

FONCAIXA EMPRESAS 2, F.T.A.

**BONOS DE TITULIZACION
IMPORTE 1.850.000.000 EUROS
EMISION 26/11/2010
SERIES: A1, A2, B y C**

*SECURITISATION BONDS
AMOUNT 1.850.000.000 EUROS
CLOSING DATE 26/11/2010
SERIES: A1, A2, B and C*

**INFORME TRIMESTRAL
TERCER TRIMESTRE - 2011**

*QUARTERLY REPORT
THIRD QUARTER - 2011*



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

FONCAIXA EMPRESAS 2, F.T.A.**Informe Trimestral***Quarterly Report***Indice: / Index****1. Informes Contables / Financial Statements**

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

2. Informes sobre los Préstamos Titulizados / Securitised Loans Reports

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

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

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

Persona de contacto que ha generado la información:

Contact person who is primarily responsible of this report:

Alba Arriola Cabello

aarriola@gesticaixa.es

INFORMES CONTABLES
FINANCIAL STATEMENTS

| | |
|--|---|
| Denominación del Fondo: FONCAIXA EMPRESAS 2, F.T.A. Denominación de la gestora: GestiCaixa, S.G.F.T., S.A. Estados agregados: No | Denominación del compartimento: Periodo: Ejercicio: 2011 |
|--|---|

| BALANCE (miles de euros) | | Periodo actual 30/09/2011 | | Periodo anterior 31/12/2010 |
|--------------------------|--|------------------------------|--|--------------------------------|
|--------------------------|--|------------------------------|--|--------------------------------|

| | | | | |
|---------------|--|--|--|--|
| ACTIVO | | | | |
|---------------|--|--|--|--|

| | | | | |
|-------------------------------|------|-----------|------|-----------|
| A) ACTIVO NO CORRIENTE | 0008 | 1.266.102 | 1008 | 1.731.379 |
|-------------------------------|------|-----------|------|-----------|

| I. Activos financieros a largo plazo | 0010 | 1.266.102 | 1010 | 1.731.379 |
|---|------|-----------|------|-----------|
| 1. Valores representativos de deuda | 0100 | | 1100 | |
| 1.1 Bancos centrales | 0101 | | 1101 | |
| 1.2 Administraciones Públicas españolas | 0102 | | 1102 | |
| 1.3 Entidades de crédito | 0103 | | 1103 | |
| 1.4 Otros sectores residentes | 0104 | | 1104 | |
| 1.5 Administraciones Públicas no residentes | 0105 | | 1105 | |
| 1.6 Otros sectores no residentes | 0106 | | 1106 | |
| 1.7 Activos dudosos | 0107 | | 1107 | |
| 1.8 Correcciones de valor por deterioro de activos (-) | 0108 | | 1108 | |
| 1.9 Intereses y gastos devengados no vencidos | 0109 | | 1109 | |
| 1.10 Ajustes por operaciones de cobertura | 0110 | | 1110 | |
| 2. Derechos de crédito | 0200 | 1.264.265 | 1200 | 1.731.379 |
| 2.1 Participaciones hipotecarias | 0201 | | 1201 | |
| 2.2 Certificados de transmisión hipotecaria | 0202 | | 1202 | |
| 2.3 Préstamos hipotecarios | 0203 | | 1203 | |
| 2.4 Cédulas Hipotecarias | 0204 | | 1204 | |
| 2.5 Préstamos a promotores | 0205 | | 1205 | |
| 2.6 Préstamos a PYMES | 0206 | | 1206 | |
| 2.7 Préstamos a empresas | 0207 | 1.248.157 | 1207 | 1.731.379 |
| 2.8 Préstamos Corporativos | 0208 | | 1208 | |
| 2.9 Cédulas territoriales | 0209 | | 1209 | |
| 2.10 Bonos de Tesorería | 0210 | | 1210 | |
| 2.11 Deuda Subordinada | 0211 | | 1211 | |
| 2.12 Créditos AAPP | 0212 | | 1212 | |
| 2.13 Préstamos Consumo | 0213 | | 1213 | |
| 2.14 Préstamos automoción | 0214 | | 1214 | |
| 2.15 Cuotas de Arrendamiento financiero (leasing) | 0215 | | 1215 | |
| 2.16 Cuentas a cobrar | 0216 | | 1216 | |
| 2.17 Derechos de crédito futuros | 0217 | | 1217 | |
| 2.18 Bonos de titulización | 0218 | | 1218 | |
| 2.19 Otros | 0219 | | 1219 | |
| 2.20 Activos dudosos | 0220 | 16.108 | 1220 | |
| 2.21 Correcciones de valor por deterioro de activos (-) | 0221 | | 1221 | |
| 2.22 Intereses y gastos devengados no vencidos | 0222 | | 1222 | |
| 2.23 ajustes por operaciones de cobertura | 0223 | | 1223 | |
| 3. Derivados | 0230 | 1.837 | 1230 | |
| 3.1 Derivados de cobertura | 0231 | 1.837 | 1231 | |
| 3.2 Derivados de negociación | 0232 | | 1232 | |
| 4. Otros activos financieros | 0240 | | 1240 | |
| 4.1 Garantías financieras | 0241 | | 1241 | |
| 4.2 Otros | 0242 | | 1242 | |

| | | | | |
|--|------|--|------|--|
| II. Activos por impuesto diferido | 0250 | | 1250 | |
|--|------|--|------|--|

| | | | | |
|---|------|--|------|--|
| III. Otros activos no corrientes | 0260 | | 1260 | |
|---|------|--|------|--|

| | |
|--|---|
| Denominación del Fondo: FONCAIXA EMPRESAS 2, F.T.A. Denominación de la gestora: GestiCaixa, S.G.F.T., S.A. Estados agregados: No | Denominación del compartimento: Periodo: Ejercicio: 2011 |
|--|---|

| BALANCE (miles de euros) | | Periodo actual 30/09/2011 | | Periodo anterior 31/12/2010 |
|--------------------------|--|------------------------------|--|--------------------------------|
|--------------------------|--|------------------------------|--|--------------------------------|

| | | | | |
|----------------------------|------|---------|------|---------|
| B) ACTIVO CORRIENTE | 0270 | 850.401 | 1270 | 382.887 |
|----------------------------|------|---------|------|---------|

| | | | | |
|---|------|--|------|--|
| IV. Activos no corrientes mantenidos para la venta | 0280 | | 1280 | |
|---|------|--|------|--|

| | | | | |
|---|------|---------|------|-------|
| V. Activos financieros a corto plazo | 0290 | 223.818 | 1290 | 8.490 |
|---|------|---------|------|-------|

| | | | | |
|--------------------------------------|------|--|------|--|
| 1. Deudores y otras cuentas a cobrar | 0300 | | 1300 | |
|--------------------------------------|------|--|------|--|

| | | | | |
|-------------------------------------|------|--|------|--|
| 2. Valores representativos de deuda | 0310 | | 1310 | |
|-------------------------------------|------|--|------|--|

| | | | | |
|----------------------|------|--|------|--|
| 2.1 Bancos centrales | 0311 | | 1311 | |
|----------------------|------|--|------|--|

| | | | | |
|---|------|--|------|--|
| 2.2 Administraciones Públicas españolas | 0312 | | 1312 | |
|---|------|--|------|--|

| | | | | |
|--------------------------|------|--|------|--|
| 2.3 Entidades de crédito | 0313 | | 1313 | |
|--------------------------|------|--|------|--|

| | | | | |
|-------------------------------|------|--|------|--|
| 2.4 Otros sectores residentes | 0314 | | 1314 | |
|-------------------------------|------|--|------|--|

| | | | | |
|---|------|--|------|--|
| 2.5 Administraciones Públicas no residentes | 0315 | | 1315 | |
|---|------|--|------|--|

| | | | | |
|----------------------------------|------|--|------|--|
| 2.6 Otros sectores no residentes | 0316 | | 1316 | |
|----------------------------------|------|--|------|--|

| | | | | |
|---------------------|------|--|------|--|
| 2.7 Activos dudosos | 0317 | | 1317 | |
|---------------------|------|--|------|--|

| | | | | |
|--|------|--|------|--|
| 2.8 Correcciones de valor por deterioro de activos (-) | 0318 | | 1318 | |
|--|------|--|------|--|

| | | | | |
|---|------|--|------|--|
| 2.9 Intereses y gastos devengados no vencidos | 0319 | | 1319 | |
|---|------|--|------|--|

| | | | | |
|---|------|--|------|--|
| 2.10 Ajustes por operaciones de cobertura | 0320 | | 1320 | |
|---|------|--|------|--|

| | | | | |
|-------------------------------------|------|--|------|--|
| 2.11 Intereses vencidos e impagados | 0330 | | 1330 | |
|-------------------------------------|------|--|------|--|

| | | | | |
|------------------------|------|---------|------|-------|
| 3. Derechos de crédito | 0400 | 223.818 | 1400 | 4.044 |
|------------------------|------|---------|------|-------|

| | | | | |
|----------------------------------|------|--|------|--|
| 3.1 Participaciones hipotecarias | 0401 | | 1401 | |
|----------------------------------|------|--|------|--|

| | | | | |
|---|------|--|------|--|
| 3.2 Certificados de transmisión hipotecaria | 0402 | | 1402 | |
|---|------|--|------|--|

| | | | | |
|----------------------------|------|--|------|--|
| 3.3 Préstamos hipotecarios | 0403 | | 1403 | |
|----------------------------|------|--|------|--|

| | | | | |
|--------------------------|------|--|------|--|
| 3.4 Cédulas Hipotecarias | 0404 | | 1404 | |
|--------------------------|------|--|------|--|

| | | | | |
|----------------------------|------|--|------|--|
| 3.5 Préstamos a promotores | 0405 | | 1405 | |
|----------------------------|------|--|------|--|

| | | | | |
|-----------------------|------|--|------|--|
| 3.6 Préstamos a PYMES | 0406 | | 1406 | |
|-----------------------|------|--|------|--|

| | | | | |
|--------------------------|------|---------|------|----|
| 3.7 Préstamos a empresas | 0407 | 217.235 | 1407 | 43 |
|--------------------------|------|---------|------|----|

| | | | | |
|----------------------------|------|--|------|--|
| 3.8 Préstamos Corporativos | 0408 | | 1408 | |
|----------------------------|------|--|------|--|

| | | | | |
|---------------------------|------|--|------|--|
| 3.9 Cédulas territoriales | 0409 | | 1409 | |
|---------------------------|------|--|------|--|

| | | | | |
|-------------------------|------|--|------|--|
| 3.10 Bonos de Tesorería | 0410 | | 1410 | |
|-------------------------|------|--|------|--|

| | | | | |
|------------------------|------|--|------|--|
| 3.11 Deuda Subordinada | 0411 | | 1411 | |
|------------------------|------|--|------|--|

| | | | | |
|--------------------|------|--|------|--|
| 3.12 Créditos AAPP | 0412 | | 1412 | |
|--------------------|------|--|------|--|

| | | | | |
|------------------------|------|--|------|--|
| 3.13 Préstamos Consumo | 0413 | | 1413 | |
|------------------------|------|--|------|--|

| | | | | |
|---------------------------|------|--|------|--|
| 3.14 Préstamos automoción | 0414 | | 1414 | |
|---------------------------|------|--|------|--|

| | | | | |
|-------------------------------|------|--|------|--|
| 3.15 Arrendamiento financiero | 0415 | | 1415 | |
|-------------------------------|------|--|------|--|

| | | | | |
|-----------------------|------|--|------|--|
| 3.16 Cuentas a cobrar | 0416 | | 1416 | |
|-----------------------|------|--|------|--|

| | | | | |
|----------------------------------|------|--|------|--|
| 3.17 Derechos de crédito futuros | 0417 | | 1417 | |
|----------------------------------|------|--|------|--|

| | | | | |
|----------------------------|------|--|------|--|
| 3.18 Bonos de titulización | 0418 | | 1418 | |
|----------------------------|------|--|------|--|

| | | | | |
|------------|------|--|------|--|
| 3.19 Otros | 0419 | | 1419 | |
|------------|------|--|------|--|

| | | | | |
|----------------------|------|-------|------|---|
| 3.20 Activos dudosos | 0420 | 3.647 | 1420 | 5 |
|----------------------|------|-------|------|---|

| | | | | |
|---|------|--------|------|--|
| 3.21 Correcciones de valor por deterioro de activos (-) | 0421 | -3.684 | 1421 | |
|---|------|--------|------|--|

| | | | | |
|--|------|-------|------|-------|
| 3.22 Intereses y gastos devengados no vencidos | 0422 | 6.534 | 1422 | 3.996 |
|--|------|-------|------|-------|

| | | | | |
|---|------|--|------|--|
| 3.23 Ajustes por operaciones de cobertura | 0423 | | 1423 | |
|---|------|--|------|--|

| | | | | |
|-------------------------------------|------|----|------|--|
| 3.24 Intereses vencidos e impagados | 0424 | 86 | 1424 | |
|-------------------------------------|------|----|------|--|

