 1.839.999,88                                 | 0,49968 | 0,751000                              | 0,750000                 | 0,751000                        | 0,751000          | 68,120548                      | 02/12/2020    |
| 2,250,000.00                                   | 2,299,999.99 | 1                   | 0,01508 | 2.283.056,51                                 | 0,62000 | 1,088000                              | 0,750000                 | 1,088000                        | 1,088000          | 129,369863                     | 09/01/2026    |
| 2,450,000.00                                   | 2,499,999.99 | 1                   | 0,01508 | 2.465.624,97                                 | 0,66958 | 0,830000                              | 0,750000                 | 0,830000                        | 0,830000          | 51,057534                      | 02/07/2019    |
| 2,750,000.00                                   | 2,799,999.99 | 1                   | 0,01508 | 2.799.500,00                                 | 0,76025 | 5,095000                              | 4,500000                 | 5,095000                        | 5,095000          | 63,090411                      | 02/07/2020    |
| 2,800,000.00                                   | 2,849,999.99 | 2                   | 0,03017 | 5.657.133,98                                 | 1,53630 | 3,021229                              | 0,621637                 | 1,577000                        | 4,450000          | 202,132346                     | 02/02/2032    |
| 4,500,000.00                                   | 4,549,999.99 | 1                   | 0,01508 | 4.526.443,79                                 | 1,22924 | 2,345000                              | 1,750000                 | 2,345000                        | 2,345000          | 72,098630                      | 02/04/2021    |
| 4,600,000.00                                   | 4,649,999.99 | 1                   | 0,01508 | 4.624.486,95                                 | 1,25586 | 2,080000                              | 2,000000                 | 2,080000                        | 2,080000          | 87,090411                      | 02/07/2022    |
| 6,900,000.00                                   | 6,949,999.99 | 1                   | 0,01508 | 6.918.133,31                                 | 1,87874 | 1,015000                              | 0,750000                 | 1,015000                        | 1,015000          | 201,501370                     | 14/01/2032    |
| 7,200,000.00                                   | 7,249,999.99 | 1                   | 0,01508 | 7.211.476,81                                 | 1,95840 | 1,580000                              | 1,500000                 | 1,580000                        | 1,580000          | 105,139726                     | 03/01/2024    |



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal<br>Principal Intervals |               | Número OP<br>Number | %         | Principal Pendiente<br>Outstanding Principal | %         | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------|---------------------|-----------|--|-----------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |               |                     |           |  |           |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| 17,650,000.00                                  | 17,699,999.99 | 1                   | 0,01508   | 17.693.911,06                                | 4,80510   | 0,978000                              | 0,650000                 | 0,978000                        | 0,978000          | 249,238356                     | 06/01/2036    |
| Total Cartera/Total                            |               | 6.630               | 100,00000 | 368.232.245,58                               | 100,00000 |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average:            |               |                     |           |  |           | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:             |               |                     |           |  |           | 55.540,31                             | 5,301310                 |                                 |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:                              |               |                     |           |  |           | 90,98                                 | 0,121000                 |                                 |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:                              |               |                     |           |  |           | 17.693.911,06                         | 15,050000                |                                 |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

