

GC FTPYME SABADELL 8, F.T.A.

**BONOS DE TITULIZACION
IMPORTE 1.000.000.000 EUROS
EMISION 22/09/2010
SERIES: A1G, A2G, A3 y B**

*SECURITISATION BONDS
AMOUNT 1.000.000.000 EUROS
CLOSING DATE 22/09/2010
SERIES: A1G, A2G, A3 and B*

**INFORME TRIMESTRAL
CUARTO TRIMESTRE - 2011**

*QUARTERLY REPORT
FOURTH QUARTER - 2011*



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

GC FTPYME SABADELL 8, F.T.A.**Informe Trimestral***Quarterly 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 Prepago / *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*

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|---|
| <p style="text-align: center;">COMUNICACIÓN DE HECHOS RELEVANTES A LA COMISION NACIONAL MERCADO DE VALORES</p> |
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A continuación se detallan los **HECHOS RELEVANTES** comunicados, durante el cuarto trimestre del ejercicio 2011, a la **COMISIÓN NACIONAL DEL MERCADO DE VALORES**:

Referencia: GC FTPYME SABADELL 8, F.T.A.

Barcelona, 13 de Octubre de 2011

Por la presente comunicamos que la Agencia de Calificación “**Standard&Poor’s**”, a fecha 11 de Octubre de 2011, ha bajado la calificación para riesgos a largo plazo de “**A a A-**” y para riesgos a corto plazo de “**A-1 a A-2**”, de **BANCO DE SABADELL, S.A.** entidad cedente de los activos del fondo de titulización de referencia.

Esta bajada de ratings provocará **acciones correctoras** a realizar en los **Contratos de Agente de Pagos, Cuenta Corriente Tesorería y Permuta Financiera**. Estando en conversaciones con la Entidad Cedente y la Agencia de Calificación para concretar la opción, forma y fecha de entrada en vigor de las acciones correctoras.

Referencia: GC FTPYME SABADELL8, F.T.A.

Barcelona, 14 de Diciembre de 2011

Por la presente, comunicamos que la Agencia de Calificación “**Standard & Poor’s**” ha rebajado, según nota de prensa de 13 de Diciembre de 2011, la calificación crediticia de las siguientes Series de Bonos de **GC FTPYME SABADELL 8, F.T.A.**:

- “**Serie A1**”, siendo el rating actual “**A-(sf)**”
- “**Serie A2**”, siendo el rating actual “**A-(sf)**”
- “**Serie A3**”, siendo el rating actual “**A-(sf)**”

Referencia: GC FTPYME SABADELL 8, F.T.A

Barcelona, 19 de Diciembre de 2011

Por la presente comunicamos que la Agencia de Calificación “**Standard & Poor’s**”, a fecha 15 de Diciembre de 2011, **ha bajado la calificación para riesgos a largo plazo de “A-” a “BBB”, de Banco de Sabadell, S.A.**, entidad cedente de los activos del fondo de titulización de referencia.

Esta bajada de rating provocará acciones correctoras a realizar, con un plazo máximo de 60 días naturales, **en el Contrato de la Permuta Financiera, en el Contrato de Agente de Pagos y en el Contrato de Cuenta de Tesorería.**

Referencia: GC FTPYME SABADELL 8, F.T.A

Barcelona, 27 de Diciembre de 2011

Por la presente comunicamos que con fecha 23 de Diciembre de 2011, **GC FTPYME SABADELL 8, F.T.A.** ha formalizado los siguientes contratos: Contrato de Cuenta Corriente de Tesorería, Contrato de Cuenta Corriente de Amortización y Contrato de Agente de Pagos con BBVA para cumplir con los requisitos exigidos por “**Standard & Poor’s**”, debido a la bajada de la calificación de BANCO DE SABADELL para la deuda a largo plazo de “**A-**” a “**BBB**”, a fecha 15 de Diciembre de 2011, y comunicado en hecho relevante del 19 de Diciembre de 2011.

INFORMES CONTABLES
FINANCIAL STATEMENTS

Denominación del Fondo: GC FTPYME SABADELL 8, F.T.A.
 Denominación de la gestora: Gesticaixa, S.G.F.T., S.A.
 Estados agregados: No

Denominación del compartimento:

Periodo: 2º Semestre Ejercicio: 2011

| BALANCE (miles de euros) | | Periodo actual 31/12/2011 | | Periodo anterior 31/12/2010 |
|---|------|-------------------------------------|------|---------------------------------------|
| ACTIVO | | | | |
| A) ACTIVO NO CORRIENTE | 0008 | 548.081 | 1008 | 731.364 |
| I. Activos financieros a largo plazo | 0010 | 548.081 | 1010 | 731.364 |
| 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 | 548.081 | 1200 | 731.364 |
| 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 | 538.659 | 1206 | 731.364 |
| 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 | 9.422 | 1220 | |
| 2.21 Correcciones de valor por deterioro de activos (-) | 0221 | | 1221 | |
| 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 | |
| II. Activos por impuesto diferido | 0250 | | 1250 | |
| III. Otros activos no corrientes | 0260 | | 1260 | |

Denominación del Fondo: GC FTPYME SABADELL 8, F.T.A.
 Denominación de la gestora: Gesticaixa, S.G.F.T., S.A.
 Estados agregados: No

Denominación del compartimento:

Periodo: 2º Semestre Ejercicio: 2011

| BALANCE (miles de euros) | | Periodo actual 31/12/2011 | | Periodo anterior 31/12/2010 |
|--|------|------------------------------|------|--------------------------------|
| B) ACTIVO CORRIENTE | 0270 | 443.146 | 1270 | 369.934 |
| IV. Activos no corrientes mantenidos para la venta | 0280 | | 1280 | |
| V. Activos financieros a corto plazo | 0290 | 157.555 | 1290 | 183.861 |
| 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 | 157.555 | 1400 | 183.861 |
| 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 | 152.679 | 1406 | 183.014 |
| 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 | 6.379 | 1420 | 276 |
| 3.21 Correcciones de valor por deterioro de activos (-) | 0421 | -2.743 | 1421 | -51 |
| 3.22 Intereses y gastos devengados no vencidos | 0422 | 721 | 1422 | 622 |
| 3.23 Ajustes por operaciones de cobertura | 0423 | | 1423 | |
| 3.24 Intereses vencidos e impagados | 0424 | 519 | 1424 | |
| 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 | |
| VI. Ajustes por periodificaciones | 0450 | | 1450 | |
| 1. Comisiones | 0451 | | 1451 | |
| 2. Otros | 0452 | | 1452 | |
| VII. Efectivo y otros activos líquidos equivalentes | 0460 | 285.591 | 1460 | 186.073 |
| 1. Tesorería | 0461 | 285.591 | 1461 | 186.073 |
| 2. Otros activos líquidos equivalentes | 0462 | | 1462 | |
| TOTAL ACTIVO | 0500 | 991.227 | 1500 | 1.101.298 |

Denominación del Fondo: GC FTPYME SABADELL 8, F.T.A.
 Denominación de la gestora: Gesticaixa, S.G.F.T., S.A.
 Estados agregados: No

Denominación del compartimento:

Periodo: 2º Semestre Ejercicio: 2011

| BALANCE (miles de euros) | | Periodo actual 31/12/2011 | | Periodo anterior 31/12/2010 |
|--|------|------------------------------|------|--------------------------------|
| PASIVO | | | | |
| A) PASIVO NO CORRIENTE | 0650 | 852.075 | 1650 | 912.839 |
| I. Provisiones a largo plazo | 0660 | | 1660 | |
| II. Pasivos financieros a largo plazo | 0700 | 852.075 | 1700 | 912.839 |
| 1. Obligaciones y otros valores negociables | 0710 | 756.046 | 1710 | 818.612 |
| 1.1 Series no subordinadas | 0711 | 556.046 | 1711 | 618.612 |
| 1.2 Series subordinadas | 0712 | 200.000 | 1712 | 200.000 |
| 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 | 91.236 | 1720 | 92.844 |
| 2.1 Préstamo subordinado | 0721 | 92.400 | 1721 | 94.000 |
| 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 | -1.164 | 1724 | -1.156 |
| 2.5 Intereses y gastos devengados no vencidos | 0725 | | 1725 | |
| 2.6 Ajustes por operaciones de cobertura | 0726 | | 1726 | |
| 3. Derivados | 0730 | 4.793 | 1730 | 1.383 |
| 3.1 Derivados de cobertura | 0731 | 4.793 | 1731 | 1.383 |
| 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 | |
| III. Pasivos por impuesto diferido | 0750 | | 1750 | |
| B) PASIVO CORRIENTE | 0760 | 143.945 | 1760 | 189.842 |
| IV. Pasivos vinculados con activos no corrientes mantenidos para la venta | 0770 | | 1770 | |
| V. Provisiones a corto plazo | 0780 | | 1780 | |
| VI. Pasivos financieros a corto plazo | 0800 | 143.921 | 1800 | 189.807 |
| 1. Acreedores y otras cuentas a pagar | 0810 | -11.204 | 1810 | 7 |
| 2. Obligaciones y otros valores negociables | 0820 | 153.938 | 1820 | 187.920 |
| 2.1 Series no subordinadas | 0821 | 148.504 | 1821 | 181.388 |
| 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 | 5.434 | 1824 | 6.532 |
| 2.5 Ajustes por operaciones de cobertura | 0825 | | 1825 | |
| 2.6 Intereses vencidos e impagados | 0826 | | 1826 | |
| 3. Deudas con entidades de crédito | 0830 | 470 | 1830 | 515 |
| 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 | -13 | 1834 | |
| 3.5 Intereses y gastos devengados no vencidos | 0835 | 483 | 1835 | 515 |
| 3.6 Ajustes por operaciones de cobertura | 0836 | | 1836 | |
| 3.7 Intereses vencidos e impagados | 0837 | | 1837 | |
| 4. Derivados | 0840 | 717 | 1840 | 1.365 |
| 4.1 Derivados de cobertura | 0841 | 717 | 1841 | 1.365 |
| 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 | |
| VII. Ajustes por periodificaciones | 0900 | 24 | 1900 | 35 |
| 1. Comisiones | 0910 | 24 | 1910 | 35 |
| 1.1 Comisión sociedad gestora | 0911 | 24 | 1911 | 35 |
| 1.2 Comisión administrador | 0912 | 143 | 1912 | 26 |
| 1.3 Comisión agente financiero/pagos | 0913 | | 1913 | |
| 1.4 Comisión variable - resultados realizados | 0914 | | 1914 | |
| 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 | -143 | 1917 | -26 |
| 1.8 Otras comisiones | 0918 | | 1918 | |
| 2. Otros | 0920 | | 1920 | |
| C) AJUSTES REPERCUTIDOS EN BALANCE DE INGRESOS Y GASTOS RECONOCIDOS | 0930 | -4.793 | 1930 | -1.383 |
| VIII. Activos financieros disponibles para la venta | 0940 | | 1940 | |
| IX. Coberturas de flujos de efectivo | 0950 | -4.793 | 1950 | -1.383 |
| X. Otros ingresos/ganancias y gastos/pérdidas reconocidos | 0960 | | 1960 | |
| XI. Gastos de constitución en transición | 0970 | | 1970 | |
| TOTAL PASIVO | 1000 | 991.227 | 2000 | 1.101.298 |

Denominación del Fondo: GC FTPYME SABADELL 8, F.T.A.
 Denominación de la gestora: Gesticaixa, S.G.F.T., S.A.
 Estados agregados: No

Denominación del compartimento:

Periodo: 2º Semestre Ejercicio: 2011

| CUENTA DE PÉRDIDAS Y GANANCIAS (miles de euros) | | P. corriente actual (2º semestre) | | P. corriente anterior (2º semestre) | | Acumulado actual 31/12/2011 | | Acumulado anterior 31/12/2010 |
|--|-------------|-----------------------------------|-------------|-------------------------------------|-------------|-----------------------------|-------------|-------------------------------|
| 1. Intereses y rendimientos asimilados | 0100 | 15.809 | 1100 | 9.972 | 2100 | 32.837 | 3100 | 9.972 |
| 1.1 Valores representativos de deuda | 0110 | | 1110 | | 2110 | | 3110 | |
| 1.2 Derechos de crédito | 0120 | 13.812 | 1120 | 9.612 | 2120 | 29.752 | 3120 | 9.612 |
| 1.3 Otros activos financieros | 0130 | 1.997 | 1130 | 360 | 2130 | 3.085 | 3130 | 360 |
| 2. Intereses y cargas asimilados | 0200 | -15.054 | 1200 | -7.045 | 2200 | -28.187 | 3200 | -7.045 |
| 2.1 Obligaciones y otros valores negociables | 0210 | -13.840 | 1210 | -6.530 | 2210 | -25.975 | 3210 | -6.530 |
| 2.2 Deudas con entidades de crédito | 0220 | -1.214 | 1220 | -515 | 2220 | -2.212 | 3220 | -515 |
| 2.3 Otros pasivos financieros | 0230 | | 1230 | | 2230 | | 3230 | |
| 3. Resultado de operaciones de cobertura de flujos de efectivo (neto) | 0240 | 2.082 | 1240 | -1.365 | 2240 | 996 | 3240 | -1.365 |
| A) MARGEN DE INTERESES | 0250 | 2.837 | 1250 | 1.562 | 2250 | 5.646 | 3250 | 1.562 |
| 4. Resultado de operaciones financieras (neto) | 0300 | | 1300 | | 2300 | | 3300 | |
| 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 | |
| 5. Diferencias de cambio (neto) | 0400 | | 1400 | | 2400 | | 3400 | |
| 6. Otros ingresos de explotación | 0500 | | 1500 | | 2500 | | 3500 | |
| 7. Otros gastos de explotación | 0600 | 792 | 1600 | -2.692 | 2600 | -1.076 | 3600 | -2.692 |
| 7.1 Servicios exteriores | 0610 | -43 | 1610 | -2.630 | 2610 | -93 | 3610 | -2.630 |
| 7.1.1 Servicios de profesionales independientes | 0611 | -43 | 1611 | -2.630 | 2611 | -93 | 3611 | -2.630 |
| 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 | 835 | 1630 | -62 | 2630 | -983 | 3630 | -62 |
| 7.3.1 Comisión de sociedad gestora | 0631 | -60 | 1631 | -36 | 2631 | -121 | 3631 | -36 |
| 7.3.2 Comisión administrador | 0632 | -381 | 1632 | -26 | 2632 | -568 | 3632 | -26 |
| 7.3.3 Comisión del agente financiero/pagos | 0633 | -1 | 1633 | | 2633 | -3 | 3633 | |
| 7.3.4 Comisión variable - resultados realizados | 0634 | 1.277 | 1634 | | 2634 | -291 | 3634 | |
| 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 | |
| 8. Deterioro de activos financieros (neto) | 0700 | -3.629 | 1700 | -51 | 2700 | -4.570 | 3700 | -51 |
| 8.1 Deterioro neto de valores representativos de deuda | 0710 | | 1710 | | 2710 | | 3710 | |
| 8.2 Deterioro neto de derechos de crédito | 0720 | -3.629 | 1720 | -51 | 2720 | -4.570 | 3720 | -51 |
| 8.3 Deterioro neto de derivados | 0730 | | 1730 | | 2730 | | 3730 | |
| 8.4 Deterioro neto de otros activos financieros | 0740 | | 1740 | | 2740 | | 3740 | |
| 9. Dotaciones a provisiones (neto) | 0750 | | 1750 | | 2750 | | 3750 | |
| 10. Ganancias (pérdidas) de activos no corrientes en venta | 0800 | | 1800 | | 2800 | | 3800 | |
| 11. Repercusión de pérdidas (ganancias) | 0850 | | 1850 | 1.181 | 2850 | | 3850 | 1.181 |
| B) RESULTADO ANTES DE IMPUESTOS | 0900 | 0 | 1900 | 0 | 2900 | 0 | 3900 | 0 |
| 12. Impuesto sobre beneficios | 0950 | | 1950 | | 2950 | | 3950 | |
| C) RESULTADO DEL PERIODO | 3000 | 0 | 4000 | 0 | 5000 | 0 | 6000 | 0 |