| | | | | |
|--------------|------|--|------|-------|
| 4. Derivados | 0430 | | 1430 | 4.446 |
|--------------|------|--|------|-------|

| | | | | |
|----------------------------|------|--|------|-------|
| 4.1 Derivados de cobertura | 0431 | | 1431 | 4.446 |
|----------------------------|------|--|------|-------|

| | | | | |
|------------------------------|------|--|------|--|
| 4.2 Derivados de negociación | 0432 | | 1432 | |
|------------------------------|------|--|------|--|

| | | | | |
|------------------------------|------|--|------|--|
| 5. Otros activos financieros | 0440 | | 1440 | |
|------------------------------|------|--|------|--|

| | | | | |
|---------------------------|------|--|------|--|
| 5.1 Garantías financieras | 0441 | | 1441 | |
|---------------------------|------|--|------|--|

| | | | | |
|-----------|------|--|------|--|
| 5.2 Otros | 0442 | | 1442 | |
|-----------|------|--|------|--|

| | | | | |
|--|------|--|------|--|
| VI. Ajustes por periodificaciones | 0450 | | 1450 | |
|--|------|--|------|--|

| | | | | |
|---------------|------|--|------|--|
| 1. Comisiones | 0451 | | 1451 | |
|---------------|------|--|------|--|

| | | | | |
|----------|------|--|------|--|
| 2. Otros | 0452 | | 1452 | |
|----------|------|--|------|--|

| | | | | |
|--|------|---------|------|---------|
| VII. Efectivo y otros activos líquidos equivalentes | 0460 | 626.583 | 1460 | 374.397 |
|--|------|---------|------|---------|

| | | | | |
|--------------|------|---------|------|---------|
| 1. Tesorería | 0461 | 626.583 | 1461 | 374.397 |
|--------------|------|---------|------|---------|

| | | | | |
|--|------|--|------|--|
| 2. Otros activos líquidos equivalentes | 0462 | | 1462 | |
|--|------|--|------|--|

| | | | | |
|---------------------|------|-----------|------|-----------|
| TOTAL ACTIVO | 0500 | 2.116.503 | 1500 | 2.114.266 |
|---------------------|------|-----------|------|-----------|

Denominación del Fondo: FONCAIXA EMPRESAS 2, F.T.A.
 Denominación de la gestora: Gesticaixa, S.G.F.T., S.A.
 Estados agregados: No

Denominación del compartimento:

Periodo: Ejercicio: 2011

| BALANCE (miles de euros) | | Periodo actual 30/09/2011 | | Periodo anterior 31/12/2010 |
|--|------|------------------------------|------|--------------------------------|
| PASIVO | | | | |
| A) PASIVO NO CORRIENTE | 0650 | 2.094.501 | 1650 | 2.104.930 |
| I. Provisiones a largo plazo | 0660 | | 1660 | |
| II. Pasivos financieros a largo plazo | 0700 | 2.094.501 | 1700 | 2.104.930 |
| 1. Obligaciones y otros valores negociables | 0710 | 1.850.000 | 1710 | 1.850.000 |
| 1.1 Series no subordinadas | 0711 | | 1711 | |
| 1.2 Series subordinadas | 0712 | 1.850.000 | 1712 | 1.850.000 |
| 1.3 Correcciones de valor por repercusión de pérdidas (-) | 0713 | | 1713 | |
| 1.4 Intereses y gastos devengados no vencidos | 0714 | | 1714 | |
| 1.5 Ajustes por operaciones de cobertura | 0715 | | 1715 | |
| 2. Deudas con entidades de crédito | 0720 | 244.501 | 1720 | 254.915 |
| 2.1 Préstamo subordinado | 0721 | 244.501 | 1721 | 254.915 |
| 2.2 Credito línea de liquidez | 0722 | | 1722 | |
| 2.3 Otras deudas con entidades de crédito | 0723 | | 1723 | |
| 2.4 Correcciones de valor por repercusión de pérdidas (-) | 0724 | | 1724 | |
| 2.5 Intereses y gastos devengados no vencidos | 0725 | | 1725 | |
| 2.6 Ajustes por operaciones de cobertura | 0726 | | 1726 | |
| 3. Derivados | 0730 | | 1730 | 15 |
| 3.1 Derivados de cobertura | 0731 | | 1731 | 15 |
| 3.2 Derivados de negociación | 0732 | | 1732 | |
| 3.3 Correcciones de valor por repercusión de pérdidas (-) | 0733 | | 1733 | |
| 4. Otros pasivos financieros | 0740 | | 1740 | |
| 4.1 Correcciones de valor por repercusión de pérdidas (-) | 0741 | | 1741 | |
| 4.2 Otros | 0742 | | 1742 | |
| III. Pasivos por impuesto diferido | 0750 | | 1750 | |
| B) PASIVO CORRIENTE | 0760 | 20.165 | 1760 | 9.351 |
| IV. Pasivos vinculados con activos no corrientes mantenidos para la venta | 0770 | | 1770 | |
| V. Provisiones a corto plazo | 0780 | | 1780 | |
| VI. Pasivos financieros a corto plazo | 0800 | 19.146 | 1800 | 4.863 |
| 1. Acreedores y otras cuentas a pagar | 0810 | | 1810 | 7 |
| 2. Obligaciones y otros valores negociables | 0820 | 10.663 | 1820 | 4.057 |
| 2.1 Series no subordinadas | 0821 | | 1821 | |
| 2.2 Series subordinadas | 0822 | | 1822 | |
| 2.3 Correcciones de valor por repercusión de pérdidas (-) | 0823 | | 1823 | |
| 2.4 Intereses y gastos devengados no vencidos | 0824 | 10.663 | 1824 | 4.057 |
| 2.5 Ajustes por operaciones de cobertura | 0825 | | 1825 | |
| 2.6 Intereses vencidos e impagados | 0826 | | 1826 | |
| 3. Deudas con entidades de crédito | 0830 | 9.444 | 1830 | 799 |
| 3.1 Préstamo subordinado | 0831 | | 1831 | |
| 3.2 Credito línea de liquidez | 0832 | | 1832 | |
| 3.3 Otras deudas con entidades de crédito | 0833 | 7.455 | 1833 | |
| 3.4 Correcciones de valor por repercusión de pérdidas (-) | 0834 | | 1834 | |
| 3.5 Intereses y gastos devengados no vencidos | 0835 | 1.989 | 1835 | 799 |
| 3.6 Ajustes por operaciones de cobertura | 0836 | | 1836 | |
| 3.7 Intereses vencidos e impagados | 0837 | | 1837 | |
| 4. Derivados | 0840 | -968 | 1840 | |
| 4.1 Derivados de cobertura | 0841 | -968 | 1841 | |
| 4.2 Derivados de negociación | 0842 | | 1842 | |
| 4.3 Correcciones de valor por repercusión de pérdidas | 0843 | | 1843 | |
| 5. Otros pasivos financieros | 0850 | | 1850 | |
| 5.1 Importe bruto | 0851 | | 1851 | |
| 5.2 Correcciones de valor por repercusión de pérdidas (-) | 0852 | | 1852 | |
| VII. Ajustes por periodificaciones | 0900 | 1.019 | 1900 | 4.488 |
| 1. Comisiones | 0910 | 1.019 | 1910 | 4.488 |
| 1.1 Comisión sociedad gestora | 0911 | 60 | 1911 | 28 |
| 1.2 Comisión administrador | 0912 | 322 | 1912 | 17 |
| 1.3 Comisión agente financiero/pagos | 0913 | | 1913 | |
| 1.4 Comisión variable - resultados realizados | 0914 | 637 | 1914 | 4.443 |
| 1.5 Comisión variable - resultados no realizados | 0915 | | 1915 | |
| 1.6 Otras comisiones del cedente | 0916 | | 1916 | |
| 1.7 Correcciones de valor por repercusión de pérdidas (-) | 0917 | | 1917 | |
| 1.8 Otras comisiones | 0918 | | 1918 | |
| 2. Otros | 0920 | | 1920 | |
| C) AJUSTES REPERCUTIDOS EN BALANCE DE INGRESOS Y GASTOS RECONOCIDOS | 0930 | 1.837 | 1930 | -15 |
| VIII. Activos financieros disponibles para la venta | 0940 | | 1940 | |
| IX. Coberturas de flujos de efectivo | 0950 | 1.837 | 1950 | -15 |
| X. Otros ingresos/ganancias y gastos/pérdidas reconocidos | 0960 | | 1960 | |
| XI. Gastos de constitución en transición | 0970 | | 1970 | |
| TOTAL PASIVO | 1000 | 2.116.503 | 2000 | 2.114.266 |

Denominación del Fondo: FONCAIXA EMPRESAS 2, F.T.A.
 Denominación de la gestora: GestiCaixa, S.G.F.T., S.A.
 Estados agregados: No

Denominación del compartimento:

Periodo: Ejercicio: 2011

| CUENTA DE PÉRDIDAS Y GANANCIAS (miles de euros) | P. corriente actual (2º semestre) | P. corriente anterior (2º semestre) | Acumulado actual 30/09/2011 | Acumulado anterior 30/09/2010 |
|--|-----------------------------------|-------------------------------------|-----------------------------|-------------------------------|
| 1. Intereses y rendimientos asimilados | 0100 | 1100 | 2100 | 39.896 3100 |
| 1.1 Valores representativos de deuda | 0110 | 1110 | 2110 | 3110 |
| 1.2 Derechos de crédito | 0120 | 1120 | 2120 | 34.483 3120 |
| 1.3 Otros activos financieros | 0130 | 1130 | 2130 | 5.413 3130 |
| 2. Intereses y cargas asimilados | 0200 | 1200 | 2200 | -39.892 3200 |
| 2.1 Obligaciones y otros valores negociables | 0210 | 1210 | 2210 | -33.522 3210 |
| 2.2 Deudas con entidades de crédito | 0220 | 1220 | 2220 | -6.370 3220 |
| 2.3 Otros pasivos financieros | 0230 | 1230 | 2230 | 3230 |
| 3. Resultado de operaciones de cobertura de flujos de efectivo (neto) | 0240 | 1240 | 2240 | 9.017 3240 |
| A) MARGEN DE INTERESES | 0250 | 1250 | 2250 | 9.021 3250 |
| 4. Resultado de operaciones financieras (neto) | 0300 | 1300 | 2300 | 3300 |
| 4.1 Ajustes de valoración en carteras a VR con cambios en PyG | 0310 | 1310 | 2310 | 3310 |
| 4.2 Activos financieros disponibles para la venta | 0320 | 1320 | 2320 | 3320 |
| 4.3 Otros | 0330 | 1330 | 2330 | 3330 |
| 5. Diferencias de cambio (neto) | 0400 | 1400 | 2400 | 3400 |
| 6. Otros ingresos de explotación | 0500 | 1500 | 2500 | 3500 |
| 7. Otros gastos de explotación | 0600 | 1600 | 2600 | -5.021 3600 |
| 7.1 Servicios exteriores | 0610 | 1610 | 2610 | -392 3610 |
| 7.1.1 Servicios de profesionales independientes | 0611 | 1611 | 2611 | -392 3611 |
| 7.1.2 Servicios bancarios y similares | 0612 | 1612 | 2612 | 3612 |
| 7.1.3 Publicidad y propaganda | 0613 | 1613 | 2613 | 3613 |
| 7.1.4 Otros servicios | 0614 | 1614 | 2614 | 3614 |
| 7.2 Tributos | 0620 | 1620 | 2620 | 3620 |
| 7.3 Otros gastos de gestión corriente | 0630 | 1630 | 2630 | -4.629 3630 |
| 7.3.1 Comisión de sociedad gestora | 0631 | 1631 | 2631 | -211 3631 |
| 7.3.2 Comisión administrador | 0632 | 1632 | 2632 | -759 3632 |
| 7.3.3 Comisión del agente financiero/pagos | 0633 | 1633 | 2633 | -10 3633 |
| 7.3.4 Comisión variable - resultados realizados | 0634 | 1634 | 2634 | -3.649 3634 |
| 7.3.5 Comisión variable - resultados no realizados | 0635 | 1635 | 2635 | 3635 |
| 7.3.6 Otras comisiones del cedente | 0636 | 1636 | 2636 | 3636 |
| 7.3.7 Otros gastos | 0637 | 1637 | 2637 | 3637 |
| 8. Deterioro de activos financieros (neto) | 0700 | 1700 | 2700 | -4.000 3700 |
| 8.1 Deterioro neto de valores representativos de deuda | 0710 | 1710 | 2710 | 3710 |
| 8.2 Deterioro neto de derechos de crédito | 0720 | 1720 | 2720 | -4.000 3720 |
| 8.3 Deterioro neto de derivados | 0730 | 1730 | 2730 | 3730 |
| 8.4 Deterioro neto de otros activos financieros | 0740 | 1740 | 2740 | 3740 |
| 9. Dotaciones a provisiones (neto) | 0750 | 1750 | 2750 | 3750 |
| 10. Ganancias (pérdidas) de activos no corrientes en venta | 0800 | 1800 | 2800 | 3800 |
| 11. Repercusión de pérdidas (ganancias) | 0850 | 1850 | 2850 | 3850 |
| B) RESULTADO ANTES DE IMPUESTOS | 0900 | 0 1900 | 0 2900 | 0 3900 |
| 12. Impuesto sobre beneficios | 0950 | 1950 | 2950 | 3950 |
| C) RESULTADO DEL PERIODO | 3000 | 4000 | 5000 | 0 6000 |