#### Clasificación por Índice de referencia del tipo de interés/Classification by Reference Indexes

| Índice<br>Reference Indexes         | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|-------------------------------------|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|                                     |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| Índice 053 I.R.P.H. CONJUNTO ENTIL  | 230                 | 3,46908          | 7.207.526,57                                 | 1,95733          | 4,333891                              | 0,538099                 | 3,304000                        | 8,851000          | 103,781702                     | 22/11/2023    |
| Índice 159 MIBOR(IND.OF. NO EURIB   | 5                   | 0,07541          | 109.594,17                                   | 0,02976          | 1,502905                              | 0,835145                 | 1,500000                        | 1,612000          | 60,167257                      | 04/04/2020    |
| Índice 171 EURIBOR - A LAS 11 HOR,  | 2.195               | 33,10709         | 219.845.242,87                               | 59,70288         | 2,457824                              | 2,174848                 | 0,121000                        | 10,080000         | 94,785000                      | 22/02/2023    |
| Índice 142 IRPH CONJ. ENTIDADES (   | 72                  | 1,08597          | 2.211.018,35                                 | 0,60044          | 5,030159                              | 1,940728                 | 3,057000                        | 8,287000          | 124,175589                     | 04/08/2025    |
| Índice 055 C.E.C.A. (TIPO ACTIVO)   | 100                 | 1,50830          | 765.533,70                                   | 0,20789          | 7,116386                              | 1,991747                 | 5,500000                        | 13,250000         | 25,521555                      | 15/05/2017    |
| Índice 173 EURIBOR OFICIAL          | 1.338               | 20,18100         | 88.805.554,68                                | 24,11672         | 2,420651                              | 1,865367                 | 0,829000                        | 10,263000         | 116,965960                     | 28/12/2024    |
| Índice 000 TIPO FIJO                | 2.635               | 39,74359         | 45.316.671,21                                | 12,30655         | 7,114423                              | 0,000000                 | 1,010000                        | 15,050000         | 55,550011                      | 15/11/2019    |
| Índice 190 JUNTA EXTREMADURA - F    | 41                  | 0,61840          | 3.860.636,27                                 | 1,04842          | 1,307830                              | 0,065955                 | 1,125000                        | 3,375000          | 89,008066                      | 30/08/2022    |
| Índice 179 M.E.A. - TIPO REFERENCI  | 14                  | 0,21116          | 110.467,76                                   | 0,03000          | 1,735577                              | 0,000000                 | 1,500000                        | 2,400000          | 20,394177                      | 10/12/2016    |
| <b>Total Cartera/Total</b>          | <b>6.630</b>        | <b>100,00000</b> | <b>368.232.245,58</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average: |                     |                  |  |                  | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:  |                     |                  |  |                  | 55.540,31                             | 5,301310                 | 1,477082                        |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:                   |                     |                  |  |                  | 90,98                                 | 0,121000                 | 0,000000                        |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:                   |                     |                  |  |                  | 17.693.911,06                         | 15,050000                | 10,000000                       |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final<br>Final Maturity Interval | Número OP<br>Number | %        | Principal Pendiente<br>Outstanding Principal | %       | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------------|----------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |                     |          |  |         |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| Del 01/01/2015 al 30/06/2015                                   | 222                 | 3,34842  | 844.643,03                                   | 0,22938 | 2,732938                              | 1,718355                 | 0,580000                        | 15,000000         | 1,314798                       | 10/05/2015    |
| Del 01/07/2015 al 31/12/2015                                   | 641                 | 9,66817  | 8.251.051,71                                 | 2,24072 | 2,935424                              | 1,525320                 | 0,619000                        | 14,300000         | 5,824936                       | 24/09/2015    |
| Del 01/01/2016 al 30/06/2016                                   | 626                 | 9,44193  | 9.054.714,62                                 | 2,45897 | 4,512849                              | 1,871106                 | 0,580000                        | 15,050000         | 11,088168                      | 02/03/2016    |
| Del 01/07/2016 al 31/12/2016                                   | 416                 | 6,27451  | 8.080.473,10                                 | 2,19440 | 4,093034                              | 1,643719                 | 0,179000                        | 15,000000         | 17,915140                      | 26/09/2016    |
| Del 01/01/2017 al 30/06/2017                                   | 397                 | 5,98793  | 9.299.003,77                                 | 2,52531 | 4,682200                              | 2,202734                 | 0,180000                        | 14,600000         | 22,722385                      | 19/02/2017    |
| Del 01/07/2017 al 31/12/2017                                   | 521                 | 7,85822  | 18.801.524,96                                | 5,10589 | 3,768418                              | 1,707663                 | 0,121000                        | 15,000000         | 29,835348                      | 24/09/2017    |
| Del 01/01/2018 al 30/06/2018                                   | 669                 | 10,09050 | 25.789.870,72                                | 7,00370 | 4,400041                              | 2,132446                 | 0,179000                        | 15,000000         | 35,268361                      | 08/03/2018    |
| Del 01/07/2018 al 31/12/2018                                   | 386                 | 5,82202  | 11.187.142,11                                | 3,03807 | 5,300641                              | 1,789106                 | 0,580000                        | 14,250000         | 41,104638                      | 02/09/2018    |
| Del 01/01/2019 al 30/06/2019                                   | 392                 | 5,91252  | 14.424.273,48                                | 3,91717 | 4,863916                              | 1,461540                 | 1,042000                        | 13,000000         | 47,830771                      | 25/03/2019    |
| Del 01/07/2019 al 31/12/2019                                   | 259                 | 3,90649  | 17.173.561,90                                | 4,66379 | 3,123069                              | 1,548621                 | 0,580000                        | 13,300000         | 52,507923                      | 15/08/2019    |
| Del 01/01/2020 al 30/06/2020                                   | 189                 | 2,85068  | 15.533.020,33                                | 4,21827 | 3,174982                              | 2,192575                 | 0,832000                        | 9,750000          | 59,500103                      | 15/03/2020    |
| Del 01/07/2020 al 31/12/2020                                   | 157                 | 2,36802  | 18.139.884,13                                | 4,92621 | 3,056162                              | 2,066001                 | 0,501000                        | 10,000000         | 65,915625                      | 26/09/2020    |
| Del 01/01/2021 al 30/06/2021                                   | 163                 | 2,45852  | 14.275.688,27                                | 3,87682 | 2,674305                              | 1,915962                 | 0,580000                        | 11,600000         | 71,419242                      | 12/03/2021    |
| Del 01/07/2021 al 31/12/2021                                   | 126                 | 1,90045  | 9.627.689,98                                 | 2,61457 | 2,399439                              | 1,691791                 | 0,830000                        | 10,000000         | 77,574033                      | 16/09/2021    |
| Del 01/01/2022 al 30/06/2022                                   | 131                 | 1,97587  | 12.258.891,44                                | 3,32912 | 2,298404                              | 1,643902                 | 0,730000                        | 7,650000          | 83,753821                      | 23/03/2022    |
| Del 01/07/2022 al 31/12/2022                                   | 154                 | 2,32278  | 17.151.214,12                                | 4,65772 | 2,464463                              | 1,758400                 | 0,553000                        | 10,000000         | 89,206007                      | 05/09/2022    |
| Del 01/01/2023 al 30/06/2023                                   | 149                 | 2,24736  | 13.986.837,97                                | 3,79837 | 3,145354                              | 1,664265                 | 0,830000                        | 9,000000          | 96,033955                      | 01/04/2023    |
| Del 01/07/2023 al 31/12/2023                                   | 98                  | 1,47813  | 12.070.306,14                                | 3,27791 | 2,794100                              | 1,904581                 | 0,894000                        | 8,850000          | 100,975335                     | 29/08/2023    |
| Del 01/01/2024 al 30/06/2024                                   | 74                  | 1,11614  | 14.634.554,31                                | 3,97427 | 2,405700                              | 1,901027                 | 0,674000                        | 7,932000          | 106,223466                     | 05/02/2024    |
| Del 01/07/2024 al 31/12/2024                                   | 82                  | 1,23680  | 9.660.734,70                                 | 2,62354 | 2,522879                              | 1,919607                 | 0,690000                        | 6,819000          | 113,557463                     | 15/09/2024    |
| Del 01/01/2025 al 30/06/2025                                   | 130                 | 1,96078  | 13.184.976,40                                | 3,58061 | 2,876375                              | 2,457187                 | 0,619000                        | 6,628000          | 119,786706                     | 24/03/2025    |
| Del 01/07/2025 al 31/12/2025                                   | 85                  | 1,28205  | 9.184.858,54                                 | 2,49431 | 2,896814                              | 2,076727                 | 0,674000                        | 6,650000          | 124,954240                     | 28/08/2025    |
| Del 01/01/2026 al 30/06/2026                                   | 56                  | 0,84465  | 5.288.806,06                                 | 1,43627 | 2,045926                              | 1,359211                 | 1,088000                        | 5,845000          | 131,027147                     | 01/03/2026    |
| Del 01/07/2026 al 31/12/2026                                   | 32                  | 0,48265  | 5.232.501,84                                 | 1,42098 | 2,482466                              | 1,920327                 | 0,780000                        | 6,969000          | 137,981244                     | 28/09/2026    |
| Del 01/01/2027 al 30/06/2027                                   | 23                  | 0,34691  | 3.976.922,35                                 | 1,08000 | 1,647831                              | 1,279536                 | 0,680000                        | 5,888000          | 144,521056                     | 15/04/2027    |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final<br>Final Maturity Interval | Número OP<br>Number | %       | Principal Pendiente<br>Outstanding Principal | %       | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |                     |         |  |         |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximun | Meses<br>Months                | Fecha<br>Date |
| Del 01/07/2027 al 31/12/2027                                   | 44                  | 0,66365 | 3.443.050,03                                 | 0,93502 | 2,693465                              | 2,024773                 | 1,085000                        | 5,664000          | 149,949870                     | 28/09/2027    |
| Del 01/01/2028 al 30/06/2028                                   | 52                  | 0,78431 | 8.404.275,59                                 | 2,28233 | 3,204385                              | 2,709476                 | 0,830000                        | 6,274000          | 155,539435                     | 16/03/2028    |
| Del 01/07/2028 al 31/12/2028                                   | 30                  | 0,45249 | 2.740.688,61                                 | 0,74428 | 3,075021                              | 2,453699                 | 1,104000                        | 5,681000          | 160,439543                     | 12/08/2028    |
| Del 01/01/2029 al 30/06/2029                                   | 29                  | 0,43741 | 3.359.308,65                                 | 0,91228 | 2,594160                              | 1,525108                 | 1,500000                        | 6,557000          | 167,686745                     | 20/03/2029    |
| Del 01/07/2029 al 31/12/2029                                   | 55                  | 0,82956 | 2.119.879,59                                 | 0,57569 | 2,260722                              | 1,312968                 | 1,112000                        | 4,362000          | 173,001208                     | 29/08/2029    |
| Del 01/01/2030 al 30/06/2030                                   | 21                  | 0,31674 | 2.761.206,60                                 | 0,74985 | 2,041244                              | 1,517922                 | 0,580000                        | 4,500000          | 179,812839                     | 25/03/2030    |
| Del 01/07/2030 al 31/12/2030                                   | 24                  | 0,36199 | 1.407.448,01                                 | 0,38222 | 2,497599                              | 1,779815                 | 1,330000                        | 5,112000          | 184,953651                     | 28/08/2030    |
| Del 01/01/2031 al 30/06/2031                                   | 20                  | 0,30166 | 4.474.240,95                                 | 1,21506 | 3,786821                              | 0,739928                 | 1,469000                        | 5,836000          | 191,769177                     | 23/03/2031    |
| Del 01/07/2031 al 31/12/2031                                   | 18                  | 0,27149 | 675.120,82                                   | 0,18334 | 2,958276                              | 2,426749                 | 1,549000                        | 5,254000          | 196,716601                     | 21/08/2031    |
| Del 01/01/2032 al 30/06/2032                                   | 15                  | 0,22624 | 8.616.046,97                                 | 2,33984 | 1,450516                              | 1,139928                 | 1,015000                        | 4,432000          | 201,824130                     | 24/01/2032    |
| Del 01/07/2032 al 31/12/2032                                   | 22                  | 0,33183 | 2.262.660,91                                 | 0,61447 | 2,743793                              | 2,239961                 | 1,335000                        | 6,362000          | 211,134355                     | 02/11/2032    |
| Del 01/01/2033 al 30/06/2033                                   | 28                  | 0,42232 | 5.299.973,41                                 | 1,43930 | 2,031491                              | 1,519615                 | 1,012000                        | 6,677000          | 214,577139                     | 15/02/2033    |
| Del 01/07/2033 al 31/12/2033                                   | 13                  | 0,19608 | 1.482.824,26                                 | 0,40269 | 2,829235                              | 2,077314                 | 1,763000                        | 5,150000          | 220,499655                     | 14/08/2033    |
| Del 01/01/2034 al 30/06/2034                                   | 7                   | 0,10558 | 236.566,24                                   | 0,06424 | 2,158099                              | 1,744507                 | 1,329000                        | 5,046000          | 229,672502                     | 20/05/2034    |
| Del 01/07/2034 al 31/12/2034                                   | 9                   | 0,13575 | 993.551,11                                   | 0,26982 | 1,889622                              | 1,036802                 | 1,513000                        | 4,572000          | 233,236583                     | 06/09/2034    |
| Del 01/01/2035 al 30/06/2035                                   | 7                   | 0,10558 | 187.051,07                                   | 0,05080 | 2,967411                              | 1,534642                 | 2,263000                        | 5,940000          | 239,256453                     | 08/03/2035    |
| Del 01/07/2035 al 31/12/2035                                   | 5                   | 0,07541 | 372.296,94                                   | 0,10110 | 1,741041                              | 0,414472                 | 0,849000                        | 3,940000          | 245,976425                     | 28/09/2035    |
| Del 01/01/2036 al 30/06/2036                                   | 9                   | 0,13575 | 17.928.579,65                                | 4,86882 | 0,990555                              | 0,653193                 | 0,978000                        | 4,748000          | 249,297022                     | 07/01/2036    |
| Del 01/07/2036 al 31/12/2036                                   | 7                   | 0,10558 | 820.201,42                                   | 0,22274 | 1,729688                              | 1,366433                 | 1,292000                        | 4,940000          | 259,202524                     | 04/11/2036    |
| Del 01/01/2037 al 30/06/2037                                   | 6                   | 0,09050 | 415.056,01                                   | 0,11272 | 2,313243                              | 1,203885                 | 1,488000                        | 5,274000          | 263,889855                     | 27/03/2037    |
| Del 01/07/2037 al 31/12/2037                                   | 11                  | 0,16591 | 618.307,46                                   | 0,16791 | 3,055010                              | 2,344041                 | 1,549000                        | 4,829000          | 270,819180                     | 24/10/2037    |
| Del 01/01/2038 al 30/06/2038                                   | 13                  | 0,19608 | 1.036.592,55                                 | 0,28151 | 2,397519                              | 1,821688                 | 1,513000                        | 4,949000          | 275,475194                     | 14/03/2038    |
| Del 01/07/2038 al 31/12/2038                                   | 3                   | 0,04525 | 501.632,16                                   | 0,13623 | 2,201226                              | 0,332932                 | 0,969000                        | 3,000000          | 280,512230                     | 15/08/2038    |
| Del 01/07/2040 al 31/12/2040                                   | 1                   | 0,01508 | 108.175,32                                   | 0,02938 | 2,080000                              | 2,000000                 | 2,080000                        | 2,080000          | 306,279452                     | 07/10/2040    |
| Del 01/01/2041 al 30/06/2041                                   | 1                   | 0,01508 | 154.822,70                                   | 0,04204 | 2,330000                              | 2,250000                 | 2,330000                        | 2,330000          | 309,304110                     | 07/01/2041    |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final<br>Final Maturity Interval | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| Del 01/07/2041 al 31/12/2041                                   | 1                   | 0,01508          | 564.542,57                                   | 0,15331          | 1,330000                              | 1,250000                 | 1,330000                        | 1,330000          | 319,298630                     | 07/11/2041    |
| Del 01/01/2043 al 30/06/2043                                   | 1                   | 0,01508          | 135.000,00                                   | 0,03666          | 2,829000                              | 2,500000                 | 2,829000                        | 2,829000          | 335,243836                     | 07/03/2043    |
| <b>Total Cartera/Total</b>                                     | <b>6.630</b>        | <b>100,00000</b> | <b>368.232.245,58</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average:                            |                     |                  |  |                  | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:                             |                     |                  |  |                  | 55.540,31                             | 5,301310                 | 1,477082                        |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:  |                     |                  |  |                  | 90,98                                 | 0,121000                 | 0,000000                        |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:  |                     |                  |  |                  | 17.693.911,06                         | 15,050000                | 10,000000                       |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %               | Principal Pendiente<br>Outstanding Principal | %               | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
|  |                     |                 |  |                 |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximun | Meses<br>Months                | Fecha<br>Date     |
| 33 ASTURIAS                            | 57                  | 0,85973         | 2.663.348,94                                 | 0,72328         | 2,645722                              | 0,773440                 | 1,001000                        | 11,000000         | 118,852830                     | 23/02/2025        |
| <b>PRINCIPADO DE ASTURIAS</b>          | <b>57</b>           | <b>0,85970</b>  | <b>2.663.348,94</b>                          | <b>0,72330</b>  | <b>2,645722</b>                       | <b>0,773440</b>          | <b>1,001000</b>                 | <b>11,000000</b>  | <b>118,852830</b>              | <b>23/02/2025</b> |
| 07 BALEARES                            | 340                 | 5,12821         | 20.030.079,05                                | 5,43952         | 2,224796                              | 1,277508                 | 0,553000                        | 12,000000         | 115,884799                     | 25/11/2024        |
| <b>BALEARES</b>                        | <b>340</b>          | <b>5,12820</b>  | <b>20.030.079,05</b>                         | <b>5,43950</b>  | <b>2,224796</b>                       | <b>1,277508</b>          | <b>0,553000</b>                 | <b>12,000000</b>  | <b>115,884799</b>              | <b>25/11/2024</b> |
| 39 SANTANDER                           | 55                  | 0,82956         | 2.615.339,38                                 | 0,71024         | 3,840533                              | 2,046181                 | 0,580000                        | 14,100000         | 74,809459                      | 24/06/2021        |
| <b>CANTABRIA</b>                       | <b>55</b>           | <b>0,82960</b>  | <b>2.615.339,38</b>                          | <b>0,71020</b>  | <b>3,840533</b>                       | <b>2,046181</b>          | <b>0,580000</b>                 | <b>14,100000</b>  | <b>74,809459</b>               | <b>24/06/2021</b> |
| 28 MADRID                              | 873                 | 13,16742        | 47.526.898,15                                | 12,90677        | 3,022698                              | 1,832208                 | 0,180000                        | 15,000000         | 80,032194                      | 29/11/2021        |
| <b>COMUNIDAD DE MADRID</b>             | <b>873</b>          | <b>13,16740</b> | <b>47.526.898,15</b>                         | <b>12,90680</b> | <b>3,022698</b>                       | <b>1,832208</b>          | <b>0,180000</b>                 | <b>15,000000</b>  | <b>80,032194</b>               | <b>29/11/2021</b> |
| 30 MURCIA                              | 144                 | 2,17195         | 6.362.451,02                                 | 1,72784         | 3,430181                              | 2,039419                 | 1,080000                        | 11,650000         | 88,507956                      | 14/08/2022        |
| <b>REGION DE MURCIA</b>                | <b>144</b>          | <b>2,17200</b>  | <b>6.362.451,02</b>                          | <b>1,72780</b>  | <b>3,430181</b>                       | <b>2,039419</b>          | <b>1,080000</b>                 | <b>11,650000</b>  | <b>88,507956</b>               | <b>14/08/2022</b> |
| 31 NAVARRA                             | 99                  | 1,49321         | 3.441.655,03                                 | 0,93464         | 4,163661                              | 2,168597                 | 0,673000                        | 12,700000         | 81,337878                      | 08/01/2022        |
| <b>COMUNIDAD FORAL DE NAVARRA</b>      | <b>99</b>           | <b>1,49320</b>  | <b>3.441.655,03</b>                          | <b>0,93460</b>  | <b>4,163661</b>                       | <b>2,168597</b>          | <b>0,673000</b>                 | <b>12,700000</b>  | <b>81,337878</b>               | <b>08/01/2022</b> |
| 26 LA RIOJA                            | 23                  | 0,34691         | 824.911,12                                   | 0,22402         | 4,428514                              | 1,696357                 | 0,674000                        | 12,000000         | 72,705645                      | 20/04/2021        |
| <b>LAS RIOJA</b>                       | <b>23</b>           | <b>0,34690</b>  | <b>824.911,12</b>                            | <b>0,22400</b>  | <b>4,428514</b>                       | <b>1,696357</b>          | <b>0,674000</b>                 | <b>12,000000</b>  | <b>72,705645</b>               | <b>20/04/2021</b> |
| 51 CEUTA                               | 11                  | 0,16591         | 331.222,13                                   | 0,08995         | 3,580240                              | 1,890222                 | 1,585000                        | 12,200000         | 52,550904                      | 16/08/2019        |
| <b>CEUTA</b>                           | <b>11</b>           | <b>0,16590</b>  | <b>331.222,13</b>                            | <b>0,09000</b>  | <b>3,580240</b>                       | <b>1,890222</b>          | <b>1,585000</b>                 | <b>12,200000</b>  | <b>52,550904</b>               | <b>16/08/2019</b> |
| 52 MELILLA                             | 5                   | 0,07541         | 1.209.810,12                                 | 0,32855         | 1,739708                              | 1,325043                 | 0,930000                        | 11,000000         | 65,313575                      | 07/09/2020        |
| <b>MELILLA</b>                         | <b>5</b>            | <b>0,07540</b>  | <b>1.209.810,12</b>                          | <b>0,32860</b>  | <b>1,739708</b>                       | <b>1,325043</b>          | <b>0,930000</b>                 | <b>11,000000</b>  | <b>65,313575</b>               | <b>07/09/2020</b> |
| 35 LAS PALMAS                          | 80                  | 1,20664         | 12.624.896,16                                | 3,42851         | 2,636873                              | 2,210387                 | 0,829000                        | 12,000000         | 90,268437                      | 07/10/2022        |
| 38 TENERIFE                            | 113                 | 1,70437         | 13.676.944,31                                | 3,71422         | 2,596612                              | 1,975489                 | 0,830000                        | 13,100000         | 81,563647                      | 15/01/2022        |
| <b>CANARIAS</b>                        | <b>193</b>          | <b>2,91100</b>  | <b>26.301.840,47</b>                         | <b>7,14270</b>  | <b>2,613300</b>                       | <b>2,072856</b>          | <b>0,829000</b>                 | <b>13,100000</b>  | <b>85,171850</b>               | <b>05/05/2022</b> |
| 06 BADAJOZ                             | 123                 | 1,85520         | 4.542.667,81                                 | 1,23364         | 2,871039                              | 0,909577                 | 0,830000                        | 12,000000         | 69,148331                      | 02/01/2021        |
| 10 CACERES                             | 56                  | 0,84465         | 3.021.782,85                                 | 0,82062         | 2,937889                              | 1,805282                 | 1,053000                        | 10,500000         | 52,531573                      | 15/08/2019        |
| <b>EXTREMADURA</b>                     | <b>179</b>          | <b>2,69990</b>  | <b>7.564.450,66</b>                          | <b>2,05430</b>  | <b>2,891953</b>                       | <b>1,189798</b>          | <b>0,830000</b>                 | <b>12,000000</b>  | <b>63,949792</b>               | <b>28/07/2020</b> |
| 22 HUESCA                              | 36                  | 0,54299         | 915.444,93                                   | 0,24861         | 4,273034                              | 2,067690                 | 1,303000                        | 9,000000          | 63,661839                      | 19/07/2020        |
| 44 TERUEL                              | 12                  | 0,18100         | 195.427,40                                   | 0,05307         | 6,304285                              | 1,772418                 | 1,700000                        | 15,050000         | 42,530489                      | 15/10/2018        |