**ORIGEN Y APLICACIÓN DE FONDOS DISPONIBLES A FECHA DE PAGO DE
20 DE OCTUBRE DE 2011**

AVAILABLE FUNDS SOURCE AND APPLICATION AT PAYMENT DATE OF 20th OCTOBER 2011

CUENTA DE TESORERÍA / TREASURY ACCOUNT

1/ Origen de Fondos / Funds Source:

| | | |
|---------------------------------------|----------------------|-----------------------------|
| ▪ Cuenta Tesorería / Treasury Account | 13/10/2011 | 146.164.485,51 |
| – Fondo de Reserva / Reserve Fund | 90.000.000,00 | |
| | | Total 146.164.485,51 |

2/ Aplicación de Fondos / Funds Application:

| | | |
|--|-------------------|-----------------------------|
| ▪ Gastos Ordinarios y Extraordinarios / Ordinary and Extraordinary Expenses | | 0,00 |
| ▪ Comisión Gestora / Management Company Fee | | 30.299,05 |
| ▪ Comisión Agencia de Pagos / Paying Agent Fee | | 705,07 |
| ▪ Intereses netos Swap / Interests Swap (net paid) | | -1.237.048,30 |
| ▪ Intereses Impagados Bonos A / Unpaid Series A Bond Interest | | 0,00 |
| ▪ Reembolso Aval / Repayment State Guarantee | | 0,00 |
| ▪ Intereses de los Bonos A1(G) / Series A1(G) Bond Interests | | 1.284.125,00 |
| ▪ Intereses de los Bonos A2(G) / Series A2(G) Bond Interests | | 2.948.127,00 |
| ▪ Intereses de los Bonos A3 / Series A3 Bond Interests | | 1.229.936,00 |
| ▪ Intereses de los Bonos B / Series B Bond Interests | | 1.588.540,00 |
| ▪ Fondos Disponibles Amortización / Amount for Available Funds Amortisation | | 27.368.229,11 |
| ▪ Amortización de los Bonos A1(G) / Series A1(G) Bond Amortisation | | 18.245.475,00 |
| ▪ Amortización de los Bonos A2(G) / Series A2(G) Bond Amortisation | | 0,00 |
| ▪ Amortización de los Bonos A3 / Series A3 Bond Amortisation | | 0,00 |
| ▪ Amortización de los Bonos B / Series B Bond Amortisation | | 0,00 |
| ▪ Intereses Serie B por postergamiento / Deferred Series B Bond Interests | | 0,00 |
| ▪ Dotación Fondo de Reserva / Replenishment of the Reserve Fund | | 90.000.000,00 |
| ▪ Intereses Préstamo Fondo de Reserva / Interest on Reserve Fund Loan | | 599.840,00 |
| ▪ Amortización Préstamo Fondo de Reserva / Reserve Fund Loan Repayment | | 0,00 |
| ▪ Gastos Resolución Swap / Termination Swap Expenses | | 0,00 |
| ▪ Intereses Devengados Préstamo Gastos de Constitución / Interests on Start-up Loan | | 16.995,47 |
| ▪ Amortización Préstamo Gastos de Constitución / Start-up Loan Repayment | | 150.000,00 |
| ▪ Comisión Administración / Servicing Fee | | 194.573,43 |
| ▪ Comisión Intermediación Financiera Pendiente de Pago Outstanding Financial Intermediation Fee | 20/07/2011 | 0,00 |
| ▪ Comisión Intermediación Financiera Pagada a Cuenta Paid Financial Intermediation Fee | 20/10/2011 | 0,00 |
| | | Total 142.419.796,83 |

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

| | | |
|--|----------------------|----------------------------|
| ▪ Saldo Cuenta Tesorería después de Aplicación Fondos / Treasury Account Balance after Application | | |
| – Fondo de Reserva / Reserve Fund | 90.000.000,00 | |
| | | Total 93.744.688,68 |

CONTROL FONDO RESERVA/ RESERVE FUND CONTROL

| | | |
|---|-------------------|----------------------|
| ▪ Fondo Reserva Inicial / <i>Initial Reserve Fund</i> | 17/09/2010 | 90.000.000,00 |
| ▪ Fondo Reserva Mínimo / <i>Minimum Reserve Fund</i> | | 45.000.000,00 |
| ▪ Fondo Reserva Requerido / <i>Required Reserve Fund</i> | 20/10/2011 | 90.000.000,00 |
| ▪ Fondo Reserva Actual / <i>Current Reserve Fund</i> | 20/10/2011 | 90.000.000,00 |

CUENTA DE AMORTIZACIÓN / AMORTISATION ACCOUNT**1/ Origen de Fondos / Funds Source:**

| | | |
|---|-------------------|-----------------------|
| ▪ Saldo Cuenta Amortización a / Amortisation Account at | 13/10/2011 | 115.807.193,92 |
| ▪ Fondo de Amortización Principal / Amortisation Principal Funding | | 27.368.229,11 |
| | Total | 143.175.423,03 |

2/ Aplicación de Fondos / Funds Application:**0,00****3/ Situación de la Cuenta de Amortización / Amortisation Account Analysis:**

| | | |
|---|--|-----------------------|
| ▪ Saldo Cuenta Amortización después de Aplicación Fondos | | |
| <i>Amortisation Account Balance after Application</i> | | 143.175.423,03 |



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

INFORMES DE LA CARTERA DE PRÉSTAMOS

LOAN PORTFOLIO REPORTS

CLASIFICACIÓN DE LA CARTERA

CLASSIFICATION OF THE PORTFOLIO

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Fecha Formalización / Classification by Arrangement Date

| Intervalo Fechas Formalización Arrangement Date Intervals | 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 |
| Del 01/01/1999 al 30/06/1999 | 3 | 596.712,47 | 0,09340 | 2,518501 | 0,518501 | 2,300000 | 2,900000 | 27,883951 | 27/04/2014 |
| Del 01/07/1999 al 31/12/1999 | 4 | 223.687,41 | 0,12453 | 3,252474 | 0,715736 | 2,810000 | 3,750000 | 29,019335 | 01/06/2014 |
| Del 01/01/2000 al 30/06/2000 | 4 | 1.779.899,90 | 0,12453 | 2,617190 | 0,891900 | 2,125000 | 3,750000 | 74,451630 | 15/03/2018 |
| Del 01/07/2000 al 31/12/2000 | 6 | 1.875.854,78 | 0,18680 | 2,653669 | 0,647870 | 2,225000 | 3,750000 | 36,279562 | 08/01/2015 |
| Del 01/01/2001 al 30/06/2001 | 10 | 3.492.178,90 | 0,31133 | 3,170423 | 0,764563 | 2,500000 | 4,000000 | 74,405731 | 13/03/2018 |
| Del 01/07/2001 al 31/12/2001 | 8 | 1.688.761,00 | 0,24907 | 3,507438 | 0,893562 | 2,250000 | 5,000000 | 65,579614 | 18/06/2017 |
| Del 01/01/2002 al 30/06/2002 | 5 | 777.552,98 | 0,15567 | 3,836315 | 1,189730 | 3,000000 | 4,300000 | 60,632505 | 18/01/2017 |
| Del 01/07/2002 al 31/12/2002 | 1 | 172.794,40 | 0,03113 | 2,034000 | 0,500000 | 2,034000 | 2,034000 | 36,008214 | 31/12/2014 |
| Del 01/01/2003 al 30/06/2003 | 6 | 909.236,44 | 0,18680 | 3,329965 | 1,299254 | 2,276000 | 4,000000 | 62,274045 | 09/03/2017 |
| Del 01/07/2003 al 31/12/2003 | 4 | 1.017.358,40 | 0,12453 | 2,867654 | 0,964351 | 2,644000 | 3,750000 | 170,941935 | 30/03/2026 |
| Del 01/01/2004 al 30/06/2004 | 2 | 503.854,33 | 0,06227 | 2,720294 | 0,665142 | 2,524000 | 2,750000 | 138,344872 | 11/07/2023 |
| Del 01/07/2004 al 31/12/2004 | 4 | 1.356.288,90 | 0,12453 | 2,941892 | 0,656513 | 2,802000 | 3,250000 | 131,240434 | 07/12/2022 |
| Del 01/01/2005 al 30/06/2005 | 6 | 1.635.595,33 | 0,18680 | 3,146548 | 1,082205 | 2,750000 | 4,050000 | 189,077188 | 03/10/2027 |
| Del 01/07/2005 al 31/12/2005 | 16 | 10.112.966,39 | 0,49813 | 2,976467 | 0,860588 | 2,500000 | 3,360000 | 121,766134 | 22/02/2022 |
| Del 01/01/2006 al 30/06/2006 | 24 | 15.615.961,57 | 0,74720 | 3,280715 | 0,638474 | 2,750000 | 4,000000 | 116,867556 | 26/09/2021 |
| Del 01/07/2006 al 31/12/2006 | 23 | 11.994.078,35 | 0,71606 | 3,515039 | 1,165911 | 1,991000 | 4,680000 | 102,074442 | 02/07/2020 |
| Del 01/01/2007 al 30/06/2007 | 16 | 10.640.142,80 | 0,49813 | 2,981415 | 0,607661 | 1,880000 | 6,750000 | 119,266866 | 08/12/2021 |
| Del 01/07/2007 al 31/12/2007 | 31 | 16.920.096,26 | 0,96513 | 3,493422 | 0,654768 | 2,241000 | 7,250000 | 133,392461 | 11/02/2023 |
| Del 01/01/2008 al 30/06/2008 | 90 | 41.387.852,72 | 2,80199 | 3,579503 | 0,963264 | 1,900000 | 5,410000 | 139,374967 | 12/08/2023 |
| Del 01/07/2008 al 31/12/2008 | 165 | 88.212.043,70 | 5,13699 | 3,717415 | 1,324603 | 2,069000 | 6,300000 | 127,213457 | 07/08/2022 |
| Del 01/01/2009 al 30/06/2009 | 1.142 | 244.083.910,80 | 35,55417 | 3,935870 | 1,589841 | 1,490000 | 9,000000 | 85,519881 | 15/02/2019 |
| Del 01/07/2009 al 31/12/2009 | 1.433 | 219.894.708,79 | 44,61395 | 3,773723 | 1,341840 | 1,490000 | 9,500000 | 64,041313 | 02/05/2017 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Fecha Formalización / Classification by Arrangement Date

| Intervalo Fechas Formalización Arrangement Date Intervals | 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 |
| Del 01/01/2010 al 30/06/2010 | 209 | 6,50685 | 25.360.699,03 | 3,62165 | 3,687209 | 1,660580 | 1,591000 | 7,500000 | 47,155505 | 05/12/2015 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | 2.896,68 | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | 9.000.000,00 | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 |

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.



Cartera de Operaciones Titulizadas al día 31/12/2011 Loan Portfolio at 31/12/2011 Clasificación por Tipo de Empresa / Classification by Firm Type

| Tipo de Empresa Firm Type | 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 Maximum | Meses Months | Fecha Date |
| PYME | 332 | 10,33624 | 33.588.295,73 | 4,79660 | 3,757292 | 1,182887 | 1,490000 | 9,500000 | 107,061439 | 01/12/2020 |
| NO PYME | 2.880 | 89,66376 | 666.663.939,92 | 95,20340 | 3,745296 | 1,359060 | 1,490000 | 8,500000 | 88,182853 | 07/05/2019 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | | | 218.011,28 | 4,597220 | 1,059675 | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | | | 2.896,68 | 1,490000 | 0,000000 | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | | | 9.000.000,00 | 9,500000 | 6,087000 | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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

| Intervalo del Tipo Interest Rate Intervals | 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 |
| 01.00 01.49 | 141 | 4,38979 | 26.364.038,19 | 3,76493 | 1,490299 | 0,000000 | 1,490000 | 1,494000 | 51,146809 | 04/04/2016 |
| 01.50 01.99 | 17 | 0,52927 | 8.156.549,85 | 1,16480 | 1,837880 | 0,291524 | 1,500000 | 1,991000 | 87,835468 | 26/04/2019 |
| 02.00 02.49 | 109 | 3,39352 | 24.813.721,64 | 3,54354 | 2,283620 | 0,482560 | 2,017000 | 2,496000 | 80,011696 | 31/08/2018 |
| 02.50 02.99 | 90 | 2,80199 | 55.114.458,59 | 7,87066 | 2,756773 | 0,818414 | 2,500000 | 2,975000 | 107,741913 | 22/12/2020 |
| 03.00 03.49 | 238 | 7,40971 | 135.657.332,36 | 19,37264 | 3,211965 | 1,191924 | 3,000000 | 3,495000 | 106,180118 | 04/11/2020 |
| 03.50 03.99 | 588 | 18,30635 | 174.306.121,78 | 24,89191 | 3,728542 | 1,573747 | 3,500000 | 3,998000 | 91,943128 | 29/08/2019 |
| 04.00 04.49 | 676 | 21,04608 | 176.694.653,48 | 25,23300 | 4,176007 | 1,674936 | 4,000000 | 4,484000 | 90,235110 | 08/07/2019 |
| 04.50 04.99 | 250 | 7,78331 | 45.187.259,87 | 6,45300 | 4,644961 | 2,009724 | 4,500000 | 4,985000 | 85,742540 | 21/02/2019 |
| 05.00 05.49 | 145 | 4,51432 | 14.129.004,57 | 2,01770 | 5,210054 | 1,416952 | 5,000000 | 5,487000 | 68,795654 | 23/09/2017 |
| 05.50 05.99 | 223 | 6,94271 | 15.472.406,89 | 2,20955 | 5,659457 | 1,174859 | 5,500000 | 5,973000 | 43,989055 | 30/08/2015 |
| 06.00 06.49 | 150 | 4,66999 | 6.691.823,29 | 0,95563 | 6,244520 | 1,362990 | 6,000000 | 6,487000 | 24,323715 | 09/01/2014 |
| 06.50 06.99 | 217 | 6,75592 | 7.947.978,54 | 1,13502 | 6,653634 | 1,022513 | 6,500000 | 6,941000 | 17,867058 | 26/06/2013 |
| 07.00 07.49 | 308 | 9,58904 | 7.864.889,90 | 1,12315 | 7,203762 | 0,757021 | 7,000000 | 7,375000 | 17,527181 | 16/06/2013 |
| 07.50 07.99 | 50 | 1,55666 | 1.551.269,64 | 0,22153 | 7,556187 | 1,153489 | 7,500000 | 7,875000 | 24,901326 | 26/01/2014 |
| 08.00 08.49 | 5 | 0,15567 | 166.341,06 | 0,02375 | 8,148775 | 2,087004 | 8,000000 | 8,375000 | 44,664555 | 20/09/2015 |
| 08.50 08.99 | 3 | 0,09340 | 81.194,48 | 0,01160 | 8,500000 | 0,000000 | 8,500000 | 8,500000 | 52,603632 | 19/05/2016 |
| 09.00 09.49 | 1 | 0,03113 | 25.052,77 | 0,00358 | 9,000000 | 0,000000 | 9,000000 | 9,000000 | 17,971253 | 29/06/2013 |