**ORIGEN Y APLICACIÓN DE FONDOS DISPONIBLES A FECHA DE PAGO DE
15 DE JULIO DE 2011**

AVAILABLE FUNDS SOURCE AND APPLICATION AT PAYMENT DATE OF 15th JULY 2011

CUENTA DE TESORERÍA / TREASURY ACCOUNT

1/ Origen de Fondos / Funds Source:

| | | |
|---------------------------------------|-----------------------|-----------------------------|
| ▪ Cuenta Tesorería / Treasury Account | 11/07/2011 | 329.596.456,69 |
| – Fondo de Reserva / Reserve Fund | 254.375.000,00 | |
| | | Total 329.596.456,69 |

2/ Aplicación de Fondos / Funds Application:

| | | |
|--|------------|-----------------------------|
| ▪ Gastos Ordinarios y Extraordinarios / Ordinary and Extraordinary Expenses | | 0,00 |
| ▪ Comisión Gestora / Management Company Fee | | 70.145,83 |
| ▪ Comisión Agencia de Pagos / Paying Agent Fee | | 5.000,00 |
| ▪ Intereses del Swap / Interests Swap | | -3.127.612,84 |
| ▪ Intereses Impagados Bonos A / Unpaid interests A Bonds | | 0,00 |
| ▪ Intereses Bonos A1 / Interests A1 Bonds | | 2.238.278,58 |
| ▪ Intereses Bonos A2 / Interests A2 Bonds | | 6.256.789,77 |
| ▪ Intereses Bonos B / Interests B Bonds | | 1.205.108,50 |
| ▪ Intereses Bonos C / Interests C Bonds | | 1.438.930,00 |
| ▪ Fondo de Amortización Principal / Amortisation Principal Funding | | 62.685.671,53 |
| ▪ Amortización Bonos A1 / Amortisation A1 Bonds | | 0,00 |
| ▪ Amortización Bonos A2 / Amortisation A2 Bonds | | 0,00 |
| ▪ Amortización Bonos B / Amortisation B Bonds | | 0,00 |
| ▪ Amortización Bonos C / Amortisation C Bonds | | 0,00 |
| ▪ Dotación Fondo de Reserva / Replenishment of the Reserve Fund | | 254.375.000,00 |
| ▪ Gastos Resolución Swap / Termination Swap Expenses | | 0,00 |
| ▪ Intereses Préstamo Subordinado Fondo Reserva / Interests on Reserve Fund Subordinated Loan | | 2.068.763,85 |
| ▪ Intereses Préstamo Subordinado Gastos Constitución Interests on Start-up Subordinated Loan | | 2.911,66 |
| ▪ Amortización Préstamo Subordinado Gastos de Constitución Subordinated Start-up Loan repayment | | 45.000,00 |
| ▪ Comisión Administración / Servicing Fee | | 392.210,14 |
| ▪ Amortización Préstamo Subordinado Fondo Reserva | | 1.940.259,67 |
| ▪ Comisión Intermediación Pendiente de Pago Outstanding Intermediation Fee at | 15/04/2011 | 0,00 |
| ▪ Comisión Intermediación Pagada a Cuenta / Intermediation Fee paid at | 15/07/2011 | 0,00 |
| | | Total 329.596.456,69 |

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

| | | |
|---|-----------------------|-----------------------------|
| ▪ Saldo Cuenta Tesorería después de Aplicación Fondos Treasury Account Balance after Application | | 254.375.000,00 |
| – Fondo de Reserva / Reserve Fund | 254.375.000,00 | |
| | | Total 254.375.000,00 |

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

| | | |
|---|-------------------|-----------------------------|
| ▪ Saldo Cuenta Amortización a / Balance at | 11/07/2011 | 235.713.781,85 |
| ▪ Fondo Amortización Principal / Amortisation Funding | | 62.685.671,53 |
| | | Total 298.399.453,38 |

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

| | | |
|--|--|-----------------------------|
| ▪ Saldo Cuenta Amortización después de la Aplicación de Fondos | | |
| <i>Amortisation Account Balance after Application</i> | | Total 298.399.453,38 |



CONTROL FONDO RESERVA/ RESERVE FUND CONTROL

| | | |
|---|-------------------|-----------------------|
| ▪ Fondo Reserva Inicial / <i>Initial Reserve Fund</i> | 24/11/2010 | 254.375.000,00 |
| ▪ Fondo Reserva Mínimo / <i>Minimum Reserve Fund</i> | | 127.187.500,00 |
| ▪ Fondo Reserva Requerido / <i>Required Reserve Fund</i> | 15/07/2011 | 254.375.000,00 |
| ▪ Fondo Reserva Actual / <i>Current Reserve Fund</i> | 15/07/2011 | 254.375.000,00 |



GESTICAIXA

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

INFORMES DE LA CARTERA DE PRÉSTAMOS

LOAN PORTFOLIO REPORTS

CLASIFICACIÓN DE LA CARTERA

CLASSIFICATION OF THE PORTFOLIO

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Fecha Formalización / Classification by Arrangement Date

| Intervalo Fechas Formalización Arrangement Date Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|----------|--|----------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| Del 01/01/1992 al 30/06/1992 | 1 | 0,01167 | 14.002,11 | 0,00094 | 2,245000 | 1,250000 | 2,245000 | 2,245000 | 39,063655 | 31/12/2014 |
| Del 01/07/1996 al 31/12/1996 | 1 | 0,01167 | 19.672,75 | 0,00133 | 3,500000 | 0,500000 | 3,500000 | 3,500000 | 31,014374 | 30/04/2014 |
| Del 01/01/1997 al 30/06/1997 | 8 | 0,09337 | 63.367,69 | 0,00427 | 2,976173 | 0,928223 | 2,000000 | 3,500000 | 56,416229 | 12/06/2016 |
| Del 01/07/1997 al 31/12/1997 | 1 | 0,01167 | 56.142,27 | 0,00379 | 2,250000 | 1,000000 | 2,250000 | 2,250000 | 12,057495 | 01/10/2012 |
| Del 01/01/1998 al 30/06/1998 | 12 | 0,14006 | 233.917,28 | 0,01578 | 3,127384 | 0,608552 | 2,500000 | 3,836000 | 105,156651 | 04/07/2020 |
| Del 01/07/1998 al 31/12/1998 | 14 | 0,16340 | 301.016,69 | 0,02031 | 2,862339 | 0,820989 | 2,250000 | 3,750000 | 150,662246 | 19/04/2024 |
| Del 01/01/1999 al 30/06/1999 | 20 | 0,23343 | 625.177,80 | 0,04217 | 3,263063 | 1,433691 | 2,250000 | 3,750000 | 98,464807 | 14/12/2019 |
| Del 01/07/1999 al 31/12/1999 | 16 | 0,18674 | 3.308.994,33 | 0,22321 | 2,345305 | 0,992741 | 2,245000 | 4,250000 | 76,426851 | 11/02/2018 |
| Del 01/01/2000 al 30/06/2000 | 34 | 0,39683 | 1.415.836,93 | 0,09551 | 3,060880 | 0,913131 | 2,750000 | 4,000000 | 90,662370 | 20/04/2019 |
| Del 01/07/2000 al 31/12/2000 | 26 | 0,30345 | 772.708,17 | 0,05212 | 3,163519 | 0,859894 | 2,500000 | 4,174000 | 101,121241 | 03/03/2020 |
| Del 01/01/2001 al 30/06/2001 | 39 | 0,45518 | 974.178,63 | 0,06571 | 3,275944 | 0,888111 | 2,373000 | 4,250000 | 121,914920 | 26/11/2021 |
| Del 01/07/2001 al 31/12/2001 | 37 | 0,43184 | 1.193.510,59 | 0,08051 | 2,762389 | 0,963362 | 2,021000 | 4,250000 | 169,965103 | 28/11/2025 |
| Del 01/01/2002 al 30/06/2002 | 77 | 0,89869 | 3.401.258,96 | 0,22944 | 2,972359 | 1,342802 | 2,250000 | 4,894000 | 109,726006 | 20/11/2020 |
| Del 01/07/2002 al 31/12/2002 | 63 | 0,73529 | 2.716.580,42 | 0,18325 | 3,142379 | 1,135358 | 2,181000 | 4,250000 | 157,591765 | 16/11/2024 |
| Del 01/01/2003 al 30/06/2003 | 81 | 0,94538 | 5.654.968,41 | 0,38146 | 2,474463 | 0,663413 | 2,045000 | 4,544000 | 97,776840 | 23/11/2019 |
| Del 01/07/2003 al 31/12/2003 | 92 | 1,07376 | 4.158.570,32 | 0,28052 | 3,042376 | 1,069548 | 2,073000 | 4,809000 | 137,787369 | 24/03/2023 |
| Del 01/01/2004 al 30/06/2004 | 117 | 1,36555 | 6.692.632,32 | 0,45146 | 2,954932 | 1,119519 | 2,250000 | 4,750000 | 117,429767 | 13/07/2021 |
| Del 01/07/2004 al 31/12/2004 | 129 | 1,50560 | 6.228.486,98 | 0,42015 | 2,979205 | 1,109662 | 2,170000 | 4,625000 | 159,092900 | 01/01/2025 |
| Del 01/01/2005 al 30/06/2005 | 156 | 1,82073 | 14.602.113,03 | 0,98500 | 3,277416 | 1,394765 | 2,038000 | 4,882000 | 136,459845 | 12/02/2023 |
| Del 01/07/2005 al 31/12/2005 | 177 | 2,06583 | 12.371.191,35 | 0,83451 | 3,025244 | 1,140602 | 2,023000 | 6,750000 | 150,856661 | 25/04/2024 |
| Del 01/01/2006 al 30/06/2006 | 267 | 3,11625 | 19.392.032,67 | 1,30811 | 3,017278 | 1,186125 | 1,974000 | 4,894000 | 140,182407 | 05/06/2023 |
| Del 01/07/2006 al 31/12/2006 | 349 | 4,07330 | 32.635.590,38 | 2,20147 | 3,086881 | 0,803389 | 1,952000 | 6,750000 | 129,208245 | 06/07/2022 |
| Del 01/01/2007 al 30/06/2007 | 365 | 4,26004 | 37.880.300,10 | 2,55526 | 2,656973 | 0,991195 | 1,866000 | 7,250000 | 152,091203 | 02/06/2024 |
| Del 01/07/2007 al 31/12/2007 | 463 | 5,40383 | 44.564.766,82 | 3,00617 | 2,858243 | 0,921382 | 2,023000 | 7,850000 | 167,012656 | 30/08/2025 |
| Del 01/01/2008 al 30/06/2008 | 571 | 6,66433 | 59.987.580,48 | 4,04653 | 2,767891 | 0,905102 | 2,050000 | 8,100000 | 132,045014 | 01/10/2022 |
| Del 01/07/2008 al 31/12/2008 | 732 | 8,54342 | 124.706.102,21 | 8,41220 | 2,992533 | 1,239934 | 2,000000 | 9,000000 | 153,720135 | 21/07/2024 |
| Del 01/01/2009 al 30/06/2009 | 1941 | 22,65406 | 571.105.133,98 | 38,52458 | 3,178407 | 1,461830 | 1,792000 | 11,000000 | 95,281032 | 08/09/2019 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Fecha Formalización / Classification by Arrangement Date

| Intervalo Fechas Formalización Arrangement Date Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date |
| Del 01/07/2009 al 31/12/2009 | 1856 | 21,66200 | 351.612.178,88 | 23,71842 | 3,361137 | 1,597093 | 1,752000 | 10,500000 | 104,783152 | 23/06/2020 |
| Del 01/01/2010 al 30/06/2010 | 923 | 10,77264 | 175.755.478,56 | 11,85580 | 3,275503 | 1,521774 | 1,652000 | 10,750000 | 124,353321 | 09/02/2022 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | | | 173.020,95 | 3,735190 | 1,419658 | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | | | 353,16 | 1,652000 | 0,000000 | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | | | 50.000.000,00 | 11,000000 | 7,000000 | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011 Loan Portfolio at 30/09/2011 Clasificación por Tipo de Empresa / Classification by Firm Type

| Tipo de Empresa Firm Type | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|-------------------------------------|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date |
| PYME | 8508 | 99,29972 | 1.405.199.781,81 | 94,78943 | 3,186972 | 1,412514 | 1,652000 | 11,000000 | 112,610507 | 16/02/2021 |
| NO PYME | 60 | 0,70028 | 77.243.709,30 | 5,21057 | 2,781599 | 1,154528 | 2,270000 | 8,000000 | 137,035923 | 02/03/2023 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | 173.020,95 | | 3,735190 | 1,419658 | | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | 353,16 | | 1,652000 | 0,000000 | | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | 50.000.000,00 | | 11,000000 | 7,000000 | | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