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %               | Principal Pendiente<br>Outstanding Principal | %               | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
|  |                     |                 |  |                 |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximun | Meses<br>Months                | Fecha<br>Date     |
| 50 ZARAGOZA                            | 88                  | 1,32730         | 4.816.863,51                                 | 1,30810         | 3,631252                              | 2,016599                 | 1,080000                        | 14,300000         | 71,306263                      | 09/03/2021        |
| <b>ARAGON</b>                          | <b>136</b>          | <b>2,05130</b>  | <b>5.927.735,84</b>                          | <b>1,60980</b>  | <b>4,036991</b>                       | <b>2,008578</b>          | <b>1,080000</b>                 | <b>15,050000</b>  | <b>66,743700</b>               | <b>21/10/2020</b> |
| 01 ALAVA                               | 28                  | 0,42232         | 2.325.686,95                                 | 0,63158         | 2,581512                              | 1,790148                 | 0,674000                        | 9,750000          | 82,041885                      | 30/01/2022        |
| 20 GUIPUZCOA                           | 79                  | 1,19155         | 4.803.592,49                                 | 1,30450         | 3,176260                              | 1,954292                 | 0,685000                        | 11,150000         | 70,008908                      | 28/01/2021        |
| 48 VIZCAYA                             | 118                 | 1,77979         | 7.814.158,48                                 | 2,12207         | 3,221508                              | 2,461270                 | 0,501000                        | 11,500000         | 52,293188                      | 08/08/2019        |
| <b>PAIS VASCO</b>                      | <b>225</b>          | <b>3,39370</b>  | <b>14.943.437,92</b>                         | <b>4,05820</b>  | <b>3,125977</b>                       | <b>2,199747</b>          | <b>0,501000</b>                 | <b>11,500000</b>  | <b>62,215434</b>               | <b>05/06/2020</b> |
| 03 ALICANTE                            | 149                 | 2,24736         | 6.761.901,68                                 | 1,83631         | 2,586801                              | 1,515845                 | 0,674000                        | 11,700000         | 87,022037                      | 30/06/2022        |
| 12 CASTELLON                           | 32                  | 0,48265         | 1.318.111,73                                 | 0,35796         | 3,287973                              | 1,902781                 | 1,132000                        | 15,000000         | 78,417035                      | 11/10/2021        |
| 46 VALENCIA                            | 240                 | 3,61991         | 17.801.034,86                                | 4,83419         | 3,245845                              | 1,463385                 | 1,053000                        | 15,000000         | 112,349613                     | 09/08/2024        |
| <b>COMUNIDAD VALENCIANA</b>            | <b>421</b>          | <b>6,34990</b>  | <b>25.881.048,27</b>                         | <b>7,02850</b>  | <b>3,015799</b>                       | <b>1,515350</b>          | <b>0,674000</b>                 | <b>15,000000</b>  | <b>100,806498</b>              | <b>24/08/2023</b> |
| 08 BARCELONA                           | 1.206               | 18,19005        | 86.102.536,79                                | 23,38267        | 3,035193                              | 1,938633                 | 0,121000                        | 14,000000         | 94,910429                      | 25/02/2023        |
| 17 GIRONA                              | 222                 | 3,34842         | 8.882.514,07                                 | 2,41220         | 4,045670                              | 2,201296                 | 0,892000                        | 14,000000         | 79,069762                      | 31/10/2021        |
| 25 LLEIDA                              | 225                 | 3,39367         | 9.646.108,66                                 | 2,61957         | 3,428455                              | 1,864893                 | 0,625000                        | 10,650000         | 99,764548                      | 23/07/2023        |
| 43 TARRAGONA                           | 296                 | 4,46456         | 12.948.664,16                                | 3,51644         | 3,320930                              | 1,884396                 | 0,580000                        | 12,000000         | 96,368853                      | 11/04/2023        |
| <b>CATALUNYA</b>                       | <b>1.949</b>        | <b>29,39670</b> | <b>117.579.823,68</b>                        | <b>31,93090</b> | <b>3,239086</b>                       | <b>1,951802</b>          | <b>0,121000</b>                 | <b>14,000000</b>  | <b>93,887978</b>               | <b>25/01/2023</b> |
| 15 LA CORUÑA                           | 154                 | 2,32278         | 3.736.211,48                                 | 1,01463         | 5,274455                              | 1,308239                 | 1,001000                        | 13,000000         | 72,255896                      | 07/04/2021        |
| 27 LUGO                                | 33                  | 0,49774         | 748.805,07                                   | 0,20335         | 5,218498                              | 0,788654                 | 1,350000                        | 10,700000         | 92,045120                      | 30/11/2022        |
| 32 ORENSE                              | 24                  | 0,36199         | 781.559,68                                   | 0,21225         | 3,936556                              | 1,887443                 | 0,829000                        | 9,000000          | 76,210485                      | 05/08/2021        |
| 36 PONTEVEDRA                          | 119                 | 1,79487         | 3.370.199,20                                 | 0,91524         | 3,717831                              | 1,414728                 | 1,080000                        | 14,600000         | 57,274239                      | 07/01/2020        |
| <b>GALICIA</b>                         | <b>330</b>          | <b>4,97740</b>  | <b>8.636.775,43</b>                          | <b>2,34550</b>  | <b>4,610230</b>                       | <b>1,336805</b>          | <b>0,829000</b>                 | <b>14,600000</b>  | <b>69,119949</b>               | <b>01/01/2021</b> |
| 02 ALBACETE                            | 42                  | 0,63348         | 1.334.127,06                                 | 0,36231         | 3,109388                              | 1,736820                 | 0,179000                        | 11,000000         | 67,732484                      | 20/11/2020        |
| 13 CIUDAD REAL                         | 92                  | 1,38763         | 21.050.328,27                                | 5,71659         | 1,417923                              | 0,945914                 | 0,978000                        | 12,000000         | 218,956384                     | 28/06/2033        |
| 16 CUENCA                              | 6                   | 0,09050         | 114.395,05                                   | 0,03107         | 8,104951                              | 0,226356                 | 3,000000                        | 10,650000         | 73,962660                      | 29/05/2021        |
| 19 GUADALAJARA                         | 22                  | 0,33183         | 348.918,92                                   | 0,09476         | 5,222035                              | 1,281968                 | 1,088000                        | 13,500000         | 48,745234                      | 22/04/2019        |
| 45 TOLEDO                              | 54                  | 0,81448         | 2.268.616,79                                 | 0,61608         | 3,551282                              | 2,158939                 | 1,001000                        | 15,000000         | 94,036680                      | 30/01/2023        |
| <b>CASTILLA-LA MANCHA</b>              | <b>216</b>          | <b>3,25790</b>  | <b>25.116.386,09</b>                         | <b>6,82080</b>  | <b>2,853365</b>                       | <b>1,417198</b>          | <b>0,179000</b>                 | <b>15,000000</b>  | <b>136,957886</b>              | <b>28/08/2026</b> |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %               | Principal Pendiente<br>Outstanding Principal | %               | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
|  |                     |                 |  |                 |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximun | Meses<br>Months                | Fecha<br>Date     |
| 04 ALMERIA                             | 55                  | 0,82956         | 2.157.039,48                                 | 0,58578         | 3,829214                              | 2,701150                 | 1,080000                        | 9,750000          | 53,321974                      | 08/09/2019        |
| 11 CADIZ                               | 140                 | 2,11161         | 6.215.869,24                                 | 1,68803         | 2,940793                              | 1,505041                 | 0,980000                        | 15,000000         | 88,796401                      | 23/08/2022        |
| 14 CORDOBA                             | 124                 | 1,87029         | 4.126.434,94                                 | 1,12061         | 3,679604                              | 2,045858                 | 0,854000                        | 10,750000         | 73,942721                      | 28/05/2021        |
| 18 GRANADA                             | 105                 | 1,58371         | 3.505.851,65                                 | 0,95208         | 4,260390                              | 1,428458                 | 1,244000                        | 12,000000         | 75,814637                      | 24/07/2021        |
| 21 HUELVA                              | 87                  | 1,31222         | 5.300.415,04                                 | 1,43942         | 3,329727                              | 1,618130                 | 1,145000                        | 15,050000         | 108,558248                     | 16/04/2024        |
| 23 JAEN                                | 156                 | 2,35294         | 3.077.022,68                                 | 0,83562         | 5,004229                              | 2,811865                 | 1,579000                        | 12,500000         | 69,084014                      | 31/12/2020        |
| 29 MÁLAGA                              | 106                 | 1,59879         | 6.082.156,76                                 | 1,65172         | 3,093130                              | 1,926733                 | 0,930000                        | 13,600000         | 90,874206                      | 25/10/2022        |
| 41 SEVILLA                             | 311                 | 4,69080         | 10.571.279,32                                | 2,87082         | 3,683441                              | 1,772351                 | 0,962000                        | 15,000000         | 80,115250                      | 02/12/2021        |
| <b>ANDALUCIA</b>                       | <b>1.084</b>        | <b>16,34990</b> | <b>41.036.069,11</b>                         | <b>11,14410</b> | <b>3,754334</b>                       | <b>1,935246</b>          | <b>0,854000</b>                 | <b>15,050000</b>  | <b>80,501680</b>               | <b>14/12/2021</b> |
| 05 AVILA                               | 13                  | 0,19608         | 475.824,14                                   | 0,12922         | 2,980925                              | 1,393571                 | 1,219000                        | 9,500000          | 74,310273                      | 08/06/2021        |
| 09 BURGOS                              | 94                  | 1,41780         | 2.177.704,70                                 | 0,59139         | 4,826344                              | 1,686808                 | 1,080000                        | 14,000000         | 57,433228                      | 12/01/2020        |
| 24 LEON                                | 50                  | 0,75415         | 1.867.814,58                                 | 0,50724         | 3,272637                              | 1,722065                 | 1,080000                        | 13,600000         | 74,575221                      | 16/06/2021        |
| 34 PALENCIA                            | 25                  | 0,37707         | 673.287,94                                   | 0,18284         | 4,890638                              | 1,986003                 | 1,612000                        | 9,300000          | 74,847050                      | 25/06/2021        |
| 37 SALAMANCA                           | 20                  | 0,30166         | 961.308,82                                   | 0,26106         | 4,148533                              | 1,882551                 | 1,203000                        | 9,500000          | 46,577395                      | 15/02/2019        |
| 40 SEGOVIA                             | 18                  | 0,27149         | 1.357.975,29                                 | 0,36878         | 2,861657                              | 1,351687                 | 0,788000                        | 11,000000         | 92,957331                      | 28/12/2022        |
| 42 SORIA                               | 11                  | 0,16591         | 239.220,71                                   | 0,06496         | 3,547576                              | 1,297590                 | 1,313000                        | 9,500000          | 59,573649                      | 17/03/2020        |
| 47 VALLADOLID                          | 38                  | 0,57315         | 1.655.899,65                                 | 0,44969         | 2,975335                              | 1,259486                 | 0,980000                        | 9,750000          | 66,053447                      | 30/09/2020        |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %              | Principal Pendiente<br>Outstanding Principal | %              | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   |
|--|---------------------|----------------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
|  |                     |                |  |                |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date     |
| 49 ZAMORA                              | 21                  | 0,31674        | 829.927,34                                   | 0,22538        | 3,978653                              | 2,639288                 | 1,253000                        | 12,500000         | 60,914162                      | 27/04/2020        |
| <b>CASTILLA Y LEON</b>                 | <b>290</b>          | <b>4,37410</b> | <b>10.238.963,17</b>                         | <b>2,78060</b> | <b>3,960153</b>                       | <b>1,696449</b>          | <b>0,788000</b>                 | <b>14,000000</b>  | <b>65,565561</b>               | <b>15/09/2020</b> |
| Total Cartera/Total                    | 6.630               | 100,00000      | 368.232.245,58                               | 100,00000      |                                       |                          |                                 |                   |                                |                   |
| Media Ponderada / Weighted Average:    |                     |                |  |                | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023        |
| Media Simple / Arithmetic Average:     |                     |                | 55.540,31                                    |                | 5,301310                              | 1,477082                 |                                 |                   | 53,159373                      | 02/09/2019        |
| Mínimo / Minimum:                      |                     |                | 90,98  |                | 0,121000                              | 0,000000                 |                                 |                   | 0,032854                       | 01/04/2015        |
| Máximo / Maximum:                      |                     |                | 17.693.911,06                                |                | 15,050000                             | 10,000000                |                                 |                   | 335,243836                     | 01/03/2043        |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Garantías / Distribution by Type of Collateral

