

GC FTPYME SABADELL 5, F.T.A.

**BONOS DE TITULIZACION
IMPORTE 1.250.000.000 EUROS
EMISION 28/11/2006
SERIES: A1, A2, A3G, B y C**

*SECURITISATION BONDS
AMOUNT 1.250.000.000 EUROS
CLOSING DATE 28/11/2006
SERIES: A1, A2, A3G, B and C*

**INFORME TRIMESTRAL
SEGUNDO TRIMESTRE - 2008**

*QUARTERLY REPORT
SECOND QUARTER - 2008*

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

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| GC FTPYME SABADELL 5, F.T.A. |
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| Persona de contacto que ha generado la información: |
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| <i>Contact person who is primarily responsible of this report:</i> |
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INFORMES CONTABLES
FINANCIAL STATEMENTS

GC FTPYME SABADELL 5, F.T.A.**(Ejercicio 2008)**

BALANCE SITUACION ABREVIADO

Acumulado al Mes De: Junio

Ejercicio 08

ACTIVO

| | |
|--|----------------|
| A) Accionistas (socios) por Desembolsos no Exigidos | |
| B) Inmovilizado | |
| Gastos de Establecimiento | 411.873,58 |
| Inmovilizado Financiero | |
| - Activo Cedido | 791.437.247,36 |
| TOTAL | 791.849.120,94 |
| C) Gastos a Distribuir en Varios Ejercicios | |
| D) Activo Circulante | |
| Otros Créditos | 15.051.592,38 |
| Tesorería | |
| - Cuenta de Tesorería | 75.313.327,41 |
| Ajustes Periodificación | 986.470,48 |
| TOTAL | 91.351.390,27 |
| TOTAL GENERAL | 883.200.511,21 |

CUENTAS DE ORDEN

| | |
|----------------------|----------------|
| Permutas Financieras | 859.996.640,06 |
| Otras | 18.068.925,36 |
| TOTAL GENERAL | 878.065.565,42 |

Ejercicio 08

PASIVO

| | |
|--|----------------|
| A) Fondos Propios | |
| B) Ingresos a Distribuir en Varios Ejercicios | |
| C) Provisiones para Riesgos y Gastos | |
| D) Acreedores a Largo Plazo | |
| Emisión de Obligaciones | 859.996.640,06 |
| Deudas con Entidades Crédito | 14.201.481,94 |
| TOTAL | 874.198.122,00 |
| E) Acreedores a Corto Plazo | |
| Otros Acreedores | 975.803,53 |
| Ajustes de Periodificación | 8.026.585,68 |
| TOTAL | 9.002.389,21 |
| TOTAL GENERAL | 883.200.511,21 |

GC FTPYME SABADELL 5, F.T.A.**(Ejercicio 2008)**

CUENTA PERDIDAS Y GANANCIAS ABREVIADA

Acumulado al Mes De: Junio

| Ejercicio 08 | | Ejercicio 08 | |
|---|---------------|---|---------------|
| DEBE | | HABER | |
| A) GASTOS | | B) INGRESOS | |
| 4. Dotaciones para Amortización | 73.558,34 | 1. Ingresos de Explotación | |
| 6. Otros Gastos Explotación | 2.954,75 | | |
| I. BENEFICIOS DE EXPLOTACION | 0,00 | I. PERDIDAS DE EXPLOTACION | 76.513,09 |
| 7. Gastos Financieros y Asimilados | | 2. Ingresos Financieros | |
| Intereses: | | Activo Cedido | 22.447.175,01 |
| - Bonos Titulización | 22.505.572,14 | Intereses Bancarios | 2.181.112,89 |
| - Préstamo Subordinado | 437.617,06 | 3. Diferencias Positivas Cambio | |
| - Permutas Financieras | -655.894,37 | | 29,71 |
| Comisiones Financieras: | | | |
| - Comisión Gestora | 47.303,80 | II. RESULTADOS FINANCIEROS NEGATIVOS | 0,00 |
| - Comisión Intermediación | -1.639.205,44 | III. PERDIDAS DE LAS ACTIVIDADES ORDINARIAS | 0,00 |
| - Otras Comisiones | 45.463,06 | 12. Ingresos Extraordinarios | 607.112,80 |
| 8. Diferencias Negativas de Cambio | 0,08 | IV. RESULTADOS EXTRAORDINARIOS NEGATIVOS | 3.810.948,19 |
| II. RESULTADOS FINANCIEROS POSITIVOS | 3.887.461,28 | V. PERDIDAS ANTES DE IMPUESTOS | 0,00 |
| III. BENEFICIOS DE LAS ACTIVIDADES ORDINARIAS | 3.810.948,19 | VI. RESULTADO DE EJERCICIO (PERDIDAS) | 0,00 |
| 10. Pérdidas Proc. Inmov. | 4.418.060,99 | | |
| IV. RESULTADOS EXTRAORDINARIOS POSITIVOS | 0,00 | | |
| V. BENEFICIOS ANTES DE IMPUESTOS | 0,00 | | |
| 14. Impuesto Sociedades | | | |
| VI. RESULTADO DEL EJERCICIO (BENEFICIOS) | 0,00 | | |

**ORIGEN Y APLICACIÓN DE FONDOS DISPONIBLES A FECHA DE PAGO DE
21 DE ABRIL DE 2008**

AVAILABLE FUNDS SOURCE AND APPLICATION AT PAYMENT DATE OF 21 APRIL 2008

CUENTA DE TESORERÍA / TREASURY ACCOUNT

1/ Origen de Fondos / Funds Source:

| | | |
|---------------------------------------|---------------|-----------------------------|
| ▪ Cuenta Tesorería / Treasury Account | 16/04/2008 | 100.891.496,77 |
| – Fondo de Reserva / Reserve Fund | 13.750.000,00 | |
| | | Total 100.891.496,77 |

2/ Aplicación de Fondos / Funds Application:

| | | |
|---|------------|-----------------------------|
| ▪ Gastos Ordinarios y Extraordinarios / Ordinary and Extraordinary Expenses | | 0,00 |
| ▪ Comisión Gestora / Management Company Fee | | 25.000,00 |
| ▪ Comisión Agencia de Pagos / Paying Agent Fee | | 1.083,26 |
| ▪ Intereses netos Swap / Interests Swap (net paid) | | 249,76 |
| ▪ Intereses Impagados Bonos A / Unpaid Series A Bond Interest | | 0,00 |
| ▪ Reembolso Aval / Repayment State Guarantee | | 0,00 |
| ▪ Intereses de los Bonos A1 / Series A1 Bond Interests | | 0,00 |
| ▪ Intereses de los Bonos A2 / Series A2 Bond Interests | | 9.078.357,84 |
| ▪ Intereses de los Bonos A3G / Series A3G Bond Interests | | 932.642,64 |
| ▪ Intereses de los Bonos B / Series B Bond Interests | | 479.872,00 |
| ▪ Intereses de los Bonos C / Series C Bond Interests | | 341.753,74 |
| ▪ Fondos Disponibles Amortización / Amount for Available Funds Amortisation | | 0,00 |
| ▪ Amortización de los Bonos A1 / Series A1 Bond Amortisation | | 0,00 |
| ▪ Amortización de los Bonos A2 / Series A2 Bond Amortisation | | 74.546.356,87 |
| ▪ Amortización de los Bonos A3G / Series A3G Bond Amortisation | | 0,00 |
| ▪ Amortización de los Bonos B / Series B Bond Amortisation | | 0,00 |
| ▪ Amortización de los Bonos C / Series C Bond Amortisation | | 0,00 |
| ▪ Intereses Serie B por postergamiento / Deferred Series B Bond Interests | | 0,00 |
| ▪ Intereses Serie C por postergamiento / Deferred Series C Bond Interests | | 0,00 |
| ▪ Dotación Fondo de Reserva / Replenishment of the Reserve Fund | | 13.750.000,00 |
| ▪ Intereses Préstamo Fondo de Reserva / Interest on Reserve Fund Loan | | 206.664,79 |
| ▪ 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 | | 6.721,54 |
| ▪ Intereses Devengados Préstamo Desfase / Interests on First Interest Period Loan | | 0,00 |
| ▪ Amortización Préstamo Gastos de Constitución / Start-up Loan Repayment | | 36.779,17 |
| ▪ Amortización Préstamo Desfase / First Interest Period Loan Repayment | | 0,00 |
| ▪ Comisión Administración / Servicing Fee | | 21.738,80 |
| ▪ Comisión Intermediación Financiera Pendiente de Pago | 21/01/2008 | 814.103,82 |
| Outstanding Financial Intermediation Fee | | |
| ▪ Comisión Intermediación Financiera Pagada a Cuenta | 21/04/2008 | 650.172,53 |
| Paid Financial Intermediation Fee | | |
| | | Total 100.891.496,77 |

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 | 13.750.000,00 | |
| | | Total 13.750.000,00 |



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 5, 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 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 01/01/1997 al 30/06/1997 | 1 | 135.323,14 | 0,02325 | 5,349000 | 1,000000 | 5,349000 | 5,349000 | 11,498973 | 15/06/2009 |
| Del 01/07/1997 al 31/12/1997 | 2 | 135.029,64 | 0,04649 | 5,937328 | 0,618802 | 5,500000 | 8,000000 | 44,495188 | 15/03/2012 |
| Del 01/01/1998 al 30/06/1998 | 6 | 299.037,50 | 0,13947 | 5,487770 | 0,749304 | 5,250000 | 6,250000 | 65,205901 | 05/12/2013 |
| Del 01/07/1998 al 31/12/1998 | 9 | 563.269,61 | 0,20921 | 5,369164 | 0,638197 | 4,250000 | 6,500000 | 62,845506 | 24/09/2013 |
| Del 01/01/1999 al 30/06/1999 | 14 | 544.649,46 | 0,32543 | 5,633110 | 0,764376 | 4,800000 | 7,000000 | 78,585105 | 16/01/2015 |
| Del 01/07/1999 al 31/12/1999 | 25 | 3.976.835,34 | 0,58113 | 5,468973 | 0,529940 | 4,750000 | 7,700000 | 44,168258 | 05/03/2012 |
| Del 01/01/2000 al 30/06/2000 | 27 | 4.052.310,09 | 0,62762 | 5,536109 | 0,578584 | 4,000000 | 6,500000 | 62,452674 | 12/09/2013 |
| Del 01/07/2000 al 31/12/2000 | 10 | 878.725,42 | 0,23245 | 5,975903 | 0,684305 | 4,000000 | 7,650000 | 137,745456 | 22/12/2019 |
| Del 01/01/2001 al 30/06/2001 | 22 | 1.669.316,38 | 0,51139 | 5,743169 | 0,687662 | 4,100000 | 6,700000 | 109,807402 | 24/08/2017 |
| Del 01/07/2001 al 31/12/2001 | 29 | 7.565.028,67 | 0,67411 | 5,391513 | 0,637455 | 4,698000 | 6,000000 | 71,463874 | 14/06/2014 |
| Del 01/01/2002 al 30/06/2002 | 35 | 4.337.592,51 | 0,81358 | 5,673954 | 0,625617 | 5,148000 | 6,312000 | 146,944294 | 27/09/2020 |
| Del 01/07/2002 al 31/12/2002 | 59 | 28.200.818,81 | 1,37146 | 5,511814 | 0,766671 | 5,000000 | 8,500000 | 83,753988 | 23/06/2015 |
| Del 01/01/2003 al 30/06/2003 | 111 | 20.985.088,81 | 2,58020 | 5,490708 | 0,725255 | 2,922000 | 7,557000 | 95,450033 | 13/06/2016 |
| Del 01/07/2003 al 31/12/2003 | 135 | 37.545.720,46 | 3,13808 | 5,329987 | 0,687939 | 3,550000 | 8,300000 | 102,286261 | 07/01/2017 |
| Del 01/01/2004 al 30/06/2004 | 287 | 61.795.900,76 | 6,67132 | 5,468596 | 0,728412 | 3,254000 | 8,750000 | 101,431756 | 12/12/2016 |
| Del 01/07/2004 al 31/12/2004 | 342 | 81.644.593,36 | 7,94979 | 5,409647 | 0,762151 | 4,400000 | 9,250000 | 108,221140 | 06/07/2017 |
| Del 01/01/2005 al 30/06/2005 | 950 | 189.285.873,76 | 22,08275 | 5,434346 | 0,732284 | 3,123000 | 9,600000 | 114,468515 | 13/01/2018 |
| Del 01/07/2005 al 31/12/2005 | 995 | 199.740.644,76 | 23,12878 | 5,435685 | 0,760340 | 3,000000 | 9,250000 | 105,276507 | 08/04/2017 |



Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 01/01/2006 al 30/06/2006 | 1243 | 28,89354 | 151.699.244,03 | 19,08035 | 5,371904 | 0,636496 | 3,128000 | 9,300000 | 56,810263 | 25/03/2013 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | 184.810,55 | | 5,502950 | 0,798833 | | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | 778,45 | | 2,922000 | 0,000000 | | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | 7.619.808,82 | | 9,600000 | 4,623000 | | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | 5,425221 | 0,719323 | 2,922000 | 9,600000 | 96,394334 | 12/07/2016 |
| Total Cartera/Total | | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | 184.810,55 | | 5,502950 | 0,798833 | | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | 778,45 | | 2,922000 | 0,000000 | | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | 7.619.808,82 | | 9,600000 | 4,623000 | | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 Maximum | Meses Months | Fecha Date |
| 02.50 02.99 | 1 | 0,02325 | 60.000,00 | 0,00755 | 2,922000 | 0,000000 | 2,922000 | 2,922000 | 23,326489 | 10/06/2010 |
| 03.00 03.49 | 71 | 1,65040 | 3.548.323,02 | 0,44630 | 3,370897 | 0,000000 | 3,000000 | 3,493000 | 26,314854 | 08/09/2010 |
| 03.50 03.99 | 132 | 3,06834 | 9.893.178,54 | 1,24434 | 3,746297 | 0,000000 | 3,500000 | 3,955000 | 34,079776 | 03/05/2011 |
| 04.00 04.49 | 115 | 2,67318 | 12.068.046,68 | 1,51789 | 4,213145 | 0,000000 | 4,000000 | 4,458000 | 52,054331 | 31/10/2012 |
| 04.50 04.99 | 177 | 4,11437 | 38.260.627,60 | 4,81232 | 4,899783 | 0,394155 | 4,500000 | 4,998000 | 106,878738 | 27/05/2017 |
| 05.00 05.49 | 1997 | 46,42027 | 425.713.131,60 | 53,54512 | 5,259118 | 0,617787 | 5,000000 | 5,498000 | 106,874394 | 26/05/2017 |
| 05.50 05.99 | 1049 | 24,38401 | 236.785.055,12 | 29,78222 | 5,673965 | 0,827360 | 5,500000 | 5,998000 | 92,797491 | 24/03/2016 |
| 06.00 06.49 | 342 | 7,94979 | 46.885.602,81 | 5,89715 | 6,170846 | 1,172049 | 6,000000 | 6,498000 | 63,364104 | 10/10/2013 |
| 06.50 06.99 | 170 | 3,95165 | 13.235.531,35 | 1,66473 | 6,673627 | 1,593405 | 6,500000 | 6,965000 | 54,785183 | 22/01/2013 |
| 07.00 07.49 | 111 | 2,58020 | 3.835.719,12 | 0,48245 | 7,203006 | 2,332763 | 7,000000 | 7,450000 | 35,253775 | 08/06/2011 |
| 07.50 07.99 | 67 | 1,55742 | 2.744.423,51 | 0,34519 | 7,675242 | 2,298937 | 7,500000 | 7,950000 | 42,457494 | 13/01/2012 |
| 08.00 08.49 | 40 | 0,92980 | 1.250.044,96 | 0,15723 | 8,215648 | 3,297389 | 8,000000 | 8,450000 | 33,447254 | 14/04/2011 |
| 08.50 08.99 | 20 | 0,46490 | 514.592,49 | 0,06472 | 8,630785 | 3,021124 | 8,500000 | 8,850000 | 39,737044 | 22/10/2011 |
| 09.00 09.49 | 9 | 0,20921 | 242.752,24 | 0,03053 | 9,151310 | 3,527695 | 9,000000 | 9,350000 | 33,460784 | 14/04/2011 |
| 09.50 09.99 | 1 | 0,02325 | 17.973,47 | 0,00226 | 9,600000 | 4,623000 | 9,600000 | 9,600000 | 23,983573 | 30/06/2010 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | 184.810,55 | | 5,502950 | 0,798833 | | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | 778,45 | | 2,922000 | 0,000000 | | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | 7.619.808,82 | | 9,600000 | 4,623000 | | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 | 1688 | 39,23756 | 47.287.324,48 | 5,94768 | 5,596718 | 0,880003 | 3,044000 | 9,600000 | 45,261700 | 07/04/2012 |
| 50,000.00 | 99,999.99 | 852 | 19,80474 | 61.400.427,74 | 7,72279 | 5,419934 | 0,747116 | 2,922000 | 8,500000 | 81,492614 | 15/04/2015 |
| 100,000.00 | 149,999.99 | 501 | 11,64575 | 61.597.426,36 | 7,74757 | 5,391355 | 0,714623 | 3,364000 | 7,900000 | 100,106350 | 01/11/2016 |
| 150,000.00 | 199,999.99 | 322 | 7,48489 | 55.854.448,64 | 7,02523 | 5,413650 | 0,709995 | 3,398000 | 8,200000 | 105,466398 | 14/04/2017 |
| 200,000.00 | 249,999.99 | 208 | 4,83496 | 46.790.688,20 | 5,88521 | 5,391433 | 0,731641 | 3,387000 | 7,350000 | 115,766589 | 21/02/2018 |
| 250,000.00 | 299,999.99 | 122 | 2,83589 | 33.258.785,25 | 4,18321 | 5,394458 | 0,725720 | 3,600000 | 6,965000 | 116,345662 | 11/03/2018 |
| 300,000.00 | 349,999.99 | 107 | 2,48722 | 34.399.781,60 | 4,32672 | 5,441369 | 0,708518 | 3,880000 | 6,500000 | 105,522553 | 15/04/2017 |
| 350,000.00 | 399,999.99 | 79 | 1,83636 | 29.358.411,25 | 3,69263 | 5,463727 | 0,731100 | 4,823000 | 6,711000 | 109,527813 | 15/08/2017 |
| 400,000.00 | 449,999.99 | 73 | 1,69689 | 30.814.704,43 | 3,87580 | 5,362448 | 0,684440 | 3,600000 | 6,166000 | 105,713797 | 21/04/2017 |
| 450,000.00 | 499,999.99 | 51 | 1,18550 | 24.228.007,05 | 3,04734 | 5,330384 | 0,662332 | 4,823000 | 5,994000 | 120,134659 | 04/07/2018 |
| 500,000.00 | 549,999.99 | 40 | 0,92980 | 20.943.052,61 | 2,63416 | 5,357038 | 0,605712 | 3,872000 | 6,500000 | 91,455299 | 12/02/2016 |
| 550,000.00 | 599,999.99 | 21 | 0,48815 | 12.025.264,06 | 1,51251 | 5,372351 | 0,640376 | 4,873000 | 5,757000 | 94,802979 | 24/05/2016 |
| 600,000.00 | 649,999.99 | 24 | 0,55788 | 14.987.311,81 | 1,88507 | 5,443274 | 0,701049 | 4,983000 | 6,100000 | 99,292779 | 08/10/2016 |
| 650,000.00 | 699,999.99 | 22 | 0,51139 | 14.804.123,87 | 1,86203 | 5,373780 | 0,719828 | 4,973000 | 6,043000 | 123,628624 | 18/10/2018 |
| 700,000.00 | 749,999.99 | 20 | 0,46490 | 14.451.285,71 | 1,81765 | 5,524319 | 0,705215 | 5,026000 | 6,100000 | 97,108348 | 02/08/2016 |
| 750,000.00 | 799,999.99 | 15 | 0,34868 | 11.685.259,66 | 1,46974 | 5,417539 | 0,697147 | 4,983000 | 5,757000 | 117,446156 | 13/04/2018 |
| 800,000.00 | 849,999.99 | 10 | 0,23245 | 8.126.065,30 | 1,02208 | 5,179118 | 0,531576 | 4,003000 | 5,793000 | 93,230349 | 06/04/2016 |
| 850,000.00 | 899,999.99 | 18 | 0,41841 | 15.662.244,05 | 1,96996 | 5,444638 | 0,726891 | 4,998000 | 6,924000 | 99,046136 | 30/09/2016 |
| 900,000.00 | 949,999.99 | 13 | 0,30219 | 12.077.311,91 | 1,51905 | 5,193770 | 0,609305 | 4,253000 | 5,840000 | 94,895250 | 27/05/2016 |
| 950,000.00 | 999,999.99 | 6 | 0,13947 | 5.823.301,59 | 0,73244 | 5,410819 | 0,769038 | 4,923000 | 5,775000 | 111,272450 | 07/10/2017 |
| 1,000,000.00 | 1,049,999.99 | 7 | 0,16272 | 7.117.295,90 | 0,89520 | 5,581682 | 0,785078 | 5,225000 | 6,244000 | 113,062044 | 01/12/2017 |
| 1,050,000.00 | 1,099,999.99 | 7 | 0,16272 | 7.497.083,29 | 0,94296 | 5,484433 | 0,649112 | 5,175000 | 5,797000 | 87,627211 | 19/10/2015 |
| 1,100,000.00 | 1,149,999.99 | 8 | 0,18596 | 8.933.236,38 | 1,12360 | 5,431019 | 0,712277 | 4,873000 | 5,875000 | 73,039484 | 01/08/2014 |
| 1,150,000.00 | 1,199,999.99 | 3 | 0,06974 | 3.503.993,13 | 0,44072 | 5,287010 | 0,500000 | 5,147000 | 5,494000 | 123,967450 | 29/10/2018 |
| 1,200,000.00 | 1,249,999.99 | 5 | 0,11623 | 6.110.631,21 | 0,76858 | 5,727686 | 0,777458 | 4,997000 | 6,750000 | 89,502566 | 15/12/2015 |
| 1,250,000.00 | 1,299,999.99 | 8 | 0,18596 | 10.119.461,89 | 1,27280 | 5,448213 | 0,791554 | 5,023000 | 6,250000 | 93,855146 | 25/04/2016 |
| 1,300,000.00 | 1,349,999.99 | 3 | 0,06974 | 4.018.264,13 | 0,50541 | 5,552707 | 0,831984 | 4,998000 | 6,500000 | 106,979783 | 30/05/2017 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 | 2 | 0,04649 | 2.742.945,68 | 0,34500 | 5,173946 | 0,449871 | 5,000000 | 5,347000 | 91,837499 | 24/02/2016 |
| 1,400,000.00 | 1,449,999.99 | 5 | 0,11623 | 7.107.709,41 | 0,89399 | 5,327824 | 0,691068 | 5,026000 | 5,700000 | 69,557146 | 17/04/2014 |
| 1,450,000.00 | 1,499,999.99 | 3 | 0,06974 | 4.451.531,33 | 0,55990 | 5,429248 | 0,681542 | 4,998000 | 5,750000 | 130,782863 | 24/05/2019 |
| 1,500,000.00 | 1,549,999.99 | 5 | 0,11623 | 7.616.129,75 | 0,95794 | 5,517025 | 0,733045 | 5,043000 | 6,150000 | 96,054676 | 01/07/2016 |
| 1,650,000.00 | 1,699,999.99 | 1 | 0,02325 | 1.665.012,84 | 0,20942 | 4,998000 | 0,500000 | 4,998000 | 4,998000 | 68,993840 | 31/03/2014 |
| 1,700,000.00 | 1,749,999.99 | 2 | 0,04649 | 3.458.226,46 | 0,43497 | 5,543830 | 1,000000 | 5,498000 | 5,590000 | 142,413081 | 12/05/2020 |
| 1,750,000.00 | 1,799,999.99 | 2 | 0,04649 | 3.549.275,87 | 0,44642 | 5,659497 | 0,775913 | 5,497000 | 5,826000 | 166,567518 | 17/05/2022 |
| 1,800,000.00 | 1,849,999.99 | 1 | 0,02325 | 1.843.247,37 | 0,23184 | 5,607000 | 1,000000 | 5,607000 | 5,607000 | 126,028747 | 31/12/2018 |
| 1,850,000.00 | 1,899,999.99 | 1 | 0,02325 | 1.892.424,40 | 0,23802 | 5,003000 | 0,630000 | 5,003000 | 5,003000 | 97,018480 | 31/07/2016 |
| 1,900,000.00 | 1,949,999.99 | 2 | 0,04649 | 3.862.310,37 | 0,48579 | 5,509585 | 0,675055 | 5,394000 | 5,625000 | 24,028454 | 01/07/2010 |
| 1,950,000.00 | 1,999,999.99 | 2 | 0,04649 | 3.958.670,09 | 0,49791 | 5,250869 | 0,500000 | 4,998000 | 5,500000 | 40,369876 | 10/11/2011 |
| 2,000,000.00 | 2,049,999.99 | 5 | 0,11623 | 10.059.422,92 | 1,26525 | 5,554989 | 0,841468 | 4,873000 | 5,998000 | 115,781649 | 22/02/2018 |
| 2,050,000.00 | 2,099,999.99 | 3 | 0,06974 | 6.238.211,79 | 0,78463 | 5,291939 | 0,717131 | 5,050000 | 5,425000 | 99,190599 | 05/10/2016 |
| 2,150,000.00 | 2,199,999.99 | 3 | 0,06974 | 6.578.180,83 | 0,82739 | 5,443112 | 0,766646 | 5,073000 | 5,725000 | 71,983140 | 29/06/2014 |
| 2,250,000.00 | 2,299,999.99 | 2 | 0,04649 | 4.559.475,96 | 0,57348 | 5,133626 | 0,548664 | 4,855000 | 5,416000 | 140,554337 | 17/03/2020 |
| 2,350,000.00 | 2,399,999.99 | 1 | 0,02325 | 2.394.000,00 | 0,30111 | 5,147000 | 0,500000 | 5,147000 | 5,147000 | 5,026694 | 30/11/2008 |
| 2,400,000.00 | 2,449,999.99 | 1 | 0,02325 | 2.420.364,32 | 0,30443 | 5,307000 | 0,700000 | 5,307000 | 5,307000 | 75,006160 | 29/09/2014 |
| 2,450,000.00 | 2,499,999.99 | 1 | 0,02325 | 2.494.855,21 | 0,31380 | 5,090000 | 0,500000 | 5,090000 | 5,090000 | 169,133470 | 04/08/2022 |
| 2,600,000.00 | 2,649,999.99 | 2 | 0,04649 | 5.229.858,32 | 0,65780 | 5,684271 | 0,750000 | 5,625000 | 5,744000 | 62,676249 | 19/09/2013 |
| 2,650,000.00 | 2,699,999.99 | 1 | 0,02325 | 2.663.983,38 | 0,33507 | 5,250000 | 0,500000 | 5,250000 | 5,250000 | 15,014374 | 30/09/2009 |
| 2,700,000.00 | 2,749,999.99 | 3 | 0,06974 | 8.148.179,68 | 1,02486 | 5,483451 | 0,800546 | 5,066000 | 5,793000 | 104,381903 | 12/03/2017 |
| 2,800,000.00 | 2,849,999.99 | 1 | 0,02325 | 2.835.520,70 | 0,35664 | 5,416000 | 0,750000 | 5,416000 | 5,416000 | 147,022587 | 30/09/2020 |
| 2,900,000.00 | 2,949,999.99 | 1 | 0,02325 | 2.946.428,52 | 0,37059 | 6,104000 | 1,000000 | 6,104000 | 6,104000 | 65,675565 | 20/12/2013 |
| 3,100,000.00 | 3,149,999.99 | 2 | 0,04649 | 6.267.337,27 | 0,78829 | 5,693108 | 0,873364 | 5,147000 | 6,244000 | 106,139316 | 04/05/2017 |
| 3,150,000.00 | 3,199,999.99 | 1 | 0,02325 | 3.192.089,69 | 0,40149 | 6,043000 | 1,250000 | 6,043000 | 6,043000 | 79,967146 | 28/02/2015 |
| 3,400,000.00 | 3,449,999.99 | 1 | 0,02325 | 3.407.716,67 | 0,42861 | 5,544000 | 0,550000 | 5,544000 | 5,544000 | 119,983573 | 30/06/2018 |
| 3,600,000.00 | 3,649,999.99 | 1 | 0,02325 | 3.642.857,08 | 0,45819 | 6,150000 | 0,753000 | 6,150000 | 6,150000 | 49,018480 | 31/07/2012 |



Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 | |
| 3,800,000.00 | 3,849,999.99 | 1 | 0,02325 | 3.846.477,48 | 0,48380 | 5,400000 | 0,650000 | 5,400000 | 5,400000 | 51,022587 | 30/09/2012 |
| 3,950,000.00 | 3,999,999.99 | 1 | 0,02325 | 3.975.178,46 | 0,49999 | 5,266000 | 0,600000 | 5,266000 | 5,266000 | 86,997947 | 30/09/2015 |
| 4,000,000.00 | 4,049,999.99 | 1 | 0,02325 | 4.000.000,00 | 0,50311 | 5,397000 | 0,450000 | 5,397000 | 5,397000 | 18,726899 | 21/01/2010 |
| 4,350,000.00 | 4,399,999.99 | 1 | 0,02325 | 4.354.207,79 | 0,54766 | 5,607000 | 1,000000 | 5,607000 | 5,607000 | 78,028747 | 31/12/2014 |
| 4,400,000.00 | 4,449,999.99 | 1 | 0,02325 | 4.440.000,00 | 0,55845 | 5,682000 | 0,300000 | 5,682000 | 5,682000 | 109,010267 | 31/07/2017 |
| 4,900,000.00 | 4,949,999.99 | 1 | 0,02325 | 4.903.626,92 | 0,61677 | 5,355000 | 0,850000 | 5,355000 | 5,355000 | 140,123203 | 04/03/2020 |
| 4,950,000.00 | 4,999,999.99 | 1 | 0,02325 | 4.971.665,21 | 0,62532 | 5,248000 | 0,750000 | 5,248000 | 5,248000 | 105,002053 | 31/03/2017 |
| 5,700,000.00 | 5,749,999.99 | 1 | 0,02325 | 5.700.000,00 | 0,71693 | 5,366000 | 0,700000 | 5,366000 | 5,366000 | 86,997947 | 30/09/2015 |
| 6,000,000.00 | 6,049,999.99 | 1 | 0,02325 | 6.000.000,00 | 0,75466 | 5,005000 | 0,500000 | 5,005000 | 5,005000 | 134,012320 | 31/08/2019 |
| 6,350,000.00 | 6,399,999.99 | 1 | 0,02325 | 6.393.001,32 | 0,80410 | 5,123000 | 0,750000 | 5,123000 | 5,123000 | 109,010267 | 31/07/2017 |
| 6,450,000.00 | 6,499,999.99 | 1 | 0,02325 | 6.452.343,08 | 0,81156 | 5,248000 | 0,750000 | 5,248000 | 5,248000 | 80,985626 | 31/03/2015 |
| 6,750,000.00 | 6,799,999.99 | 1 | 0,02325 | 6.797.535,77 | 0,85498 | 5,600000 | 0,600000 | 5,600000 | 5,600000 | 54,045175 | 31/12/2012 |
| 7,500,000.00 | 7,549,999.99 | 1 | 0,02325 | 7.500.000,25 | 0,94333 | 5,562000 | 0,750000 | 5,562000 | 5,562000 | 66,924025 | 27/01/2014 |
| 7,600,000.00 | 7,649,999.99 | 1 | 0,02325 | 7.619.808,82 | 0,95840 | 5,357000 | 0,750000 | 5,357000 | 5,357000 | 78,028747 | 31/12/2014 |
| Total Cartera/Total | | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | | | | 184.810,55 | 5,502950 | 0,798833 | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | | | | 778,45 | 2,922000 | 0,000000 | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | | | | 7.619.808,82 | 9,600000 | 4,623000 | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 Maximun | Meses Months | Fecha Date |
| Índice 019 MIBOR BANC.ESP. | 23 | 0,53464 | 1.104.486,45 | 0,13892 | 5,721420 | 0,975563 | 5,250000 | 6,500000 | 60,843915 | 25/07/2013 |
| Índice 053 I.R.P.H. CAJAS | 2 | 0,04649 | 162.832,44 | 0,02048 | 5,536571 | 0,286571 | 5,500000 | 5,750000 | 45,389726 | 11/04/2012 |
| Índice 171 EURIBOR - A LAS 11 HOR/ | 1219 | 28,33566 | 140.043.899,07 | 17,61437 | 5,465502 | 0,647568 | 4,500000 | 9,600000 | 44,672680 | 20/03/2012 |
| Índice 108 IRPH CONJUNTO ENTIDAI | 31 | 0,72060 | 3.934.476,56 | 0,49487 | 5,493016 | 0,141662 | 5,000000 | 6,015000 | 141,184007 | 05/04/2020 |
| Índice 173 EURIBOR OFICIAL | 2510 | 58,34496 | 612.380.537,82 | 77,02367 | 5,477978 | 0,783062 | 4,500000 | 9,350000 | 110,783794 | 22/09/2017 |
| Índice 000 TIPO FIJO | 517 | 12,01767 | 37.428.770,17 | 4,70770 | 4,394989 | 0,000000 | 2,922000 | 9,000000 | 51,050140 | 30/09/2012 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | | | 184.810,55 | 5,502950 | 0,798833 | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | | | 778,45 | 2,922000 | 0,000000 | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | | | 7.619.808,82 | 9,600000 | 4,623000 | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 01/07/2008 al 31/12/2008 | 148 | 3,44026 | 10.690.533,97 | 1,34463 | 5,522654 | 0,730174 | 3,081000 | 8,750000 | 3,905428 | 26/10/2008 |
| Del 01/01/2009 al 30/06/2009 | 259 | 6,02046 | 13.012.950,48 | 1,63674 | 5,529959 | 0,742590 | 3,254000 | 9,000000 | 9,101231 | 03/04/2009 |
| Del 01/07/2009 al 31/12/2009 | 117 | 2,71967 | 15.975.984,43 | 2,00942 | 5,650211 | 0,771215 | 4,342000 | 9,250000 | 16,192565 | 04/11/2009 |
| Del 01/01/2010 al 30/06/2010 | 320 | 7,43840 | 33.636.074,69 | 4,23066 | 5,403489 | 0,674986 | 2,922000 | 9,600000 | 21,687751 | 21/04/2010 |
| Del 01/07/2010 al 31/12/2010 | 289 | 6,71781 | 30.513.174,31 | 3,83787 | 5,673054 | 0,852267 | 3,000000 | 9,100000 | 28,163294 | 04/11/2010 |
| Del 01/01/2011 al 30/06/2011 | 656 | 15,24872 | 62.957.682,16 | 7,91866 | 5,296949 | 0,592571 | 3,187000 | 9,350000 | 33,391970 | 12/04/2011 |
| Del 01/07/2011 al 31/12/2011 | 63 | 1,46444 | 8.449.496,15 | 1,06276 | 5,731828 | 0,937834 | 4,728000 | 9,050000 | 39,615758 | 18/10/2011 |
| Del 01/01/2012 al 30/06/2012 | 159 | 3,69596 | 15.832.475,16 | 1,99137 | 5,385370 | 0,668299 | 3,128000 | 8,500000 | 45,952098 | 28/04/2012 |
| Del 01/07/2012 al 31/12/2012 | 116 | 2,69642 | 30.197.815,02 | 3,79820 | 5,586956 | 0,688882 | 3,787000 | 9,250000 | 51,701549 | 20/10/2012 |
| Del 01/01/2013 al 30/06/2013 | 365 | 8,48443 | 58.153.528,72 | 7,31440 | 5,241814 | 0,535046 | 3,880000 | 8,700000 | 57,460636 | 13/04/2013 |
| Del 01/07/2013 al 31/12/2013 | 75 | 1,74338 | 14.432.232,19 | 1,81525 | 5,618512 | 0,851841 | 4,000000 | 8,300000 | 63,834692 | 24/10/2013 |
| Del 01/01/2014 al 30/06/2014 | 83 | 1,92934 | 25.343.871,45 | 3,18769 | 5,624475 | 0,806237 | 3,583000 | 8,800000 | 69,202830 | 06/04/2014 |
| Del 01/07/2014 al 31/12/2014 | 87 | 2,02232 | 29.376.323,13 | 3,69488 | 5,523407 | 0,882041 | 4,873000 | 6,780000 | 76,370844 | 10/11/2014 |
| Del 01/01/2015 al 30/06/2015 | 138 | 3,20781 | 37.540.268,73 | 4,72172 | 5,497946 | 0,796930 | 4,100000 | 8,300000 | 81,556578 | 17/04/2015 |