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

| Intervalo del Tipo Interest Rate Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|---|---------------------|----------|--|----------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 01.50 01.99 | 13 | 0,15173 | 7.675.225,31 | 0,51774 | 1,796788 | 0,273515 | 1,652000 | 1,974000 | 103,378314 | 11/05/2020 |
| 02.00 02.49 | 711 | 8,29832 | 217.758.679,32 | 14,68917 | 2,309662 | 0,819085 | 2,000000 | 2,495000 | 113,771033 | 23/03/2021 |
| 02.50 02.99 | 1434 | 16,73669 | 390.370.359,41 | 26,33290 | 2,748698 | 1,121794 | 2,500000 | 2,997000 | 138,842635 | 26/04/2023 |
| 03.00 03.49 | 2189 | 25,54855 | 474.889.850,52 | 32,03426 | 3,189704 | 1,493704 | 3,000000 | 3,495000 | 104,905650 | 27/06/2020 |
| 03.50 03.99 | 1784 | 20,82166 | 242.838.330,12 | 16,38095 | 3,677623 | 1,846155 | 3,500000 | 3,997000 | 95,923629 | 27/09/2019 |
| 04.00 04.49 | 931 | 10,86601 | 74.754.061,41 | 5,04262 | 4,160748 | 2,090304 | 4,000000 | 4,495000 | 118,199554 | 05/08/2021 |
| 04.50 04.99 | 579 | 6,75770 | 40.261.752,81 | 2,71590 | 4,581094 | 1,972025 | 4,500000 | 4,995000 | 104,748718 | 22/06/2020 |
| 05.00 05.49 | 226 | 2,63772 | 18.147.982,11 | 1,22419 | 5,178307 | 2,637010 | 5,000000 | 5,471000 | 117,383325 | 11/07/2021 |
| 05.50 05.99 | 112 | 1,30719 | 4.011.951,44 | 0,27063 | 5,644212 | 3,135834 | 5,500000 | 5,963000 | 71,294857 | 08/09/2017 |
| 06.00 06.49 | 64 | 0,74697 | 2.710.874,73 | 0,18287 | 6,165443 | 0,062162 | 6,000000 | 6,475000 | 60,842431 | 24/10/2016 |
| 06.50 06.99 | 137 | 1,59897 | 3.448.995,17 | 0,23266 | 6,707914 | 0,352876 | 6,500000 | 6,950000 | 35,757277 | 22/09/2014 |
| 07.00 07.49 | 107 | 1,24883 | 1.476.291,14 | 0,09958 | 7,050212 | 0,122711 | 7,000000 | 7,401000 | 32,707736 | 21/06/2014 |
| 07.50 07.99 | 66 | 0,77031 | 998.097,41 | 0,06733 | 7,634061 | 0,000000 | 7,500000 | 7,950000 | 33,791331 | 24/07/2014 |
| 08.00 08.49 | 175 | 2,04248 | 2.581.477,40 | 0,17414 | 8,093438 | 0,120123 | 8,000000 | 8,250000 | 33,109193 | 03/07/2014 |
| 08.50 08.99 | 16 | 0,18674 | 215.850,59 | 0,01456 | 8,581576 | 0,162297 | 8,500000 | 8,950000 | 45,814564 | 25/07/2015 |
| 09.00 09.49 | 14 | 0,16340 | 186.883,78 | 0,01261 | 9,075735 | 0,000000 | 9,000000 | 9,375000 | 30,836683 | 25/04/2014 |
| 09.50 09.99 | 3 | 0,03501 | 36.556,74 | 0,00247 | 9,549670 | 0,000000 | 9,500000 | 9,775000 | 37,576557 | 16/11/2014 |
| 10.00 10.49 | 2 | 0,02334 | 11.028,52 | 0,00074 | 10,077079 | 0,000000 | 10,000000 | 10,375000 | 16,954934 | 27/02/2013 |
| 10.50 10.99 | 4 | 0,04669 | 56.908,72 | 0,00384 | 10,684315 | 0,000000 | 10,500000 | 10,900000 | 31,797114 | 24/05/2014 |



Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

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

| Intervalo del Tipo Interest Rate Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|---|---------------------|---------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 11.00 11.49 | 1 | 0,01167 | 12.334,46 | 0,00083 | 11,000000 | 0,000000 | 11,000000 | 11,000000 | 32,032854 | 01/06/2014 |
| Total Cartera/Total | | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | 173.020,95 | | 3,735190 | 1,419658 | | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | 353,16 | | 1,652000 | 0,000000 | | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | 50.000.000,00 | | 11,000000 | 7,000000 | | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | |
|--|---------------------|------|--|---------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 0,00 | 49,999.99 | 6097 | 71,16013 | 96.257.006,88 | 6,49313 | 3,797976 | 1,430018 | 1,652000 | 11,000000 | 132,048952 | 01/10/2022 |
| 50,000.00 | 99,999.99 | 856 | 9,99066 | 61.195.302,42 | 4,12800 | 3,495021 | 1,483923 | 1,866000 | 8,100000 | 133,654358 | 19/11/2022 |
| 100,000.00 | 149,999.99 | 420 | 4,90196 | 51.269.388,37 | 3,45844 | 3,405400 | 1,459720 | 1,952000 | 6,950000 | 143,545229 | 16/09/2023 |
| 150,000.00 | 199,999.99 | 261 | 3,04622 | 45.236.948,56 | 3,05151 | 3,295665 | 1,452398 | 1,941000 | 7,500000 | 154,451081 | 13/08/2024 |
| 200,000.00 | 249,999.99 | 137 | 1,59897 | 30.567.687,25 | 2,06198 | 3,194663 | 1,488463 | 2,038000 | 5,052000 | 142,252498 | 07/08/2023 |
| 250,000.00 | 299,999.99 | 128 | 1,49393 | 34.666.538,58 | 2,33847 | 3,211332 | 1,481740 | 2,038000 | 5,000000 | 139,694194 | 21/05/2023 |
| 300,000.00 | 349,999.99 | 82 | 0,95705 | 26.459.035,01 | 1,78483 | 3,359148 | 1,495451 | 2,038000 | 6,350000 | 116,377485 | 11/06/2021 |
| 350,000.00 | 399,999.99 | 59 | 0,68861 | 22.090.595,05 | 1,49015 | 3,209564 | 1,422855 | 1,974000 | 5,007000 | 125,317500 | 10/03/2022 |
| 400,000.00 | 449,999.99 | 57 | 0,66527 | 24.170.725,66 | 1,63047 | 3,299822 | 1,628796 | 2,021000 | 5,052000 | 111,054614 | 31/12/2020 |
| 450,000.00 | 499,999.99 | 38 | 0,44351 | 17.796.858,22 | 1,20051 | 3,114440 | 1,485185 | 2,070000 | 4,311000 | 119,568996 | 16/09/2021 |
| 500,000.00 | 549,999.99 | 26 | 0,30345 | 13.556.817,71 | 0,91449 | 3,407430 | 1,303857 | 2,052000 | 6,000000 | 101,436364 | 13/03/2020 |
| 550,000.00 | 599,999.99 | 30 | 0,35014 | 17.201.765,44 | 1,16037 | 3,058793 | 1,390784 | 1,820000 | 4,495000 | 124,604625 | 16/02/2022 |
| 600,000.00 | 649,999.99 | 24 | 0,28011 | 14.907.201,69 | 1,00558 | 3,429152 | 1,707704 | 2,052000 | 5,366000 | 112,552631 | 14/02/2021 |
| 650,000.00 | 699,999.99 | 24 | 0,28011 | 16.203.189,35 | 1,09301 | 3,213810 | 1,500720 | 2,273000 | 3,920000 | 111,646708 | 18/01/2021 |
| 700,000.00 | 749,999.99 | 21 | 0,24510 | 15.077.057,25 | 1,01704 | 2,909891 | 1,333635 | 2,041000 | 4,041000 | 122,496124 | 14/12/2021 |
| 750,000.00 | 799,999.99 | 19 | 0,22176 | 14.631.242,64 | 0,98697 | 2,904120 | 1,230524 | 2,176000 | 3,802000 | 128,757925 | 23/06/2022 |
| 800,000.00 | 849,999.99 | 15 | 0,17507 | 12.293.482,71 | 0,82927 | 3,290884 | 1,420756 | 2,550000 | 4,052000 | 107,407404 | 11/09/2020 |
| 850,000.00 | 899,999.99 | 17 | 0,19841 | 14.903.931,78 | 1,00536 | 3,637907 | 1,731459 | 2,384000 | 5,637000 | 100,759584 | 21/02/2020 |
| 900,000.00 | 949,999.99 | 9 | 0,10504 | 8.374.764,68 | 0,56493 | 3,185902 | 1,592214 | 2,302000 | 4,026000 | 109,028972 | 30/10/2020 |
| 950,000.00 | 999,999.99 | 9 | 0,10504 | 8.697.680,44 | 0,58671 | 3,017426 | 1,510035 | 1,752000 | 4,411000 | 153,434824 | 13/07/2024 |
| 1,000,000.00 | 1,049,999.99 | 20 | 0,23343 | 20.349.847,35 | 1,37272 | 3,168974 | 1,557083 | 2,038000 | 4,647000 | 109,718642 | 20/11/2020 |
| 1,050,000.00 | 1,099,999.99 | 11 | 0,12838 | 11.741.675,97 | 0,79205 | 2,924162 | 1,226861 | 2,052000 | 3,894000 | 90,823118 | 25/04/2019 |
| 1,100,000.00 | 1,149,999.99 | 12 | 0,14006 | 13.565.432,30 | 0,91507 | 3,131812 | 1,437982 | 2,231000 | 3,802000 | 82,925418 | 28/08/2018 |
| 1,150,000.00 | 1,199,999.99 | 5 | 0,05836 | 5.913.355,29 | 0,39889 | 3,168137 | 1,495373 | 2,541000 | 3,791000 | 129,633343 | 19/07/2022 |
| 1,200,000.00 | 1,249,999.99 | 6 | 0,07003 | 7.368.074,04 | 0,49702 | 3,063366 | 1,367593 | 2,066000 | 3,922000 | 145,281146 | 07/11/2023 |
| 1,250,000.00 | 1,299,999.99 | 5 | 0,05836 | 6.340.394,56 | 0,42770 | 3,075928 | 1,404476 | 2,772000 | 3,302000 | 67,545288 | 16/05/2017 |
| 1,300,000.00 | 1,349,999.99 | 9 | 0,10504 | 11.915.067,42 | 0,80375 | 3,291654 | 1,162181 | 2,552000 | 5,030000 | 106,604911 | 17/08/2020 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | | Número OP Number | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|--------------|---------------------|--|---------------|---------------------------------------|----------|--------------------------|---------------------------------|-----------------|--------------------------------|------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 1,350,000.00 | 1,399,999.99 | 6 | 0,07003 | 8.192.712,65 | 0,55265 | 2,808165 | 1,118840 | 2,495000 | 3,052000 | 133,773139 | 22/11/2022 |
| 1,400,000.00 | 1,449,999.99 | 5 | 0,05836 | 7.064.116,62 | 0,47652 | 3,110219 | 1,630841 | 2,866000 | 3,552000 | 60,683450 | 20/10/2016 |
| 1,450,000.00 | 1,499,999.99 | 3 | 0,03501 | 4.427.344,78 | 0,29865 | 2,365707 | 0,813707 | 1,752000 | 2,802000 | 47,903656 | 27/09/2015 |
| 1,500,000.00 | 1,549,999.99 | 7 | 0,08170 | 10.559.607,67 | 0,71231 | 3,148370 | 1,024887 | 2,137000 | 3,687000 | 133,913092 | 26/11/2022 |
| 1,550,000.00 | 1,599,999.99 | 2 | 0,02334 | 3.149.503,12 | 0,21245 | 3,692951 | 1,749413 | 3,672000 | 3,714000 | 94,024065 | 31/07/2019 |
| 1,600,000.00 | 1,649,999.99 | 2 | 0,02334 | 3.239.839,61 | 0,21855 | 2,717382 | 1,124535 | 2,552000 | 2,884000 | 90,170877 | 05/04/2019 |
| 1,650,000.00 | 1,699,999.99 | 5 | 0,05836 | 8.297.028,66 | 0,55969 | 3,454390 | 1,778573 | 3,016000 | 4,424000 | 69,624383 | 19/07/2017 |
| 1,700,000.00 | 1,749,999.99 | 4 | 0,04669 | 6.910.750,83 | 0,46617 | 3,352902 | 1,376511 | 2,776000 | 4,147000 | 188,127582 | 04/06/2027 |
| 1,750,000.00 | 1,799,999.99 | 6 | 0,07003 | 10.612.804,68 | 0,71590 | 3,187109 | 1,607022 | 2,723000 | 3,947000 | 99,304971 | 08/01/2020 |
| 1,800,000.00 | 1,849,999.99 | 2 | 0,02334 | 3.605.555,55 | 0,24322 | 3,198931 | 1,526117 | 2,594000 | 3,802000 | 34,532103 | 16/08/2014 |
| 1,850,000.00 | 1,899,999.99 | 6 | 0,07003 | 11.214.852,24 | 0,75651 | 2,734024 | 1,157153 | 2,070000 | 3,302000 | 133,636642 | 18/11/2022 |
| 1,900,000.00 | 1,949,999.99 | 2 | 0,02334 | 3.858.403,19 | 0,26027 | 3,295898 | 1,750893 | 2,038000 | 4,552000 | 123,073316 | 01/01/2022 |
| 1,950,000.00 | 1,999,999.99 | 5 | 0,05836 | 9.878.338,37 | 0,66636 | 3,321251 | 0,720112 | 2,552000 | 4,500000 | 118,501204 | 14/08/2021 |
| 2,000,000.00 | 2,049,999.99 | 6 | 0,07003 | 12.062.228,35 | 0,81367 | 3,498570 | 1,956849 | 2,802000 | 4,311000 | 61,242030 | 06/11/2016 |
| 2,050,000.00 | 2,099,999.99 | 2 | 0,02334 | 4.152.195,05 | 0,28009 | 3,084677 | 1,250000 | 2,995000 | 3,174000 | 155,557725 | 15/09/2024 |
| 2,100,000.00 | 2,149,999.99 | 3 | 0,03501 | 6.354.457,28 | 0,42865 | 3,843953 | 1,835022 | 3,522000 | 4,220000 | 151,124418 | 03/05/2024 |
| 2,150,000.00 | 2,199,999.99 | 3 | 0,03501 | 6.560.656,36 | 0,44256 | 3,292973 | 1,585704 | 2,526000 | 3,794000 | 87,663873 | 19/01/2019 |
| 2,200,000.00 | 2,249,999.99 | 1 | 0,01167 | 2.234.296,36 | 0,15072 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 30,028747 | 01/04/2014 |
| 2,250,000.00 | 2,299,999.99 | 5 | 0,05836 | 11.349.966,59 | 0,76563 | 3,319471 | 1,719899 | 2,800000 | 3,552000 | 65,519776 | 16/03/2017 |
| 2,300,000.00 | 2,349,999.99 | 1 | 0,01167 | 2.312.270,39 | 0,15598 | 4,147000 | 2,000000 | 4,147000 | 4,147000 | 100,073922 | 01/02/2020 |
| 2,350,000.00 | 2,399,999.99 | 3 | 0,03501 | 7.114.053,38 | 0,47989 | 2,834737 | 1,316054 | 2,143000 | 3,561000 | 141,648424 | 20/07/2023 |
| 2,400,000.00 | 2,449,999.99 | 3 | 0,03501 | 7.264.663,40 | 0,49005 | 3,642217 | 1,217096 | 3,302000 | 3,820000 | 98,396623 | 11/12/2019 |
| 2,450,000.00 | 2,499,999.99 | 2 | 0,02334 | 4.915.009,01 | 0,33155 | 2,764460 | 1,200102 | 2,745000 | 2,784000 | 94,547225 | 16/08/2019 |
| 2,500,000.00 | 2,549,999.99 | 1 | 0,01167 | 2.500.000,00 | 0,16864 | 3,026000 | 1,500000 | 3,026000 | 3,026000 | 184,082136 | 01/02/2027 |
| 2,550,000.00 | 2,599,999.99 | 1 | 0,01167 | 2.571.428,56 | 0,17346 | 2,860000 | 1,100000 | 2,860000 | 2,860000 | 53,782341 | 24/03/2016 |
| 2,600,000.00 | 2,649,999.99 | 1 | 0,01167 | 2.625.000,00 | 0,17707 | 3,044000 | 1,250000 | 3,044000 | 3,044000 | 33,018480 | 01/07/2014 |
| 2,650,000.00 | 2,699,999.99 | 2 | 0,02334 | 5.369.372,76 | 0,36220 | 2,856035 | 1,425603 | 2,345000 | 3,366000 | 163,388071 | 12/05/2025 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | | Número OP Number | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|--------------|---------------------|--|---------------|---------------------------------------|----------|--------------------------|---------------------------------|-----------------|--------------------------------|------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 2,700,000.00 | 2,749,999.99 | 2 | 0,02334 | 5.404.145,48 | 0,36454 | 3,318697 | 1,499616 | 2,924000 | 3,714000 | 130,567308 | 17/08/2022 |
| 2,750,000.00 | 2,799,999.99 | 3 | 0,03501 | 8.306.300,54 | 0,56031 | 2,903169 | 1,413100 | 2,045000 | 3,373000 | 81,775473 | 24/07/2018 |
| 2,800,000.00 | 2,849,999.99 | 4 | 0,04669 | 11.250.161,04 | 0,75889 | 3,294197 | 1,627572 | 2,558000 | 4,507000 | 151,623884 | 19/05/2024 |
| 2,850,000.00 | 2,899,999.99 | 2 | 0,02334 | 5.736.527,79 | 0,38696 | 3,725120 | 2,123149 | 2,281000 | 5,174000 | 59,570466 | 16/09/2016 |
| 2,950,000.00 | 2,999,999.99 | 2 | 0,02334 | 5.952.215,74 | 0,40151 | 3,083267 | 1,323272 | 2,917000 | 3,247000 | 174,167945 | 05/04/2026 |
| 3,000,000.00 | 3,049,999.99 | 1 | 0,01167 | 3.000.000,00 | 0,20237 | 2,802000 | 1,250000 | 2,802000 | 2,802000 | 66,036961 | 01/04/2017 |
| 3,050,000.00 | 3,099,999.99 | 1 | 0,01167 | 3.082.961,68 | 0,20796 | 2,441000 | 0,900000 | 2,441000 | 2,441000 | 88,082136 | 01/02/2019 |
| 3,150,000.00 | 3,199,999.99 | 2 | 0,02334 | 6.356.350,99 | 0,42878 | 3,113677 | 1,451086 | 2,926000 | 3,300000 | 133,099148 | 02/11/2022 |
| 3,300,000.00 | 3,349,999.99 | 2 | 0,02334 | 6.634.479,98 | 0,44754 | 2,800406 | 1,126819 | 2,302000 | 3,294000 | 77,710376 | 22/03/2018 |
| 3,450,000.00 | 3,499,999.99 | 1 | 0,01167 | 3.464.920,47 | 0,23373 | 2,452000 | 0,900000 | 2,452000 | 2,452000 | 56,049281 | 01/06/2016 |
| 3,500,000.00 | 3,549,999.99 | 2 | 0,02334 | 7.030.904,93 | 0,47428 | 3,652868 | 1,197440 | 3,170000 | 4,140000 | 135,823058 | 24/01/2023 |
| 3,750,000.00 | 3,799,999.99 | 1 | 0,01167 | 3.791.019,17 | 0,25573 | 3,897000 | 1,750000 | 3,897000 | 3,897000 | 116,041068 | 01/06/2021 |
| 3,800,000.00 | 3,849,999.99 | 1 | 0,01167 | 3.848.391,80 | 0,25960 | 1,792000 | 0,240000 | 1,792000 | 1,792000 | 90,020534 | 01/04/2019 |
| 3,850,000.00 | 3,899,999.99 | 3 | 0,03501 | 11.595.575,19 | 0,78219 | 3,537458 | 1,548658 | 2,762000 | 4,268000 | 132,463750 | 13/10/2022 |
| 3,900,000.00 | 3,949,999.99 | 1 | 0,01167 | 3.930.104,26 | 0,26511 | 3,302000 | 1,750000 | 3,302000 | 3,302000 | 158,061602 | 30/11/2024 |
| 4,000,000.00 | 4,049,999.99 | 1 | 0,01167 | 4.000.000,00 | 0,26982 | 3,538000 | 2,000000 | 3,538000 | 3,538000 | 51,055441 | 01/01/2016 |
| 4,100,000.00 | 4,149,999.99 | 1 | 0,01167 | 4.125.000,00 | 0,27826 | 2,802000 | 1,250000 | 2,802000 | 2,802000 | 30,028747 | 01/04/2014 |
| 4,150,000.00 | 4,199,999.99 | 1 | 0,01167 | 4.166.666,66 | 0,28107 | 2,752000 | 1,200000 | 2,752000 | 2,752000 | 27,071869 | 01/01/2014 |
| 4,200,000.00 | 4,249,999.99 | 1 | 0,01167 | 4.204.161,57 | 0,28360 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 39,063655 | 31/12/2014 |
| 4,300,000.00 | 4,349,999.99 | 1 | 0,01167 | 4.327.272,72 | 0,29190 | 3,144000 | 1,350000 | 3,144000 | 3,144000 | 117,026694 | 01/07/2021 |
| 4,350,000.00 | 4,399,999.99 | 1 | 0,01167 | 4.395.566,36 | 0,29651 | 5,294000 | 2,500000 | 5,294000 | 5,294000 | 189,010267 | 01/07/2027 |
| 4,400,000.00 | 4,449,999.99 | 1 | 0,01167 | 4.409.288,50 | 0,29743 | 3,634000 | 2,000000 | 3,634000 | 3,634000 | 58,053388 | 01/08/2016 |
| 4,550,000.00 | 4,599,999.99 | 1 | 0,01167 | 4.563.430,21 | 0,30783 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 45,010267 | 01/07/2015 |
| 4,600,000.00 | 4,649,999.99 | 1 | 0,01167 | 4.630.251,95 | 0,31234 | 3,045000 | 1,500000 | 3,045000 | 3,045000 | 120,049281 | 01/10/2021 |
| 4,800,000.00 | 4,849,999.99 | 1 | 0,01167 | 4.800.000,00 | 0,32379 | 3,044000 | 1,250000 | 3,044000 | 3,044000 | 33,018480 | 01/07/2014 |
| 5,250,000.00 | 5,299,999.99 | 1 | 0,01167 | 5.256.186,37 | 0,35456 | 2,764000 | 1,250000 | 2,764000 | 2,764000 | 339,055441 | 01/01/2040 |
| 5,600,000.00 | 5,649,999.99 | 1 | 0,01167 | 5.600.000,00 | 0,37775 | 3,302000 | 1,750000 | 3,302000 | 3,302000 | 45,010267 | 01/07/2015 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | | Número OP Number | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------|---------------------|--|---------------|---------------------------------------|----------|--------------------------|---------------------------------|-----------------|--------------------------------|------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 5,700,000.00 | 5,749,999.99 | 1 | 0,01167 | 5.740.669,01 | 0,38724 | 2,052000 | 0,500000 | 2,052000 | 2,052000 | 81,018480 | 01/07/2018 |
| 6,000,000.00 | 6,049,999.99 | 4 | 0,04669 | 24.010.000,00 | 1,61962 | 3,537402 | 1,974906 | 3,302000 | 3,794000 | 123,275507 | 07/01/2022 |
| 6,250,000.00 | 6,299,999.99 | 1 | 0,01167 | 6.250.000,05 | 0,42160 | 2,866000 | 1,500000 | 2,866000 | 2,866000 | 29,010267 | 01/03/2014 |
| 6,650,000.00 | 6,699,999.99 | 1 | 0,01167 | 6.666.666,67 | 0,44971 | 2,794000 | 1,000000 | 2,794000 | 2,794000 | 9,034908 | 01/07/2012 |
| 6,700,000.00 | 6,749,999.99 | 1 | 0,01167 | 6.729.648,98 | 0,45396 | 3,757000 | 1,750000 | 3,757000 | 3,757000 | 114,036961 | 01/04/2021 |
| 6,800,000.00 | 6,849,999.99 | 1 | 0,01167 | 6.833.994,73 | 0,46100 | 3,387000 | 1,750000 | 3,387000 | 3,387000 | 99,055441 | 01/01/2020 |
| 7,200,000.00 | 7,249,999.99 | 1 | 0,01167 | 7.227.324,46 | 0,48753 | 4,510000 | 0,000000 | 4,510000 | 4,510000 | 78,028747 | 01/04/2018 |
| 7,500,000.00 | 7,549,999.99 | 1 | 0,01167 | 7.500.000,00 | 0,50592 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 33,018480 | 01/07/2014 |
| 7,800,000.00 | 7,849,999.99 | 1 | 0,01167 | 7.817.724,47 | 0,52735 | 3,647000 | 1,500000 | 3,647000 | 3,647000 | 150,045175 | 01/04/2024 |
| 7,850,000.00 | 7,899,999.99 | 1 | 0,01167 | 7.875.000,00 | 0,53122 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 102,045175 | 01/04/2020 |
| 7,950,000.00 | 7,999,999.99 | 1 | 0,01167 | 7.974.736,50 | 0,53795 | 2,302000 | 0,750000 | 2,302000 | 2,302000 | 93,010267 | 01/07/2019 |
| 8,200,000.00 | 8,249,999.99 | 1 | 0,01167 | 8.214.958,65 | 0,55415 | 3,502000 | 1,950000 | 3,502000 | 3,502000 | 36,041068 | 01/10/2014 |
| 8,550,000.00 | 8,599,999.99 | 1 | 0,01167 | 8.555.333,27 | 0,57711 | 2,652000 | 1,100000 | 2,652000 | 2,652000 | 120,049281 | 01/10/2021 |
| 8,750,000.00 | 8,799,999.99 | 1 | 0,01167 | 8.750.000,00 | 0,59024 | 3,452000 | 1,900000 | 3,452000 | 3,452000 | 39,063655 | 31/12/2014 |
| 9,200,000.00 | 9,249,999.99 | 2 | 0,02334 | 18.475.391,17 | 1,24628 | 3,077463 | 1,374938 | 2,853000 | 3,302000 | 90,555770 | 17/04/2019 |
| 9,500,000.00 | 9,549,999.99 | 1 | 0,01167 | 9.500.000,00 | 0,64083 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 54,045175 | 01/04/2016 |
| 9,600,000.00 | 9,649,999.99 | 3 | 0,03501 | 28.858.825,94 | 1,94671 | 2,806728 | 1,316602 | 2,616000 | 3,052000 | 105,020337 | 30/06/2020 |
| 9,700,000.00 | 9,749,999.99 | 1 | 0,01167 | 9.735.289,64 | 0,65671 | 2,532000 | 1,000000 | 2,532000 | 2,532000 | 149,322382 | 10/03/2024 |
| 10,000,000.00 | 10,049,999.99 | 1 | 0,01167 | 10.000.000,00 | 0,67456 | 2,802000 | 1,250000 | 2,802000 | 2,802000 | 66,036961 | 01/04/2017 |
| 10,400,000.00 | 10,449,999.99 | 1 | 0,01167 | 10.440.189,96 | 0,70426 | 2,020000 | 0,600000 | 2,020000 | 2,020000 | 110,061602 | 01/12/2020 |
| 10,500,000.00 | 10,549,999.99 | 1 | 0,01167 | 10.525.294,86 | 0,71000 | 2,020000 | 0,600000 | 2,020000 | 2,020000 | 110,061602 | 01/12/2020 |
| 10,600,000.00 | 10,649,999.99 | 1 | 0,01167 | 10.612.480,49 | 0,71588 | 3,407000 | 1,400000 | 3,407000 | 3,407000 | 114,036961 | 01/04/2021 |
| 13,200,000.00 | 13,249,999.99 | 1 | 0,01167 | 13.226.468,56 | 0,89221 | 3,086000 | 1,000000 | 3,086000 | 3,086000 | 195,055441 | 01/01/2028 |
| 15,000,000.00 | 15,049,999.99 | 1 | 0,01167 | 15.000.000,00 | 1,01184 | 3,038000 | 1,500000 | 3,038000 | 3,038000 | 63,080082 | 01/01/2017 |
| 15,700,000.00 | 15,749,999.99 | 2 | 0,02334 | 31.455.813,05 | 2,12189 | 2,490887 | 1,124887 | 2,366000 | 2,616000 | 138,519358 | 16/04/2023 |
| 17,650,000.00 | 17,699,999.99 | 1 | 0,01167 | 17.698.076,40 | 1,19384 | 2,424000 | 0,500000 | 2,424000 | 2,424000 | 104,049281 | 01/06/2020 |
| 17,850,000.00 | 17,899,999.99 | 1 | 0,01167 | 17.871.436,14 | 1,20554 | 3,531000 | 2,000000 | 3,531000 | 3,531000 | 39,063655 | 31/12/2014 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | | Número OP Number | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | |
|--|---------------|---------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 17,950,000.00 | 17,999,999.99 | 1 | 0,01167 | 17.962.512,00 | 1,21168 | 3,849000 | 2,000000 | 3,849000 | 3,849000 | 33,971253 | 30/07/2014 |
| 21,050,000.00 | 21,099,999.99 | 1 | 0,01167 | 21.071.413,48 | 1,42140 | 3,384000 | 1,750000 | 3,384000 | 3,384000 | 117,026694 | 01/07/2021 |
| 22,500,000.00 | 22,549,999.99 | 1 | 0,01167 | 22.500.000,00 | 1,51776 | 3,052000 | 1,500000 | 3,052000 | 3,052000 | 51,055441 | 01/01/2016 |
| 25,950,000.00 | 25,999,999.99 | 1 | 0,01167 | 25.991.289,06 | 1,75327 | 2,538000 | 1,000000 | 2,538000 | 2,538000 | 159,080082 | 01/01/2025 |
| 27,750,000.00 | 27,799,999.99 | 1 | 0,01167 | 27.750.000,00 | 1,87191 | 2,944000 | 1,400000 | 2,944000 | 2,944000 | 221,963039 | 29/03/2030 |
| 28,800,000.00 | 28,849,999.99 | 1 | 0,01167 | 28.838.048,09 | 1,94531 | 3,134000 | 1,500000 | 3,134000 | 3,134000 | 112,098563 | 01/02/2021 |
| 29,750,000.00 | 29,799,999.99 | 1 | 0,01167 | 29.775.500,00 | 2,00854 | 2,788000 | 1,000000 | 2,788000 | 2,788000 | 194,989733 | 29/12/2027 |
| 50,000,000.00 | 50,049,999.99 | 1 | 0,01167 | 50.000.000,00 | 3,37281 | 2,450000 | 1,100000 | 2,450000 | 2,450000 | 32,821355 | 25/06/2014 |
| Total Cartera/Total | | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | | 173.020,95 | | 3,735190 | 1,419658 | | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | | 353,16 | | 1,652000 | 0,000000 | | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | | 50.000.000,00 | | 11,000000 | 7,000000 | | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