| Garantías<br>Types of Security      | Número OP<br>Number | %               | Principal Pendiente<br>Outstanding Principal |                 | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   |
|-------------------------------------|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
|                                     |                     |                 |  | %               |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date     |
| 1 HIPOTECARIA                       | 1.872               | 28,23529        | 166.970.621,73                               | 45,34383        | 2,236349                              | 1,628227                 | 0,553000                        | 7,932000          | 113,620267                     | 17/09/2024        |
| <b>HIPOTECARIO</b>                  | <b>1.872</b>        | <b>28,23530</b> | <b>166.970.621,73</b>                        | <b>45,34380</b> | <b>2,236349</b>                       | <b>1,628227</b>          | <b>0,553000</b>                 | <b>7,932000</b>   | <b>113,620267</b>              | <b>17/09/2024</b> |
| 2 OTRAS GARANTIAS REALES            | 175                 | 2,63952         | 14.083.463,84                                | 3,82461         | 4,069560                              | 3,183794                 | 0,121000                        | 9,000000          | 99,476770                      | 14/07/2023        |
| 3 DEPOSITOS DINERARIOS              | 364                 | 5,49020         | 20.378.902,86                                | 5,53425         | 3,336264                              | 1,522603                 | 0,180000                        | 12,000000         | 71,709625                      | 21/03/2021        |
| 4 GARANTIAS DE TERCEROS             | 372                 | 5,61086         | 26.710.176,55                                | 7,25362         | 2,634466                              | 2,015147                 | 0,580000                        | 6,787000          | 79,399102                      | 10/11/2021        |
| 5 OTRAS GARANTIAS PERSONALES        | 3.847               | 58,02413        | 140.089.080,60                               | 38,04368        | 4,010644                              | 1,800757                 | 0,580000                        | 15,050000         | 79,826525                      | 23/11/2021        |
| <b>PERSONAL</b>                     | <b>4.758</b>        | <b>71,76470</b> | <b>201.261.623,85</b>                        | <b>54,65620</b> | <b>3,853624</b>                       | <b>1,847108</b>          | <b>0,121000</b>                 | <b>15,050000</b>  | <b>79,894881</b>               | <b>25/11/2021</b> |
| Total Cartera/Total                 | 6.630               | 100,00000       | 368.232.245,58                               | 100,00000       |                                       |                          |                                 |                   |                                |                   |
| Media Ponderada / Weighted Average: |                     |                 |  |                 | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023        |
| Media Simple / Arithmetic Average:  |                     |                 | 55.540,31                                    |                 | 5,301310                              | 1,477082                 |                                 |                   | 53,159373                      | 02/09/2019        |
| Mínimo / Minimum:                   |                     |                 | 90,98  |                 | 0,121000                              | 0,000000                 |                                 |                   | 0,032854                       | 01/04/2015        |
| Máximo / Maximum:                   |                     |                 | 17.693.911,06                                |                 | 15,050000                             | 10,000000                |                                 |                   | 335,243836                     | 01/03/2043        |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors                             | Número OP Number | %        | Principal Pendiente Outstanding Principal | %        | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates |                | Vida Residual Residual Life |            |
|--|------------------|----------|---|----------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
|  |                  |          |   |          |                                    |                       | Mínimo Minimum               | Máximo Maximun | Meses Months                | Fecha Date |
| 01-Agricultura, ganadería, caza y servic | 872              | 13,15234 | 50.758.435,79                             | 13,78435 | 2,803277                           | 1,775153              | 0,580000                     | 13,000000      | 140,197540                  | 05/12/2026 |
| 02-Silvicultura y explotación forestal.  | 17               | 0,25641  | 314.888,10                                | 0,08551  | 5,751932                           | 2,307189              | 1,700000                     | 9,750000       | 51,604491                   | 18/07/2019 |
| 03-Pesca y acuicultura.                  | 28               | 0,42232  | 1.286.285,35                              | 0,34931  | 3,681757                           | 1,191019              | 0,501000                     | 13,000000      | 84,969563                   | 29/04/2022 |
| 05-Extracción de antracita, hulla y lign | 1                | 0,01508  | 557,97                                    | 0,00015  | 1,330000                           | 1,250000              | 1,330000                     | 1,330000       | 1,019178                    | 01/05/2015 |
| 08-Otras industrias extractivas.         | 4                | 0,06033  | 30.877,13                                 | 0,00839  | 7,380024                           | 1,355621              | 3,080000                     | 8,150000       | 19,374437                   | 09/11/2016 |
| 09-Actividades de apoyo a las industrias | 1                | 0,01508  | 64.499,77                                 | 0,01752  | 7,400000                           | 0,000000              | 7,400000                     | 7,400000       | 22,126027                   | 01/02/2017 |
| 10-Industria de la alimentación.         | 115              | 1,73454  | 7.715.569,10                              | 2,09530  | 3,278762                           | 2,322912              | 0,832000                     | 14,000000      | 65,833342                   | 23/09/2020 |
| 11-Fabricación de bebidas.               | 27               | 0,40724  | 1.667.016,69                              | 0,45271  | 3,241596                           | 1,373975              | 0,885000                     | 9,200000       | 45,287305                   | 07/01/2019 |
| 13-Industria textil.                     | 30               | 0,45249  | 1.427.682,00                              | 0,38771  | 3,207698                           | 1,140103              | 0,832000                     | 9,650000       | 91,978605                   | 28/11/2022 |
| 14-Confección de prendas de vestir.      | 22               | 0,33183  | 847.570,26                                | 0,23017  | 4,347424                           | 1,458771              | 1,119000                     | 14,500000      | 56,867962                   | 25/12/2019 |
| 15-Industria del cuero y del calzado.    | 6                | 0,09050  | 598.092,27                                | 0,16242  | 3,277706                           | 1,509005              | 2,080000                     | 4,332000       | 44,298852                   | 08/12/2018 |
| 16-Industria de la madera y del corcho,  | 46               | 0,69382  | 2.373.982,31                              | 0,64470  | 2,895948                           | 1,521748              | 1,125000                     | 9,000000       | 95,544816                   | 17/03/2023 |
| 17-Industria del papel.                  | 15               | 0,22624  | 1.059.150,41                              | 0,28763  | 2,897719                           | 2,148544              | 1,463000                     | 13,600000      | 63,655815                   | 19/07/2020 |
| 18-Artes gráficas y reproducción de sopo | 50               | 0,75415  | 2.632.718,18                              | 0,71496  | 2,296136                           | 1,321499              | 0,642000                     | 10,000000      | 90,433484                   | 12/10/2022 |
| 20-Industria química.                    | 23               | 0,34691  | 2.047.504,97                              | 0,55604  | 3,426777                           | 2,642617              | 1,332000                     | 11,750000      | 39,782725                   | 23/07/2018 |
| 21-Fabricación de productos farmacéutico | 3                | 0,04525  | 972.002,95                                | 0,26396  | 1,263630                           | 0,954886              | 0,894000                     | 3,330000       | 103,009459                  | 30/10/2023 |
| 22-Fabricación de productos de caucho y  | 21               | 0,31674  | 1.390.324,73                              | 0,37757  | 2,500783                           | 1,313826              | 1,330000                     | 9,000000       | 46,731171                   | 20/02/2019 |
| 23-Fabricación de otros productos minera | 31               | 0,46757  | 1.400.200,28                              | 0,38025  | 3,056078                           | 1,924323              | 0,830000                     | 11,000000      | 39,428090                   | 13/07/2018 |
| 24-Metalurgia, fabricación de productos  | 33               | 0,49774  | 2.192.865,48                              | 0,59551  | 3,487161                           | 2,352268              | 1,174000                     | 10,625000      | 86,308101                   | 09/06/2022 |
| 25-Fabricación de productos metálicos, e | 71               | 1,07089  | 3.928.064,41                              | 1,06674  | 3,346893                           | 2,007146              | 0,832000                     | 13,000000      | 44,004343                   | 29/11/2018 |
| 26-Fabricación de productos informáticos | 14               | 0,21116  | 1.407.915,58                              | 0,38234  | 1,923929                           | 1,347385              | 1,001000                     | 9,500000       | 61,834059                   | 25/05/2020 |
| 27-Fabricación de material y equipo eléc | 5                | 0,07541  | 173.346,60                                | 0,04708  | 1,514363                           | 1,104342              | 0,674000                     | 9,000000       | 81,481624                   | 13/01/2022 |
| 28-Fabricación de maquinaria y equipo n. | 15               | 0,22624  | 582.983,66                                | 0,15832  | 3,462738                           | 1,325835              | 1,388000                     | 10,000000      | 57,349386                   | 09/01/2020 |
| 29-FABRICACIÓN DE VEHÍCULOS DE M         | 3                | 0,04525  | 72.566,65                                 | 0,01971  | 4,938068                           | 1,363857              | 2,069000                     | 13,500000      | 83,029497                   | 01/03/2022 |
| 30-Fabricación de otro material de trans | 5                | 0,07541  | 350.964,12                                | 0,09531  | 3,317371                           | 3,102663              | 0,830000                     | 9,273000       | 40,199254                   | 05/08/2018 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors                             | Número OP Number | %        | Principal Pendiente Outstanding Principal | %        | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates |                | Vida Residual Residual Life |            |
|--|------------------|----------|---|----------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
|  |                  |          |   |          |                                    |                       | Mínimo Minimum               | Máximo Maximun | Meses Months                | Fecha Date |
| 31-Fabricación de muebles.               | 29               | 0,43741  | 3.479.163,36                              | 0,94483  | 3,407046                           | 2,804959              | 0,690000                     | 11,000000      | 86,617616                   | 18/06/2022 |
| 32-Otras industrias manufactureras.      | 23               | 0,34691  | 1.032.449,74                              | 0,28038  | 4,026319                           | 2,123658              | 1,082000                     | 10,700000      | 53,908648                   | 26/09/2019 |
| 33-Reparación e instalación de maquinari | 27               | 0,40724  | 771.987,25                                | 0,20965  | 4,055635                           | 1,519993              | 0,674000                     | 11,000000      | 79,063356                   | 31/10/2021 |
| 35-Suministro de enegía eléctrica, gas,  | 44               | 0,66365  | 8.170.999,02                              | 2,21898  | 3,392181                           | 1,038459              | 1,080000                     | 9,500000       | 128,470439                  | 13/12/2025 |
| 36-Captación, depuración y distribución  | 4                | 0,06033  | 3.382.818,10                              | 0,91866  | 4,524978                           | 3,995100              | 1,680000                     | 6,950000       | 63,087381                   | 02/07/2020 |
| 37-Recogida y tratamiento de aguas resid | 6                | 0,09050  | 178.001,25                                | 0,04834  | 5,034078                           | 3,776951              | 2,340000                     | 6,080000       | 68,860733                   | 24/12/2020 |
| 38-Recogida, tratamiento y eliminación d | 20               | 0,30166  | 2.529.795,49                              | 0,68701  | 2,815523                           | 1,382311              | 0,780000                     | 11,500000      | 72,941930                   | 28/04/2021 |
| 39-Actividades de descontaminación y otr | 3                | 0,04525  | 36.444,23                                 | 0,00990  | 3,359403                           | 0,757025              | 1,549000                     | 9,000000       | 44,199450                   | 05/12/2018 |
| 41-Construcción de edificios.            | 102              | 1,53846  | 4.389.647,30                              | 1,19209  | 2,852138                           | 1,322852              | 0,625000                     | 15,000000      | 93,930869                   | 27/01/2023 |
| 42-Ingeniería civil.                     | 29               | 0,43741  | 1.176.379,56                              | 0,31947  | 3,964896                           | 2,042403              | 1,580000                     | 10,000000      | 75,359964                   | 10/07/2021 |
| 43-Actividades de construcción especiali | 350              | 5,27903  | 8.483.317,32                              | 2,30380  | 3,993618                           | 1,746843              | 0,619000                     | 15,050000      | 74,170158                   | 04/06/2021 |
| 45-Venta y reparaciónde vehículos de mot | 152              | 2,29261  | 9.190.021,81                              | 2,49571  | 3,026680                           | 1,692864              | 0,553000                     | 13,600000      | 81,739123                   | 20/01/2022 |
| 46-Comercio al por mayor e intermediario | 410              | 6,18401  | 21.403.574,92                             | 5,81252  | 3,639096                           | 1,945711              | 0,674000                     | 15,000000      | 72,060780                   | 01/04/2021 |
| 47-Comercio al por menor, excepto de veñ | 973              | 14,67572 | 32.129.796,40                             | 8,72542  | 3,626425                           | 1,572242              | 0,580000                     | 15,050000      | 90,390308                   | 11/10/2022 |
| 49-Transporte terrestre y por tubería.   | 390              | 5,88235  | 17.519.544,26                             | 4,75774  | 4,212885                           | 3,074751              | 0,580000                     | 13,600000      | 91,607848                   | 17/11/2022 |
| 50-Transporte marítimo y por vías navega | 4                | 0,06033  | 48.802,90                                 | 0,01325  | 6,603656                           | 0,942387              | 4,062000                     | 12,600000      | 78,772415                   | 22/10/2021 |
| 52-Almacenamiento y actividades anexas   | 39               | 0,58824  | 1.625.822,15                              | 0,44152  | 3,741252                           | 1,863148              | 0,121000                     | 13,000000      | 50,809595                   | 24/06/2019 |
| 53-Actividades postales y de correos.    | 8                | 0,12066  | 116.130,73                                | 0,03154  | 5,851474                           | 2,437390              | 2,080000                     | 9,550000       | 40,295487                   | 08/08/2018 |
| 55-Servicios de alojamiento.             | 171              | 2,57919  | 37.537.923,43                             | 10,19409 | 2,043155                           | 1,524095              | 0,803000                     | 12,500000      | 98,740719                   | 22/06/2023 |
| 56-Servicios de comidas y bebidas.       | 597              | 9,00452  | 18.492.419,71                             | 5,02194  | 3,730357                           | 1,786580              | 0,580000                     | 15,000000      | 84,121732                   | 03/04/2022 |
| 58-Edición.                              | 23               | 0,34691  | 1.547.821,20                              | 0,42034  | 3,110484                           | 2,120941              | 0,580000                     | 9,500000       | 66,241039                   | 06/10/2020 |
| 59-Actividades cinematográficas, de víde | 14               | 0,21116  | 276.399,66                                | 0,07506  | 3,622674                           | 1,669412              | 1,125000                     | 12,200000      | 75,218492                   | 06/07/2021 |
| 60-Actividades de programación y emisió  | 8                | 0,12066  | 6.388.976,79                              | 1,73504  | 2,160488                           | 2,037328              | 2,013000                     | 10,600000      | 85,670307                   | 20/05/2022 |
| 61-Telecomunicaciones.                   | 10               | 0,15083  | 128.606,27                                | 0,03493  | 5,082173                           | 3,198236              | 3,000000                     | 11,000000      | 129,257642                  | 06/01/2026 |
| 62-Programación, consultoría y otras act | 69               | 1,04072  | 2.570.441,29                              | 0,69805  | 4,204338                           | 2,061627              | 0,580000                     | 12,250000      | 83,552164                   | 17/03/2022 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors                             | Número OP Number | %       | Principal Pendiente Outstanding Principal | %       | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates |                | Vida Residual Residual Life |            |
|--|------------------|---------|---|---------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
|  |                  |         |   |         |                                    |                       | Mínimo Minimum               | Máximo Maximun | Meses Months                | Fecha Date |
| 63-Servicios de información.             | 81               | 1,22172 | 6.187.036,25                              | 1,68020 | 1,993639                           | 1,218515              | 1,001000                     | 14,700000      | 105,272960                  | 07/01/2024 |
| 64-Servicios financieros, excepto seguro | 1                | 0,01508 | 275.000,26                                | 0,07468 | 2,582000                           | 2,250000              | 2,582000                     | 2,582000       | 51,057534                   | 02/07/2019 |
| 65-Seguros, reaseguros y fondos de pens  | 10               | 0,15083 | 179.416,66                                | 0,04872 | 6,860376                           | 1,483455              | 3,940000                     | 11,700000      | 43,783858                   | 22/11/2018 |
| 66-Actividades auxiliares a los servicio | 15               | 0,22624 | 264.688,89                                | 0,07188 | 6,115400                           | 1,482740              | 1,830000                     | 12,000000      | 110,065004                  | 01/06/2024 |
| 68-Actividades inmobiliarias.            | 245              | 3,69532 | 35.101.062,12                             | 9,53232 | 1,952736                           | 1,574582              | 0,674000                     | 9,050000       | 111,819959                  | 24/07/2024 |
| 69-Actividades jurídicas y de contabilid | 193              | 2,91101 | 6.244.883,77                              | 1,69591 | 3,454931                           | 1,542720              | 0,829000                     | 14,000000      | 96,763850                   | 23/04/2023 |
| 70-Actividades de las sedes centrales, a | 51               | 0,76923 | 2.617.664,20                              | 0,71087 | 3,873259                           | 1,848902              | 1,125000                     | 10,200000      | 68,039750                   | 29/11/2020 |
| 71-Servicios técnicos de arquitectura e  | 96               | 1,44796 | 3.958.116,32                              | 1,07490 | 3,604819                           | 1,557654              | 0,179000                     | 13,100000      | 75,071676                   | 01/07/2021 |
| 72-Investigación y desarrollo.           | 6                | 0,09050 | 327.952,33                                | 0,08906 | 3,438635                           | 2,843965              | 1,577000                     | 6,580000       | 51,398052                   | 12/07/2019 |
| 73-Publicidad y estudios de mercado.     | 53               | 0,79940 | 1.977.282,97                              | 0,53697 | 3,424614                           | 2,077273              | 0,180000                     | 10,500000      | 64,151284                   | 03/08/2020 |
| 74-Otras actividades profesionales, cien | 131              | 1,97587 | 4.408.779,97                              | 1,19728 | 4,048970                           | 1,242317              | 0,580000                     | 15,000000      | 81,839250                   | 23/01/2022 |
| 75-Actividades veterinarias.             | 9                | 0,13575 | 172.853,01                                | 0,04694 | 3,564588                           | 0,684488              | 0,690000                     | 8,100000       | 81,458696                   | 12/01/2022 |
| 77-Actividades de alquiler.              | 15               | 0,22624 | 1.317.692,10                              | 0,35784 | 2,303122                           | 1,364560              | 1,469000                     | 9,970000       | 94,672807                   | 18/02/2023 |
| 78-Actividades relacionadas con el emple | 6                | 0,09050 | 70.133,90                                 | 0,01905 | 3,709854                           | 0,689520              | 1,338000                     | 10,000000      | 69,205259                   | 04/01/2021 |
| 79-Actividades de agencias de viajes, op | 29               | 0,43741 | 561.480,57                                | 0,15248 | 3,981780                           | 0,846743              | 0,580000                     | 13,000000      | 93,654921                   | 18/01/2023 |
| 80-Actividades de seguridad e investigac | 9                | 0,13575 | 79.879,29                                 | 0,02169 | 5,639171                           | 2,098518              | 2,580000                     | 10,300000      | 47,944673                   | 29/03/2019 |
| 81-Servicios a edificios y actividades d | 36               | 0,54299 | 1.751.174,93                              | 0,47556 | 4,729926                           | 2,482166              | 1,570000                     | 14,000000      | 67,324187                   | 08/11/2020 |
| 82-Actividades administrativas de oficin | 55               | 0,82956 | 761.715,96                                | 0,20686 | 4,635504                           | 1,475954              | 1,001000                     | 12,000000      | 50,075044                   | 02/06/2019 |
| 84-Administración Pública y defensa, Seg | 3                | 0,04525 | 72.665,68                                 | 0,01973 | 5,712983                           | 2,164217              | 4,188000                     | 7,400000       | 83,316004                   | 09/03/2022 |
| 85-Educación.                            | 98               | 1,47813 | 7.806.894,38                              | 2,12010 | 2,793685                           | 1,763994              | 0,869000                     | 13,000000      | 85,125359                   | 04/05/2022 |
| 86-Actividades sanitarias.               | 148              | 2,23228 | 6.651.480,77                              | 1,80633 | 3,171774                           | 1,760240              | 0,832000                     | 11,500000      | 105,774320                  | 22/01/2024 |
| 87-Asistencia en establecimientos reside | 10               | 0,15083 | 2.608.479,91                              | 0,70838 | 1,110409                           | 0,858936              | 0,751000                     | 9,000000       | 80,758137                   | 22/12/2021 |
| 88-Actividades de servicios sociales sin | 5                | 0,07541 | 653.182,00                                | 0,17738 | 5,564512                           | 0,501599              | 2,988000                     | 10,100000      | 67,647438                   | 18/11/2020 |
| 90-Actividadse de creación, artísticas y | 26               | 0,39216 | 422.410,21                                | 0,11471 | 4,069435                           | 1,727503              | 2,088000                     | 13,100000      | 136,253622                  | 07/08/2026 |
| 91-Actividades de bibliotecas, archivos, | 4                | 0,06033 | 79.205,19                                 | 0,02151 | 6,333039                           | 0,862682              | 1,332000                     | 14,000000      | 37,394383                   | 12/05/2018 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors                             | Número OP Number | %                | Principal Pendiente Outstanding Principal | %                | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates |                | Vida Residual Residual Life |            |
|--|------------------|------------------|---|------------------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
|  |                  |                  |   |                  |                                    |                       | Mínimo Minimum               | Máximo Maximun | Meses Months                | Fecha Date |
| 92-Actividades de juegos de azar y apues | 25               | 0,37707          | 1.973.765,04                              | 0,53601          | 3,307086                           | 2,356579              | 0,670000                     | 10,000000      | 90,728352                   | 21/10/2022 |
| 93-Actividades deportivas, recreativas y | 91               | 1,37255          | 7.259.851,72                              | 1,97154          | 2,773731                           | 1,891170              | 0,680000                     | 11,000000      | 114,002377                  | 28/09/2024 |
| 94-Actividades asociativas.              | 21               | 0,31674          | 2.065.374,41                              | 0,56089          | 4,569870                           | 0,629877              | 2,085000                     | 9,000000       | 49,912369                   | 28/05/2019 |
| 95-Reparación de ordenadores, efectos p  | 18               | 0,27149          | 282.213,16                                | 0,07664          | 7,030549                           | 2,916579              | 1,053000                     | 12,000000      | 47,784494                   | 24/03/2019 |
| 96-Otros servicios personales.           | 171              | 2,57919          | 4.128.633,37                              | 1,12120          | 3,556306                           | 1,725308              | 0,580000                     | 15,000000      | 73,062310                   | 01/05/2021 |
| 97-Actividades de los hogares como empl  | 2                | 0,03017          | 7.423,72                                  | 0,00202          | 5,748000                           | 0,900000              | 5,748000                     | 5,748000       | 100,824446                  | 24/08/2023 |
| 99-Actividades de organizaciones y organ | 4                | 0,06033          | 60.503,62                                 | 0,01643          | 7,380029                           | 2,422818              | 6,500000                     | 10,019000      | 40,584493                   | 17/08/2018 |
| <b>Total Cartera/Total</b>               | <b>6.630</b>     | <b>100,00000</b> | <b>368.232.245,58</b>                     | <b>100,00000</b> |                                    |                       |                              |                |                             |            |
| Media Ponderada / Weighted Average:      |                  |                  |   |                  | 3,071220                           | 1,775578              |                              |                | 95,355924                   | 11/03/2023 |
| Media Simple / Arithmetic Average:       |                  |                  |   |                  | 55.540,31                          | 5,301310              | 1,477082                     |                | 53,159373                   | 02/09/2019 |
| Mínimo / Minimum:                        |                  |                  |   |                  | 90,98                              | 0,121000              | 0,000000                     |                | 0,032854                    | 01/04/2015 |
| Máximo / Maximum:                        |                  |                  |   |                  | 17.693.911,06                      | 15,050000             | 10,000000                    |                | 335,243836                  | 01/03/2043 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Período Facturación / Classification by Payment Frequency