| Del 01/07/2015 al 31/12/2015 | 133 | 3,09159 | 40.364.565,08 | 5,07695 | 5,407338 | 0,773842 | 4,500000 | 6,498000 | 87,498178 | 15/10/2015 |
| Del 01/01/2016 al 30/06/2016 | 56 | 1,30172 | 13.231.443,02 | 1,66422 | 5,369533 | 0,695242 | 4,003000 | 6,700000 | 93,735443 | 22/04/2016 |
| Del 01/07/2016 al 31/12/2016 | 65 | 1,51093 | 14.560.591,73 | 1,83139 | 5,312893 | 0,721329 | 4,400000 | 6,345000 | 99,629860 | 18/10/2016 |
| Del 01/01/2017 al 30/06/2017 | 105 | 2,44073 | 41.660.932,90 | 5,24001 | 5,486797 | 0,840954 | 4,200000 | 6,965000 | 105,469446 | 14/04/2017 |
| Del 01/07/2017 al 31/12/2017 | 94 | 2,18503 | 31.282.974,17 | 3,93469 | 5,347869 | 0,719442 | 4,773000 | 6,711000 | 110,279278 | 07/09/2017 |
| Del 01/01/2018 al 30/06/2018 | 50 | 1,16225 | 12.509.224,65 | 1,57338 | 5,610553 | 0,743395 | 5,128000 | 6,340000 | 118,233404 | 07/05/2018 |
| Del 01/07/2018 al 31/12/2018 | 34 | 0,79033 | 5.297.654,36 | 0,66633 | 5,494989 | 0,818011 | 4,500000 | 6,725000 | 124,753991 | 22/11/2018 |
| Del 01/01/2019 al 30/06/2019 | 58 | 1,34821 | 15.027.668,36 | 1,89014 | 5,551795 | 0,810725 | 5,090000 | 6,677000 | 130,106769 | 04/05/2019 |
| Del 01/07/2019 al 31/12/2019 | 94 | 2,18503 | 36.841.605,37 | 4,63384 | 5,307260 | 0,693738 | 4,873000 | 6,166000 | 135,439120 | 13/10/2019 |
| Del 01/01/2020 al 30/06/2020 | 191 | 4,43980 | 57.735.822,41 | 7,26187 | 5,452242 | 0,743466 | 4,800000 | 6,744000 | 141,640468 | 19/04/2020 |
| Del 01/07/2020 al 31/12/2020 | 144 | 3,34728 | 42.464.456,25 | 5,34107 | 5,280287 | 0,699170 | 4,150000 | 7,650000 | 146,925963 | 27/09/2020 |
| Del 01/01/2021 al 30/06/2021 | 36 | 0,83682 | 10.497.919,88 | 1,32040 | 5,471139 | 0,699995 | 4,350000 | 6,125000 | 152,350302 | 11/03/2021 |
| Del 01/07/2021 al 31/12/2021 | 14 | 0,32543 | 2.959.094,54 | 0,37219 | 5,306924 | 0,654246 | 5,123000 | 5,844000 | 160,013769 | 30/10/2021 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 01/01/2022 al 30/06/2022 | 13 | 0,30219 | 1.623.077,42 | 0,20415 | 5,410963 | 0,715952 | 5,140000 | 6,000000 | 166,278499 | 09/05/2022 |
| Del 01/07/2022 al 31/12/2022 | 7 | 0,16272 | 3.183.825,34 | 0,40045 | 5,169014 | 0,560891 | 5,000000 | 5,750000 | 169,594784 | 18/08/2022 |
| Del 01/01/2023 al 30/06/2023 | 9 | 0,20921 | 1.352.285,46 | 0,17009 | 5,511743 | 0,784477 | 5,248000 | 6,543000 | 177,367610 | 11/04/2023 |
| Del 01/07/2023 al 31/12/2023 | 19 | 0,44166 | 5.089.353,77 | 0,64013 | 5,383098 | 0,701809 | 5,048000 | 5,725000 | 184,209237 | 05/11/2023 |
| Del 01/01/2024 al 30/06/2024 | 22 | 0,51139 | 6.178.496,85 | 0,77712 | 5,494572 | 0,791612 | 5,073000 | 5,994000 | 189,969601 | 29/04/2024 |
| Del 01/07/2024 al 31/12/2024 | 21 | 0,48815 | 4.906.308,34 | 0,61710 | 5,245697 | 0,593570 | 4,873000 | 5,897000 | 196,196653 | 04/11/2024 |
| Del 01/01/2025 al 30/06/2025 | 65 | 1,51093 | 16.840.320,04 | 2,11813 | 5,369419 | 0,631777 | 4,998000 | 6,743000 | 202,065205 | 02/05/2025 |
| Del 01/07/2025 al 31/12/2025 | 55 | 1,27848 | 14.446.878,81 | 1,81709 | 5,253978 | 0,639919 | 4,873000 | 6,373000 | 207,506098 | 14/10/2025 |
| Del 01/01/2026 al 30/06/2026 | 8 | 0,18596 | 2.306.020,07 | 0,29005 | 5,343504 | 0,641734 | 4,998000 | 5,793000 | 211,756680 | 21/02/2026 |
| Del 01/07/2026 al 31/12/2026 | 5 | 0,11623 | 956.034,23 | 0,12025 | 5,196484 | 0,609575 | 5,000000 | 5,543000 | 217,411348 | 12/08/2026 |
| Del 01/01/2027 al 30/06/2027 | 1 | 0,02325 | 100.059,17 | 0,01259 | 5,494000 | 0,500000 | 5,494000 | 5,494000 | 227,909651 | 28/06/2027 |
| Del 01/07/2027 al 31/12/2027 | 6 | 0,13947 | 2.800.507,79 | 0,35224 | 4,999592 | 0,558011 | 4,873000 | 5,750000 | 229,762178 | 23/08/2027 |
| Del 01/01/2028 al 30/06/2028 | 9 | 0,20921 | 1.262.167,55 | 0,15875 | 5,485400 | 0,715452 | 5,198000 | 5,994000 | 236,478961 | 14/03/2028 |
| Del 01/07/2028 al 31/12/2028 | 10 | 0,23245 | 2.962.193,19 | 0,37258 | 5,636743 | 0,726019 | 5,307000 | 5,826000 | 245,691244 | 20/12/2028 |
| Del 01/01/2029 al 30/06/2029 | 5 | 0,11623 | 949.815,10 | 0,11947 | 5,294311 | 0,640272 | 5,090000 | 5,994000 | 249,636292 | 19/04/2029 |
| Del 01/07/2029 al 31/12/2029 | 9 | 0,20921 | 1.117.403,68 | 0,14054 | 5,438703 | 0,794303 | 5,123000 | 5,647000 | 255,063770 | 01/10/2029 |
| Del 01/01/2030 al 30/06/2030 | 17 | 0,39517 | 3.552.316,70 | 0,44680 | 5,334976 | 0,586441 | 4,823000 | 5,644000 | 261,979870 | 30/04/2030 |
| Del 01/07/2030 al 31/12/2030 | 13 | 0,30219 | 2.308.547,29 | 0,29036 | 5,301780 | 0,664349 | 5,023000 | 5,793000 | 268,525777 | 15/11/2030 |
| Del 01/01/2031 al 30/06/2031 | 5 | 0,11623 | 755.807,17 | 0,09506 | 5,551282 | 0,761797 | 5,293000 | 5,793000 | 271,701680 | 19/02/2031 |
| Del 01/01/2032 al 30/06/2032 | 3 | 0,06974 | 1.251.249,48 | 0,15738 | 5,643492 | 0,659398 | 5,350000 | 5,750000 | 287,313230 | 09/06/2032 |
| Del 01/07/2032 al 31/12/2032 | 3 | 0,06974 | 718.412,56 | 0,09036 | 5,470529 | 1,002572 | 5,449000 | 5,500000 | 289,903715 | 26/08/2032 |
| Del 01/01/2033 al 30/06/2033 | 1 | 0,02325 | 81.088,73 | 0,01020 | 5,793000 | 1,000000 | 5,793000 | 5,793000 | 295,063655 | 31/01/2033 |
| Del 01/07/2033 al 31/12/2033 | 2 | 0,04649 | 199.877,28 | 0,02514 | 5,337810 | 0,717117 | 5,307000 | 5,397000 | 305,018480 | 30/11/2033 |
| Del 01/01/2034 al 30/06/2034 | 5 | 0,11623 | 1.037.188,83 | 0,13045 | 5,345082 | 0,608448 | 5,040000 | 5,694000 | 309,412383 | 12/04/2034 |
| Del 01/07/2034 al 31/12/2034 | 3 | 0,06974 | 451.874,16 | 0,05684 | 5,310362 | 0,665856 | 5,240000 | 5,543000 | 317,171754 | 04/12/2034 |
| Del 01/01/2035 al 30/06/2035 | 17 | 0,39517 | 3.197.363,88 | 0,40216 | 5,275235 | 0,621166 | 5,090000 | 5,744000 | 322,165807 | 05/05/2035 |
| Del 01/07/2035 al 31/12/2035 | 17 | 0,39517 | 4.152.478,54 | 0,52229 | 5,282422 | 0,599874 | 5,023000 | 5,565000 | 328,132992 | 03/11/2035 |