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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

| Intervalo del Tipo Interest Rate Intervals | 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 |
| 09.50 09.99 | 1 | 0,03113 | 28.138,75 | 0,00402 | 9,500000 | 0,000000 | 9,500000 | 9,500000 | 36,008214 | 31/12/2014 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | 2.896,68 | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | 9.000.000,00 | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | 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 | |
| 0,00 | 49,999.99 | 1.450 | 45,14321 | 36.546.419,27 | 5,21904 | 5,166310 | 0,943295 | 1,490000 | 9,500000 | 26,567993 | 18/03/2014 |
| 50,000.00 | 99,999.99 | 564 | 17,55915 | 40.258.507,43 | 5,74914 | 4,255242 | 1,122573 | 1,490000 | 7,875000 | 51,497773 | 15/04/2016 |
| 100,000.00 | 149,999.99 | 247 | 7,68991 | 30.054.868,36 | 4,29201 | 4,152299 | 1,215463 | 1,490000 | 7,537000 | 65,009164 | 31/05/2017 |
| 150,000.00 | 199,999.99 | 154 | 4,79452 | 26.475.217,29 | 3,78081 | 3,828169 | 1,284490 | 1,490000 | 6,250000 | 80,607905 | 18/09/2018 |
| 200,000.00 | 249,999.99 | 126 | 3,92279 | 28.721.578,86 | 4,10160 | 3,767243 | 1,255214 | 1,490000 | 6,618000 | 94,322686 | 09/11/2019 |
| 250,000.00 | 299,999.99 | 111 | 3,45579 | 30.245.689,50 | 4,31926 | 3,616167 | 1,224846 | 1,490000 | 6,352000 | 95,954234 | 29/12/2019 |
| 300,000.00 | 349,999.99 | 97 | 3,01993 | 31.299.420,60 | 4,46974 | 3,545265 | 1,329175 | 1,490000 | 6,279000 | 92,256648 | 08/09/2019 |
| 350,000.00 | 399,999.99 | 60 | 1,86800 | 22.336.901,54 | 3,18984 | 3,770218 | 1,503559 | 1,490000 | 5,125000 | 106,082669 | 01/11/2020 |
| 400,000.00 | 449,999.99 | 57 | 1,77460 | 24.022.971,40 | 3,43062 | 3,505349 | 1,291185 | 1,490000 | 4,750000 | 97,546449 | 16/02/2020 |
| 450,000.00 | 499,999.99 | 44 | 1,36986 | 21.026.881,17 | 3,00276 | 3,541870 | 1,236172 | 1,490000 | 5,315000 | 84,860552 | 25/01/2019 |
| 500,000.00 | 549,999.99 | 36 | 1,12080 | 18.844.742,89 | 2,69114 | 3,424585 | 1,122414 | 1,490000 | 5,540000 | 92,864462 | 26/09/2019 |
| 550,000.00 | 599,999.99 | 22 | 0,68493 | 12.780.798,21 | 1,82517 | 3,555772 | 1,497259 | 1,490000 | 4,964000 | 89,297217 | 09/06/2019 |
| 600,000.00 | 649,999.99 | 28 | 0,87173 | 17.579.960,48 | 2,51052 | 3,492001 | 1,480924 | 1,490000 | 6,750000 | 90,603379 | 19/07/2019 |
| 650,000.00 | 699,999.99 | 20 | 0,62267 | 13.470.315,90 | 1,92364 | 3,406327 | 1,143631 | 1,494000 | 4,875000 | 94,341364 | 10/11/2019 |
| 700,000.00 | 749,999.99 | 18 | 0,56040 | 13.105.685,03 | 1,87157 | 3,826666 | 1,562759 | 1,500000 | 4,565000 | 85,574919 | 16/02/2019 |
| 750,000.00 | 799,999.99 | 13 | 0,40473 | 10.047.320,49 | 1,43481 | 3,590724 | 1,432914 | 2,482000 | 4,500000 | 141,762417 | 23/10/2023 |
| 800,000.00 | 849,999.99 | 10 | 0,31133 | 8.156.312,99 | 1,16477 | 3,191393 | 1,120717 | 2,017000 | 4,086000 | 116,417394 | 12/09/2021 |
| 850,000.00 | 899,999.99 | 8 | 0,24907 | 7.062.895,83 | 1,00862 | 3,385700 | 0,963558 | 2,417000 | 4,250000 | 155,192145 | 05/12/2024 |
| 900,000.00 | 949,999.99 | 7 | 0,21793 | 6.510.136,72 | 0,92968 | 3,533057 | 1,514286 | 3,000000 | 4,600000 | 80,992859 | 30/09/2018 |
| 950,000.00 | 999,999.99 | 10 | 0,31133 | 9.763.658,78 | 1,39431 | 3,724068 | 1,458095 | 2,225000 | 5,597000 | 80,475950 | 14/09/2018 |
| 1,000,000.00 | 1,049,999.99 | 6 | 0,18680 | 6.150.407,02 | 0,87831 | 3,887530 | 1,255147 | 2,170000 | 7,250000 | 102,089360 | 03/07/2020 |
| 1,050,000.00 | 1,099,999.99 | 6 | 0,18680 | 6.396.093,99 | 0,91340 | 3,335579 | 1,269475 | 1,991000 | 4,647000 | 153,953323 | 28/10/2024 |
| 1,100,000.00 | 1,149,999.99 | 6 | 0,18680 | 6.739.232,40 | 0,96240 | 3,671171 | 1,510515 | 3,425000 | 3,924000 | 85,413803 | 11/02/2019 |
| 1,150,000.00 | 1,199,999.99 | 7 | 0,21793 | 8.266.241,13 | 1,18047 | 3,931331 | 1,664856 | 2,900000 | 4,500000 | 132,732300 | 22/01/2023 |
| 1,200,000.00 | 1,249,999.99 | 5 | 0,15567 | 6.080.070,04 | 0,86827 | 3,704440 | 1,428153 | 3,250000 | 4,317000 | 99,966506 | 29/04/2020 |
| 1,250,000.00 | 1,299,999.99 | 9 | 0,28020 | 11.522.702,27 | 1,64551 | 3,680559 | 1,547185 | 2,815000 | 5,586000 | 107,481488 | 14/12/2020 |
| 1,300,000.00 | 1,349,999.99 | 3 | 0,09340 | 3.978.247,17 | 0,56812 | 3,128276 | 0,913425 | 2,560000 | 3,836000 | 105,652119 | 19/10/2020 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | | 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 | |
| 1,350,000.00 | 1,399,999.99 | 4 | 0,12453 | 5.470.579,74 | 0,78123 | 3,249682 | 1,334779 | 2,191000 | 4,163000 | 66,087105 | 03/07/2017 |
| 1,400,000.00 | 1,449,999.99 | 5 | 0,15567 | 7.096.986,63 | 1,01349 | 3,507851 | 1,328409 | 2,897000 | 4,250000 | 98,315493 | 10/03/2020 |
| 1,450,000.00 | 1,499,999.99 | 2 | 0,06227 | 2.940.561,08 | 0,41993 | 3,887275 | 1,754958 | 3,084000 | 4,680000 | 53,228882 | 07/06/2016 |
| 1,500,000.00 | 1,549,999.99 | 5 | 0,15567 | 7.602.175,39 | 1,08563 | 4,026727 | 1,845323 | 2,894000 | 5,183000 | 66,514154 | 16/07/2017 |
| 1,550,000.00 | 1,599,999.99 | 4 | 0,12453 | 6.321.508,70 | 0,90275 | 4,038047 | 2,152221 | 3,044000 | 4,829000 | 112,156902 | 05/05/2021 |
| 1,600,000.00 | 1,649,999.99 | 4 | 0,12453 | 6.508.710,73 | 0,92948 | 4,035813 | 1,614226 | 3,560000 | 4,250000 | 111,268359 | 08/04/2021 |
| 1,650,000.00 | 1,699,999.99 | 1 | 0,03113 | 1.695.119,13 | 0,24207 | 4,147000 | 2,000000 | 4,147000 | 4,147000 | 149,979466 | 30/06/2024 |
| 1,700,000.00 | 1,749,999.99 | 2 | 0,06227 | 3.448.384,70 | 0,49245 | 3,922630 | 1,181536 | 3,847000 | 4,000000 | 123,152061 | 05/04/2022 |
| 1,750,000.00 | 1,799,999.99 | 2 | 0,06227 | 3.574.842,85 | 0,51051 | 3,648490 | 0,949999 | 3,047000 | 4,250000 | 138,464057 | 15/07/2023 |
| 1,850,000.00 | 1,899,999.99 | 1 | 0,03113 | 1.850.000,00 | 0,26419 | 3,267000 | 1,750000 | 3,267000 | 3,267000 | 37,026694 | 31/01/2015 |
| 1,900,000.00 | 1,949,999.99 | 3 | 0,09340 | 5.808.450,19 | 0,82948 | 2,568465 | 0,700940 | 1,985000 | 2,975000 | 112,016910 | 01/05/2021 |
| 1,950,000.00 | 1,999,999.99 | 1 | 0,03113 | 1.996.313,15 | 0,28508 | 4,250000 | 1,150000 | 4,250000 | 4,250000 | 138,973306 | 31/07/2023 |
| 2,000,000.00 | 2,049,999.99 | 7 | 0,21793 | 14.131.345,85 | 2,01804 | 3,418796 | 1,113497 | 1,880000 | 4,250000 | 125,651506 | 20/06/2022 |
| 2,100,000.00 | 2,149,999.99 | 2 | 0,06227 | 4.283.637,68 | 0,61173 | 3,207578 | 0,999083 | 3,165000 | 3,250000 | 149,083573 | 02/06/2024 |
| 2,150,000.00 | 2,199,999.99 | 1 | 0,03113 | 2.172.462,89 | 0,31024 | 4,250000 | 2,750000 | 4,250000 | 4,250000 | 112,985626 | 31/05/2021 |
| 2,200,000.00 | 2,249,999.99 | 3 | 0,09340 | 6.645.101,80 | 0,94896 | 4,107966 | 1,747922 | 3,683000 | 4,397000 | 98,320866 | 10/03/2020 |
| 2,250,000.00 | 2,299,999.99 | 3 | 0,09340 | 6.832.315,77 | 0,97569 | 3,306350 | 1,086573 | 3,000000 | 3,500000 | 111,060178 | 02/04/2021 |
| 2,300,000.00 | 2,349,999.99 | 1 | 0,03113 | 2.313.388,73 | 0,33037 | 2,610000 | 0,500000 | 2,610000 | 2,610000 | 94,981520 | 29/11/2019 |
| 2,350,000.00 | 2,399,999.99 | 1 | 0,03113 | 2.380.875,78 | 0,34000 | 3,564000 | 1,250000 | 3,564000 | 3,564000 | 95,802875 | 25/12/2019 |
| 2,400,000.00 | 2,449,999.99 | 1 | 0,03113 | 2.402.068,59 | 0,34303 | 3,360000 | 1,250000 | 3,360000 | 3,360000 | 130,989733 | 30/11/2022 |
| 2,450,000.00 | 2,499,999.99 | 2 | 0,06227 | 4.946.864,56 | 0,70644 | 3,162342 | 1,577594 | 2,694000 | 3,625000 | 47,436992 | 13/12/2015 |
| 2,500,000.00 | 2,549,999.99 | 1 | 0,03113 | 2.502.488,13 | 0,35737 | 3,750000 | 0,900000 | 3,750000 | 3,750000 | 93,995893 | 31/10/2019 |
| 2,550,000.00 | 2,599,999.99 | 1 | 0,03113 | 2.566.443,66 | 0,36650 | 3,424000 | 1,500000 | 3,424000 | 3,424000 | 99,975359 | 30/04/2020 |
| 2,600,000.00 | 2,649,999.99 | 1 | 0,03113 | 2.624.089,89 | 0,37473 | 2,800000 | 1,250000 | 2,800000 | 2,800000 | 84,008214 | 31/12/2018 |
| 2,700,000.00 | 2,749,999.99 | 1 | 0,03113 | 2.720.937,77 | 0,38857 | 2,785000 | 0,750000 | 2,785000 | 2,785000 | 59,006160 | 30/11/2016 |
| 2,750,000.00 | 2,799,999.99 | 1 | 0,03113 | 2.782.851,78 | 0,39741 | 4,135000 | 2,000000 | 4,135000 | 4,135000 | 28,977413 | 31/05/2014 |
| 2,800,000.00 | 2,849,999.99 | 1 | 0,03113 | 2.810.844,48 | 0,40140 | 2,893000 | 0,749000 | 2,893000 | 2,893000 | 182,965092 | 31/03/2027 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | | 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 | |
| 2,850,000.00 | 2,899,999.99 | 1 | 0,03113 | 2.870.146,95 | 0,40987 | 3,774000 | 1,490000 | 3,774000 | 3,774000 | 53,815195 | 25/06/2016 |
| 2,950,000.00 | 2,999,999.99 | 2 | 0,06227 | 5.955.416,27 | 0,85047 | 4,198806 | 1,622772 | 4,147000 | 4,250000 | 61,531249 | 14/02/2017 |
| 3,000,000.00 | 3,049,999.99 | 1 | 0,03113 | 3.025.791,86 | 0,43210 | 4,250000 | 1,000000 | 4,250000 | 4,250000 | 138,973306 | 31/07/2023 |
| 3,150,000.00 | 3,199,999.99 | 1 | 0,03113 | 3.183.317,52 | 0,45460 | 3,382000 | 1,100000 | 3,382000 | 3,382000 | 50,792608 | 25/03/2016 |
| 3,200,000.00 | 3,249,999.99 | 1 | 0,03113 | 3.212.402,01 | 0,45875 | 3,924000 | 2,000000 | 3,924000 | 3,924000 | 111,967146 | 30/04/2021 |
| 3,400,000.00 | 3,449,999.99 | 2 | 0,06227 | 6.829.461,37 | 0,97529 | 3,707155 | 1,749022 | 3,492000 | 3,924000 | 99,417195 | 13/04/2020 |
| 3,500,000.00 | 3,549,999.99 | 2 | 0,06227 | 7.033.581,28 | 1,00444 | 3,222734 | 1,575590 | 2,694000 | 3,750000 | 142,621139 | 19/11/2023 |
| 3,650,000.00 | 3,699,999.99 | 1 | 0,03113 | 3.662.351,49 | 0,52300 | 3,000000 | 0,650000 | 3,000000 | 3,000000 | 99,975359 | 30/04/2020 |
| 3,800,000.00 | 3,849,999.99 | 1 | 0,03113 | 3.841.599,92 | 0,54860 | 4,265000 | 1,990000 | 4,265000 | 4,265000 | 95,802875 | 25/12/2019 |
| 3,900,000.00 | 3,949,999.99 | 1 | 0,03113 | 3.900.000,00 | 0,55694 | 3,020000 | 1,250000 | 3,020000 | 3,020000 | 34,004107 | 31/10/2014 |
| 3,950,000.00 | 3,999,999.99 | 1 | 0,03113 | 3.992.728,82 | 0,57018 | 3,875000 | 1,750000 | 3,875000 | 3,875000 | 32,985626 | 30/09/2014 |
| 4,050,000.00 | 4,099,999.99 | 1 | 0,03113 | 4.091.020,29 | 0,58422 | 3,264000 | 1,550000 | 3,264000 | 3,264000 | 138,973306 | 31/07/2023 |
| 4,100,000.00 | 4,149,999.99 | 1 | 0,03113 | 4.132.882,70 | 0,59020 | 4,084000 | 2,000000 | 4,084000 | 4,084000 | 70,997947 | 30/11/2017 |
| 4,150,000.00 | 4,199,999.99 | 1 | 0,03113 | 4.152.133,14 | 0,59295 | 4,647000 | 2,500000 | 4,647000 | 4,647000 | 113,971253 | 30/06/2021 |
| 4,500,000.00 | 4,549,999.99 | 1 | 0,03113 | 4.523.786,06 | 0,64602 | 2,747000 | 0,650000 | 2,747000 | 2,747000 | 140,977413 | 30/09/2023 |
| 4,850,000.00 | 4,899,999.99 | 1 | 0,03113 | 4.881.613,05 | 0,69712 | 3,394000 | 1,250000 | 3,394000 | 3,394000 | 90,973306 | 31/07/2019 |
| 5,250,000.00 | 5,299,999.99 | 1 | 0,03113 | 5.261.790,48 | 0,75141 | 3,242000 | 1,250000 | 3,242000 | 3,242000 | 92,977413 | 30/09/2019 |
| 5,800,000.00 | 5,849,999.99 | 1 | 0,03113 | 5.806.170,30 | 0,82915 | 3,000000 | 0,600000 | 3,000000 | 3,000000 | 111,967146 | 30/04/2021 |
| 6,250,000.00 | 6,299,999.99 | 2 | 0,06227 | 12.500.000,00 | 1,78507 | 3,917000 | 2,000000 | 3,584000 | 4,250000 | 23,950719 | 29/12/2013 |
| 8,000,000.00 | 8,049,999.99 | 2 | 0,06227 | 16.069.889,17 | 2,29487 | 3,390614 | 1,500000 | 3,214000 | 3,567000 | 156,530318 | 15/01/2025 |
| 8,450,000.00 | 8,499,999.99 | 1 | 0,03113 | 8.453.526,56 | 1,20721 | 4,252000 | 2,500000 | 4,252000 | 4,252000 | 44,977413 | 30/09/2015 |



Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | 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 | |
| 9,000,000.00 | 9,049,999.99 | 1 | 0,03113 | 9.000.000,00 | 1,28525 | 3,770000 | 2,000000 | 3,770000 | 3,770000 | 32,000000 | 31/08/2014 |
| Total Cartera/Total | | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | 2.896,68 | | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | 9.000.000,00 | | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011 Loan Portfolio at 31/12/2011

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

| Índice Reference Indexes | 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 Maximum | Meses Months | Fecha Date |
| Índice 171 EURIBOR - A LAS 11 HOR | 232 | 7,22291 | 73.829.640,25 | 10,54329 | 3,241158 | 1,461150 | 1,554000 | 7,000000 | 58,531737 | 15/11/2016 |
| Índice 057 I.C.O.-PYMES INTERES VA | 629 | 19,58281 | 95.966.516,23 | 13,70456 | 3,830472 | 1,551943 | 2,244000 | 4,436000 | 55,950945 | 29/08/2016 |
| Índice 173 EURIBOR OFICIAL | 1.076 | 33,49938 | 453.277.766,18 | 64,73064 | 3,734220 | 1,519944 | 1,900000 | 8,375000 | 109,895990 | 25/02/2021 |
| Índice 000 TIPO FIJO | 1.275 | 39,69489 | 77.178.312,99 | 11,02150 | 4,191925 | 0,000000 | 1,490000 | 9,500000 | 37,317947 | 08/02/2015 |
| Total Cartera/Total | | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | | | 218.011,28 | 4,597220 | 1,059675 | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | | | 2.896,68 | 1,490000 | 0,000000 | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | | | 9.000.000,00 | 9,500000 | 6,087000 | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | 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 Maximum | Meses Months | Fecha Date |
| Del 01/01/2012 al 30/06/2012 | 464 | 14,44583 | 16.531.380,53 | 2,36078 | 5,378794 | 0,694822 | 2,101000 | 7,537000 | 4,881850 | 27/05/2012 |
| Del 01/07/2012 al 31/12/2012 | 528 | 16,43836 | 29.341.463,22 | 4,19013 | 5,219535 | 0,788222 | 1,490000 | 7,375000 | 9,488243 | 14/10/2012 |
| Del 01/01/2013 al 30/06/2013 | 62 | 1,93026 | 11.755.603,48 | 1,67877 | 3,837749 | 1,764979 | 2,276000 | 9,000000 | 16,977858 | 30/05/2013 |
| Del 01/07/2013 al 31/12/2013 | 62 | 1,93026 | 5.689.423,93 | 0,81248 | 4,073426 | 1,839114 | 2,188000 | 8,375000 | 22,335598 | 09/11/2013 |
| Del 01/01/2014 al 30/06/2014 | 206 | 6,41345 | 27.483.199,54 | 3,92476 | 3,937862 | 1,591777 | 1,490000 | 7,750000 | 28,797583 | 25/05/2014 |
| Del 01/07/2014 al 31/12/2014 | 409 | 12,73350 | 63.640.810,76 | 9,08827 | 3,649651 | 1,540169 | 1,490000 | 9,500000 | 33,359151 | 11/10/2014 |
| Del 01/01/2015 al 30/06/2015 | 120 | 3,73599 | 18.673.122,93 | 2,66663 | 3,536380 | 1,521035 | 2,125000 | 8,500000 | 38,636529 | 20/03/2015 |
| Del 01/07/2015 al 31/12/2015 | 65 | 2,02366 | 23.707.896,41 | 3,38562 | 3,830729 | 1,998127 | 2,069000 | 8,500000 | 45,519537 | 16/10/2015 |
| Del 01/01/2016 al 30/06/2016 | 183 | 5,69738 | 41.305.972,31 | 5,89873 | 3,761493 | 1,388442 | 1,490000 | 7,250000 | 52,651336 | 20/05/2016 |
| Del 01/07/2016 al 31/12/2016 | 291 | 9,05978 | 65.676.832,69 | 9,37903 | 3,349041 | 1,046478 | 1,490000 | 8,250000 | 57,469113 | 14/10/2016 |
| Del 01/01/2017 al 30/06/2017 | 51 | 1,58780 | 10.418.994,46 | 1,48789 | 3,887297 | 1,359259 | 2,115000 | 7,533000 | 62,906337 | 28/03/2017 |
| Del 01/07/2017 al 31/12/2017 | 43 | 1,33873 | 13.818.902,91 | 1,97342 | 4,086744 | 1,709544 | 2,250000 | 8,500000 | 70,389140 | 11/11/2017 |
| Del 01/01/2018 al 30/06/2018 | 28 | 0,87173 | 11.106.216,73 | 1,58603 | 3,120655 | 0,781202 | 1,880000 | 7,500000 | 75,931525 | 29/04/2018 |
| Del 01/07/2018 al 31/12/2018 | 32 | 0,99626 | 13.090.078,16 | 1,86934 | 3,591825 | 1,437530 | 2,170000 | 5,586000 | 82,337176 | 10/11/2018 |
| Del 01/01/2019 al 30/06/2019 | 90 | 2,80199 | 35.691.397,84 | 5,09693 | 3,773905 | 1,606426 | 1,490000 | 5,672000 | 88,254046 | 09/05/2019 |
| Del 01/07/2019 al 31/12/2019 | 86 | 2,67746 | 46.128.411,86 | 6,58740 | 3,485329 | 1,272419 | 1,490000 | 6,487000 | 93,391972 | 12/10/2019 |
| Del 01/01/2020 al 30/06/2020 | 36 | 1,12080 | 18.478.686,99 | 2,63886 | 3,440400 | 1,157368 | 2,750000 | 5,050000 | 100,215422 | 07/05/2020 |
| Del 01/07/2020 al 31/12/2020 | 30 | 0,93400 | 13.103.133,12 | 1,87120 | 3,329776 | 1,094399 | 1,985000 | 5,541000 | 104,946671 | 28/09/2020 |
| Del 01/01/2021 al 30/06/2021 | 59 | 1,83686 | 51.732.187,42 | 7,38765 | 3,695236 | 1,643181 | 1,490000 | 5,500000 | 111,975357 | 30/04/2021 |
| Del 01/07/2021 al 31/12/2021 | 28 | 0,87173 | 9.421.687,67 | 1,34547 | 3,663573 | 1,364278 | 2,303000 | 4,183000 | 117,057050 | 01/10/2021 |
| Del 01/01/2022 al 30/06/2022 | 15 | 0,46700 | 5.975.687,63 | 0,85336 | 3,668723 | 1,261008 | 2,214000 | 5,280000 | 123,086134 | 03/04/2022 |
| Del 01/07/2022 al 31/12/2022 | 9 | 0,28020 | 5.183.536,69 | 0,74024 | 3,405373 | 1,033540 | 2,571000 | 4,250000 | 130,748559 | 22/11/2022 |
| Del 01/01/2023 al 30/06/2023 | 31 | 0,96513 | 12.659.683,18 | 1,80787 | 3,645789 | 1,177382 | 2,624000 | 4,250000 | 136,536692 | 17/05/2023 |
| Del 01/07/2023 al 31/12/2023 | 38 | 1,18306 | 32.299.778,57 | 4,61259 | 3,812441 | 1,337104 | 2,747000 | 6,300000 | 140,670664 | 20/09/2023 |
| Del 01/01/2024 al 30/06/2024 | 64 | 1,99253 | 27.186.073,47 | 3,88233 | 3,827145 | 1,736052 | 2,300000 | 5,815000 | 147,997245 | 30/04/2024 |
| Del 01/07/2024 al 31/12/2024 | 32 | 0,99626 | 13.957.568,19 | 1,99322 | 3,778090 | 1,252777 | 2,802000 | 4,500000 | 152,690099 | 20/09/2024 |
| Del 01/01/2025 al 30/06/2025 | 6 | 0,18680 | 2.827.587,11 | 0,40380 | 3,917045 | 1,584608 | 3,026000 | 4,500000 | 160,210537 | 07/05/2025 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | 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 |
| Del 01/07/2025 al 31/12/2025 | 12 | 0,37360 | 4.857.776,43 | 0,69372 | 3,496230 | 1,147642 | 2,500000 | 4,500000 | 165,454328 | 14/10/2025 |
| Del 01/01/2026 al 30/06/2026 | 6 | 0,18680 | 1.956.356,96 | 0,27938 | 3,496876 | 0,704062 | 2,667000 | 4,250000 | 172,719656 | 23/05/2026 |
| Del 01/07/2026 al 31/12/2026 | 6 | 0,18680 | 2.199.723,18 | 0,31413 | 4,046735 | 1,597051 | 2,694000 | 4,250000 | 176,275183 | 08/09/2026 |
| Del 01/01/2027 al 30/06/2027 | 8 | 0,24907 | 5.799.204,86 | 0,82816 | 3,282909 | 0,904205 | 2,500000 | 4,640000 | 183,076073 | 03/04/2027 |
| Del 01/07/2027 al 31/12/2027 | 11 | 0,34247 | 5.945.877,86 | 0,84911 | 3,095589 | 0,581383 | 2,191000 | 4,250000 | 189,055330 | 02/10/2027 |
| Del 01/01/2028 al 30/06/2028 | 20 | 0,62267 | 11.182.413,61 | 1,59691 | 3,238371 | 0,669453 | 1,900000 | 4,250000 | 195,831165 | 25/04/2028 |
| Del 01/07/2028 al 31/12/2028 | 12 | 0,37360 | 13.275.054,66 | 1,89575 | 3,665784 | 1,395324 | 2,667000 | 4,250000 | 201,468422 | 14/10/2028 |
| Del 01/01/2029 al 30/06/2029 | 17 | 0,52927 | 6.514.927,44 | 0,93037 | 3,672716 | 1,444527 | 2,750000 | 4,500000 | 207,809623 | 25/04/2029 |
| Del 01/07/2029 al 31/12/2029 | 6 | 0,18680 | 1.983.766,05 | 0,28329 | 3,174772 | 0,989699 | 3,000000 | 4,183000 | 211,879562 | 27/08/2029 |
| Del 01/01/2030 al 30/06/2030 | 1 | 0,03113 | 399.046,32 | 0,05699 | 4,836000 | 2,750000 | 4,836000 | 4,836000 | 220,977413 | 31/05/2030 |
| Del 01/07/2030 al 31/12/2030 | 4 | 0,12453 | 4.900.447,06 | 0,69981 | 3,448756 | 1,576038 | 2,417000 | 3,750000 | 225,717551 | 22/10/2030 |
| Del 01/07/2031 al 31/12/2031 | 1 | 0,03113 | 57.842,18 | 0,00826 | 3,750000 | 0,500000 | 3,750000 | 3,750000 | 240,000000 | 31/12/2031 |
| Del 01/01/2032 al 30/06/2032 | 1 | 0,03113 | 315.068,33 | 0,04499 | 2,750000 | 0,650000 | 2,750000 | 2,750000 | 242,989733 | 30/03/2032 |
| Del 01/07/2032 al 31/12/2032 | 2 | 0,06227 | 506.873,31 | 0,07238 | 4,051558 | 0,369844 | 2,750000 | 4,250000 | 249,755401 | 22/10/2032 |
| Del 01/01/2033 al 30/06/2033 | 5 | 0,15567 | 2.044.655,13 | 0,29199 | 3,796570 | 0,665512 | 3,047000 | 4,250000 | 255,688693 | 21/04/2033 |
| Del 01/07/2033 al 31/12/2033 | 7 | 0,21793 | 1.979.563,51 | 0,28269 | 3,536021 | 1,150271 | 3,000000 | 4,250000 | 261,032394 | 01/10/2033 |
| Del 01/01/2034 al 30/06/2034 | 3 | 0,09340 | 1.005.115,83 | 0,14354 | 4,003960 | 1,788700 | 2,864000 | 4,500000 | 266,217752 | 08/03/2034 |
| Del 01/01/2035 al 30/06/2035 | 1 | 0,03113 | 335.845,14 | 0,04796 | 3,000000 | 0,500000 | 3,000000 | 3,000000 | 279,950719 | 30/04/2035 |
| Del 01/07/2035 al 31/12/2035 | 3 | 0,09340 | 899.104,01 | 0,12840 | 3,003809 | 1,026727 | 2,644000 | 3,541000 | 284,886680 | 27/09/2035 |
| Del 01/01/2036 al 30/06/2036 | 5 | 0,15567 | 3.244.943,84 | 0,46340 | 3,713188 | 1,533185 | 2,724000 | 4,144000 | 290,196900 | 06/03/2036 |
| Del 01/07/2036 al 31/12/2036 | 4 | 0,12453 | 576.280,95 | 0,08230 | 3,745983 | 1,235208 | 3,500000 | 4,394000 | 297,903305 | 27/10/2036 |
| Del 01/01/2037 al 30/06/2037 | 1 | 0,03113 | 260.902,05 | 0,03726 | 3,500000 | 0,950000 | 3,500000 | 3,500000 | 305,971253 | 29/06/2037 |
| Del 01/07/2037 al 31/12/2037 | 1 | 0,03113 | 407.833,94 | 0,05824 | 3,750000 | 2,000000 | 3,750000 | 3,750000 | 306,989733 | 31/07/2037 |
| Del 01/01/2038 al 30/06/2038 | 2 | 0,06227 | 1.361.225,64 | 0,19439 | 3,948735 | 0,500633 | 3,750000 | 4,250000 | 317,166468 | 05/06/2038 |
| Del 01/07/2038 al 31/12/2038 | 3 | 0,09340 | 967.376,96 | 0,13815 | 3,090699 | 0,875709 | 2,276000 | 3,750000 | 320,893873 | 27/09/2038 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | 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 |
| Del 01/01/2039 al 30/06/2039 | 2 | 0,06227 | 389.692,60 | 0,05565 | 3,964840 | 1,748120 | 3,150000 | 4,647000 | 329,954825 | 30/06/2039 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | 2.896,68 | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | 9.000.000,00 | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | 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 |