| Periodo Facturación<br>Payment Frequency | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal |                  | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
|  |                     |                  |  | %                |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |
| MENSUAL                                  | 5.855               | 88,31071         | 258.401.925,34                               | 70,17363         | 3,374452                              | 1,779658                 | 0,501000                        | 15,050000         | 91,634713                      | 18/11/2022    |
| TRIMESTRAL                               | 275                 | 4,14781          | 66.385.314,67                                | 18,02811         | 2,269885                              | 1,860499                 | 0,121000                        | 11,600000         | 75,529112                      | 15/07/2021    |
| SEMESTRAL                                | 136                 | 2,05128          | 11.911.281,07                                | 3,23472          | 3,034726                              | 2,171949                 | 0,673000                        | 10,650000         | 98,243783                      | 07/06/2023    |
| ANUAL                                    | 364                 | 5,49020          | 31.533.724,50                                | 8,56354          | 2,287159                              | 1,413652                 | 0,978000                        | 11,000000         | 167,260822                     | 08/03/2029    |
| <b>Total Cartera/Total</b>               | <b>6.630</b>        | <b>100,00000</b> | <b>368.232.245,58</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |
| Media Ponderada / Weighted Average:      |                     |                  |  |                  | 3,071220                              | 1,775578                 |                                 |                   | 95,355924                      | 11/03/2023    |
| Media Simple / Arithmetic Average:       |                     |                  |  |                  | 55.540,31                             | 5,301310                 | 1,477082                        |                   | 53,159373                      | 02/09/2019    |
| Mínimo / Minimum:                        |                     |                  |  |                  | 90,98                                 | 0,121000                 | 0,000000                        |                   | 0,032854                       | 01/04/2015    |
| Máximo / Maximum:                        |                     |                  |  |                  | 17.693.911,06                         | 15,050000                | 10,000000                       |                   | 335,243836                     | 01/03/2043    |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Cartera de Operaciones Titulizadas al día 31/03/2015