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 01/01/2036 al 30/06/2036 | 3 | 0,06974 | 727.687,77 | 0,09153 | 5,399567 | 0,688540 | 5,198000 | 5,543000 | 332,274797 | 08/03/2036 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | 184.810,55 | | 5,502950 | 0,798833 | | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | 778,45 | | 2,922000 | 0,000000 | | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | 7.619.808,82 | | 9,600000 | 4,623000 | | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 |
| 04 ALMERIA | 11 | 0,25570 | 6.080.886,83 | 0,76484 | 5,592176 | 0,970367 | 5,026000 | 6,197000 | 79,731390 | 20/02/2015 |
| 11 CADIZ | 35 | 0,81358 | 2.537.710,56 | 0,31919 | 5,468733 | 0,921241 | 3,387000 | 7,900000 | 83,519342 | 16/06/2015 |
| 14 CORDOBA | 9 | 0,20921 | 1.006.017,26 | 0,12653 | 5,616144 | 0,801379 | 5,026000 | 7,500000 | 117,693361 | 21/04/2018 |
| 18 GRANADA | 11 | 0,25570 | 1.169.019,63 | 0,14704 | 5,472703 | 0,865890 | 4,973000 | 7,125000 | 136,610818 | 18/11/2019 |
| 21 HUELVA | 4 | 0,09298 | 7.575.603,91 | 0,95284 | 5,025003 | 0,515060 | 4,998000 | 5,900000 | 131,772950 | 23/06/2019 |
| 23 JAEN | 5 | 0,11623 | 2.574.846,82 | 0,32386 | 4,934049 | 0,359629 | 4,855000 | 5,950000 | 133,387052 | 11/08/2019 |
| 29 MÁLAGA | 133 | 3,09159 | 26.713.953,73 | 3,36001 | 5,599412 | 0,881090 | 3,298000 | 8,125000 | 117,518617 | 15/04/2018 |
| 41 SEVILLA | 37 | 0,86007 | 6.600.396,42 | 0,83018 | 5,495301 | 0,747377 | 3,364000 | 7,700000 | 107,364314 | 10/06/2017 |
| ANDALUCIA | 245 | 5,69510 | 54.258.435,16 | 6,82450 | 5,536665 | 0,850412 | 3,298000 | 8,125000 | 110,851691 | 25/09/2017 |
| 22 HUESCA | 11 | 0,25570 | 971.702,55 | 0,12222 | 5,339579 | 0,620622 | 3,754000 | 6,125000 | 80,805548 | 25/03/2015 |
| 44 TERUEL | 1 | 0,02325 | 948.270,30 | 0,11927 | 5,840000 | 1,250000 | 5,840000 | 5,840000 | 45,995893 | 30/04/2012 |
| 50 ZARAGOZA | 76 | 1,76662 | 16.723.532,39 | 2,10344 | 5,359158 | 0,702293 | 3,872000 | 7,650000 | 90,010227 | 30/12/2015 |
| ARAGON | 88 | 2,04560 | 18.643.505,24 | 2,34490 | 5,362175 | 0,698308 | 3,754000 | 7,650000 | 88,359479 | 10/11/2015 |
| 33 ASTURIAS | 279 | 6,48536 | 34.065.527,58 | 4,28468 | 5,458726 | 0,662189 | 3,000000 | 8,750000 | 84,874128 | 27/07/2015 |
| PRINCIPADO DE ASTURIAS | 279 | 6,48540 | 34.065.527,58 | 4,28470 | 5,458726 | 0,662189 | 3,000000 | 8,750000 | 84,874128 | 27/07/2015 |
| 07 BALEARES | 168 | 3,90516 | 35.021.457,08 | 4,40491 | 5,535004 | 0,801048 | 3,408000 | 8,500000 | 104,179661 | 05/03/2017 |
| BALEARES | 168 | 3,90520 | 35.021.457,08 | 4,40490 | 5,535004 | 0,801048 | 3,408000 | 8,500000 | 104,179661 | 05/03/2017 |
| 35 LAS PALMAS | 63 | 1,46444 | 10.231.976,06 | 1,28695 | 5,665145 | 0,719432 | 3,553000 | 8,100000 | 65,410581 | 11/12/2013 |
| 38 TENERIFE | 69 | 1,60391 | 7.310.917,61 | 0,91955 | 5,407153 | 0,750820 | 3,303000 | 7,750000 | 73,223944 | 06/08/2014 |
| CANARIAS | 132 | 3,06840 | 17.542.893,67 | 2,20650 | 5,530286 | 0,735839 | 3,303000 | 8,100000 | 69,494839 | 15/04/2014 |
| 39 SANTANDER | 11 | 0,25570 | 2.216.428,98 | 0,27878 | 5,321310 | 0,505366 | 5,055000 | 6,345000 | 54,176333 | 03/01/2013 |
| CANTABRIA | 11 | 0,25570 | 2.216.428,98 | 0,27880 | 5,321310 | 0,505366 | 5,055000 | 6,345000 | 54,176333 | 03/01/2013 |
| 02 ALBACETE | 10 | 0,23245 | 533.021,93 | 0,06704 | 5,864226 | 1,165211 | 4,750000 | 6,875000 | 60,672806 | 20/07/2013 |
| 16 CUENCA | 1 | 0,02325 | 8.311,56 | 0,00105 | 7,450000 | 2,674000 | 7,450000 | 7,450000 | 6,045175 | 31/12/2008 |
| 19 GUADALAJARA | 10 | 0,23245 | 1.338.919,80 | 0,16841 | 4,564076 | 0,495835 | 3,600000 | 6,715000 | 64,026362 | 30/10/2013 |
| 45 TOLEDO | 7 | 0,16272 | 1.098.742,23 | 0,13820 | 5,681499 | 1,097393 | 5,340000 | 6,750000 | 90,630250 | 18/01/2016 |
| CASTILLA-LA MANCHA | 28 | 0,65090 | 2.978.995,52 | 0,37470 | 5,410840 | 0,963079 | 3,600000 | 7,450000 | 67,408879 | 10/02/2014 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 | |
| 09 BURGOS | 5 | 5.449.497,57 | 0,11623 | 0,68542 | 5,391183 | 0,841700 | 5,123000 | 6,232000 | 129,072341 | 02/04/2019 |
| 24 LEON | 48 | 4.929.600,75 | 1,11576 | 0,62003 | 5,297493 | 0,633738 | 4,041000 | 9,050000 | 125,097625 | 02/12/2018 |
| 34 PALENCIA | 15 | 1.963.942,50 | 0,34868 | 0,24702 | 5,456234 | 0,663068 | 4,273000 | 6,793000 | 118,899385 | 28/05/2018 |
| 37 SALAMANCA | 10 | 871.453,16 | 0,23245 | 0,10961 | 5,541801 | 0,750635 | 5,107000 | 6,250000 | 105,374399 | 11/04/2017 |
| 40 SEGOVIA | 1 | 200.000,00 | 0,02325 | 0,02516 | 4,426000 | 0,000000 | 4,426000 | 4,426000 | 58,316222 | 09/05/2013 |
| 42 SORIA | 2 | 101.132,61 | 0,04649 | 0,01272 | 5,290806 | 0,590339 | 5,099000 | 6,000000 | 62,026608 | 30/08/2013 |
| 47 VALLADOLID | 31 | 3.790.260,16 | 0,72060 | 0,47673 | 5,356637 | 0,694801 | 3,227000 | 7,850000 | 96,068083 | 02/07/2016 |
| 49 ZAMORA | 4 | 707.762,47 | 0,09298 | 0,08902 | 5,633462 | 0,756231 | 5,475000 | 5,994000 | 61,682854 | 20/08/2013 |
| CASTILLA Y LEON | 116 | 18.013.649,22 | 2,69640 | 2,26570 | 5,362882 | 0,670903 | 3,227000 | 9,050000 | 111,159430 | 04/10/2017 |
| 08 BARCELONA | 1605 | 321.281.695,43 | 37,30823 | 40,41000 | 5,411472 | 0,711884 | 2,922000 | 9,600000 | 101,924884 | 27/12/2016 |
| 17 GIRONA | 268 | 52.302.977,35 | 6,22966 | 6,57854 | 5,387400 | 0,687197 | 3,081000 | 9,100000 | 82,012872 | 01/05/2015 |
| 25 LLEIDA | 122 | 14.366.428,14 | 2,83589 | 1,80697 | 5,438186 | 0,778603 | 3,123000 | 8,750000 | 90,604690 | 17/01/2016 |
| 43 TARRAGONA | 158 | 30.289.749,80 | 3,67271 | 3,80977 | 5,441906 | 0,744606 | 3,650000 | 8,700000 | 93,631566 | 18/04/2016 |
| CATALUNYA | 2153 | 418.240.850,72 | 50,04650 | 52,60530 | 5,412223 | 0,714993 | 2,922000 | 9,600000 | 98,196214 | 04/09/2016 |
| 06 BADAJOZ | 7 | 894.113,38 | 0,16272 | 0,11246 | 5,449400 | 0,684258 | 5,214000 | 7,000000 | 101,299535 | 08/12/2016 |
| EXTREMADURA | 7 | 894.113,38 | 0,16270 | 0,11250 | 5,449400 | 0,684258 | 5,214000 | 7,000000 | 101,299535 | 08/12/2016 |
| 15 LA CORUÑA | 28 | 5.261.070,15 | 0,65086 | 0,66172 | 5,497097 | 0,695185 | 3,785000 | 6,550000 | 75,892001 | 26/10/2014 |
| 27 LUGO | 24 | 1.407.608,23 | 0,55788 | 0,17705 | 5,586528 | 0,880578 | 3,623000 | 7,550000 | 85,915087 | 28/08/2015 |
| 32 ORENSE | 7 | 710.680,62 | 0,16272 | 0,08939 | 5,852862 | 0,904275 | 5,026000 | 6,900000 | 114,259165 | 06/01/2018 |
| 36 PONTEVEDRA | 34 | 5.196.224,88 | 0,79033 | 0,65357 | 5,409938 | 0,671177 | 3,044000 | 7,850000 | 68,823941 | 25/03/2014 |
| GALICIA | 93 | 12.575.583,88 | 2,16180 | 1,58170 | 5,515089 | 0,749989 | 3,044000 | 7,850000 | 78,782433 | 22/01/2015 |
| 28 MADRID | 364 | 70.537.583,72 | 8,46118 | 8,87204 | 5,387929 | 0,684094 | 3,256000 | 8,850000 | 98,551808 | 15/09/2016 |
| COMUNIDAD DE MADRID | 364 | 70.537.583,72 | 8,46120 | 8,87200 | 5,387929 | 0,684094 | 3,256000 | 8,850000 | 98,551808 | 15/09/2016 |
| 30 MURCIA | 45 | 5.962.413,77 | 1,04603 | 0,74994 | 5,391220 | 0,787332 | 4,104000 | 8,650000 | 102,177416 | 04/01/2017 |
| REGION DE MURCIA | 45 | 5.962.413,77 | 1,04600 | 0,74990 | 5,391220 | 0,787332 | 4,104000 | 8,650000 | 102,177416 | 04/01/2017 |
| 31 NAVARRA | 29 | 4.359.975,99 | 0,67411 | 0,54839 | 5,391679 | 0,707236 | 3,918000 | 6,375000 | 63,807018 | 24/10/2013 |
| COMUNIDAD FORAL DE NAVARRA | 29 | 4.359.975,99 | 0,67410 | 0,54840 | 5,391679 | 0,707236 | 3,918000 | 6,375000 | 63,807018 | 24/10/2013 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 Maximum | Meses Months | Fecha Date |
| 01 ALAVA | 20 | 0,46490 | 5.847.186,87 | 0,73544 | 5,627090 | 0,879055 | 3,917000 | 7,350000 | 62,083717 | 01/09/2013 |
| 20 GUIPUZCOA | 22 | 0,51139 | 4.301.131,16 | 0,54099 | 5,428852 | 0,593133 | 4,253000 | 8,236000 | 63,203447 | 05/10/2013 |
| 48 VIZCAYA | 34 | 0,79033 | 9.002.903,77 | 1,13236 | 5,283813 | 0,610655 | 4,873000 | 7,375000 | 146,360223 | 09/09/2020 |
| PAIS VASCO | 76 | 1,76660 | 19.151.221,80 | 2,40880 | 5,416134 | 0,676214 | 3,917000 | 8,236000 | 100,110497 | 02/11/2016 |
| 26 LA RIOJA | 17 | 0,39517 | 2.328.785,84 | 0,29291 | 5,530965 | 0,900262 | 4,744000 | 6,700000 | 76,937207 | 27/11/2014 |
| LAS RIOJA | 17 | 0,39520 | 2.328.785,84 | 0,29290 | 5,530965 | 0,900262 | 4,744000 | 6,700000 | 76,937207 | 27/11/2014 |
| 03 ALICANTE | 104 | 2,41748 | 14.074.604,95 | 1,77027 | 5,508325 | 0,824805 | 3,265000 | 9,000000 | 107,658972 | 19/06/2017 |
| 12 CASTELLON | 136 | 3,16132 | 29.040.389,72 | 3,65263 | 5,379701 | 0,637038 | 3,263000 | 8,300000 | 64,385815 | 10/11/2013 |
| 46 VALENCIA | 211 | 4,90470 | 35.148.586,29 | 4,42090 | 5,451902 | 0,727198 | 3,123000 | 8,700000 | 88,600729 | 17/11/2015 |
| COMUNIDAD VALENCIANA | 451 | 10,48350 | 78.263.580,96 | 9,84380 | 5,443141 | 0,722518 | 3,123000 | 9,000000 | 85,693476 | 21/08/2015 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | | | 184.810,55 | 5,502950 | 0,798833 | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | | | 778,45 | 2,922000 | 0,000000 | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | | | 7.619.808,82 | 9,600000 | 4,623000 | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 Maximun | Meses Months | Fecha Date |
| 1 HIPOTECARIA | 1890 | 43,93305 | 514.746.024,17 | 64,74345 | 5,411453 | 0,747243 | 3,393000 | 8,000000 | 124,601713 | 17/11/2018 |
| HIPOTECARIO | 1890 | 43,93310 | 514.746.024,17 | 64,74350 | 5,411453 | 0,747243 | 3,393000 | 8,000000 | 124,601713 | 17/11/2018 |
| 4 GARANTIAS DE TERCEROS | 2412 | 56,06695 | 280.308.978,34 | 35,25655 | 5,450504 | 0,668053 | 2,922000 | 9,600000 | 44,595649 | 18/03/2012 |
| PERSONAL | 2412 | 56,06700 | 280.308.978,34 | 35,25660 | 5,450504 | 0,668053 | 2,922000 | 9,600000 | 44,595649 | 18/03/2012 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | 184.810,55 | | 5,502950 | 0,798833 | | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | 778,45 | | 2,922000 | 0,000000 | | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | 7.619.808,82 | | 9,600000 | 4,623000 | | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