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

| Índice Reference Indexes | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|-------------------------------------|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | % | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date |
| Índice 019 MIBOR BANC.ESP. | 5 | 0,05836 | 126.009,14 | 0,00850 | 2,240156 | 1,000000 | 2,000000 | 2,250000 | 14,808922 | 23/12/2012 |
| Índice 053 I.R.P.H. CAJAS | 1203 | 14,04062 | 33.975.149,88 | 2,29183 | 3,712314 | 0,592268 | 2,000000 | 7,171000 | 189,889364 | 27/07/2027 |
| Índice 023 MIBOR (IND.OFIC) | 84 | 0,98039 | 1.542.063,51 | 0,10402 | 2,606939 | 1,042804 | 2,250000 | 3,250000 | 117,505402 | 15/07/2021 |
| Índice 159 MIBOR(IND.OF. NO EURIB | 169 | 1,97246 | 3.993.504,38 | 0,26939 | 3,049370 | 1,288582 | 1,918000 | 4,250000 | 127,417087 | 13/05/2022 |
| Índice 171 EURIBOR - A LAS 11 HOR, | 2017 | 23,54108 | 990.124.326,01 | 66,79002 | 3,124242 | 1,505904 | 1,652000 | 8,552000 | 92,907186 | 27/06/2019 |
| Índice 173 EURIBOR OFICIAL | 4442 | 51,84407 | 423.183.567,30 | 28,54635 | 3,061646 | 1,313873 | 1,820000 | 5,647000 | 160,553544 | 14/02/2025 |
| Índice 000 TIPO FIJO | 648 | 7,56303 | 29.498.870,89 | 1,98988 | 5,476854 | 0,000000 | 2,350000 | 11,000000 | 59,280533 | 07/09/2016 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | | | 173.020,95 | 3,735190 | 1,419658 | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | | | 353,16 | 1,652000 | 0,000000 | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | | | 50.000.000,00 | 11,000000 | 7,000000 | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date |
| Del 01/07/2011 al 31/12/2011 | 64 | 0,74697 | 1.569.795,96 | 0,10589 | 4,131217 | 1,741304 | 2,273000 | 8,100000 | 0,760898 | 23/10/2011 |
| Del 01/01/2012 al 30/06/2012 | 274 | 3,19795 | 6.148.942,47 | 0,41478 | 3,746122 | 1,771862 | 1,952000 | 10,375000 | 6,331571 | 09/04/2012 |
| Del 01/07/2012 al 31/12/2012 | 284 | 3,31466 | 21.685.796,95 | 1,46284 | 3,302598 | 1,431670 | 2,000000 | 9,775000 | 10,099869 | 02/08/2012 |
| Del 01/01/2013 al 30/06/2013 | 295 | 3,44304 | 25.676.523,44 | 1,73204 | 3,638919 | 1,680555 | 1,866000 | 10,900000 | 17,472593 | 14/03/2013 |
| Del 01/07/2013 al 31/12/2013 | 244 | 2,84781 | 11.153.916,04 | 0,75240 | 3,850806 | 1,621907 | 2,250000 | 9,000000 | 23,311229 | 08/09/2013 |
| Del 01/01/2014 al 30/06/2014 | 442 | 5,15873 | 112.567.553,40 | 7,59338 | 2,848277 | 1,298076 | 2,038000 | 11,000000 | 30,934584 | 28/04/2014 |
| Del 01/07/2014 al 31/12/2014 | 390 | 4,55182 | 85.231.340,39 | 5,74938 | 3,500513 | 1,686333 | 2,038000 | 10,500000 | 34,219310 | 06/08/2014 |
| Del 01/01/2015 al 30/06/2015 | 394 | 4,59851 | 72.550.045,46 | 4,89395 | 3,465691 | 1,754260 | 2,038000 | 10,650000 | 39,977868 | 28/01/2015 |
| Del 01/07/2015 al 31/12/2015 | 217 | 2,53268 | 26.741.941,41 | 1,80391 | 3,486824 | 1,657786 | 2,302000 | 9,500000 | 45,983020 | 30/07/2015 |
| Del 01/01/2016 al 30/06/2016 | 264 | 3,08123 | 74.357.032,51 | 5,01584 | 3,286857 | 1,546142 | 1,974000 | 9,000000 | 52,804738 | 23/02/2016 |
| Del 01/07/2016 al 31/12/2016 | 129 | 1,50560 | 38.665.511,47 | 2,60823 | 3,167284 | 1,545671 | 2,038000 | 6,950000 | 58,767273 | 22/08/2016 |
| Del 01/01/2017 al 30/06/2017 | 168 | 1,96078 | 46.847.270,52 | 3,16014 | 3,077657 | 1,486815 | 2,281000 | 7,850000 | 64,420586 | 10/02/2017 |
| Del 01/07/2017 al 31/12/2017 | 116 | 1,35387 | 5.669.339,61 | 0,38243 | 3,412376 | 1,473790 | 1,652000 | 8,100000 | 71,699859 | 20/09/2017 |
| Del 01/01/2018 al 30/06/2018 | 139 | 1,62232 | 16.339.466,68 | 1,10220 | 3,815269 | 0,779611 | 2,373000 | 6,750000 | 77,479736 | 15/03/2018 |
| Del 01/07/2018 al 31/12/2018 | 117 | 1,36555 | 20.108.980,98 | 1,35648 | 3,007600 | 1,148516 | 2,052000 | 5,250000 | 82,166807 | 04/08/2018 |
| Del 01/01/2019 al 30/06/2019 | 207 | 2,41597 | 44.696.676,95 | 3,01507 | 3,057002 | 1,432123 | 1,792000 | 6,827000 | 89,920863 | 28/03/2019 |
| Del 01/07/2019 al 31/12/2019 | 202 | 2,35761 | 47.636.623,51 | 3,21339 | 3,172929 | 1,323211 | 1,752000 | 7,500000 | 94,973389 | 29/08/2019 |
| Del 01/01/2020 al 30/06/2020 | 214 | 2,49767 | 75.640.788,02 | 5,10244 | 3,158240 | 1,417284 | 2,152000 | 8,500000 | 101,540804 | 16/03/2020 |
| Del 01/07/2020 al 31/12/2020 | 88 | 1,02708 | 31.648.038,65 | 2,13486 | 2,506514 | 0,948503 | 2,020000 | 5,147000 | 109,010818 | 30/10/2020 |
| Del 01/01/2021 al 30/06/2021 | 205 | 2,39262 | 93.371.396,72 | 6,29848 | 3,187699 | 1,419358 | 2,137000 | 5,366000 | 113,227136 | 07/03/2021 |
| Del 01/07/2021 al 31/12/2021 | 161 | 1,87908 | 55.138.553,42 | 3,71944 | 3,224495 | 1,534091 | 2,038000 | 5,463000 | 118,431845 | 12/08/2021 |
| Del 01/01/2022 al 30/06/2022 | 228 | 2,66106 | 43.202.070,76 | 2,91425 | 2,920675 | 1,303478 | 2,041000 | 6,350000 | 126,048500 | 01/04/2022 |
| Del 01/07/2022 al 31/12/2022 | 117 | 1,36555 | 10.808.136,13 | 0,72908 | 3,550504 | 1,619898 | 2,302000 | 5,644000 | 130,437198 | 13/08/2022 |
| Del 01/01/2023 al 30/06/2023 | 160 | 1,86741 | 9.706.449,92 | 0,65476 | 3,263235 | 1,483359 | 2,200000 | 4,809000 | 137,798573 | 25/03/2023 |
| Del 01/07/2023 al 31/12/2023 | 100 | 1,16713 | 16.869.337,13 | 1,13794 | 2,774843 | 1,289640 | 2,270000 | 5,647000 | 143,964886 | 28/09/2023 |
| Del 01/01/2024 al 30/06/2024 | 210 | 2,45098 | 90.864.270,29 | 6,12936 | 3,064360 | 1,342771 | 2,252000 | 5,026000 | 149,345710 | 10/03/2024 |
| Del 01/07/2024 al 31/12/2024 | 268 | 3,12792 | 67.371.657,02 | 4,54464 | 3,193227 | 1,448744 | 2,143000 | 5,424000 | 155,553215 | 15/09/2024 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| Del 01/01/2025 al 30/06/2025 | 180 | 2,10084 | 60.092.144,21 | 4,05359 | 3,099274 | 1,360146 | 2,302000 | 6,350000 | 160,144417 | 02/02/2025 |
| Del 01/07/2025 al 31/12/2025 | 115 | 1,34220 | 12.375.027,96 | 0,83477 | 3,001929 | 1,116276 | 2,250000 | 4,552000 | 167,239397 | 06/09/2025 |
| Del 01/01/2026 al 30/06/2026 | 92 | 1,07376 | 11.989.437,23 | 0,80876 | 3,387698 | 1,347291 | 2,276000 | 5,221000 | 173,149425 | 05/03/2026 |
| Del 01/07/2026 al 31/12/2026 | 62 | 0,72362 | 6.171.269,96 | 0,41629 | 3,589386 | 0,873832 | 2,021000 | 5,214000 | 180,069375 | 01/10/2026 |
| Del 01/01/2027 al 30/06/2027 | 79 | 0,92204 | 8.214.597,53 | 0,55413 | 2,908143 | 1,221252 | 2,052000 | 5,059000 | 184,751033 | 21/02/2027 |
| Del 01/07/2027 al 31/12/2027 | 111 | 1,29552 | 42.035.640,91 | 2,83556 | 3,131323 | 1,193536 | 1,973000 | 5,632000 | 193,506755 | 14/11/2027 |
| Del 01/01/2028 al 30/06/2028 | 81 | 0,94538 | 18.583.976,20 | 1,25360 | 3,022501 | 1,007055 | 2,276000 | 4,945000 | 195,597167 | 17/01/2028 |
| Del 01/07/2028 al 31/12/2028 | 79 | 0,92204 | 6.098.129,74 | 0,41136 | 3,011614 | 1,152172 | 2,123000 | 4,721000 | 202,595044 | 17/08/2028 |
| Del 01/01/2029 al 30/06/2029 | 216 | 2,52101 | 13.851.690,77 | 0,93438 | 3,291331 | 1,402763 | 1,941000 | 5,050000 | 209,833766 | 25/03/2029 |
| Del 01/07/2029 al 31/12/2029 | 161 | 1,87908 | 15.242.044,40 | 1,02817 | 3,323439 | 1,376298 | 2,123000 | 5,647000 | 214,458996 | 13/08/2029 |
| Del 01/01/2030 al 30/06/2030 | 85 | 0,99206 | 34.395.218,07 | 2,32017 | 3,037199 | 1,449320 | 2,291000 | 5,041000 | 221,748551 | 23/03/2030 |
| Del 01/07/2030 al 31/12/2030 | 85 | 0,99206 | 2.133.390,30 | 0,14391 | 3,465895 | 1,086176 | 2,023000 | 5,044000 | 227,905034 | 26/09/2030 |
| Del 01/01/2031 al 30/06/2031 | 80 | 0,93371 | 2.732.343,49 | 0,18431 | 3,042811 | 1,099518 | 2,376000 | 4,625000 | 234,102514 | 03/04/2031 |
| Del 01/07/2031 al 31/12/2031 | 103 | 1,20215 | 4.552.554,70 | 0,30710 | 3,676554 | 1,808243 | 2,171000 | 5,144000 | 239,224111 | 06/09/2031 |
| Del 01/01/2032 al 30/06/2032 | 100 | 1,16713 | 3.492.454,62 | 0,23559 | 2,952346 | 1,178900 | 1,820000 | 5,644000 | 245,933210 | 28/03/2032 |
| Del 01/07/2032 al 31/12/2032 | 113 | 1,31886 | 2.971.482,03 | 0,20044 | 3,223781 | 1,318354 | 2,071000 | 5,424000 | 250,942460 | 28/08/2032 |
| Del 01/01/2033 al 30/06/2033 | 52 | 0,60691 | 2.316.734,29 | 0,15628 | 3,426504 | 1,522592 | 2,191000 | 5,771000 | 256,844357 | 23/02/2033 |
| Del 01/07/2033 al 31/12/2033 | 94 | 1,09711 | 4.742.866,46 | 0,31994 | 3,369614 | 1,259126 | 2,123000 | 5,502000 | 262,760552 | 22/08/2033 |
| Del 01/01/2034 al 30/06/2034 | 107 | 1,24883 | 6.486.273,34 | 0,43754 | 3,057712 | 1,144528 | 2,170000 | 5,000000 | 269,711859 | 22/03/2034 |
| Del 01/07/2034 al 31/12/2034 | 44 | 0,51354 | 1.822.640,21 | 0,12295 | 3,499277 | 1,434117 | 2,170000 | 5,309000 | 275,521915 | 15/09/2034 |
| Del 01/01/2035 al 30/06/2035 | 64 | 0,74697 | 3.294.831,98 | 0,22226 | 2,919151 | 1,010176 | 2,170000 | 4,894000 | 281,394770 | 12/03/2035 |
| Del 01/07/2035 al 31/12/2035 | 52 | 0,60691 | 4.643.709,33 | 0,31325 | 2,658745 | 1,037916 | 2,020000 | 4,471000 | 286,147528 | 04/08/2035 |
| Del 01/01/2036 al 30/06/2036 | 91 | 1,06209 | 6.021.236,03 | 0,40617 | 3,160246 | 1,090409 | 1,918000 | 5,309000 | 293,312550 | 09/03/2036 |
| Del 01/07/2036 al 31/12/2036 | 58 | 0,67694 | 2.638.351,64 | 0,17797 | 3,155639 | 0,958727 | 2,121000 | 5,632000 | 299,894763 | 26/09/2036 |
| Del 01/01/2037 al 30/06/2037 | 83 | 0,96872 | 3.432.880,50 | 0,23157 | 2,961024 | 0,860617 | 2,100000 | 5,002000 | 305,762806 | 23/03/2037 |
| Del 01/07/2037 al 31/12/2037 | 92 | 1,07376 | 4.669.018,61 | 0,31495 | 2,789618 | 0,909214 | 2,021000 | 4,677000 | 312,068020 | 01/10/2037 |
| Del 01/01/2038 al 30/06/2038 | 85 | 0,99206 | 6.312.872,56 | 0,42584 | 2,872953 | 0,957680 | 2,123000 | 5,647000 | 316,731570 | 20/02/2038 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| Del 01/07/2038 al 31/12/2038 | 133 | 1,55229 | 11.240.388,66 | 0,75823 | 2,663170 | 0,858882 | 2,000000 | 5,502000 | 323,967573 | 28/09/2038 |
| Del 01/01/2039 al 30/06/2039 | 101 | 1,17880 | 13.272.888,25 | 0,89534 | 3,053028 | 1,457769 | 2,026000 | 5,327000 | 330,377500 | 11/04/2039 |
| Del 01/07/2039 al 31/12/2039 | 50 | 0,58357 | 4.468.921,55 | 0,30146 | 2,947295 | 0,750914 | 2,123000 | 4,471000 | 334,732694 | 22/08/2039 |