### Loan Portfolio at 31/03/2015

### Clasificación por Relación Principal/Valor Tasación / Classification by LTV Distribution

| Intervalo de la Relación<br>Interval Ranking | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   | Principal Tasación<br>LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
|  |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date     |                           |
| 000.00 004.99                                | 613                 | 9,24585          | 16.805.396,38                                | 4,56380          | 2,310343                              | 1,699491                 | 0,553000                        | 7,112000          | 88,612357                      | 18/08/2022        | 2,944430                  |
| 005.00 009.99                                | 392                 | 5,91252          | 36.847.142,88                                | 10,00650         | 2,141848                              | 1,506618                 | 0,580000                        | 7,932000          | 86,206338                      | 05/06/2022        | 7,510198                  |
| 010.00 014.99                                | 338                 | 5,09804          | 28.969.307,98                                | 7,86713          | 2,300015                              | 1,726332                 | 0,829000                        | 6,745000          | 115,890051                     | 25/11/2024        | 12,674965                 |
| 015.00 019.99                                | 199                 | 3,00151          | 33.639.887,58                                | 9,13551          | 2,087882                              | 1,524548                 | 0,674000                        | 6,819000          | 113,474247                     | 12/09/2024        | 17,089555                 |
| 020.00 024.99                                | 144                 | 2,17195          | 15.536.457,45                                | 4,21920          | 2,334979                              | 1,582550                 | 0,830000                        | 6,335000          | 116,451453                     | 12/12/2024        | 22,480858                 |
| 025.00 029.99                                | 94                  | 1,41780          | 13.907.903,27                                | 3,77694          | 2,637571                              | 2,045610                 | 0,730000                        | 6,969000          | 127,727239                     | 20/11/2025        | 27,472844                 |
| 030.00 034.99                                | 46                  | 0,69382          | 6.066.358,59                                 | 1,64743          | 2,153886                              | 1,508902                 | 0,680000                        | 6,033000          | 136,525763                     | 15/08/2026        | 32,701155                 |
| 035.00 039.99                                | 25                  | 0,37707          | 11.449.127,63                                | 3,10921          | 1,845939                              | 1,480019                 | 1,015000                        | 5,879000          | 173,271700                     | 06/09/2029        | 38,143850                 |
| 040.00 044.99                                | 16                  | 0,24133          | 2.926.611,21                                 | 0,79477          | 3,066950                              | 1,846475                 | 1,362000                        | 5,274000          | 190,186873                     | 03/02/2031        | 41,928631                 |
| 045.00 049.99                                | 2                   | 0,03017          | 222.815,61                                   | 0,06051          | 3,764293                              | 1,810422                 | 3,285000                        | 4,000000          | 203,431256                     | 12/03/2032        | 46,478425                 |
| 050.00 054.99                                | 2                   | 0,03017          | 246.682,05                                   | 0,06699          | 5,196497                              | 4,858461                 | 3,844000                        | 5,885000          | 139,295402                     | 07/11/2026        | 53,528773                 |
| 060.00 064.99                                | 1                   | 0,01508          | 352.931,10                                   | 0,09584          | 1,513000                              | 1,000000                 | 1,513000                        | 1,513000          | 275,210959                     | 06/03/2038        | 61,636587                 |
| <b>Total Cartera/Total</b>                   | <b>1.872</b>        | <b>100,00000</b> | <b>166.970.621,73</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |                   |                           |
| <b>Media Ponderada / Weighted Average:</b>   |                     |                  |  |                  | <b>3,071220</b>                       | <b>1,775578</b>          |                                 |                   | <b>95,355924</b>               | <b>11/03/2023</b> | <b>16,785968</b>          |
| <b>Media Simple / Arithmetic Average:</b>    |                     |                  | <b>55.540,31</b>                             |                  | <b>5,301310</b>                       | <b>1,477082</b>          |                                 |                   | <b>53,159373</b>               | <b>02/09/2019</b> | <b>11,204367</b>          |
| <b>Mínimo / Minimum:</b>                     |                     |                  | <b>90,98</b>                                 |                  | <b>0,121000</b>                       | <b>0,000000</b>          |                                 |                   | <b>0,032854</b>                | <b>01/04/2015</b> | <b>0,000000</b>           |
| <b>Máximo / Maximum:</b>                     |                     |                  | <b>17.693.911,06</b>                         |                  | <b>15,050000</b>                      | <b>10,000000</b>         |                                 |                   | <b>335,243836</b>              | <b>01/03/2043</b> | <b>61,636588</b>          |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## **Cartera de Operaciones Titulizadas al día 31/03/2015**

### **Loan Portfolio at 31/03/2015**

#### **Clasificación por Veinte Mayores Deudores / Classification by Top Twenty Obligors**

| <b>Deudor<br/>Obligador</b> | <b>Principal Pendiente<br/>Outstanding Principal</b> | <b>%</b>     |
|-----------------------------|--|--------------|
| 1                           | 17.693.911,06  | 4,81         |
| 2                           | 9.201.189,82   | 2,50         |
| 3                           | 7.211.476,81   | 1,96         |
| 4                           | 7.038.795,47   | 1,91         |
| 5                           | 4.526.443,79   | 1,23         |
| 6                           | 4.115.624,97   | 1,12         |
| 7                           | 2.843.785,66   | 0,77         |
| 8                           | 2.813.348,32   | 0,76         |
| 9                           | 2.799.500,00   | 0,76         |
| 10                          | 1.839.999,88   | 0,50         |
| 11                          | 1.803.046,41   | 0,49         |
| 12                          | 1.731.933,90   | 0,47         |
| 13                          | 1.687.608,41   | 0,46         |
| 14                          | 1.645.000,00   | 0,45         |
| 15                          | 1.545.833,38   | 0,42         |
| 16                          | 1.500.000,00   | 0,41         |
| 17                          | 1.457.616,69   | 0,40         |
| 18                          | 1.432.731,87   | 0,39         |
| 19                          | 1.406.250,00   | 0,38         |
| 20                          | 1.264.486,03   | 0,34         |
| <b>Total:</b>               | <b>75.558.582,47</b>                                 | <b>20,53</b> |

Principal Pendiente Total de la Cartera / Portfolio Total Outstanding Principal

368.232.245,58



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## **INFORMES DE LA CARTERA DE PRÉSTAMOS**

*LOAN PORTFOLIO REPORTS*

## **SITUACIÓN DE LA CARTERA**

*PORTFOLIO ANALYSIS*



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Movimiento Mensual Cartera de Préstamos

### Loan Repayments

| Fecha / Date                      | Amortizaciones / Repayments |                                  | Principal Pendiente / Outstanding Principal |   | Num. Op.<br>Number |
|-----------------------------------|-----------------------------|----------------------------------|---|---|--------------------|
|                                   | Ordinarias (1)<br>Ordinary  | Anticipaciones (2)<br>Prepayment | Importe<br>Amount                           | % Sobre Inicial<br>% Over Initial Balance |                    |
| Saldo Anterior / Previous Balance | 134.298.372,55              | 105.936.517,71                   | 404.617.784,30                              | 62,7458                                   | 7196               |
| 31/01/2015                        | 14.627.597,64               | 3.518.359,81                     | 386.471.826,85                              | 59,9318                                   | 6952               |
| 28/02/2015                        | 5.480.473,29                | 3.040.382,97                     | 377.950.970,59                              | 58,6104                                   | 6794               |
| 31/03/2015                        | 6.622.141,19                | 3.096.583,82                     | 368.232.245,58                              | 57,1033                                   | 6630               |
|                                   | 161.028.584,67              | 115.591.844,31                   |   |   |                    |

Notas / Notes: (1) Incluye cuotas de principal vencidas y no cobradas./ Includes overdue instalments.