Clasificación por CNAE / Classification by Economic Sectors

| CNAE Sectors | Número OP Number | % | Principal Outstanding | Pendiente 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 activi | 52 | 1,20874 | 14.936.631,69 | 1,87869 | 5,177697 | 0,624974 | 3,000000 | 8,550000 | 114,109259 | 02/01/2018 |
| 02-Selvicultura, explotación forestal y | 1 | 0,02325 | 176.999,47 | 0,02226 | 5,583000 | 0,500000 | 5,583000 | 5,583000 | 59,334702 | 10/06/2013 |
| 05-Pesca, acuicultura y actividades de l | 4 | 0,09298 | 582.886,85 | 0,07331 | 5,505205 | 0,744192 | 5,397000 | 6,494000 | 85,776401 | 23/08/2015 |
| 10-Extracción y aglomeración de antracit | 1 | 0,02325 | 49.012,76 | 0,00616 | 5,281000 | 0,400000 | 5,281000 | 5,281000 | 52,041068 | 31/10/2012 |
| 13-Extracción de minerales de hierro y m | 2 | 0,04649 | 320.018,97 | 0,04025 | 5,248458 | 0,544319 | 5,214000 | 5,525000 | 53,748641 | 21/12/2012 |
| 14-Extracción de minerales no metálicos | 15 | 0,34868 | 2.068.946,10 | 0,26023 | 5,567671 | 1,143409 | 3,657000 | 6,050000 | 113,791810 | 23/12/2017 |
| 15-Industria de productos alimenticios y | 107 | 2,48722 | 23.339.253,12 | 2,93555 | 5,413334 | 0,696865 | 3,586000 | 8,750000 | 59,922749 | 27/06/2013 |
| 17-Fabricación de textiles y productos t | 52 | 1,20874 | 7.761.429,12 | 0,97621 | 5,314262 | 0,666973 | 3,657000 | 7,750000 | 84,982544 | 30/07/2015 |
| 18-Industria de la confección y de la pe | 8 | 0,18596 | 1.178.610,97 | 0,14824 | 5,664583 | 0,835805 | 3,631000 | 7,850000 | 65,583197 | 17/12/2013 |
| 19-Preparación, y acabado del cuero | 18 | 0,41841 | 1.098.528,99 | 0,13817 | 5,398440 | 0,720409 | 3,650000 | 8,650000 | 84,510378 | 16/07/2015 |
| 20-Industria de la madera y del corcho, | 60 | 1,39470 | 8.721.033,26 | 1,09691 | 5,135215 | 0,575981 | 3,398000 | 8,500000 | 62,082362 | 01/09/2013 |
| 21-Industria del papel | 20 | 0,46490 | 2.908.621,87 | 0,36584 | 5,211698 | 0,560153 | 3,254000 | 7,700000 | 47,447266 | 13/06/2012 |
| 22-Edición, artes gráficas y reproduc | 74 | 1,72013 | 12.794.264,37 | 1,60923 | 5,383744 | 0,700685 | 3,364000 | 9,100000 | 62,674828 | 19/09/2013 |
| 24-Industria química | 50 | 1,16225 | 21.943.023,76 | 2,75994 | 5,405398 | 0,680437 | 3,227000 | 6,700000 | 71,463433 | 14/06/2014 |
| 25-Fabricación de productos de caucho y | 62 | 1,44119 | 8.041.589,08 | 1,01145 | 5,422675 | 0,680997 | 3,513000 | 7,900000 | 52,477483 | 13/11/2012 |
| 26-Fabricación de otros productos de min | 70 | 1,62715 | 16.388.548,90 | 2,06131 | 5,291107 | 0,605607 | 3,444000 | 8,500000 | 51,754080 | 22/10/2012 |
| 27-Metalurgia | 27 | 0,62762 | 5.168.186,99 | 0,65004 | 5,503069 | 0,678118 | 3,256000 | 7,550000 | 51,796674 | 23/10/2012 |
| 28-Fabricación de productos metálicos ex | 132 | 3,06834 | 17.118.534,94 | 2,15313 | 5,433616 | 0,732203 | 3,364000 | 8,650000 | 79,202847 | 04/02/2015 |
| 29-Industria de la construcción de maqui | 51 | 1,18550 | 5.797.212,95 | 0,72916 | 5,212211 | 0,590929 | 3,318000 | 8,450000 | 70,095005 | 03/05/2014 |
| 30-Fabricación de máquinas de oficina y | 3 | 0,06974 | 57.440,92 | 0,00722 | 5,900036 | 1,234272 | 5,214000 | 7,150000 | 121,533927 | 16/08/2018 |
| 31-Fabricación de maquinaria y material | 18 | 0,41841 | 3.306.576,96 | 0,41589 | 5,392178 | 0,701277 | 3,585000 | 6,625000 | 65,481254 | 14/12/2013 |
| 32-Fabricación de material electrónico | 4 | 0,09298 | 884.577,21 | 0,11126 | 5,203792 | 0,587484 | 5,136000 | 7,400000 | 79,421680 | 11/02/2015 |
| 33-Fabricación de equipo e instrumentos | 9 | 0,20921 | 554.848,37 | 0,06979 | 5,365267 | 0,819513 | 3,522000 | 6,000000 | 33,196193 | 06/04/2011 |
| 34-Fabricación de vehículos de motor, re | 14 | 0,32543 | 5.477.128,88 | 0,68890 | 5,276182 | 0,434050 | 3,081000 | 7,950000 | 24,335872 | 10/07/2010 |
| 35-Fabricación de otro material de trans | 8 | 0,18596 | 3.055.667,86 | 0,38433 | 5,352090 | 0,558965 | 4,082000 | 6,494000 | 55,109212 | 01/02/2013 |
| 36-Fabricación de muebles. Otras industr | 79 | 1,83636 | 9.645.324,68 | 1,21316 | 5,224129 | 0,661379 | 2,922000 | 8,700000 | 68,555130 | 17/03/2014 |
| 40-Producción y distribución de energía | 15 | 0,34868 | 3.032.580,55 | 0,38143 | 5,788916 | 0,791956 | 4,250000 | 7,300000 | 83,886970 | 27/06/2015 |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

Clasificación por CNAE / Classification by Economic Sectors

| 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 |
| 41-Captación, depuración y distribución | 6 | 0,13947 | 4.872.678,26 | 0,61287 | 5,780980 | 0,702154 | 4,750000 | 6,150000 | 58,930779 | 28/05/2013 |
| 45-Construcción | 278 | 6,46211 | 39.661.489,00 | 4,98852 | 5,378756 | 0,705458 | 3,128000 | 9,250000 | 101,433814 | 12/12/2016 |
| 50-Venta, mantenimiento y reparación de | 102 | 2,37099 | 11.391.213,54 | 1,43276 | 5,420931 | 0,732415 | 3,123000 | 8,400000 | 79,992986 | 28/02/2015 |
| 51-Comercio al por mayor | 448 | 10,41376 | 72.452.576,87 | 9,11290 | 5,377035 | 0,701976 | 3,227000 | 8,750000 | 81,781196 | 24/04/2015 |
| 52-Comercio al por menor | 326 | 7,57787 | 39.465.311,97 | 4,96385 | 5,358888 | 0,674750 | 3,187000 | 9,300000 | 104,049948 | 02/03/2017 |
| 55-Hostelería | 261 | 6,06695 | 62.384.644,58 | 7,84658 | 5,583503 | 0,851674 | 3,256000 | 8,300000 | 85,871189 | 26/08/2015 |
| 60-Transporte terrestre; Transporte por | 143 | 3,32404 | 12.055.593,58 | 1,51632 | 5,488188 | 0,859395 | 3,387000 | 8,600000 | 70,284737 | 09/05/2014 |
| 61-Transporte marítimo, de cabotaje y ot | 5 | 0,11623 | 344.624,94 | 0,04335 | 5,410436 | 0,772180 | 4,776000 | 6,300000 | 61,129863 | 03/08/2013 |
| 62-Transporte aéreo y espacial | 3 | 0,06974 | 357.236,69 | 0,04493 | 5,177016 | 0,648271 | 5,026000 | 5,348000 | 89,410796 | 12/12/2015 |
| 63-Actividades anexas a los transportes. | 54 | 1,25523 | 8.217.286,66 | 1,03355 | 5,396409 | 0,752367 | 3,044000 | 7,900000 | 91,409557 | 11/02/2016 |
| 64-Correos y telecomunicaciones | 9 | 0,20921 | 914.716,57 | 0,11505 | 5,685013 | 0,736574 | 5,105000 | 7,750000 | 115,022594 | 30/01/2018 |
| 66-Seguros y planes de pensiones excepto | 10 | 0,23245 | 960.170,85 | 0,12077 | 5,517970 | 0,762394 | 5,000000 | 6,800000 | 83,194876 | 06/06/2015 |
| 70-Actividades inmobiliarias | 736 | 17,10832 | 217.512.545,24 | 27,35818 | 5,428050 | 0,710626 | 3,585000 | 9,250000 | 122,211053 | 05/09/2018 |
| 71-Alquiler de maquinaria y equipo sin o | 29 | 0,67411 | 3.505.040,38 | 0,44086 | 5,306179 | 0,627193 | 4,062000 | 7,000000 | 82,998873 | 31/05/2015 |
| 72-Actividades informáticas | 35 | 0,81358 | 2.337.139,75 | 0,29396 | 5,621936 | 0,946500 | 3,256000 | 9,600000 | 85,314997 | 09/08/2015 |
| 73-Investigación y desarrollo | 2 | 0,04649 | 382.064,43 | 0,04806 | 4,861371 | 0,437879 | 4,069000 | 6,150000 | 46,511924 | 15/05/2012 |
| 74-Otras actividades empresariales | 419 | 9,73966 | 81.950.093,05 | 10,30747 | 5,481094 | 0,740300 | 3,364000 | 9,350000 | 103,849741 | 23/02/2017 |
| 80-Educación | 26 | 0,60437 | 1.863.195,97 | 0,23435 | 5,679486 | 0,884678 | 4,458000 | 9,050000 | 106,859921 | 26/05/2017 |
| 85-Actividades sanitarias y veterinarias | 85 | 1,97583 | 10.609.790,52 | 1,33447 | 5,414859 | 0,678962 | 3,123000 | 7,300000 | 107,521792 | 15/06/2017 |
| 90-Actividades de saneamiento público | 7 | 0,16272 | 2.013.608,20 | 0,25327 | 5,649000 | 0,759266 | 5,337000 | 5,916000 | 70,917655 | 28/05/2014 |
| 91-Actividades asociativas | 14 | 0,32543 | 1.022.996,92 | 0,12867 | 5,317626 | 0,634759 | 3,522000 | 6,236000 | 91,652834 | 18/02/2016 |
| 92-Actiividades recreativas, culturales | 54 | 1,25523 | 12.848.896,09 | 1,61610 | 5,593306 | 0,892684 | 3,912000 | 8,350000 | 87,230012 | 07/10/2015 |



Cartera de Operaciones Titulizadas al día 30/06/2008 Loan Portfolio at 30/06/2008 Clasificación por CNAE / Classification by Economic Sectors

| 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 |
| 93-Actividades diversas de servicios per | 294 | 6,83403 | 31.524.608,86 | 3,96509 | 5,464567 | 0,745345 | 3,123000 | 9,050000 | 119,480354 | 14/06/2018 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | 184.810,55 | | 5,502950 | 0,798833 | | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | 778,45 | | 2,922000 | 0,000000 | | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | 7.619.808,82 | | 9,600000 | 4,623000 | | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Cartera de Operaciones Titulizadas al día 30/06/2008

Loan Portfolio at 30/06/2008

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 | 3974 | 92,37564 | 643.750.557,06 | 80,96931 | 5,390635 | 0,719765 | 2,922000 | 9,600000 | 104,318853 | 10/03/2017 |
| TRIMESTRAL | 145 | 3,37053 | 60.746.334,87 | 7,64052 | 5,467585 | 0,676189 | 3,263000 | 8,500000 | 76,282860 | 07/11/2014 |
| SEMESTRAL | 91 | 2,11530 | 23.260.539,42 | 2,92565 | 5,656799 | 0,798708 | 3,387000 | 7,700000 | 65,305151 | 08/12/2013 |
| ANUAL | 8 | 0,18596 | 2.246.999,96 | 0,28262 | 5,870924 | 1,026317 | 5,607000 | 6,750000 | 34,451258 | 14/05/2011 |
| OTROS | 84 | 1,95258 | 65.050.571,20 | 8,18190 | 5,629729 | 0,716244 | 4,983000 | 8,300000 | 50,009216 | 30/08/2012 |
| Total Cartera/Total | 4302 | 100,00000 | 795.055.002,51 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 5,425220 | 0,719323 | | | 96,394334 | 12/07/2016 |
| Media Simple / Arithmetic Average: | | | | | 184.810,55 | 5,502950 | 0,798833 | | 74,004397 | 30/08/2014 |
| Mínimo / Minimum: | | | | | 778,45 | 2,922000 | 0,000000 | | 0,065708 | 02/07/2008 |
| Máximo / Maximum: | | | | | 7.619.808,82 | 9,600000 | 4,623000 | | 333,010267 | 31/03/2036 |

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.