| 33 ASTURIAS | 171 | 5,32379 | 32.464.224,47 | 4,63608 | 3,861998 | 1,460936 | 1,490000 | 7,750000 | 94,621112 | 19/11/2019 |
| PRINCIPADO DE ASTURIAS | 171 | 5,32380 | 32.464.224,47 | 4,63610 | 3,861998 | 1,460936 | 1,490000 | 7,750000 | 94,621112 | 19/11/2019 |
| 07 BALEARES | 84 | 2,61519 | 21.623.566,22 | 3,08797 | 3,835624 | 1,490069 | 1,490000 | 8,250000 | 115,327030 | 10/08/2021 |
| BALEARES | 84 | 2,61520 | 21.623.566,22 | 3,08800 | 3,835624 | 1,490069 | 1,490000 | 8,250000 | 115,327030 | 10/08/2021 |
| 39 SANTANDER | 10 | 0,31133 | 8.204.020,03 | 1,17158 | 3,912893 | 1,556016 | 1,490000 | 6,875000 | 86,452018 | 15/03/2019 |
| CANTABRIA | 10 | 0,31130 | 8.204.020,03 | 1,17160 | 3,912893 | 1,556016 | 1,490000 | 6,875000 | 86,452018 | 15/03/2019 |
| 28 MADRID | 365 | 11,36364 | 106.827.605,35 | 15,25559 | 3,703734 | 1,331241 | 1,490000 | 8,500000 | 84,077856 | 02/01/2019 |
| COMUNIDAD DE MADRID | 365 | 11,36360 | 106.827.605,35 | 15,25560 | 3,703734 | 1,331241 | 1,490000 | 8,500000 | 84,077856 | 02/01/2019 |
| 30 MURCIA | 38 | 1,18306 | 3.656.882,51 | 0,52222 | 4,218508 | 1,749011 | 2,330000 | 7,375000 | 101,894523 | 27/06/2020 |
| REGION DE MURCIA | 38 | 1,18310 | 3.656.882,51 | 0,52220 | 4,218508 | 1,749011 | 2,330000 | 7,375000 | 101,894523 | 27/06/2020 |
| 31 NAVARRA | 30 | 0,93400 | 11.048.566,67 | 1,57780 | 3,628402 | 1,628642 | 1,490000 | 7,188000 | 83,079551 | 02/12/2018 |
| COMUNIDAD FORAL DE NAVARRA | 30 | 0,93400 | 11.048.566,67 | 1,57780 | 3,628402 | 1,628642 | 1,490000 | 7,188000 | 83,079551 | 02/12/2018 |
| 26 LA RIOJA | 24 | 0,74720 | 4.442.776,31 | 0,63445 | 4,339334 | 2,489762 | 2,303000 | 7,537000 | 45,116705 | 04/10/2015 |
| LAS RIOJA | 24 | 0,74720 | 4.442.776,31 | 0,63450 | 4,339334 | 2,489762 | 2,303000 | 7,537000 | 45,116705 | 04/10/2015 |
| 51 CEUTA | 1 | 0,03113 | 1.460.561,08 | 0,20858 | 3,084000 | 1,000000 | 3,084000 | 3,084000 | 94,981520 | 29/11/2019 |
| CEUTA | 1 | 0,03110 | 1.460.561,08 | 0,20860 | 3,084000 | 1,000000 | 3,084000 | 3,084000 | 94,981520 | 29/11/2019 |
| 52 MELILLA | 1 | 0,03113 | 25.002,72 | 0,00357 | 7,372000 | 0,000000 | 7,372000 | 7,372000 | 6,800821 | 25/07/2012 |
| MELILLA | 1 | 0,03110 | 25.002,72 | 0,00360 | 7,372000 | 0,000000 | 7,372000 | 7,372000 | 6,800821 | 25/07/2012 |
| 35 LAS PALMAS | 35 | 1,08966 | 8.636.221,12 | 1,23330 | 3,301124 | 1,142584 | 1,492000 | 7,372000 | 65,748158 | 23/06/2017 |
| 38 TENERIFE | 24 | 0,74720 | 3.743.284,01 | 0,53456 | 3,944851 | 1,538111 | 2,444000 | 7,244000 | 76,511136 | 16/05/2018 |
| CANARIAS | 59 | 1,83690 | 12.379.505,13 | 1,76790 | 3,562979 | 1,303476 | 1,492000 | 7,372000 | 70,126318 | 03/11/2017 |
| 06 BADAJOZ | 5 | 0,15567 | 2.677.544,52 | 0,38237 | 3,640811 | 1,224064 | 3,291000 | 7,188000 | 95,414558 | 13/12/2019 |
| 10 CACERES | 2 | 0,06227 | 104.913,59 | 0,01498 | 5,344404 | 1,283981 | 4,500000 | 6,236000 | 47,493156 | 15/12/2015 |
| EXTREMADURA | 7 | 0,21790 | 2.782.458,11 | 0,39740 | 4,127552 | 1,241183 | 3,291000 | 7,188000 | 81,722729 | 22/10/2018 |
| 22 HUESCA | 18 | 0,56040 | 3.060.015,61 | 0,43699 | 3,781272 | 1,533631 | 2,810000 | 8,500000 | 88,570843 | 18/05/2019 |
| 44 TERUEL | 3 | 0,09340 | 59.002,51 | 0,00843 | 4,531102 | 1,467459 | 3,851000 | 6,520000 | 24,046350 | 31/12/2013 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | 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 |
| 50 ZARAGOZA | 62 | 1,93026 | 11.354.920,28 | 1,62155 | 3,923088 | 1,149886 | 1,490000 | 7,325000 | 69,259586 | 08/10/2017 |
| ARAGON | 83 | 2,58410 | 14.473.938,40 | 2,06700 | 3,914309 | 1,244586 | 1,490000 | 8,500000 | 71,813356 | 24/12/2017 |
| 01 ALAVA | 16 | 0,49813 | 5.587.567,69 | 0,79794 | 3,794994 | 1,536111 | 2,674000 | 5,296000 | 70,200029 | 05/11/2017 |
| 20 GUIPUZCOA | 15 | 0,46700 | 2.475.628,69 | 0,35353 | 4,018928 | 1,788620 | 3,057000 | 6,532000 | 54,179164 | 06/07/2016 |
| 48 VIZCAYA | 22 | 0,68493 | 6.418.170,26 | 0,91655 | 3,388434 | 0,985975 | 2,560000 | 7,244000 | 73,739565 | 21/02/2018 |
| PAIS VASCO | 53 | 1,65010 | 14.481.366,64 | 2,06800 | 3,689611 | 1,379217 | 2,560000 | 7,244000 | 67,135063 | 04/08/2017 |
| 03 ALICANTE | 67 | 2,08593 | 7.780.683,56 | 1,11113 | 3,828769 | 1,248738 | 1,490000 | 7,537000 | 93,306242 | 10/10/2019 |
| 12 CASTELLON | 55 | 1,71233 | 11.538.431,79 | 1,64775 | 3,697698 | 1,134721 | 1,490000 | 7,325000 | 53,959577 | 29/06/2016 |
| 46 VALENCIA | 124 | 3,86052 | 24.901.737,22 | 3,55611 | 3,861878 | 1,455861 | 1,490000 | 7,537000 | 89,419039 | 13/06/2019 |
| COMUNIDAD VALENCIANA | 246 | 7,65880 | 44.220.852,57 | 6,31500 | 3,816154 | 1,327650 | 1,490000 | 7,537000 | 82,549821 | 16/11/2018 |
| 08 BARCELONA | 1.223 | 38,07597 | 297.914.977,20 | 42,54395 | 3,718000 | 1,372770 | 1,490000 | 9,500000 | 91,607441 | 19/08/2019 |
| 17 GIRONA | 177 | 5,51059 | 27.735.689,34 | 3,96081 | 3,685822 | 1,242280 | 1,490000 | 7,537000 | 96,428961 | 13/01/2020 |
| 25 LLEIDA | 73 | 2,27273 | 8.410.648,17 | 1,20109 | 4,128194 | 1,364361 | 1,500000 | 7,375000 | 98,579946 | 18/03/2020 |
| 43 TARRAGONA | 122 | 3,79826 | 16.850.109,24 | 2,40629 | 3,811480 | 1,390870 | 1,490000 | 8,375000 | 88,211305 | 07/05/2019 |
| CATALUNYA | 1.595 | 49,65760 | 350.911.423,95 | 50,11210 | 3,740353 | 1,359289 | 1,490000 | 9,500000 | 92,201844 | 06/09/2019 |
| 15 LA CORUÑA | 43 | 1,33873 | 3.271.778,80 | 0,46723 | 3,708468 | 1,063836 | 1,490000 | 7,537000 | 37,946598 | 27/02/2015 |
| 27 LUGO | 24 | 0,74720 | 2.683.690,83 | 0,38325 | 3,950498 | 1,677648 | 3,250000 | 6,618000 | 47,266662 | 08/12/2015 |
| 32 ORENSE | 4 | 0,12453 | 619.531,01 | 0,08847 | 3,690309 | 1,531707 | 3,544000 | 5,723000 | 60,834978 | 24/01/2017 |
| 36 PONTEVEDRA | 20 | 0,62267 | 3.987.545,84 | 0,56944 | 4,008989 | 1,189108 | 1,490000 | 7,372000 | 103,735828 | 22/08/2020 |
| GALICIA | 91 | 2,83310 | 10.562.546,48 | 1,50840 | 3,837550 | 1,273819 | 1,490000 | 7,537000 | 55,869891 | 26/08/2016 |
| 02 ALBACETE | 31 | 0,96513 | 5.701.569,83 | 0,81422 | 3,761874 | 1,547201 | 1,554000 | 6,885000 | 87,786495 | 25/04/2019 |
| 13 CIUDAD REAL | 3 | 0,09340 | 141.993,24 | 0,02028 | 6,320215 | 0,267812 | 4,053000 | 6,763000 | 14,891072 | 28/03/2013 |
| 16 CUENCA | 12 | 0,37360 | 1.690.631,55 | 0,24143 | 3,841081 | 0,929324 | 1,490000 | 7,013000 | 101,073579 | 02/06/2020 |
| 19 GUADALAJARA | 7 | 0,21793 | 746.758,40 | 0,10664 | 4,151927 | 1,558993 | 3,685000 | 4,652000 | 67,347850 | 10/08/2017 |
| 45 TOLEDO | 17 | 0,52927 | 2.066.090,40 | 0,29505 | 4,399691 | 0,957576 | 3,972000 | 7,372000 | 108,127948 | 03/01/2021 |
| CASTILLA-LA MANCHA | 70 | 2,17930 | 10.347.043,42 | 1,47760 | 4,078999 | 1,244433 | 1,490000 | 7,372000 | 89,836394 | 26/06/2019 |
| 04 ALMERIA | 6 | 0,18680 | 1.430.363,56 | 0,20426 | 4,193514 | 1,001390 | 1,492000 | 7,372000 | 88,705237 | 22/05/2019 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | 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 |
| 11 CADIZ | 24 | 0,74720 | 2.004.708,91 | 0,28628 | 3,459712 | 0,611150 | 1,490000 | 7,176000 | 71,194203 | 05/12/2017 |
| 14 CORDOBA | 7 | 0,21793 | 631.553,48 | 0,09019 | 4,128413 | 0,685111 | 3,000000 | 6,618000 | 124,530655 | 17/05/2022 |
| 18 GRANADA | 19 | 0,59153 | 4.054.766,38 | 0,57904 | 3,886906 | 1,525315 | 1,490000 | 7,372000 | 83,740392 | 22/12/2018 |
| 21 HUELVA | 3 | 0,09340 | 66.141,59 | 0,00945 | 4,735192 | 0,000000 | 1,490000 | 7,013000 | 8,290863 | 08/09/2012 |
| 23 JAEN | 5 | 0,15567 | 654.892,29 | 0,09352 | 3,292571 | 0,686716 | 2,303000 | 6,212000 | 47,524715 | 16/12/2015 |
| 29 MÁLAGA | 81 | 2,52179 | 19.308.969,82 | 2,75743 | 3,513277 | 1,111999 | 1,490000 | 7,500000 | 119,364744 | 11/12/2021 |
| 41 SEVILLA | 46 | 1,43213 | 7.208.018,00 | 1,02935 | 3,622653 | 0,947277 | 1,490000 | 7,250000 | 88,698010 | 22/05/2019 |
| ANDALUCIA | 191 | 5,94650 | 35.359.414,03 | 5,04950 | 3,627383 | 1,002790 | 1,490000 | 7,500000 | 97,983368 | 29/02/2020 |
| 05 AVILA | 1 | 0,03113 | 143.234,04 | 0,02045 | 3,394000 | 1,250000 | 3,394000 | 3,394000 | 150,997947 | 31/07/2024 |
| 09 BURGOS | 13 | 0,40473 | 3.035.464,08 | 0,43348 | 3,858665 | 1,187153 | 3,500000 | 6,750000 | 75,223771 | 07/04/2018 |
| 24 LEON | 30 | 0,93400 | 3.122.344,78 | 0,44589 | 3,986938 | 1,183772 | 1,490000 | 7,875000 | 79,169151 | 05/08/2018 |
| 34 PALENCIA | 7 | 0,21793 | 1.186.304,75 | 0,16941 | 4,488068 | 0,331298 | 4,091000 | 6,212000 | 48,454246 | 13/01/2016 |
| 37 SALAMANCA | 9 | 0,28020 | 867.739,37 | 0,12392 | 4,286011 | 1,259896 | 1,490000 | 7,537000 | 43,437103 | 14/08/2015 |
| 40 SEGOVIA | 8 | 0,24907 | 1.126.176,76 | 0,16082 | 3,611231 | 1,052455 | 3,250000 | 7,211000 | 88,696277 | 22/05/2019 |
| 42 SORIA | 1 | 0,03113 | 326.810,82 | 0,04667 | 4,011000 | 1,750000 | 4,011000 | 4,011000 | 32,821355 | 25/09/2014 |
| 47 VALLADOLID | 18 | 0,56040 | 4.150.783,04 | 0,59276 | 3,482136 | 0,804241 | 2,486000 | 7,000000 | 93,122842 | 04/10/2019 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | 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 |
| 49 ZAMORA | 6 | 0,18680 | 1.021.623,92 | 0,14589 | 3,813409 | 1,258184 | 3,315000 | 5,861000 | 64,027291 | 01/05/2017 |
| CASTILLA Y LEON | 93 | 2,89540 | 14.980.481,56 | 2,13930 | 3,888335 | 1,054294 | 1,490000 | 7,875000 | 75,665179 | 21/04/2018 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | 2.896,68 | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | 9.000.000,00 | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Garantías / Classification by Types of Security