(2) Cuotas de principal con vencimiento en el mes de la anticipación se incluyen en amortización ordinaria./ Principal instalments maturing on the prepayment month are included in the ordinary amount.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Amortización Anticipada y Tasa de Prepago Prepayments and Prepayments Rate

| Fecha<br>Date | Principal Pendiente (1)<br>Outstanding Principal | % Sobre Inicial<br>% Over Initial Balance | Amortización de Principal<br>Anticipada (Prepago) (2)<br>Prepayment Amount | Datos del Mes<br>Monthly |                        | Datos de 3 Meses<br>Quarterly |                | Datos de 6 Meses<br>Semi Annually |                | Datos de 12 Meses<br>Annual |                |
|---------------|--|---|--|--------------------------|------------------------|-------------------------------|----------------|-----------------------------------|----------------|-----------------------------|----------------|
|               |  |   |  | % TMC (3)<br>% CMR (3)   | % TAE (4)<br>% APR (4) | % TMC<br>% CMR                | % TAE<br>% APR | % TMC<br>% CMR                    | % TAE<br>% APR | % TMC<br>% CMR              | % TAE<br>% APR |
| 30/04/2014    | 519.458.019,5                                    | 80,55453                                  | 4.094.584,4  | 0,76277                  | 8,77879                | 1,51444                       | 16,73338       | 1,50833                           | 16,67139       |                             |                |
| 31/05/2014    | 494.918.842,3                                    | 76,74913                                  | 17.607.894,1   | 3,38967                  | 33,88759               | 2,13945                       | 22,85785       | 1,99715                           | 21,50097       |                             |                |
| 30/06/2014    | 481.477.832,5                                    | 74,66478                                  | 6.590.506,7  | 1,33163                  | 14,85969               | 1,83454                       | 19,92360       | 1,68306                           | 18,42812       |                             |                |
| 31/07/2014    | 460.910.855,0                                    | 71,47537                                  | 8.323.836,8  | 1,72881                  | 18,88250               | 2,15411                       | 22,99642       | 1,83480                           | 19,92612       |                             |                |
| 31/08/2014    | 450.252.259,7                                    | 69,82250                                  | 3.243.446,3  | 0,70370                  | 8,12516                | 1,25562                       | 14,06920       | 1,69853                           | 18,58203       |                             |                |
| 30/09/2014    | 439.338.518,0                                    | 68,13006                                  | 3.333.818,6  | 0,74043                  | 8,53215                | 1,05879                       | 11,99109       | 1,44743                           | 16,05098       |                             |                |
| 31/10/2014    | 426.795.164,5                                    | 66,18491                                  | 3.130.919,8  | 0,71264                  | 8,22438                | 0,71893                       | 8,29403        | 1,43913                           | 15,96615       | 1,47374                     | 16,31952       |
| 30/11/2014    | 417.120.798,8                                    | 64,68467                                  | 3.334.262,5  | 0,78123                  | 8,98228                | 0,74477                       | 8,58010        | 1,00052                           | 11,36713       | 1,50010                     | 16,58781       |
| 31/12/2014    | 404.617.784,3                                    | 62,74577                                  | 6.450.573,0  | 1,54645                  | 17,05763               | 1,01416                       | 11,51357       | 1,03648                           | 11,75265       | 1,36030                     | 15,15601       |
| 31/01/2015    | 386.471.826,9                                    | 59,93180                                  | 3.518.359,8  | 0,86955                  | 9,94976                | 1,06634                       | 12,07160       | 0,89278                           | 10,20267       | 1,36491                     | 15,20365       |
| 28/02/2015    | 377.950.970,6                                    | 58,61044                                  | 3.040.383,0  | 0,78670                  | 9,04248                | 1,06815                       | 12,09099       | 0,90659                           | 10,35273       | 1,30335                     | 14,56640       |
| 31/03/2015    | 368.232.245,6                                    | 57,10331                                  | 3.096.583,8  | 0,81931                  | 9,40054                | 0,82519                       | 9,46502        | 0,91972                           | 10,49515       | 1,18393                     | 13,31756       |

(1) Saldo de Fin de Mes./ Balance at the end of the month.

(2) Amortización de principal realizada durante el mes menos amortización de principal esperada al inicio del mes./ Monthly Principal repayment less monthly expected principal repayment.

(3) % TMC. % Tasa Mensual Constante. / % CMR. % Constant Monthly Rate.

(4) % TAE. % Tasa Anual Equivalente. / % APR. % Annual Percentage Rate.



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Movimiento Mensual Impagados Monthly Arrears Report

| Fecha / Date                      | Incorporaciones / Incoming Arrears |                        |                | Recuperaciones / Recoveries |                        |                | SALDO / BALANCE        |                        |                |
|-----------------------------------|------------------------------------|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
|                                   | Principal<br>Principal             | Intereses<br>Interests | Total<br>Total | Principal<br>Principal      | Intereses<br>Interests | Total<br>Total | Principal<br>Principal | Intereses<br>Interests | Total<br>Total |
| Saldo anterior / Previous Balance | 3.061.469,28                       | 391.815,25             | 3.453.284,53   | 2.306.992,92                | 303.943,82             | 2.610.936,74   | 901.777,56             | 113.073,46             | 1.014.851,02   |
| 31/01/2015                        | 931.776,92                         | 63.367,27              | 995.144,19     | 119.513,20                  | 27.662,17              | 147.175,37     | 1.714.041,28           | 148.778,56             | 1.862.819,84   |
| 28/02/2015                        | 223.734,51                         | 33.039,62              | 256.774,13     | 195.159,76                  | 32.574,82              | 227.734,58     | 1.742.616,03           | 149.243,36             | 1.891.859,39   |
| 31/03/2015                        | 1.087.627,48                       | 191.977,18             | 1.279.604,66   | 525.077,64                  | 50.045,02              | 575.122,66     | 2.305.165,87           | 291.175,52             | 2.596.341,39   |
|                                   | 5.304.608,19                       | 680.199,32             | 5.984.807,51   | 3.146.743,52                | 414.225,83             | 3.560.969,35   |                        |                        |                |

Nota: El concepto "Impagados" incluye las operaciones no pagadas a partir de un día hasta su entrada a fallidos.

Note: The term "Arrears" includes the unpaid loans from one day until the day they are considered as default.

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Movimiento Mensual Operaciones Morosas Monthly Delinquencies Report

| Fecha / Date                         | Incorporaciones / Incoming Delinquencies |                        |                     | Recuperaciones / Recoveries |                        |                     | SALDO/ BALANCE         |                        |                | Provisiones / Provisions |
|--------------------------------------|--|------------------------|---------------------|-----------------------------|------------------------|---------------------|------------------------|------------------------|----------------|--------------------------|
|                                      | Principal<br>Principal                   | Intereses<br>Interests | Total<br>Total      | Principal<br>Principal      | Intereses<br>Interests | Total<br>Total      | Principal<br>Principal | Intereses<br>Interests | Total<br>Total | Importe<br>Amount        |
| Saldo anterior /<br>Previous Balance | 1.212.923,57                             | 179.999,57             | 1.392.923,14        | 493.890,84                  | 90.397,31              | 584.288,15          | 719.032,73             | 89.602,26              | 808.634,99     | 1.645.275,16             |
| 31/01/2015                           | 178.612,06                               | 29.874,34              | 208.486,40          | 72.111,82                   | 21.674,01              | 93.785,83           | 825.532,97             | 97.802,59              | 923.335,56     | 2.041.696,53             |
| 28/02/2015                           | 87.461,21                                | 18.937,81              | 106.399,02          | 94.020,27                   | 15.799,50              | 109.819,77          | 818.973,91             | 100.940,90             | 919.914,81     | 2.081.443,28             |
| 31/03/2015                           | 770.091,64                               | 35.634,41              | 805.726,05          | 353.506,97                  | 32.578,10              | 386.085,07          | 1.235.558,58           | 103.997,21             | 1.339.555,79   | 1.957.731,83             |
|                                      | <b>2.249.088,48</b>                      | <b>264.446,13</b>      | <b>2.513.534,61</b> | <b>1.013.529,90</b>         | <b>160.448,92</b>      | <b>1.173.978,82</b> |                        |                        |                |                          |

Nota: El concepto "Morosas" incluye las operaciones impagadas a partir de más noventa días hasta su entrada a fallidos.

Note: The term "Delinquencies" includes the unpaid loans from more than ninety days until the day they are considered as default.



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Movimiento Mensual Fallidos

### Monthly Defaults Report

| Fecha / Date     | Incorporaciones / Incoming Defaults |                                 | Recuperaciones / Recoveries  |                                 | SALDO / BALANCE              |                                 | SALDO INMUEBLES ADJUDICADOS/ BALANCE PROPERTIES |   |                          |                        |                       |      |
|------------------|-------------------------------------|---------------------------------|------------------------------|---------------------------------|------------------------------|---------------------------------|---|---|--------------------------|------------------------|-----------------------|------|
|                  | Activos Susp. Defaulted Ass.        | Rendim. Susp. Defaulted Returns | Activos Susp. Defaulted Ass. | Rendim. Susp. Defaulted Returns | Activos Susp. Defaulted Ass. | Rendim. Susp. Defaulted Returns | Total Total                                     | Valor Adjudicación (1) Repossession Value | Valor Venta Sale Proceed | Deuda Total Total Debt | Resultado (2) Outcome |      |
| Saldo anterior   |                                     |                                 |                              |                                 |                              |                                 |   |   |                          |                        |                       |      |
| Previous Balance | 945.266,66                          | 64.946,17                       | -697,85                      | 0,00                            | 944.568,81                   | 64.946,17                       | 1.009.514,98                                    |   |                          |                        |                       |      |
| 31/01/2015       | 624.901,94                          | 31.329,45                       | 0,00                         | 0,00                            | 1.569.470,75                 | 96.275,62                       | 1.665.746,37                                    | 0,00                                      | 0,00                     | 0,00                   | 0,00                  | 0,00 |
| 28/02/2015       | 247.123,11                          | 12.206,69                       | -248.169,69                  | 0,00                            | 1.568.424,17                 | 108.482,31                      | 1.676.906,48                                    | 0,00                                      | 0,00                     | 0,00                   | 0,00                  | 0,00 |
| 31/03/2015       | 712.114,57                          | 72.807,06                       | -34.217,01                   | 0,00                            | 2.246.321,73                 | 181.289,37                      | 2.427.611,10                                    | 0,00                                      | 0,00                     | 0,00                   | 0,00                  | 0,00 |
|                  | 2.529.406,28                        | 181.289,37                      | -283.084,55                  | 0,00                            |                              |                                 |   |   |                          |                        |                       |      |

(1) Importe Acumulado de los Inmuebles Adjudicados.

Cumulative amount of repossessed properties.