Situación de la cartera de participaciones hipotecarias hasta el día



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

INFORMES DE LA CARTERA DE PRÉSTAMOS

LOAN PORTFOLIO REPORTS

SITUACIÓN DE LA CARTERA

PORTFOLIO ANALYSIS



Movimiento Mensual Cartera de Préstamos

Amortizations: Monthly Report

| Fecha / Date | Amortizaciones / Amortizations | | Principal Pendiente / Outstanding Principal | | Num. Op. Number |
|-----------------------------------|--------------------------------|----------------------------------|---|---|-----------------|
| | Ordinarias (1) Ordinary | Anticipaciones (2) Prepayment | Importe Amount | % Sobre Inicial % Over Initial Balance | |
| Saldo Anterior / Previous Balance | 193.466.166,84 | 124.785.068,15 | 931.748.737,89 | 74,5399 | 4645 |
| 31/01/2008 | 20.540.330,47 | 14.944.513,58 | 896.263.893,84 | 71,7011 | 4597 |
| 29/02/2008 | 12.664.165,57 | 3.338.454,61 | 880.261.273,66 | 70,4209 | 4567 |
| 31/03/2008 | 17.123.942,49 | 7.524.854,91 | 855.612.476,26 | 68,4490 | 4495 |
| 30/04/2008 | 14.591.536,58 | 4.942.706,32 | 836.078.233,36 | 66,8863 | 4420 |
| 31/05/2008 | 12.108.755,01 | 1.859.732,65 | 822.109.745,70 | 65,7688 | 4364 |
| 30/06/2008 | 22.662.037,83 | 4.392.705,36 | 795.055.002,51 | 63,6044 | 4302 |
| | 293.156.934,79 | 161.788.035,58 | | | |

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

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

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Amortización Anticipada y Tasa de Prepago Prepayment 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 |
| 31/07/2007 | 1.049.297.623,2 | 83,94381 | 17.162.265,3 | 1,59128 | 17,50969 | 1,14040 | 12,85828 | 0,94157 | 10,73167 | | |
| 31/08/2007 | 1.033.782.382,0 | 82,70259 | 4.688.079,0 | 0,44678 | 5,23159 | 0,89225 | 10,19689 | 0,84418 | 9,67277 | | |
| 30/09/2007 | 1.002.774.421,3 | 80,22196 | 13.499.537,6 | 1,30584 | 14,59221 | 1,11583 | 12,59799 | 0,96884 | 11,02617 | | |
| 31/10/2007 | 981.150.197,3 | 78,49202 | 9.750.448,4 | 0,97235 | 11,06395 | 0,90895 | 10,37833 | 1,02474 | 11,62701 | 0,81361 | 9,33807 |
| 30/11/2007 | 961.935.957,6 | 76,95488 | 7.812.288,5 | 0,79624 | 9,14733 | 1,02503 | 11,63012 | 0,95866 | 10,91638 | 0,87059 | 9,96103 |
| 31/12/2007 | 931.748.737,9 | 74,53990 | 8.171.673,9 | 0,84950 | 9,73098 | 0,87273 | 9,98435 | 0,99435 | 11,30080 | 0,86840 | 9,93717 |
| 31/01/2008 | 896.263.893,8 | 71,70111 | 14.944.513,6 | 1,60392 | 17,63674 | 1,08391 | 12,25885 | 0,99647 | 11,32358 | 0,96902 | 11,02812 |
| 29/02/2008 | 880.261.273,7 | 70,42090 | 3.338.454,6 | 0,37249 | 4,37938 | 0,94327 | 10,75005 | 0,98416 | 11,19118 | 0,91419 | 10,43519 |
| 31/03/2008 | 857.621.008,2 | 68,60968 | 7.524.854,9 | 0,85484 | 9,78930 | 0,94505 | 10,76930 | 0,90889 | 10,37768 | 0,93887 | 10,70251 |
| 30/04/2008 | 836.078.233,4 | 66,88626 | 4.942.706,3 | 0,57633 | 6,70087 | 0,60142 | 6,98299 | 0,84296 | 9,65942 | 0,93389 | 10,64863 |
| 31/05/2008 | 822.109.745,7 | 65,76878 | 1.859.732,7 | 0,22244 | 2,63681 | 0,55154 | 6,42134 | 0,74760 | 8,61133 | 0,85319 | 9,77122 |
| 30/06/2008 | 795.055.002,5 | 63,60440 | 4.392.705,4 | 0,53432 | 6,22674 | 0,44449 | 5,20538 | 0,69508 | 8,02940 | 0,84483 | 9,67991 |

(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 Amortization less monthly expected principal amortization.

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

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



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Movimiento Mensual Impagados Monthly Delinquency Rate

| 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 | | | | | | | 2.794.231,48 | 820.034,57 | 3.614.266,05 |
| 31/01/2008 | 3.243.802,37 | 205.376,57 | 3.449.178,94 | 1.661.480,12 | 443.934,12 | 2.105.414,24 | 4.376.553,73 | 581.477,02 | 4.958.030,75 |
| 29/02/2008 | 570.656,81 | 190.047,25 | 760.704,06 | 3.094.502,66 | 191.955,68 | 3.286.458,34 | 1.846.851,86 | 576.065,82 | 2.422.917,68 |
| 31/03/2008 | 1.052.379,06 | 574.738,82 | 1.627.117,88 | 514.032,49 | 173.006,28 | 687.038,77 | 2.375.615,11 | 975.933,59 | 3.351.548,70 |
| 30/04/2008 | 1.082.079,87 | 233.499,68 | 1.315.579,55 | 749.865,22 | 472.336,33 | 1.222.201,55 | 2.533.368,40 | 592.312,88 | 3.125.681,28 |
| 31/05/2008 | 461.905,02 | 145.290,69 | 607.195,71 | 703.018,08 | 239.036,44 | 942.054,52 | 2.111.956,54 | 452.361,72 | 2.564.318,26 |
| 30/06/2008 | 8.991.405,22 | 550.319,39 | 9.541.724,61 | 585.963,87 | 145.357,75 | 731.321,62 | 10.555.161,63 | 878.675,60 | 11.433.837,23 |
| | 15.402.228,35 | 1.899.272,40 | 17.301.500,75 | 7.308.862,44 | 1.665.626,60 | 8.974.489,04 | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Movimiento Mensual Fallidos Monthly Default Rates

| 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 | 415.611,12 | 16.385,38 | 431.996,50 | -200.222,00 | -5.141,62 | -205.363,62 | 215.389,12 | 11.243,76 | 226.632,88 |
| 31/01/2008 | 0,00 | 0,00 | 0,00 | -1.478,40 | -2.587,05 | -4.065,45 | 213.910,72 | 8.656,71 | 222.567,43 |
| 29/02/2008 | 103.127,19 | 1.607,90 | 104.735,09 | 0,00 | 0,00 | 0,00 | 317.037,91 | 10.264,61 | 327.302,52 |
| 31/03/2008 | 2.366.898,76 | 0,00 | 2.366.898,76 | 0,00 | 0,00 | 0,00 | 2.683.936,67 | 10.264,61 | 2.694.201,28 |
| 30/04/2008 | 719.116,08 | 10.371,57 | 729.487,65 | 0,00 | 0,00 | 0,00 | 3.403.052,75 | 20.636,18 | 3.423.688,93 |
| 31/05/2008 | 1.361.188,51 | 11.828,90 | 1.373.017,41 | 0,00 | 0,00 | 0,00 | 4.764.241,26 | 32.465,08 | 4.796.706,34 |
| 30/06/2008 | 35.646,18 | 0,00 | 35.646,18 | -512.735,08 | -692,08 | -513.427,16 | 4.287.152,36 | 31.773,00 | 4.318.925,36 |
| | 5.001.587,84 | 40.193,75 | 5.041.781,59 | -714.435,48 | -8.420,75 | -722.856,23 | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Impagados al / Delinquency Loans at 30/06/2008

Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada

Classification by Aging First Overdue Instalments

| Antigüedad Deuda Aging | Num. Operaciones Number | IMPORTE IMPAGADO OVERDUE AMOUNT | | | IMPORTE EN DUDOSOS DOUBTFUL AMOUNT | | | Importe Provisionado Provision Amount |
|--------------------------------------|-------------------------|---------------------------------|---|----------------------|------------------------------------|---------------------|-------------------|---------------------------------------|
| | | Principal Principal | Intereses Ordinarios Ordinary Interests | Total Total | Principal Principal | Intereses Interests | Total Total | |
| HASTA 1 MES /Up to 1 month | 535 | 9.132.966,38 | 590.869,75 | 9.723.836,13 | 0,00 | 0,00 | 0,00 | 0,00 |
| DE 1 A 2 MESES /From 1 to 2 months | 99 | 429.548,21 | 127.681,26 | 557.229,47 | 1.881,70 | 762,54 | 2.644,24 | 0,00 |
| DE 2 A 3 MESES /From 2 to 3 months | 17 | 386.285,84 | 41.381,04 | 427.666,88 | 1.840,27 | 1.100,89 | 2.941,16 | 0,00 |
| DE 3 A 6 MESES /From 3 to 6 months | 16 | 20.579,47 | 2.968,54 | 23.548,01 | 177.475,86 | 52.332,31 | 229.808,17 | 0,00 |
| DE 6 A 12 MESES /From 6 to 12 months | 12 | 0,00 | 0,00 | 0,00 | 404.583,90 | 61.579,27 | 466.163,17 | 0,00 |
| DESDE 12 MESES /More than 12 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| Totales/Totals | 679 | 9.969.379,90 | 762.900,59 | 10.732.280,49 | 585.781,73 | 115.775,01 | 701.556,74 | 0,00 |

| Antigüedad Deuda Aging | Num. Operaciones Number | IMPORTE IMPAGADO OVERDUE AMOUNT | | | Deuda Pendiente Vencer Outstanding Debt | Deuda Total Total Debt |
|--------------------------------------|-------------------------|---------------------------------|--|----------------------|---|------------------------|
| | | Principal Principal | Intereses ord. y otros Ordinary Interests and Others | Total Total | | |
| HASTA 1 MES /Up to 1 month | 535 | 9.132.966,38 | 590.869,75 | 9.723.836,13 | 96.969.149,69 | 106.692.985,82 |
| DE 1 A 2 MESES /From 1 to 2 months | 99 | 431.429,91 | 128.443,80 | 559.873,71 | 16.423.427,36 | 16.983.301,07 |
| DE 2 A 3 MESES /From 2 to 3 months | 17 | 388.126,11 | 42.481,93 | 430.608,04 | 2.520.213,59 | 2.950.821,63 |
| DE 3 A 6 MESES /From 3 to 6 months | 16 | 198.055,33 | 55.300,85 | 253.356,18 | 2.130.229,54 | 2.383.585,72 |
| DE 6 A 12 MESES /From 6 to 12 months | 12 | 404.583,90 | 61.579,27 | 466.163,17 | 1.458.359,10 | 1.924.522,27 |
| DESDE 12 MESES /More than 12 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| Totales/Totals | 679 | 10.555.161,63 | 878.675,60 | 11.433.837,23 | 119.501.379,28 | 130.935.216,51 |