| Garantías Types of Security | 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 Maximum | Meses Months | Fecha Date |
| 1 HIPOTECARIA | 762 | 23,72354 | 404.447.046,44 | 57,75734 | 3,633897 | 1,350578 | 1,490000 | 7,372000 | 122,017733 | 01/03/2022 |
| HIPOTECARIO | 762 | 23,72350 | 404.447.046,44 | 57,75730 | 3,633897 | 1,350578 | 1,490000 | 7,372000 | 122,017733 | 01/03/2022 |
| 4 GARANTIAS DE TERCEROS | 2.450 | 76,27646 | 295.805.189,21 | 42,24266 | 3,898972 | 1,350654 | 1,490000 | 9,500000 | 44,064905 | 02/09/2015 |
| PERSONAL | 2.450 | 76,27650 | 295.805.189,21 | 42,24270 | 3,898972 | 1,350654 | 1,490000 | 9,500000 | 44,064905 | 02/09/2015 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | 2.896,68 | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | 9.000.000,00 | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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 | 67 | 2,08593 | 9.208.885,54 | 1,31508 | 3,758223 | 1,088714 | 1,490000 | 7,372000 | 83,802170 | 24/12/2018 |
| 02-Silvicultura y explotación forestal. | 3 | 0,09340 | 85.242,40 | 0,01217 | 6,067388 | 0,762957 | 4,011000 | 7,000000 | 45,407747 | 13/10/2015 |
| 03-Pesca y acuicultura. | 4 | 0,12453 | 85.815,70 | 0,01225 | 5,119438 | 0,746776 | 4,250000 | 7,013000 | 30,867148 | 27/07/2014 |
| 08-Otras industrias extractivas. | 9 | 0,28020 | 1.758.818,33 | 0,25117 | 3,509468 | 1,452138 | 2,348000 | 6,212000 | 43,015933 | 01/08/2015 |
| 09-Actividades de apoyo a las industrias | 1 | 0,03113 | 37.643,44 | 0,00538 | 6,075000 | 0,000000 | 6,075000 | 6,075000 | 5,815195 | 25/06/2012 |
| 10-Industria de la alimentación. | 99 | 3,08219 | 27.484.579,57 | 3,92495 | 3,628094 | 1,260233 | 1,490000 | 7,244000 | 60,650876 | 19/01/2017 |
| 11-Fabricación de bebidas. | 16 | 0,49813 | 3.033.672,83 | 0,43323 | 4,127585 | 1,557617 | 3,500000 | 6,532000 | 58,366170 | 10/11/2016 |
| 12-Industria del tabaco. | 1 | 0,03113 | 46.749,91 | 0,00668 | 3,407000 | 1,150000 | 3,407000 | 3,407000 | 32,821355 | 25/09/2014 |
| 13-Industria textil. | 37 | 1,15193 | 4.280.475,67 | 0,61128 | 4,293008 | 1,467935 | 3,495000 | 7,537000 | 80,822047 | 25/09/2018 |
| 14-Confección de prendas de vestir. | 11 | 0,34247 | 802.953,14 | 0,11467 | 4,581762 | 1,061005 | 3,750000 | 7,211000 | 35,503018 | 15/12/2014 |
| 15-Industria del cuero y del calzado. | 9 | 0,28020 | 1.059.274,65 | 0,15127 | 3,261043 | 1,018235 | 1,490000 | 7,013000 | 62,001386 | 01/03/2017 |
| 16-Industria de la madera y del corcho, | 44 | 1,36986 | 8.379.343,03 | 1,19662 | 3,892706 | 1,462038 | 2,145000 | 7,537000 | 131,488767 | 15/12/2022 |
| 17-Industria del papel. | 24 | 0,74720 | 7.498.942,00 | 1,07089 | 3,316491 | 1,191769 | 1,591000 | 7,372000 | 65,747756 | 23/06/2017 |
| 18-Artes gráficas y reproducción de sopo | 46 | 1,43213 | 2.848.104,93 | 0,40673 | 4,777840 | 1,289547 | 3,972000 | 7,537000 | 49,277909 | 07/02/2016 |
| 20-Industria química. | 31 | 0,96513 | 6.441.867,23 | 0,91994 | 3,684781 | 1,479301 | 1,490000 | 7,188000 | 59,129215 | 03/12/2016 |
| 21-Fabricación de productos farmacéutico | 5 | 0,15567 | 1.173.853,26 | 0,16763 | 4,476568 | 2,158876 | 2,115000 | 7,013000 | 42,110457 | 04/07/2015 |
| 22-Fabricación de productos de caucho y | 41 | 1,27646 | 3.898.032,69 | 0,55666 | 4,479096 | 1,348578 | 2,188000 | 7,244000 | 52,771169 | 24/05/2016 |
| 23-Fabricación de otros productos minera | 24 | 0,74720 | 2.839.237,92 | 0,40546 | 4,228376 | 1,235534 | 1,490000 | 7,537000 | 62,364085 | 12/03/2017 |
| 24-Metalurgia, fabricación de productos | 12 | 0,37360 | 4.148.352,25 | 0,59241 | 4,418759 | 2,158105 | 4,030000 | 7,537000 | 83,010557 | 30/11/2018 |
| 25-Fabricación de productos metálicos, e | 86 | 2,67746 | 7.526.179,88 | 1,07478 | 4,688564 | 1,644676 | 1,490000 | 7,875000 | 71,083843 | 02/12/2017 |
| 26-Fabricación de productos informáticos | 11 | 0,34247 | 3.272.833,06 | 0,46738 | 4,027226 | 1,068763 | 1,490000 | 6,617000 | 51,793348 | 24/04/2016 |
| 27-Fabricación de material y equipo eléc | 21 | 0,65380 | 11.388.906,84 | 1,62640 | 3,757486 | 1,771330 | 3,000000 | 7,372000 | 50,708469 | 22/03/2016 |
| 28-Fabricación de maquinaria y equipo n. | 53 | 1,65006 | 8.676.723,07 | 1,23909 | 3,863448 | 1,112365 | 1,490000 | 7,372000 | 83,836707 | 25/12/2018 |
| 29-FABRICACIÓN DE VEHÍCULOS DE M | 13 | 0,40473 | 1.612.424,04 | 0,23026 | 4,078633 | 0,590415 | 2,404000 | 7,211000 | 46,405803 | 12/11/2015 |
| 30-Fabricación de otro material de trans | 8 | 0,24907 | 5.415.594,85 | 0,77338 | 3,782178 | 1,392356 | 3,125000 | 4,836000 | 78,284184 | 09/07/2018 |
| 31-Fabricación de muebles. | 17 | 0,52927 | 3.689.736,21 | 0,52692 | 4,202380 | 2,034171 | 2,800000 | 7,750000 | 70,489402 | 14/11/2017 |
| 32-Otras industrias manufactureras. | 27 | 0,84060 | 5.238.172,34 | 0,74804 | 3,634251 | 1,151170 | 2,101000 | 7,537000 | 109,974829 | 28/02/2021 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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 |
| 33-Reparación e instalación de maquinari | 2 | 0,06227 | 111.641,52 | 0,01594 | 3,559048 | 1,512702 | 3,125000 | 5,875000 | 11,166913 | 04/12/2012 |
| 35-Suministro de enegía eléctrica, gas, | 28 | 0,87173 | 13.805.107,94 | 1,97145 | 3,616708 | 1,510868 | 1,900000 | 7,244000 | 77,685805 | 21/06/2018 |
| 36-Captación, depuración y distribución | 4 | 0,12453 | 348.094,64 | 0,04971 | 4,983666 | 1,536428 | 4,011000 | 7,537000 | 36,389645 | 11/01/2015 |
| 37-Recogida y tratamiento de aguas resid | 2 | 0,06227 | 534.700,17 | 0,07636 | 4,335325 | 2,156222 | 4,265000 | 4,375000 | 41,779751 | 24/06/2015 |
| 38-Recogida, tratamiento y eliminación d | 6 | 0,18680 | 4.608.189,38 | 0,65808 | 4,072842 | 1,981086 | 3,863000 | 4,084000 | 67,741984 | 22/08/2017 |
| 39-Actividades de descontaminación y otr | 4 | 0,12453 | 295.316,93 | 0,04217 | 4,655373 | 1,879783 | 3,851000 | 7,500000 | 48,712414 | 21/01/2016 |
| 41-Construcción de edificios. | 116 | 3,61146 | 50.948.941,47 | 7,27580 | 4,046458 | 1,688378 | 1,490000 | 7,500000 | 92,726256 | 22/09/2019 |
| 42-Ingeniería civil. | 20 | 0,62267 | 4.537.756,35 | 0,64802 | 3,402764 | 0,971437 | 2,785000 | 7,537000 | 54,692760 | 21/07/2016 |
| 43-Actividades de construcción especiali | 143 | 4,45205 | 19.794.676,69 | 2,82679 | 4,057430 | 1,468467 | 1,490000 | 8,125000 | 66,415084 | 13/07/2017 |
| 45-Venta y reparaciónde vehículos de mot | 103 | 3,20672 | 11.160.028,61 | 1,59372 | 4,232361 | 1,492262 | 2,188000 | 7,500000 | 67,404413 | 12/08/2017 |
| 46-Comercio al por mayor e intermediario | 364 | 11,33250 | 57.596.759,22 | 8,22514 | 4,151683 | 1,461150 | 1,490000 | 8,375000 | 65,186525 | 06/06/2017 |
| 47-Comercio al por menor, excepto de ve | 260 | 8,09465 | 32.801.469,64 | 4,68424 | 3,899101 | 1,310726 | 1,490000 | 8,500000 | 91,257843 | 08/08/2019 |
| 49-Transporte terrestre y por tubería. | 102 | 3,17559 | 13.214.360,17 | 1,88709 | 3,700461 | 1,463425 | 1,880000 | 8,000000 | 70,620945 | 18/11/2017 |
| 51-Transporte aéreo. | 1 | 0,03113 | 47.231,53 | 0,00674 | 5,638000 | 0,000000 | 5,638000 | 5,638000 | 10,841889 | 24/11/2012 |
| 52-Almacenamiento y actividades anexas | 35 | 1,08966 | 5.417.453,75 | 0,77364 | 3,618224 | 1,228787 | 1,490000 | 7,211000 | 76,957573 | 30/05/2018 |
| 53-Actividades postales y de correos. | 3 | 0,09340 | 177.374,66 | 0,02533 | 4,793507 | 0,752392 | 3,000000 | 7,250000 | 94,232078 | 07/11/2019 |
| 55-Servicios de alojamiento. | 159 | 4,95019 | 38.055.040,81 | 5,43448 | 2,670921 | 0,741524 | 1,490000 | 7,372000 | 69,113929 | 03/10/2017 |
| 56-Servicios de comidas y bebidas. | 183 | 5,69738 | 23.851.579,04 | 3,40614 | 3,121064 | 0,732819 | 1,490000 | 8,500000 | 78,562731 | 18/07/2018 |
| 58-Edición. | 10 | 0,31133 | 634.285,26 | 0,09058 | 3,834323 | 0,139841 | 1,982000 | 7,372000 | 25,180542 | 04/02/2014 |
| 59-Actividades cinematográficas, de víde | 10 | 0,31133 | 2.181.171,57 | 0,31148 | 4,381231 | 1,531144 | 3,057000 | 7,325000 | 32,929187 | 28/09/2014 |
| 60-Actividades de programación y emisiór | 1 | 0,03113 | 31.472,73 | 0,00449 | 6,532000 | 0,000000 | 6,532000 | 6,532000 | 11,827515 | 25/12/2012 |
| 61-Telecomunicaciones. | 12 | 0,37360 | 853.710,55 | 0,12191 | 5,222463 | 1,143871 | 3,851000 | 7,537000 | 61,603568 | 17/02/2017 |
| 62-Programación, consultoría y otras act | 26 | 0,80946 | 2.604.470,77 | 0,37193 | 4,171244 | 1,281062 | 3,250000 | 7,500000 | 34,574846 | 17/11/2014 |
| 63-Servicios de información. | 10 | 0,31133 | 638.067,68 | 0,09112 | 4,670542 | 1,025544 | 3,574000 | 7,375000 | 51,015451 | 31/03/2016 |
| 64-Servicios financieros, excepto seguro | 3 | 0,09340 | 1.531.658,02 | 0,21873 | 4,182715 | 3,025796 | 2,875000 | 4,500000 | 41,744331 | 23/06/2015 |
| 65-Seguros, reaseguros y fondos de pens | 3 | 0,09340 | 109.582,25 | 0,01565 | 4,273412 | 0,263921 | 3,750000 | 5,220000 | 147,537599 | 16/04/2024 |
| 66-Actividades auxiliares a los servicio | 13 | 0,40473 | 8.014.577,35 | 1,14453 | 3,646214 | 1,818979 | 2,950000 | 7,375000 | 31,876134 | 27/08/2014 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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 |
| 68-Actividades inmobiliarias. | 355 | 11,05230 | 186.276.904,53 | 26,60140 | 3,599123 | 1,345685 | 1,490000 | 7,500000 | 126,547419 | 17/07/2022 |
| 69-Actividades jurídicas y de contabilid | 58 | 1,80573 | 4.221.847,41 | 0,60290 | 4,021141 | 1,302441 | 2,241000 | 9,000000 | 114,023910 | 01/07/2021 |
| 70-Actividades de las sedes centrales, a | 28 | 0,87173 | 4.666.160,74 | 0,66635 | 3,969640 | 1,491928 | 2,686000 | 7,537000 | 56,327484 | 09/09/2016 |
| 71-Servicios técnicos de arquitectura e | 72 | 2,24159 | 10.115.007,66 | 1,44448 | 3,972459 | 1,320572 | 1,490000 | 7,537000 | 103,342756 | 10/08/2020 |
| 72-Investigación y desarrollo. | 4 | 0,12453 | 756.976,47 | 0,10810 | 2,559826 | 0,815084 | 2,330000 | 4,283000 | 75,028466 | 01/04/2018 |
| 73-Publicidad y estudios de mercado. | 20 | 0,62267 | 2.983.854,21 | 0,42611 | 3,654641 | 1,063674 | 2,250000 | 7,325000 | 156,935044 | 27/01/2025 |
| 74-Otras actividades profesionales, cien | 19 | 0,59153 | 1.000.256,80 | 0,14284 | 4,573960 | 0,833936 | 2,524000 | 7,000000 | 70,421101 | 12/11/2017 |
| 75-Actividades veterinarias. | 2 | 0,06227 | 38.444,13 | 0,00549 | 4,054006 | 1,750000 | 4,011000 | 4,091000 | 20,164742 | 04/09/2013 |
| 77-Actividades de alquiler. | 17 | 0,52927 | 11.779.366,76 | 1,68216 | 4,079222 | 2,226469 | 2,667000 | 6,690000 | 63,507990 | 16/04/2017 |
| 78-Actividades relacionadas con el emple | 3 | 0,09340 | 59.446,86 | 0,00849 | 6,653468 | 1,176179 | 6,250000 | 7,325000 | 6,642974 | 20/07/2012 |
| 79-Actividades de agencias de viajes, op | 17 | 0,52927 | 4.451.867,67 | 0,63575 | 3,680099 | 1,326511 | 1,490000 | 6,631000 | 50,278528 | 09/03/2016 |
| 80-Actividades de seguridad e investigac | 2 | 0,06227 | 113.060,52 | 0,01615 | 5,726816 | 3,581220 | 4,011000 | 6,375000 | 18,575277 | 18/07/2013 |
| 81-Servicios a edificios y actividades d | 7 | 0,21793 | 338.326,10 | 0,04831 | 4,600601 | 1,808064 | 3,574000 | 7,537000 | 30,310973 | 10/07/2014 |
| 82-Actividades administrativas de oficin | 46 | 1,43213 | 17.758.445,69 | 2,53601 | 3,544241 | 1,084247 | 2,440000 | 7,188000 | 105,490932 | 14/10/2020 |
| 84-Administración Pública y defensa, Seg | 2 | 0,06227 | 477.636,82 | 0,06821 | 4,115345 | 1,757488 | 3,750000 | 6,763000 | 64,598636 | 19/05/2017 |
| 85-Educación. | 25 | 0,77833 | 2.087.870,64 | 0,29816 | 4,358727 | 1,468540 | 3,747000 | 7,325000 | 65,154102 | 05/06/2017 |
| 86-Actividades sanitarias. | 72 | 2,24159 | 7.865.216,18 | 1,12320 | 4,056969 | 1,078799 | 2,379000 | 9,500000 | 67,828883 | 25/08/2017 |
| 87-Asistencia en establecimientos reside | 10 | 0,31133 | 3.016.476,36 | 0,43077 | 3,737070 | 1,342631 | 3,500000 | 6,659000 | 107,091035 | 02/12/2020 |
| 88-Actividades de servicios sociales sin | 1 | 0,03113 | 28.334,03 | 0,00405 | 7,000000 | 0,000000 | 7,000000 | 7,000000 | 54,997947 | 31/07/2016 |
| 90-Actividadse de creación, artísticas y | 8 | 0,24907 | 262.526,91 | 0,03749 | 4,853057 | 1,741885 | 4,005000 | 7,013000 | 48,428536 | 13/01/2016 |
| 91-Actividades de bibliotecas, archivos, | 1 | 0,03113 | 7.888,46 | 0,00113 | 6,375000 | 4,278000 | 6,375000 | 6,375000 | 2,989733 | 31/03/2012 |
| 92-Actividades de juegos de azar y apues | 19 | 0,59153 | 2.674.192,01 | 0,38189 | 3,576514 | 1,012343 | 1,490000 | 6,690000 | 56,070820 | 01/09/2016 |
| 93-Actividades deportivas, recreativas y | 30 | 0,93400 | 3.518.153,00 | 0,50241 | 3,791233 | 1,037572 | 1,490000 | 7,250000 | 97,490292 | 14/02/2020 |
| 95-Reparación de ordenadores, efectos pr | 4 | 0,12453 | 78.877,74 | 0,01126 | 6,247341 | 0,000000 | 5,293000 | 7,244000 | 7,894114 | 27/08/2012 |
| 96-Otros servicios personales. | 46 | 1,43213 | 9.816.214,47 | 1,40181 | 3,362647 | 1,111723 | 2,034000 | 7,244000 | 98,414868 | 13/03/2020 |