| Del 01/01/2040 al 30/06/2040 | 18 | 0,21008 | 7.189.367,39 | 0,48497 | 2,736835 | 1,208791 | 2,241000 | 3,714000 | 339,437765 | 12/01/2040 |
| Del 01/07/2040 al 31/12/2040 | 4 | 0,04669 | 1.175.816,59 | 0,07932 | 2,433606 | 0,995495 | 2,320000 | 3,000000 | 345,486790 | 14/07/2040 |
| Del 01/01/2041 al 30/06/2041 | 1 | 0,01167 | 1.515.835,79 | 0,10225 | 3,002000 | 0,000000 | 3,002000 | 3,002000 | 352,098563 | 01/02/2041 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | 173.020,95 | | 3,735190 | 1,419658 | | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | 353,16 | | 1,652000 | 0,000000 | | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | 50.000.000,00 | | 11,000000 | 7,000000 | | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 33 ASTURIAS | 86 | 1,00373 | 9.882.469,76 | 0,66663 | 3,556527 | 1,630499 | 2,058000 | 10,375000 | 105,906061 | 27/07/2020 |
| PRINCIPADO DE ASTURIAS | 86 | 1,00370 | 9.882.469,76 | 0,66660 | 3,556527 | 1,630499 | 2,058000 | 10,375000 | 105,906061 | 27/07/2020 |
| 07 BALEARES | 867 | 10,11905 | 69.046.790,23 | 4,65763 | 3,290713 | 1,390554 | 2,052000 | 10,900000 | 148,952727 | 27/02/2024 |
| BALEARES | 867 | 10,11910 | 69.046.790,23 | 4,65760 | 3,290713 | 1,390554 | 2,052000 | 10,900000 | 148,952727 | 27/02/2024 |
| 39 SANTANDER | 104 | 1,21382 | 7.371.276,70 | 0,49724 | 3,260717 | 1,339302 | 2,302000 | 8,950000 | 95,651132 | 19/09/2019 |
| CANTABRIA | 104 | 1,21380 | 7.371.276,70 | 0,49720 | 3,260717 | 1,339302 | 2,302000 | 8,950000 | 95,651132 | 19/09/2019 |
| 28 MADRID | 2347 | 27,39262 | 369.746.862,88 | 24,94172 | 3,052671 | 1,321871 | 1,820000 | 9,100000 | 130,872605 | 26/08/2022 |
| COMUNIDAD DE MADRID | 2347 | 27,39260 | 369.746.862,88 | 24,94170 | 3,052671 | 1,321871 | 1,820000 | 9,100000 | 130,872605 | 26/08/2022 |
| 30 MURCIA | 120 | 1,40056 | 13.218.174,50 | 0,89165 | 3,723960 | 1,843613 | 2,170000 | 8,100000 | 107,370166 | 10/09/2020 |
| REGION DE MURCIA | 120 | 1,40060 | 13.218.174,50 | 0,89170 | 3,723960 | 1,843613 | 2,170000 | 8,100000 | 107,370166 | 10/09/2020 |
| 31 NAVARRA | 66 | 0,77031 | 11.385.212,48 | 0,76800 | 3,737645 | 0,981942 | 2,797000 | 4,750000 | 135,863776 | 25/01/2023 |
| COMUNIDAD FORAL DE NAVARRA | 66 | 0,77030 | 11.385.212,48 | 0,76800 | 3,737645 | 0,981942 | 2,797000 | 4,750000 | 135,863776 | 25/01/2023 |
| 26 LA RIOJA | 21 | 0,24510 | 5.585.955,48 | 0,37681 | 3,483954 | 1,858905 | 2,044000 | 8,500000 | 42,883967 | 27/04/2015 |
| LAS RIOJA | 21 | 0,24510 | 5.585.955,48 | 0,37680 | 3,483954 | 1,858905 | 2,044000 | 8,500000 | 42,883967 | 27/04/2015 |
| 51 CEUTA | 8 | 0,09337 | 1.094.005,75 | 0,07380 | 3,194897 | 1,452813 | 2,495000 | 6,600000 | 42,166246 | 05/04/2015 |
| CEUTA | 8 | 0,09340 | 1.094.005,75 | 0,07380 | 3,194897 | 1,452813 | 2,495000 | 6,600000 | 42,166246 | 05/04/2015 |
| 35 LAS PALMAS | 219 | 2,55602 | 62.637.193,77 | 4,22527 | 3,203297 | 1,127553 | 1,952000 | 9,000000 | 106,656312 | 19/08/2020 |
| 38 TENERIFE | 198 | 2,31092 | 27.683.168,20 | 1,86740 | 3,588890 | 1,652146 | 2,021000 | 11,000000 | 117,714424 | 21/07/2021 |
| CANARIAS | 417 | 4,86690 | 90.320.361,97 | 6,09270 | 3,386384 | 1,376640 | 1,952000 | 11,000000 | 111,906926 | 26/01/2021 |
| 06 BADAJOZ | 111 | 1,29552 | 10.055.819,70 | 0,67833 | 3,385988 | 1,558589 | 2,000000 | 8,950000 | 93,634368 | 19/07/2019 |
| 10 CACERES | 60 | 0,70028 | 10.187.725,64 | 0,68723 | 3,528968 | 1,787254 | 2,250000 | 8,100000 | 49,644579 | 19/11/2015 |
| EXTREMADURA | 171 | 1,99580 | 20.243.545,34 | 1,36560 | 3,436156 | 1,638822 | 2,000000 | 8,950000 | 78,199354 | 06/04/2018 |
| 22 HUESCA | 54 | 0,63025 | 4.133.168,10 | 0,27881 | 3,791052 | 1,710493 | 2,552000 | 8,500000 | 92,265031 | 08/06/2019 |
| 44 TERUEL | 12 | 0,14006 | 554.315,40 | 0,03739 | 4,304957 | 2,418802 | 3,302000 | 7,000000 | 85,100438 | 02/11/2018 |
| 50 ZARAGOZA | 207 | 2,41597 | 12.024.694,89 | 0,81114 | 3,396510 | 1,699955 | 1,974000 | 8,100000 | 110,192143 | 04/12/2020 |
| ARAGON | 273 | 3,18630 | 16.712.178,39 | 1,12730 | 3,514483 | 1,733637 | 1,974000 | 8,500000 | 105,543189 | 16/07/2020 |
| 01 ALAVA | 25 | 0,29178 | 16.030.489,72 | 1,08136 | 3,194598 | 1,503826 | 2,500000 | 4,000000 | 45,035573 | 01/07/2015 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 20 GUIPUZCOA | 82 | 0,95705 | 20.252.159,92 | 1,36613 | 3,061161 | 1,482534 | 2,302000 | 7,000000 | 63,051693 | 31/12/2016 |
| 48 VIZCAYA | 129 | 1,50560 | 39.604.778,93 | 2,67159 | 3,165430 | 1,306562 | 1,941000 | 7,000000 | 70,537394 | 15/08/2017 |
| PAIS VASCO | 236 | 2,75440 | 75.887.428,57 | 5,11910 | 3,132291 | 1,388601 | 1,941000 | 7,000000 | 65,234966 | 07/03/2017 |
| 03 ALICANTE | 133 | 1,55229 | 17.300.804,92 | 1,16705 | 3,349493 | 1,406290 | 2,123000 | 7,250000 | 106,950365 | 28/08/2020 |
| 12 CASTELLON | 34 | 0,39683 | 20.083.710,74 | 1,35477 | 3,141453 | 1,223051 | 2,788000 | 5,552000 | 162,737873 | 22/04/2025 |
| 46 VALENCIA | 192 | 2,24090 | 36.746.251,00 | 2,47876 | 3,399054 | 1,609185 | 1,752000 | 8,100000 | 159,751306 | 21/01/2025 |
| COMUNIDAD VALENCIANA | 359 | 4,19000 | 74.130.766,66 | 5,00060 | 3,356296 | 1,497448 | 1,752000 | 8,100000 | 140,472805 | 14/06/2023 |
| 08 BARCELONA | 942 | 10,99440 | 409.809.405,00 | 27,64418 | 3,119282 | 1,409533 | 1,973000 | 9,000000 | 111,457796 | 12/01/2021 |
| 17 GIRONA | 93 | 1,08543 | 11.493.142,24 | 0,77528 | 3,452179 | 1,683549 | 2,652000 | 9,775000 | 76,816839 | 23/02/2018 |
| 25 LLEIDA | 101 | 1,17880 | 26.385.369,13 | 1,77986 | 3,411685 | 1,636039 | 2,245000 | 7,560000 | 113,886065 | 27/03/2021 |
| 43 TARRAGONA | 206 | 2,40430 | 23.262.245,07 | 1,56918 | 3,311167 | 1,516048 | 2,170000 | 8,500000 | 127,935769 | 29/05/2022 |
| CATALUNYA | 1342 | 15,66290 | 470.950.161,44 | 31,76850 | 3,193813 | 1,461920 | 1,973000 | 9,775000 | 111,769353 | 21/01/2021 |
| 15 LA CORUÑA | 215 | 2,50934 | 32.202.576,54 | 2,17226 | 3,259063 | 1,578864 | 2,276000 | 8,500000 | 70,536006 | 15/08/2017 |
| 27 LUGO | 33 | 0,38515 | 1.207.077,52 | 0,08142 | 3,892582 | 2,023631 | 2,221000 | 7,000000 | 124,240480 | 05/02/2022 |
| 32 ORENSE | 33 | 0,38515 | 13.529.817,49 | 0,91267 | 2,653296 | 0,977222 | 2,302000 | 8,100000 | 100,840170 | 24/02/2020 |
| 36 PONTEVEDRA | 206 | 2,40430 | 12.550.418,19 | 0,84660 | 3,899613 | 1,914578 | 2,026000 | 9,500000 | 76,059066 | 31/01/2018 |
| GALICIA | 487 | 5,68390 | 59.489.889,74 | 4,01300 | 3,531895 | 1,710240 | 2,026000 | 9,500000 | 78,564826 | 17/04/2018 |
| 02 ALBACETE | 90 | 1,05042 | 8.491.760,25 | 0,57282 | 3,502084 | 1,677170 | 1,652000 | 8,100000 | 126,975523 | 29/04/2022 |
| 13 CIUDAD REAL | 65 | 0,75864 | 4.353.638,61 | 0,29368 | 3,628387 | 1,442336 | 2,464000 | 8,100000 | 110,931472 | 27/12/2020 |
| 16 CUENCA | 24 | 0,28011 | 4.608.838,45 | 0,31089 | 3,761869 | 1,979108 | 2,123000 | 9,000000 | 152,864034 | 25/06/2024 |
| 19 GUADALAJARA | 35 | 0,40850 | 2.044.709,42 | 0,13793 | 3,571449 | 1,623261 | 2,273000 | 7,500000 | 81,426072 | 13/07/2018 |
| 45 TOLEDO | 173 | 2,01914 | 10.418.571,42 | 0,70280 | 3,823374 | 1,614133 | 2,052000 | 10,750000 | 117,574672 | 17/07/2021 |
| CASTILLA-LA MANCHA | 387 | 4,51680 | 29.917.518,15 | 2,01810 | 3,689307 | 1,623398 | 1,652000 | 10,750000 | 117,564368 | 17/07/2021 |
| 04 ALMERIA | 25 | 0,29178 | 2.800.932,25 | 0,18894 | 3,229047 | 1,582001 | 2,550000 | 5,502000 | 90,281061 | 08/04/2019 |
| 11 CADIZ | 119 | 1,38889 | 15.220.881,94 | 1,02674 | 2,707826 | 0,941213 | 1,792000 | 8,100000 | 155,298982 | 07/09/2024 |
| 14 CORDOBA | 78 | 0,91036 | 8.187.793,23 | 0,55232 | 3,227438 | 1,495785 | 2,245000 | 5,502000 | 122,071532 | 01/12/2021 |
| 18 GRANADA | 99 | 1,15546 | 5.372.456,73 | 0,36241 | 3,399031 | 1,809157 | 2,281000 | 8,100000 | 133,188113 | 04/11/2022 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|-----------------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date |
| 21 HUELVA | 69 | 0,80532 | 14.878.546,83 | 1,00365 | 2,696338 | 1,211911 | 2,038000 | 8,100000 | 173,776930 | 24/03/2026 |
| 23 JAEN | 57 | 0,66527 | 1.418.820,98 | 0,09571 | 3,502347 | 1,633008 | 2,420000 | 7,000000 | 95,118803 | 03/09/2019 |
| 29 MÁLAGA | 110 | 1,28385 | 4.028.562,26 | 0,27175 | 3,221188 | 1,342126 | 2,073000 | 8,100000 | 129,189458 | 06/07/2022 |
| 41 SEVILLA | 337 | 3,93324 | 73.235.868,39 | 4,94021 | 2,698128 | 1,205211 | 2,170000 | 10,650000 | 55,783125 | 23/05/2016 |
| ANDALUCIA | 894 | 10,43420 | 125.143.862,61 | 8,44170 | 2,953560 | 1,317478 | 1,792000 | 10,650000 | 104,996579 | 29/06/2020 |
| 05 AVILA | 23 | 0,26844 | 2.779.656,81 | 0,18751 | 3,265493 | 1,436795 | 2,745000 | 7,000000 | 152,537999 | 15/06/2024 |
| 09 BURGOS | 69 | 0,80532 | 4.079.976,75 | 0,27522 | 3,277751 | 1,559944 | 2,181000 | 8,100000 | 86,123055 | 03/12/2018 |
| 24 LEON | 79 | 0,92204 | 4.772.775,49 | 0,32195 | 3,567313 | 1,864517 | 2,420000 | 8,100000 | 105,302840 | 09/07/2020 |
| 34 PALENCIA | 22 | 0,25677 | 3.017.193,12 | 0,20353 | 3,226620 | 1,470910 | 2,052000 | 9,000000 | 108,351217 | 09/10/2020 |
| 37 SALAMANCA | 42 | 0,49020 | 4.742.369,32 | 0,31990 | 3,562227 | 1,625451 | 2,350000 | 8,650000 | 110,112274 | 02/12/2020 |
| 40 SEGOVIA | 30 | 0,35014 | 2.012.185,22 | 0,13573 | 3,567936 | 1,695644 | 2,273000 | 8,100000 | 129,034775 | 01/07/2022 |
| 42 SORIA | 9 | 0,10504 | 1.429.089,49 | 0,09640 | 2,869807 | 1,331688 | 2,123000 | 5,294000 | 110,462089 | 13/12/2020 |
| 47 VALLADOLID | 88 | 1,02708 | 8.796.277,54 | 0,59336 | 3,382490 | 1,625243 | 2,131000 | 9,000000 | 121,223174 | 05/11/2021 |
| 49 ZAMORA | 21 | 0,24510 | 687.506,72 | 0,04638 | 3,864795 | 1,846038 | 2,426000 | 8,500000 | 27,828357 | 24/01/2014 |
| CASTILLA Y LEON | 383 | 4,47010 | 32.317.030,46 | 2,18000 | 3,434397 | 1,653397 | 2,052000 | 9,000000 | 106,776680 | 23/08/2020 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | 173.020,95 | | 3,735190 | 1,419658 | | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | 353,16 | | 1,652000 | 0,000000 | | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | 50.000.000,00 | | 11,000000 | 7,000000 | | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Garantías / Classification by Types of Security