(2) Resultado: Valor Venta menos la Deuda Total de los préstamos con inmuebles vendidos ( Beneficio (+) / Pérdida (-) de las ventas)

Outcome: Sale Proceed less the Total Debt of foreclosed loans with properties sold ( Benefit (+) / Loss (-) on sale)



## Impagados al / Loans in Arrears at 31/03/2015

### Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada

### Classification by Aging. First Overdue Instalment

| Total Impagados / Total Delinquency                      |                      | Importe Impagado / Overdue Amount |   |                     |  |                        |                                |  |  |
|--|----------------------|-----------------------------------|---|---------------------|--|------------------------|--------------------------------|--|--|
| Antigüedad Deuda Aging                                   | Nº de Activos Number | Principal Principal               | Intereses Ordinarios Ordinary Interests | Total Total         | Principal pendiente no vencido Principal Not Due | Deuda Total Total Debt |                                |  |  |
| HASTA 1 MES / Up to 1 month                              | 94                   | 1.011.020,47                      | 175.459,72                              | 1.186.480,19        | 1.856.976,45                                     | 3.043.456,64           |                                |  |  |
| DE 1 A 2 MESES / From 1 to 2 months                      | 49                   | 55.356,03                         | 11.074,14                               | 66.430,17           | 1.326.337,31                                     | 1.392.767,48           |                                |  |  |
| DE 2 A 3 MESES / From 2 to 3 months                      | 2                    | 3.230,79                          | 644,45                                  | 3.875,24            | 97.847,40  | 101.722,64             |                                |  |  |
| DE 3 A 6 MESES / From 3 to 6 months                      | 106                  | 912.788,69                        | 57.287,69                               | 970.076,38          | 3.549.560,64                                     | 4.519.637,02           |                                |  |  |
| DE 6 A 12 MESES / From 6 to 12 months                    | 81                   | 322.769,89                        | 46.709,52                               | 369.479,41          | 4.892.470,59                                     | 5.261.950,00           |                                |  |  |
| DE 12 A 18 MESES / From 12 to 18 months                  | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   |                                |  |  |
| DE 18 A 2 AÑOS / From 18 months to 2 year:               | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   |                                |  |  |
| DE 2 A 3 AÑOS / From 2 to 3 years                        | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   |                                |  |  |
| MAS DE 3 AÑOS / More than 3 years                        | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   |                                |  |  |
| <b>Totales/Totals</b>                                    | <b>332</b>           | <b>2.305.165,87</b>               | <b>291.175,52</b>                       | <b>2.596.341,39</b> | <b>11.723.192,39</b>                             | <b>14.319.533,78</b>   |                                |  |  |
| Impagado con Garantía Real / Mortgage-Backed Delinquency |                      | Importe Impagado / Overdue Amount |   |                     |  |                        |                                |  |  |
| Antigüedad Deuda Aging                                   | Nº de Activos Number | Principal Principal               | Intereses ordinarios Ordinary Interests | Total Total         | Principal pendiente no vencido Principal Not Due | Deuda Total Total Debt | Valor Garantía Appraisal Value | %Deuda / v. Tasación %Debt / Appraisal |  |
| HASTA 1 MES / Up to 1 month                              | 17                   | 9.079,36                          | 1.211,58                                | 10.290,94           | 979.903,14                                       | 990.194,08             | 10.530.421,99                  | 9,40318                                |  |
| DE 1 A 2 MESES / From 1 to 2 months                      | 11                   | 7.579,71                          | 1.476,38                                | 9.056,09            | 328.004,90                                       | 337.060,99             | 3.200.650,16                   | 10,53102                               |  |
| DE 2 A 3 MESES / From 2 to 3 months                      | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   | 0,00                           | 0,00000                                |  |
| DE 3 A 6 MESES / From 3 to 6 months                      | 34                   | 669.913,95                        | 24.405,98                               | 694.319,93          | 2.507.701,93                                     | 3.202.021,86           | 33.756.839,58                  | 9,48555                                |  |
| DE 6 A 12 MESES / From 6 to 12 months                    | 24                   | 101.140,99                        | 16.156,92                               | 117.297,91          | 1.344.954,28                                     | 1.462.252,19           | 13.744.454,97                  | 10,63885                               |  |
| DE 12 A 18 MESES / From 12 to 18 months                  | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   | 0,00                           | 0,00000                                |  |
| DE 18 A 2 AÑOS / From 18 months to 2 year:               | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   | 0,00                           | 0,00000                                |  |
| DE 2 A 3 AÑOS / From 2 to 3 years                        | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   | 0,00                           | 0,00000                                |  |
| MAS DE 3 AÑOS / More than 3 years                        | 0                    | 0,00                              | 0,00                                    | 0,00                | 0,00   | 0,00                   | 0,00                           | 0,00000                                |  |
| <b>Totales/Totals</b>                                    | <b>86</b>            | <b>787.714,01</b>                 | <b>43.250,86</b>                        | <b>830.964,87</b>   | <b>5.160.564,25</b>                              | <b>5.991.529,12</b>    | <b>61.232.366,70</b>           | <b>9,78491</b>                         |  |

Nota: Los intervalos se entenderán excluido el inicio e incluido el final

Note: The intervals exclude the beginning of the period and include the ending



**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

# **INFORMES DE LOS BONOS DE TITULIZACIÓN**

*SECURITISATION BONDS REPORTS*

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Bonos de Titulización Serie A

### Series A Bonds

| Número de Bonos / Number of Bonds: 5160 |   |                          |             |                                     |                     |  |  |                      |  |  |   |  |  |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0337885000   |   |                          |             |                                     |                     |  |  |                      |  |  |   |  |  |
| Fecha Pago<br>Payment Date              | % Tipo Interés<br>Nominal<br>% Nominal Interest<br>Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                      | Amortización Total<br>Total Amortization |  | Principal<br>Devengado<br>Amortización<br>Principal Due | Principal<br>Amortizado<br>Principal<br>Repaid | Déficit Amortización<br>Amortization Deficit |
|   |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 18/03/2015                              | 1,33200 %   | 186,63                   | 149,30      | 963.010,80                          | 0,00                | 7.460,63                                       | 48.584,03                                    | 48,58 %              | 38.496.850,80                            | 250.693.594,80                               | 38.496.850,80   | 38.496.850,80                                  | 0,00   |
| 18/12/2014                              | 1,33100 %   | 210,16                   | 166,03      | 1.084.425,60                        | 0,00                | 6.419,41                                       | 56.044,66                                    | 56,04 %              | 33.124.155,60                            | 289.190.445,60                               | 33.124.155,60   | 33.124.155,60                                  | 0,00   |
| 18/09/2014                              | 1,47300 %   | 267,41                   | 211,25      | 1.379.835,60                        | 0,00                | 8.573,24                                       | 62.464,07                                    | 62,46 %              | 44.237.918,40                            | 322.314.601,20                               | 44.237.918,40   | 44.237.918,40                                  | 0,00   |
| 18/06/2014                              | 1,55300 %   | 329,63                   | 260,41      | 1.700.890,80                        | 0,00                | 12.017,88                                      | 71.037,31                                    | 71,04 %              | 62.012.260,80                            | 366.552.519,60                               | 62.012.260,80   | 62.012.260,80                                  | 0,00   |
| 18/03/2014                              | 1,46700 %   | 460,48                   | 363,78      | 2.376.076,80                        | 0,00                | 16.944,81                                      | 83.055,19                                    | 83,06 %              | 87.435.219,60                            | 428.564.780,40                               | 87.435.219,60   | 87.435.219,60                                  | 0,00   |
| 25/11/2013                              |   |                          |             |                                     |                     |  | 100.000,00                                   |                      |  | 516.000.000,00                               |   |  |  |

**GESTICAIXA**

Fondo/Fund: FONCAIXA PYMES 4, F.T.A.

## Bonos de Titulización Serie B

### Series B Bonds

| Número de Bonos / Number of Bonds: 1290 |   |                          |             |                                     |                     |  |  |                      |  |  |   |  |  |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0337885018   |   |                          |             |                                     |                     |  |  |                      |  |  |   |  |  |
| Fecha Pago<br>Payment Date              | % Tipo Interés<br>Nominal<br>% Nominal Interest<br>Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                      | Amortización Total<br>Total Amortization |  | Principal<br>Devengado<br>Amortización<br>Principal Due | Principal<br>Amortizado<br>Principal<br>Repaid | Déficit Amortización<br>Amortization Deficit |
|   |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 18/03/2015                              | 1,58200 %   | 395,50                   | 316,40      | 510.195,00                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 129.000.000,00                               | 0,00  | 0,00   | 0,00   |
| 18/12/2014                              | 1,58100 %   | 399,64                   | 315,72      | 515.535,60                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 129.000.000,00                               | 0,00  | 0,00   | 0,00   |
| 18/09/2014                              | 1,72300 %   | 440,32                   | 347,85      | 568.012,80                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 129.000.000,00                               | 0,00  | 0,00   | 0,00   |
| 18/06/2014                              | 1,80300 %   | 460,77                   | 364,01      | 594.393,30                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 129.000.000,00                               | 0,00  | 0,00   | 0,00   |
| 18/03/2014                              | 1,71700 %   | 538,95                   | 425,77      | 695.245,50                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 129.000.000,00                               | 0,00  | 0,00   | 0,00   |
| 25/11/2013                              |   |                          |             |                                     |                     |  | 100.000,00                                   |                      |  | 129.000.000,00                               |   |  |  |



## Bonos de Titulización al día / Securitisation Bonds at 31/03/2015

Vida media residual (3) y amortización final estimados según diferentes tasas constantes de amortización anticipada

Average residual life (3) and final maturity according to constant prepayment rates

| <b>TASA AMORTIZACIÓN ANTICIPADA / CPR (2)</b>                    |            |            |            |            |            |            |            |            |  |
|--|------------|------------|------------|------------|------------|------------|------------|------------|--|
| % mensual constante / % constant monthly rate                    | 0.00       | 1.18       | 1.25       | 1.50       | 1.75       | 2.00       | 2.25       | 2.50       |  |
| % anual equivalente / % annual percentage rate                   | 0.00       | 13.32      | 14.01      | 16.59      | 19.09      | 21.53      | 23.90      | 26.20      |  |
| <b>BONOS SERIE A / SERIES A BONDS</b>                            |            |            |            |            |            |            |            |            |  |
| Sin ejercicio amortización opcional/Without optional redemption  |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 2.28       | 1.28       | 1.26       | 1.17       | 1.09       | 1.03       | 0.97       | 0.92       |  |
| Amortización Final / Final maturity                              | 18/09/2020 | 18/12/2017 | 18/09/2017 | 18/09/2017 | 19/06/2017 | 20/03/2017 | 20/03/2017 | 20/03/2017 |  |
| Con ejercicio amortización opcional/With optional redemption (1) |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 2.28       | 1.28       | 1.26       | 1.17       | 1.09       | 1.03       | 0.97       | 0.92       |  |
| Amortización Final / Final maturity                              | 18/09/2020 | 18/12/2017 | 18/09/2017 | 18/09/2017 | 19/06/2017 | 20/03/2017 | 20/03/2017 | 20/03/2017 |  |
| <b>BONOS SERIE B / SERIES B BONDS</b>                            |            |            |            |            |            |            |            |            |  |
| Sin ejercicio amortización opcional/Without optional redemption  |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 11.89      | 4.11       | 4.00       | 3.65       | 3.37       | 3.14       | 2.94       | 2.78       |  |
| Amortización Final / Final maturity                              | 18/03/2043 | 18/03/2021 | 18/12/2020 | 18/06/2020 | 18/03/2020 | 18/09/2019 | 18/06/2019 | 18/03/2019 |  |
| Con ejercicio amortización opcional/With optional redemption (1) |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 8.18       | 3.78       | 3.62       | 3.36       | 3.12       | 2.91       | 2.72       | 2.63       |  |
| Amortización Final / Final maturity                              | 18/06/2024 | 18/06/2019 | 18/03/2019 | 18/12/2018 | 18/09/2018 | 18/06/2018 | 19/03/2018 | 19/03/2018 |  |

(1) Amortización a opción de la Sociedad Gestora, cuando el importe del principal pendiente de amortización de los Préstamos sea inferior al 10% inicial / Optional clean-up call when the amount of the outstanding balance of the securitised loans is less than 10% of the initial outstanding balance.

(2) CPR : Constant Prepayment Rate.

(3) Otros datos utilizados: Tasa Morosidad - 2,6118%, Tasa Recuperación Morosidad - 60,9135%, Tasa Fallidos - 0,6062%, Tasa Recuperación Fallidos - 15,5773%. / Other used information source: Delinquency Rate - 2,6118%, Delinquency Recoveries Rate - 60,9135%, Default Rate - 0,6062% and Default Recoveries Rate - 15,5773%.