GESTICAIXA

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

INFORMES DE LOS BONOS DE TITULIZACIÓN
SECURITISATION BONDS REPORTS

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Bonos de Titulización Serie A1

Series A1 Bonds

| Número de Bonos / Number of Bonds: 2200 | | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|------|
| Código ISIN / ISIN Code: ES0332234006 | | | | | | | | | | | | | | |
| 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 | | | | |
| 21/07/2008 | 4,85400 % | 0,00 | 0,00 | | | | | | | | | | | |
| 21/04/2008 | 4,51600 % | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 % | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 21/01/2008 | 4,72500 % | 1.233,75 | 1.011,68 | 2.714.250,00 | 0,00 | 100.000,00 | 0,00 | 0,00 % | 220.000.000,00 | 0,00 | 220.000.000,00 | 220.000.000,00 | 0,00 | 0,00 |
| 19/10/2007 | 4,28500 % | 1.095,06 | 897,95 | 2.409.132,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 220.000.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/07/2007 | 4,04800 % | 1.023,24 | 839,06 | 2.251.128,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 220.000.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/04/2007 | 3,81700 % | 954,25 | 782,49 | 2.099.350,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 220.000.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/01/2007 | 3,65300 % | 527,66 | 432,68 | 1.160.852,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 220.000.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 28/11/2006 | | | | | | | 100.000,00 | | | 220.000.000,00 | | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Bonos de Titulización Serie A2

Series A2 Bonds

| Número de Bonos / Number of Bonds: 8803 | | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|--|
| Código ISIN / ISIN Code: ES0332234014 | | | | | | | | | | | | | | |
| 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 | | | | |
| 21/07/2008 | 4,91400 % | 1.002,27 | 821,86 | | | | | | | | | | | |
| 21/04/2008 | 4,57600 % | 1.031,28 | 845,65 | 9.078.357,84 | 0,00 | 8.468,29 | 80.688,02 | 80,69 % | 74.546.356,87 | 710.296.640,06 | 74.546.356,87 | 74.546.356,87 | 0,00 | |
| 21/01/2008 | 4,78500 % | 1.249,42 | 1.024,52 | 10.998.644,26 | 0,00 | 10.843,69 | 89.156,31 | 89,16 % | 95.457.003,07 | 784.842.996,93 | 95.457.003,07 | 95.457.003,07 | 0,00 | |
| 19/10/2007 | 4,34500 % | 1.110,39 | 910,52 | 9.774.763,17 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 880.300.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/07/2007 | 4,10800 % | 1.038,41 | 851,50 | 9.141.123,23 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 880.300.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/04/2007 | 3,87700 % | 969,25 | 794,79 | 8.532.307,75 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 880.300.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/01/2007 | 3,71300 % | 536,32 | 439,78 | 4.721.224,96 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 880.300.000,00 | 0,00 | 0,00 | 0,00 | |
| 28/11/2006 | | | | | | | 100.000,00 | | | 880.300.000,00 | | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Bonos de Titulización Serie A3G

SeriesA3GBonds

| Número de Bonos / Number of Bonds: 828 | | | | | | | | | | | | | | |
|--|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|------|
| Código ISIN / ISIN Code: ES0332234022 | | | | | | | | | | | | | | |
| 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 | | | | |
| 21/07/2008 | 4,79400 % | 1.211,82 | 993,69 | | | | | | | | | | | |
| 21/04/2008 | 4,45600 % | 1.126,38 | 923,63 | 932.642,64 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 82.800.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 21/01/2008 | 4,66500 % | 1.218,08 | 998,83 | 1.008.570,24 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 82.800.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/10/2007 | 4,22500 % | 1.079,72 | 885,37 | 894.008,16 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 82.800.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/07/2007 | 3,98800 % | 1.008,08 | 826,63 | 834.690,24 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 82.800.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/04/2007 | 3,75700 % | 939,25 | 770,19 | 777.699,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 82.800.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 19/01/2007 | 3,59300 % | 518,99 | 425,57 | 429.723,72 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 82.800.000,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 28/11/2006 | | | | | | | 100.000,00 | | | 82.800.000,00 | | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Bonos de Titulización Serie B

Series B Bonds

| Número de Bonos / Number of Bonds: 400 | | | | | | | | | | | | | | |
|--|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|--|
| Código ISIN / ISIN Code: ES0332234030 | | | | | | | | | | | | | | |
| 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 | | | | |
| 21/07/2008 | 5,08400 % | 1.285,12 | 1.053,80 | | | | | | | | | | | |
| 21/04/2008 | 4,74600 % | 1.199,68 | 983,74 | 479.872,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 40.000.000,00 | 0,00 | 0,00 | 0,00 | |
| 21/01/2008 | 4,95500 % | 1.293,81 | 1.060,92 | 517.524,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 40.000.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/10/2007 | 4,51500 % | 1.153,83 | 946,14 | 461.532,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 40.000.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/07/2007 | 4,27800 % | 1.081,38 | 886,73 | 432.552,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 40.000.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/04/2007 | 4,04700 % | 1.011,75 | 829,64 | 404.700,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 40.000.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/01/2007 | 3,88300 % | 560,88 | 459,92 | 224.352,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 40.000.000,00 | 0,00 | 0,00 | 0,00 | |
| 28/11/2006 | | | | | | | 100.000,00 | | | 40.000.000,00 | | | | |

**GESTICAIXA**

Fondo/Fund: GC FTPYME SABADELL 5, F.T.A.

Bonos de Titulización Serie C

Series C Bonds

| Número de Bonos / Number of Bonds: 269 | | | | | | | | | | | | | | |
|--|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|--|
| Código ISIN / ISIN Code: ES0332234048 | | | | | | | | | | | | | | |
| 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 | | | | |
| 21/07/2008 | 5,36400 % | 1.355,90 | 1.111,84 | | | | | | | | | | | |
| 21/04/2008 | 5,02600 % | 1.270,46 | 1.041,78 | 341.753,74 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 26.900.000,00 | 0,00 | 0,00 | 0,00 | |
| 21/01/2008 | 5,23500 % | 1.366,92 | 1.120,87 | 367.701,48 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 26.900.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/10/2007 | 4,79500 % | 1.225,39 | 1.004,82 | 329.629,91 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 26.900.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/07/2007 | 4,55800 % | 1.152,16 | 944,77 | 309.931,04 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 26.900.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/04/2007 | 4,32700 % | 1.081,75 | 887,04 | 290.990,75 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 26.900.000,00 | 0,00 | 0,00 | 0,00 | |
| 19/01/2007 | 4,16300 % | 601,32 | 493,08 | 161.755,08 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 26.900.000,00 | 0,00 | 0,00 | 0,00 | |
| 28/11/2006 | | | | | | | 100.000,00 | | | 26.900.000,00 | | | | |



Bonos de Titulización al día / Securitisation Bonds at 30/06/2008

Vida media residual y amortización final estimados según diferentes tasas constantes de amortización anticipada
Average residual life and final maturity according to constant prepayment rates

| TASA AMORTIZACIÓN ANTIPADA / CPR (2) | | | | | | | | | |
|--|------------|------------|------------|------------|------------|------------|------------|------------|--|
| % mensual constante / % constant monthly rate | 0.00 | 0.84 | 1.00 | 1.25 | 1.50 | 1.75 | 2.00 | 2.25 | |
| % anual equivalente / % annual percentage rate | 0.00 | 9.68 | 11.36 | 14.01 | 16.59 | 19.09 | 21.53 | 23.90 | |
| BONOS SERIE A1 / SERIES A1 BONDS (ISIN : ES0332234006) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | | | | | | | | | |
| Amortización Final / Final maturity | | | | | | | | | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | | | | | | | | | |
| Amortización Final / Final maturity | | | | | | | | | |
| BONOS SERIE A2 / SERIES A2 BONDS (ISIN : ES0332234014) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 3.45 | 1.97 | 1.84 | 1.68 | 1.55 | 1.44 | 1.35 | 1.27 | |
| Amortización Final / Final maturity | 19/07/2017 | 21/01/2013 | 19/10/2012 | 19/04/2012 | 19/01/2012 | 19/10/2011 | 19/07/2011 | 19/04/2011 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 3.45 | 1.97 | 1.84 | 1.68 | 1.55 | 1.44 | 1.35 | 1.27 | |
| Amortización Final / Final maturity | 19/07/2017 | 21/01/2013 | 19/10/2012 | 19/04/2012 | 19/01/2012 | 19/10/2011 | 19/07/2011 | 19/04/2011 | |
| BONOS SERIE A3G / SERIES A3G BONDS (ISIN : ES0332234022) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 10.41 | 5.30 | 4.95 | 4.50 | 4.14 | 3.83 | 3.58 | 3.36 | |
| Amortización Final / Final maturity | 21/10/2019 | 20/01/2014 | 21/10/2013 | 19/04/2013 | 19/10/2012 | 19/07/2012 | 19/04/2012 | 19/01/2012 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 10.41 | 5.30 | 4.93 | 4.49 | 4.09 | 3.80 | 3.55 | 3.33 | |
| Amortización Final / Final maturity | 21/10/2019 | 20/01/2014 | 19/07/2013 | 21/01/2013 | 19/07/2012 | 19/04/2012 | 19/01/2012 | 19/10/2011 | |

Hipótesis de morosidad de fallidos de la cartera de Préstamos : 0% / Hypothesis of delinquency and default assumptions of the securitised loans : 0%

(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.



Bonos de Titulización al día / Securitisation Bonds at 30/06/2008

Vida media residual y amortización final estimados según diferentes tasas constantes de amortización anticipada
Average residual life and final maturity according to constant prepayment rates

| TASA AMORTIZACIÓN ANTIPADA / CPR (2) | | | | | | | | | |
|--|------------|------------|------------|------------|------------|------------|------------|------------|--|
| % mensual constante / % constant monthly rate | 0.00 | 0.84 | 1.00 | 1.25 | 1.50 | 1.75 | 2.00 | 2.25 | |
| % anual equivalente / % annual percentage rate | 0.00 | 9.68 | 11.36 | 14.01 | 16.59 | 19.09 | 21.53 | 23.90 | |
| BONOS SERIE B / SERIES B BONDS (ISIN : ES0332234030) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 8.31 | 4.38 | 4.11 | 3.76 | 3.46 | 3.24 | 3.05 | 2.90 | |
| Amortización Final / Final maturity | 19/10/2038 | 19/07/2016 | 19/01/2016 | 19/04/2015 | 21/07/2014 | 20/01/2014 | 19/10/2013 | 19/07/2013 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 7.47 | 4.07 | 3.79 | 3.45 | 3.15 | 2.96 | 2.79 | 2.63 | |
| Amortización Final / Final maturity | 21/10/2019 | 20/01/2014 | 19/07/2013 | 21/01/2013 | 19/07/2012 | 19/04/2012 | 19/01/2012 | 19/10/2011 | |
| BONOS SERIE C / SERIES C BONDS (ISIN : ES0332234048) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 8.30 | 4.38 | 4.11 | 3.76 | 3.46 | 3.23 | 3.05 | 2.89 | |
| Amortización Final / Final maturity | 19/10/2038 | 19/07/2016 | 19/01/2016 | 19/04/2015 | 21/07/2014 | 20/01/2014 | 19/10/2013 | 19/07/2013 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 7.47 | 4.07 | 3.79 | 3.45 | 3.15 | 2.96 | 2.79 | 2.63 | |
| Amortización Final / Final maturity | 21/10/2019 | 20/01/2014 | 19/07/2013 | 21/01/2013 | 19/07/2012 | 19/04/2012 | 19/01/2012 | 19/10/2011 | |

Hipótesis de morosidad de fallidos de la cartera de Préstamos : 0% / Hypothesis of delinquency and default assumptions of the securitised loans : 0%

(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.