Cartera de Operaciones Titulizadas al día 31/12/2011 Loan Portfolio at 31/12/2011 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 |
| 97-Actividades de los hogares como empl | 1 | 0,03113 | 21.750,00 | 0,00311 | 3,972000 | 1,750000 | 3,972000 | 3,972000 | 28,780287 | 24/05/2014 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | | | 218.011,28 | 4,597220 | 1,059675 | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | | | 2.896,68 | 1,490000 | 0,000000 | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | | | 9.000.000,00 | 9,500000 | 6,087000 | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Período Facturación / Classification by Payment Frequency

| Periodo Facturación Payment Frequency | 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 Maximum | Meses Months | Fecha Date |
| MENSUAL | 2.998 | 93,33748 | 583.121.887,60 | 83,27312 | 3,762659 | 1,295862 | 1,490000 | 9,500000 | 96,266108 | 08/01/2020 |
| TRIMESTRAL | 116 | 3,61146 | 51.135.058,64 | 7,30238 | 3,574590 | 1,464659 | 1,490000 | 7,279000 | 67,727702 | 22/08/2017 |
| SEMESTRAL | 61 | 1,89913 | 35.768.648,48 | 5,10797 | 3,639002 | 1,559388 | 1,494000 | 7,299000 | 45,824787 | 25/10/2015 |
| ANUAL | 16 | 0,49813 | 4.702.564,37 | 0,67155 | 3,158034 | 0,966722 | 1,490000 | 5,600000 | 65,019313 | 01/06/2017 |
| OTROS | 21 | 0,65380 | 25.524.076,56 | 3,64498 | 3,963575 | 2,151037 | 2,875000 | 6,555000 | 32,963253 | 29/09/2014 |
| Total Cartera/Total | 3.212 | 100,00000 | 700.252.235,65 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 |
| Media Simple / Arithmetic Average: | | | | | 218.011,28 | 4,597220 | 1,059675 | | 51,563618 | 17/04/2016 |
| Mínimo / Minimum: | | | | | 2.896,68 | 1,490000 | 0,000000 | | 1,018480 | 31/01/2012 |
| Máximo / Maximum: | | | | | 9.000.000,00 | 9,500000 | 6,087000 | | 329,954825 | 30/06/2039 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 000.00 004.99 | 34 | 1,05853 | 5.428.100,57 | 0,77516 | 3,677788 | 1,366091 | 1,490000 | 7,372000 | 87,691378 | 22/04/2019 | 2,647351 |
| 005.00 009.99 | 34 | 1,05853 | 11.931.037,97 | 1,70382 | 3,825248 | 1,591743 | 1,492000 | 7,073000 | 91,558662 | 17/08/2019 | 6,961560 |
| 010.00 014.99 | 46 | 1,43213 | 18.908.746,60 | 2,70028 | 3,689393 | 1,328544 | 2,191000 | 7,250000 | 84,169885 | 04/01/2019 | 12,588497 |
| 015.00 019.99 | 65 | 2,02366 | 29.440.302,26 | 4,20424 | 3,411964 | 1,279636 | 1,490000 | 5,908000 | 81,753492 | 23/10/2018 | 17,747088 |
| 020.00 024.99 | 58 | 1,80573 | 23.733.261,23 | 3,38924 | 3,667040 | 1,378526 | 2,034000 | 6,487000 | 106,393970 | 11/11/2020 | 22,122185 |
| 025.00 029.99 | 62 | 1,93026 | 28.914.612,55 | 4,12917 | 3,709607 | 1,490056 | 1,490000 | 4,924000 | 98,325662 | 10/03/2020 | 27,557327 |
| 030.00 034.99 | 53 | 1,65006 | 35.891.081,02 | 5,12545 | 3,695209 | 1,324418 | 2,170000 | 5,815000 | 152,786832 | 23/09/2024 | 32,284414 |
| 035.00 039.99 | 47 | 1,46326 | 32.241.918,54 | 4,60433 | 3,664674 | 1,226885 | 2,300000 | 5,250000 | 127,487430 | 15/08/2022 | 37,708201 |
| 040.00 044.99 | 76 | 2,36613 | 58.360.231,84 | 8,33417 | 3,480641 | 1,107578 | 1,985000 | 5,329000 | 122,099113 | 04/03/2022 | 42,575638 |
| 045.00 049.99 | 53 | 1,65006 | 34.929.682,15 | 4,98816 | 3,749845 | 1,405477 | 1,492000 | 5,541000 | 125,515041 | 16/06/2022 | 47,296909 |
| 050.00 054.99 | 71 | 2,21046 | 56.609.468,64 | 8,08415 | 3,525965 | 1,375487 | 1,900000 | 5,750000 | 126,027014 | 01/07/2022 | 51,907989 |
| 055.00 059.99 | 53 | 1,65006 | 23.169.977,72 | 3,30880 | 3,473476 | 1,343817 | 1,991000 | 6,300000 | 163,152453 | 04/08/2025 | 57,676294 |
| 060.00 064.99 | 37 | 1,15193 | 19.145.800,22 | 2,73413 | 3,994816 | 1,767720 | 2,750000 | 4,829000 | 109,905039 | 26/02/2021 | 63,150708 |
| 065.00 069.99 | 36 | 1,12080 | 13.750.329,81 | 1,96363 | 3,689002 | 1,339388 | 1,490000 | 4,586000 | 169,040242 | 31/01/2026 | 66,901117 |
| 070.00 074.99 | 23 | 0,71606 | 7.567.977,20 | 1,08075 | 3,658561 | 1,168217 | 2,836000 | 4,500000 | 173,719616 | 22/06/2026 | 72,420316 |
| 075.00 079.99 | 5 | 0,15567 | 994.342,50 | 0,14200 | 3,917075 | 1,875801 | 3,000000 | 4,674000 | 247,469950 | 14/08/2032 | 76,795002 |
| 080.00 084.99 | 4 | 0,12453 | 1.845.624,43 | 0,26357 | 4,965523 | 2,708298 | 3,500000 | 5,183000 | 110,070017 | 03/03/2021 | 81,190956 |



Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

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

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 085.00 089.99 | 5 | 0,15567 | 1.584.551,19 | 0,22628 | 4,215711 | 2,173551 | 3,464000 | 5,000000 | 128,543991 | 16/09/2022 | 86,789520 |
| Total Cartera/Total | | 762 | 100,00000 | 404.447.046,44 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,745870 | 1,350610 | | | 89,088383 | 03/06/2019 | 39,576778 |
| Media Simple / Arithmetic Average: | | | 218.011,28 | | 4,597220 | 1,059675 | | | 51,563618 | 17/04/2016 | 37,526359 |
| Mínimo / Minimum: | | | 2.896,68 | | 1,490000 | 0,000000 | | | 1,018480 | 31/01/2012 | 0,000000 |
| Máximo / Maximum: | | | 9.000.000,00 | | 9,500000 | 6,087000 | | | 329,954825 | 30/06/2039 | 89,656314 |

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: GC FTPYME SABADELL 8, F.T.A.

Cartera de Operaciones Titulizadas al día 31/12/2011

Loan Portfolio at 31/12/2011

Clasificación por Veinte Mayores Deudores / Classification by Top Twenty Obligors

| <u>Deudor Obligador</u> | <u>Principal Pendiente Outstanding Principal</u> | <u>%</u> |
|-----------------------------|--|--------------|
| 1 | 9.000.000,00 | 1,29 |
| 2 | 8.453.526,56 | 1,21 |
| 3 | 8.040.115,06 | 1,15 |
| 4 | 8.029.774,11 | 1,15 |
| 5 | 6.250.000,00 | 0,89 |
| 6 | 6.250.000,00 | 0,89 |
| 7 | 5.806.170,30 | 0,83 |
| 8 | 5.261.790,48 | 0,75 |
| 9 | 4.881.613,05 | 0,70 |
| 10 | 4.523.786,06 | 0,65 |
| 11 | 4.152.133,14 | 0,59 |
| 12 | 4.132.882,70 | 0,59 |
| 13 | 4.091.020,29 | 0,58 |
| 14 | 3.992.728,82 | 0,57 |
| 15 | 3.900.000,00 | 0,56 |
| 16 | 3.841.599,92 | 0,55 |
| 17 | 3.662.351,49 | 0,52 |
| 18 | 3.580.461,92 | 0,51 |
| 19 | 3.521.676,53 | 0,50 |
| 20 | 3.511.904,75 | 0,50 |
| Total: | 104.883.535,18 | 14,98 |

Principal Pendiente Total de la Cartera / Portfolio Total Outstanding Principal

700.252.235,65



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

INFORMES DE LA CARTERA DE PRÉSTAMOS

LOAN PORTFOLIO REPORTS

SITUACIÓN DE LA CARTERA

PORTFOLIO ANALYSIS



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Movimiento Mensual Cartera de Préstamos Loan Repayments

| Fecha / Date | Amortizaciones / Repayments | | Principal Pendiente / Outstanding Principal | | Num. Op. Number |
|-----------------------------------|-----------------------------|----------------------------------|---|---|--------------------|
| | Ordinarias (1) Ordinary | Anticipaciones (2) Prepayment | Importe Amount | % Sobre Inicial % Over Initial Balance | |
| Saldo Anterior / Previous Balance | 52.875.638,83 | 34.126.284,44 | 912.998.024,00 | 91,2998 | 3446 |
| 31/01/2011 | 11.626.166,59 | 6.319.112,82 | 895.052.744,59 | 89,5053 | 3435 |
| 28/02/2011 | 13.705.597,66 | 3.074.511,56 | 878.272.635,37 | 87,8273 | 3423 |
| 31/03/2011 | 14.665.553,35 | 3.867.803,82 | 859.739.278,20 | 85,9739 | 3401 |
| 30/04/2011 | 12.201.335,42 | 4.442.338,74 | 843.095.604,04 | 84,3096 | 3382 |
| 31/05/2011 | 11.987.162,70 | 5.846.109,58 | 825.262.331,76 | 82,5262 | 3360 |
| 30/06/2011 | 18.128.781,22 | 4.242.001,09 | 802.891.549,45 | 80,2892 | 3341 |
| 31/07/2011 | 11.727.023,82 | 1.089.393,90 | 790.075.131,73 | 79,0075 | 3329 |
| 31/08/2011 | 13.569.554,76 | 1.691.747,21 | 774.813.829,76 | 77,4814 | 3313 |
| 30/09/2011 | 13.883.575,04 | 3.211.931,40 | 757.718.323,32 | 75,7718 | 3302 |
| 31/10/2011 | 13.006.902,06 | 4.032.116,74 | 740.679.304,52 | 74,0679 | 3276 |
| 30/11/2011 | 12.409.810,01 | 4.601.818,31 | 723.667.676,20 | 72,3668 | 3246 |
| 31/12/2011 | 19.326.566,69 | 4.088.873,86 | 700.252.235,65 | 70,0252 | 3212 |
| | 219.113.668,15 | 80.634.043,47 | | | |

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.



Amortización Anticipada y Tasa de Prepago Prepayments and Prepayments Rate

| Fecha Date | Principal Pendiente (1) Outstanding Principal | % Sobre Inicial % Over Initial Balance | Amortización de Principal Anticipada (Prepago) (2) Prepayment Amount | Datos del Mes Monthly | | Datos de 3 Meses Quarterly | | Datos de 6 Meses Semi Annually | | Datos de 12 Meses Annual | |
|---------------|--|---|--|--------------------------|------------------------|-------------------------------|----------------|-----------------------------------|----------------|-----------------------------|----------------|
| | | | | % TMC (3) % CMR (3) | % TAE (4) % APR (4) | % TMC % CMR | % TAE % APR | % TMC % CMR | % TAE % APR | % TMC % CMR | % TAE % APR |
| 31/01/2011 | 895.052.744,6 | 89,50528 | 6.319.112,8 | 0,69213 | 7,99655 | 0,70871 | 8,18077 | | | | |
| 28/02/2011 | 878.272.635,4 | 87,82727 | 3.074.511,6 | 0,34350 | 4,04502 | 0,67734 | 7,83198 | 0,69090 | 7,98293 | | |
| 31/03/2011 | 859.739.278,2 | 85,97393 | 3.867.803,8 | 0,44039 | 5,15851 | 0,49211 | 5,74813 | 0,63316 | 7,33881 | | |
| 30/04/2011 | 843.095.604,0 | 84,30956 | 4.442.338,7 | 0,51671 | 6,02728 | 0,43356 | 5,08041 | 0,57123 | 6,64346 | | |
| 31/05/2011 | 825.262.331,8 | 82,52624 | 5.846.109,6 | 0,69341 | 8,01080 | 0,55023 | 6,40652 | 0,61380 | 7,12199 | | |
| 30/06/2011 | 802.891.549,5 | 80,28916 | 4.242.001,1 | 0,51402 | 5,99679 | 0,57475 | 6,68308 | 0,53344 | 6,21677 | | |
| 31/07/2011 | 790.075.131,7 | 79,00752 | 1.089.393,9 | 0,13568 | 1,61611 | 0,44798 | 5,24522 | 0,44077 | 5,16285 | | |
| 31/08/2011 | 774.813.829,8 | 77,48139 | 1.691.747,2 | 0,21412 | 2,53945 | 0,28807 | 3,40265 | 0,41924 | 4,91645 | 0,55516 | 6,46225 |
| 30/09/2011 | 757.718.323,3 | 75,77184 | 3.211.931,4 | 0,41454 | 4,86264 | 0,25485 | 3,01570 | 0,41493 | 4,86706 | 0,52410 | 6,11107 |
| 31/10/2011 | 740.679.304,5 | 74,06793 | 4.032.116,7 | 0,53214 | 6,20205 | 0,38702 | 4,54664 | 0,41750 | 4,89656 | 0,49440 | 5,77406 |
| 30/11/2011 | 723.667.676,2 | 72,36677 | 4.601.818,3 | 0,62130 | 7,20600 | 0,52270 | 6,09513 | 0,40545 | 4,75839 | 0,50968 | 5,94761 |
| 31/12/2011 | 700.252.235,7 | 70,02523 | 4.088.873,9 | 0,56502 | 6,57347 | 0,57283 | 6,66144 | 0,41397 | 4,85602 | 0,47372 | 5,53885 |

(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.



Movimiento Mensual Impagados Monthly Arrears Report

| Fecha / Date | Incorporaciones / Incoming Arrears | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|------------------------------------|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
| | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total |
| Saldo anterior / Previous Balance | | | | | | | 1.651.992,48 | 318.202,90 | 1.970.195,38 |
| 31/01/2011 | 585.985,60 | 118.952,91 | 704.938,51 | 633.000,14 | 124.829,21 | 757.829,35 | 1.604.977,94 | 312.326,60 | 1.917.304,54 |
| 28/02/2011 | 1.203.105,19 | 122.812,46 | 1.325.917,65 | 419.913,72 | 99.625,78 | 519.539,50 | 2.388.169,41 | 335.513,28 | 2.723.682,69 |
| 31/03/2011 | 1.042.501,64 | 180.791,94 | 1.223.293,58 | 1.307.993,40 | 133.612,15 | 1.441.605,55 | 2.122.677,65 | 382.693,07 | 2.505.370,72 |
| 30/04/2011 | 850.601,80 | 160.252,73 | 1.010.854,53 | 402.678,81 | 86.409,11 | 489.087,92 | 2.570.600,64 | 456.536,69 | 3.027.137,33 |
| 31/05/2011 | 822.932,58 | 137.172,56 | 960.105,14 | 614.636,10 | 103.098,74 | 717.734,84 | 2.778.897,12 | 490.610,51 | 3.269.507,63 |
| 30/06/2011 | 1.759.177,36 | 251.393,17 | 2.010.570,53 | 441.642,88 | 105.016,58 | 546.659,46 | 4.096.431,60 | 636.987,10 | 4.733.418,70 |
| 31/07/2011 | 854.171,79 | 144.582,33 | 998.754,12 | 634.679,45 | 153.517,99 | 788.197,44 | 4.315.923,94 | 628.051,44 | 4.943.975,38 |
| 31/08/2011 | 733.787,74 | 122.631,17 | 856.418,91 | 1.082.620,89 | 149.515,94 | 1.232.136,83 | 3.967.090,79 | 601.166,67 | 4.568.257,46 |
| 30/09/2011 | 918.022,70 | 179.223,02 | 1.097.245,72 | 1.203.640,09 | 196.663,37 | 1.400.303,46 | 3.655.953,65 | 580.711,20 | 4.236.664,85 |
| 31/10/2011 | 1.454.212,72 | 229.628,86 | 1.683.841,58 | 495.090,26 | 158.176,58 | 653.266,84 | 4.611.140,37 | 647.989,68 | 5.259.130,05 |
| 30/11/2011 | 1.099.426,77 | 151.749,48 | 1.251.176,25 | 704.423,05 | 150.306,21 | 854.729,26 | 4.931.116,77 | 641.851,55 | 5.572.968,32 |
| 31/12/2011 | 2.744.470,45 | 261.059,02 | 3.005.529,47 | 1.003.910,93 | 127.056,37 | 1.130.967,30 | 6.650.008,45 | 755.834,92 | 7.405.843,37 |
| | 14.068.396,34 | 2.060.249,65 | 16.128.645,99 | 8.944.229,72 | 1.587.828,03 | 10.532.057,75 | | | |

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.



Movimiento Mensual Operaciones Morosas Monthly Delinquencies Report

| Fecha / Date | Incorporaciones / Incoming Delinquencies | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|--|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
| | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total |
| Saldo anterior / Previous Balance | 110.671,99 | 4.447,41 | 115.119,40 | 84.318,90 | 1.323,26 | 85.642,16 | 26.353,09 | 3.124,15 | 29.477,24 |
| 31/01/2011 | 30.932,89 | 11.997,78 | 42.930,67 | 0,00 | 0,00 | 0,00 | 57.285,98 | 15.121,93 | 72.407,91 |
| 28/02/2011 | 179.785,86 | 20.522,22 | 200.308,08 | 16.681,62 | 4.604,10 | 21.285,72 | 220.390,22 | 31.040,05 | 251.430,27 |
| 31/03/2011 | 367.743,74 | 33.782,68 | 401.526,42 | 133.696,92 | 16.709,68 | 150.406,60 | 454.437,04 | 48.113,05 | 502.550,09 |
| 30/04/2011 | 444.967,00 | 61.975,71 | 506.942,71 | 285.832,67 | 7.603,68 | 293.436,35 | 613.571,37 | 102.485,08 | 716.056,45 |
| 31/05/2011 | 679.969,34 | 69.300,55 | 749.269,89 | 86.476,05 | 9.826,55 | 96.302,60 | 1.207.064,66 | 161.959,08 | 1.369.023,74 |
| 30/06/2011 | 443.502,28 | 44.271,64 | 487.773,92 | 17.150,81 | 45.608,15 | 62.758,96 | 1.633.416,13 | 160.622,57 | 1.794.038,70 |
| 31/07/2011 | 676.120,96 | 112.249,86 | 788.370,82 | 10.870,95 | 6.517,07 | 17.388,02 | 2.298.666,14 | 266.355,36 | 2.565.021,50 |
| 31/08/2011 | 332.806,24 | 25.488,89 | 358.295,13 | 99.486,42 | 4.943,06 | 104.429,48 | 2.531.985,96 | 286.901,19 | 2.818.887,15 |
| 30/09/2011 | 250.595,24 | 24.315,32 | 274.910,56 | 578.928,23 | 79.696,71 | 658.624,94 | 2.203.652,97 | 231.519,80 | 2.435.172,77 |
| 31/10/2011 | 247.228,44 | 19.476,78 | 266.705,22 | 51.348,62 | 10.133,28 | 61.481,90 | 2.399.532,79 | 240.863,30 | 2.640.396,09 |
| 30/11/2011 | 249.381,97 | 51.007,84 | 300.389,81 | 141.369,69 | 15.843,71 | 157.213,40 | 2.507.545,07 | 276.027,43 | 2.783.572,50 |
| 31/12/2011 | 179.026,60 | 15.400,42 | 194.427,02 | 212.061,66 | 54.312,49 | 266.374,15 | 2.474.510,01 | 237.115,36 | 2.711.625,37 |
| | 4.192.732,55 | 494.237,10 | 4.686.969,65 | 1.718.222,54 | 257.121,74 | 1.975.344,28 | | | |

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: GC FTPYME SABADELL 8, F.T.A.

Movimiento Mensual Fallidos Monthly Defaults Report

| Fecha / Date | Incorporaciones / Incoming Defaults | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|--------------------------------------|---|----------------|--------------------------------------|---|----------------|--------------------------------------|---|----------------|
| | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Returns | Total Total | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Returns | Total Total | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Returns | Total Total |
| Saldo anterior / Previous Balance | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/01/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 28/02/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/03/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 30/04/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/05/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 30/06/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/07/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/08/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 30/09/2011 | 165.881,58 | 0,00 | 165.881,58 | 0,00 | 0,00 | 0,00 | 165.881,58 | 0,00 | 165.881,58 |
| 31/10/2011 | 198.859,75 | 0,00 | 198.859,75 | 0,00 | 0,00 | 0,00 | 364.741,33 | 0,00 | 364.741,33 |
| 30/11/2011 | 349.508,32 | 0,00 | 349.508,32 | 0,00 | 0,00 | 0,00 | 714.249,65 | 0,00 | 714.249,65 |
| 31/12/2011 | 1.225.414,33 | 0,00 | 1.225.414,33 | 0,00 | 0,00 | 0,00 | 1.939.663,98 | 0,00 | 1.939.663,98 |
| | 1.939.663,98 | 0,00 | 1.939.663,98 | 0,00 | 0,00 | 0,00 | | | |



Impagados al / Loans in Arrears at 31/12/2011

Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada

Classification by Aging. First Overdue Instalment

| Total Impagados / Total Delinquency | | Importe Impagado / Overdue Amount | | | | Principal pendiente no vencido | Deuda Total |
|--|----------------------|-----------------------------------|---|---------------------|-----------------------|--------------------------------|-------------|
| Antigüedad Deuda Aging | Nº de Activos Number | Principal Principal | Intereses Ordinarios Ordinary Interests | Total Total | Principal Not Due | Total Debt | |
| HASTA 1 MES / Up to 1 month | 357 | 3.322.373,97 | 392.425,56 | 3.714.799,53 | 90.468.863,14 | 94.183.662,67 | |
| DE 1 A 2 MESES / From 1 to 2 months | 44 | 691.358,21 | 91.492,64 | 782.850,85 | 6.370.187,00 | 7.153.037,85 | |
| DE 2 A 3 MESES / From 2 to 3 months | 28 | 161.766,26 | 34.801,36 | 196.567,62 | 3.573.746,34 | 3.770.313,96 | |
| DE 3 A 6 MESES / From 3 to 6 months | 44 | 1.567.658,17 | 80.663,41 | 1.648.321,58 | 3.023.870,28 | 4.672.191,86 | |
| DE 6 A 12 MESES / From 6 to 12 months | 44 | 906.851,84 | 156.451,95 | 1.063.303,79 | 10.065.607,56 | 11.128.911,35 | |
| 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 | |
| Totales/Totals | 517 | 6.650.008,45 | 755.834,92 | 7.405.843,37 | 113.502.274,32 | 120.908.117,69 | |

| Impagado con Garantía Real / Mortgage-Backed Delinquency | | Importe Impagado / Overdue Amount | | | | Principal pendiente no vencido | Deuda Total | Valor Garantía | %Deuda / v. Tasación |
|--|----------------------|-----------------------------------|---|---------------------|----------------------|--------------------------------|-----------------------|-------------------|----------------------|
| Antigüedad Deuda Aging | Nº de Activos Number | Principal Principal | Intereses ordinarios Ordinary Interests | Total Total | Principal Not Due | Total Debt | Appraisal Value | %Debt / Appraisal | |
| HASTA 1 MES / Up to 1 month | 135 | 1.830.092,65 | 267.182,64 | 2.097.275,29 | 63.807.339,80 | 65.904.615,09 | 316.633.956,57 | 20,81413 | |
| DE 1 A 2 MESES / From 1 to 2 months | 10 | 429.348,35 | 60.109,89 | 489.458,24 | 3.873.329,66 | 4.362.787,90 | 13.066.829,64 | 33,38827 | |
| DE 2 A 3 MESES / From 2 to 3 months | 9 | 78.030,51 | 22.819,78 | 100.850,29 | 2.447.062,89 | 2.547.913,18 | 11.988.162,51 | 21,25358 | |
| DE 3 A 6 MESES / From 3 to 6 months | 10 | 792.601,72 | 44.787,98 | 837.389,70 | 1.560.874,21 | 2.398.263,91 | 6.801.811,46 | 35,25919 | |
| DE 6 A 12 MESES / From 6 to 12 months | 11 | 347.121,75 | 107.102,01 | 454.223,76 | 7.406.074,18 | 7.860.297,94 | 21.847.872,45 | 35,97741 | |
| 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 | |
| Totales/Totals | 175 | 3.477.194,98 | 502.002,30 | 3.979.197,28 | 79.094.680,74 | 83.073.878,02 | 370.338.632,63 | 22,43187 | |

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: GC FTPYME SABADELL 8, F.T.A.

INFORMES DE LOS BONOS DE TITULIZACIÓN
SECURITISATION BONDS REPORTS

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Bonos de Titulización Serie A1G

SeriesA1GBonds

| Número de Bonos / Number of Bonds: 2500 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0341100008 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 20/10/2011 | 2,90800 % | 513,65 | 416,06 | 1.284.125,00 | 0,00 | 7.298,19 | 61.819,88 | 61,82 % | 18.245.475,00 | 154.549.700,00 | 18.245.475,00 | 18.245.475,00 | 0,00 |
| 20/07/2011 | 2,63800 % | 519,44 | 420,75 | 1.298.600,00 | 0,00 | 8.779,84 | 69.118,07 | 69,12 % | 21.949.600,00 | 172.795.175,00 | 21.949.600,00 | 21.949.600,00 | 0,00 |
| 20/04/2011 | 2,31200 % | 499,07 | 404,25 | 1.247.675,00 | 0,00 | 8.446,09 | 77.897,91 | 77,90 % | 21.115.225,00 | 194.744.775,00 | 21.115.225,00 | 21.115.225,00 | 0,00 |
| 20/01/2011 | 2,25200 % | 750,67 | 608,04 | 1.876.675,00 | 0,00 | 13.656,00 | 86.344,00 | 86,34 % | 34.140.000,00 | 215.860.000,00 | 34.140.000,00 | 34.140.000,00 | 0,00 |
| 22/09/2010 | | | | | | | 100.000,00 | | | 250.000.000,00 | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Bonos de Titulización Serie A2G

Series A2G Bonds

| Número de Bonos / Number of Bonds: 3900 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0341100016 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 20/10/2011 | 2,95800 % | 755,93 | 612,30 | 2.948.127,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 390.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/07/2011 | 2,68800 % | 679,47 | 550,37 | 2.649.933,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 390.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/04/2011 | 2,36200 % | 590,50 | 478,31 | 2.302.950,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 390.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/01/2011 | 2,30200 % | 767,33 | 621,54 | 2.992.587,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 390.000.000,00 | 0,00 | 0,00 | 0,00 |
| 22/09/2010 | | | | | | | 100.000,00 | | | 390.000.000,00 | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Bonos de Titulización Serie A3

Series A3 Bonds

| Número de Bonos / Number of Bonds: 1600 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0341100024 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 20/10/2011 | 3,00800 % | 768,71 | 622,66 | 1.229.936,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 160.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/07/2011 | 2,73800 % | 692,11 | 560,61 | 1.107.376,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 160.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/04/2011 | 2,41200 % | 603,00 | 488,43 | 964.800,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 160.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/01/2011 | 2,35200 % | 784,00 | 635,04 | 1.254.400,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 160.000.000,00 | 0,00 | 0,00 | 0,00 |
| 22/09/2010 | | | | | | | 100.000,00 | | | 160.000.000,00 | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Bonos de Titulización Serie B

Series B Bonds

| Número de Bonos / Number of Bonds: 2000 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0341100032 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 20/10/2011 | 3,10800 % | 794,27 | 643,36 | 1.588.540,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 200.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/07/2011 | 2,83800 % | 717,38 | 581,08 | 1.434.760,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 200.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/04/2011 | 2,51200 % | 628,00 | 508,68 | 1.256.000,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 200.000.000,00 | 0,00 | 0,00 | 0,00 |
| 20/01/2011 | 2,45200 % | 817,33 | 662,04 | 1.634.660,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 200.000.000,00 | 0,00 | 0,00 | 0,00 |
| 22/09/2010 | | | | | | | 100.000,00 | | | 200.000.000,00 | | | |



Bonos de Titulización al día / Securitisation Bonds at 31/12/2011

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

| TASA AMORTIZACIÓN ANTIPADA / CPR (2) | | | | | | | | | |
|--|--|------------|------------|------------|------------|------------|------------|------------|------------|
| | % mensual constante / % constant monthly rate | 0.00 | 0.47 | 0.50 | 0.75 | 1.00 | 1.25 | 1.50 | 1.75 |
| | % anual equivalente / % annual percentage rate | 0.00 | 5.54 | 5.84 | 8.64 | 11.36 | 14.01 | 16.59 | 19.09 |
| BONOS SERIE A1G / SERIES A1G BONDS (ISIN : ES0341100008) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| | Vida media / Average life | 1.65 | 1.20 | 1.18 | 1.05 | 0.95 | 0.87 | 0.80 | 0.74 |
| | Amortización Final / Final maturity | 20/01/2016 | 21/07/2014 | 21/07/2014 | 21/04/2014 | 20/01/2014 | 21/10/2013 | 22/07/2013 | 22/07/2013 |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| | Vida media / Average life | 1.65 | 1.20 | 1.18 | 1.05 | 0.95 | 0.87 | 0.80 | 0.74 |
| | Amortización Final / Final maturity | 20/01/2016 | 21/07/2014 | 21/07/2014 | 21/04/2014 | 20/01/2014 | 21/10/2013 | 22/07/2013 | 22/07/2013 |
| BONOS SERIE A2G / SERIES A2G BONDS (ISIN : ES0341100016) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| | Vida media / Average life | 1.36 | 1.03 | 1.02 | 0.93 | 0.86 | 0.81 | 0.76 | 0.73 |
| | Amortización Final / Final maturity | 20/07/2016 | 20/10/2014 | 20/10/2014 | 21/04/2014 | 20/01/2014 | 21/10/2013 | 22/07/2013 | 22/07/2013 |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| | Vida media / Average life | 1.36 | 1.03 | 1.02 | 0.93 | 0.86 | 0.81 | 0.76 | 0.73 |
| | Amortización Final / Final maturity | 20/07/2016 | 20/10/2014 | 20/10/2014 | 21/04/2014 | 20/01/2014 | 21/10/2013 | 22/07/2013 | 22/07/2013 |
| BONOS SERIE A3 / SERIES A3 BONDS (ISIN : ES0341100024) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| | Vida media / Average life | 11.62 | 4.79 | 4.68 | 3.93 | 3.43 | 3.07 | 2.78 | 2.54 |
| | Amortización Final / Final maturity | 20/07/2039 | 22/10/2018 | 20/07/2018 | 20/04/2017 | 20/07/2016 | 20/01/2016 | 20/07/2015 | 20/04/2015 |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| | Vida media / Average life | 8.25 | 4.58 | 4.45 | 3.80 | 3.34 | 3.03 | 2.72 | 2.49 |
| | Amortización Final / Final maturity | 20/01/2022 | 20/04/2017 | 20/01/2017 | 20/04/2016 | 20/10/2015 | 20/07/2015 | 20/01/2015 | 20/10/2014 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 8, F.T.A.

Bonos de Titulización al día / Securitisation Bonds at 31/12/2011

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

| TASA AMORTIZACIÓN ANTIPADA / CPR (2) | | | | | | | | | |
|--|------------|------------|------------|------------|------------|------------|------------|------------|--|
| % mensual constante / % constant monthly rate | 0.00 | 0.47 | 0.50 | 0.75 | 1.00 | 1.25 | 1.50 | 1.75 | |
| % anual equivalente / % annual percentage rate | 0.00 | 5.54 | 5.84 | 8.64 | 11.36 | 14.01 | 16.59 | 19.09 | |
| BONOS SERIE B / SERIES B BONDS (ISIN : ES0341100032) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 8.06 | 3.99 | 3.92 | 3.39 | 3.03 | 2.75 | 2.53 | 2.36 | |
| Amortización Final / Final maturity | 20/07/2039 | 21/01/2019 | 22/10/2018 | 20/07/2017 | 20/10/2016 | 20/04/2016 | 20/10/2015 | 20/07/2015 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 6.21 | 3.81 | 3.72 | 3.24 | 2.91 | 2.68 | 2.43 | 2.27 | |
| Amortización Final / Final maturity | 20/01/2022 | 20/04/2017 | 20/01/2017 | 20/04/2016 | 20/10/2015 | 20/07/2015 | 20/01/2015 | 20/10/2014 | |

(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 - 2,2017%, Tasa Recuperación Morosidad - 56,6074%, Tasa Fallidos - 0,2744%, Tasa Recuperación Fallidos - 0,0000%. / Other used information source: Delinquency Rate - 2,2017%, Delinquency Recoveries Rate - 56,6074%, Default Rate - 0,2744% and Default Recoveries Rate - 0,0000%.