| Garantías Types of Security | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|-------------------------------------|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|
| | | | | % | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date |
| 1 HIPOTECARIA | 6225 | 72,65406 | 889.745.750,28 | 60,01886 | 3,121141 | 1,350674 | 1,820000 | 7,500000 | 151,317728 | 09/05/2024 |
| HIPOTECARIO | 6225 | 72,65410 | 889.745.750,28 | 60,01890 | 3,121141 | 1,350674 | 1,820000 | 7,500000 | 151,317728 | 09/05/2024 |
| 2 OTRAS GARANTIAS REALES | 2 | 0,02334 | 151.548,24 | 0,01022 | 2,661195 | 1,109195 | 2,552000 | 3,552000 | 36,225942 | 06/10/2014 |
| 3 DEPOSITOS DINERARIOS | 101 | 1,17880 | 11.336.102,83 | 0,76469 | 3,122621 | 0,870425 | 1,652000 | 7,500000 | 58,869518 | 25/08/2016 |
| 4 GARANTIAS DE TERCEROS | 124 | 1,44725 | 20.444.392,10 | 1,37910 | 2,633765 | 1,014013 | 2,038000 | 7,000000 | 87,769758 | 22/01/2019 |
| 5 OTRAS GARANTIAS PERSONALES | 2103 | 24,54482 | 558.001.029,01 | 37,64063 | 3,256203 | 1,498465 | 1,752000 | 11,000000 | 56,375488 | 10/06/2016 |
| 6 CERTIFICACIONES Y EFECTOS | 13 | 0,15173 | 2.764.668,65 | 0,18649 | 3,457787 | 1,944700 | 2,052000 | 7,850000 | 96,321271 | 09/10/2019 |
| PERSONAL | 2343 | 27,34590 | 592.697.740,83 | 39,98110 | 3,218114 | 1,447897 | 1,652000 | 11,000000 | 58,348933 | 09/08/2016 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | 173.020,95 | | 3,735190 | 1,419658 | | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | 353,16 | | 1,652000 | 0,000000 | | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | 50.000.000,00 | | 11,000000 | 7,000000 | | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|------------------|---------|---|---------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 01-Agricultura, ganadería, caza y servic | 382 | 4,45845 | 91.386.807,94 | 6,16461 | 2,859170 | 1,294349 | 2,100000 | 10,750000 | 70,222303 | 06/08/2017 |
| 02-Silvicultura y explotación forestal. | 11 | 0,12838 | 239.859,31 | 0,01618 | 4,294331 | 1,274333 | 2,276000 | 8,100000 | 93,155621 | 05/07/2019 |
| 03-Pesca y acuicultura. | 30 | 0,35014 | 13.311.250,79 | 0,89793 | 2,934458 | 1,436941 | 2,550000 | 8,100000 | 123,771517 | 22/01/2022 |
| 05-Extracción de antracita, hulla y lign | 1 | 0,01167 | 110.613,79 | 0,00746 | 3,302000 | 1,750000 | 3,302000 | 3,302000 | 31,014374 | 30/04/2014 |
| 07-Extracción de minerales metálicos. | 1 | 0,01167 | 1.500,00 | 0,00010 | 3,866000 | 2,500000 | 3,866000 | 3,866000 | 2,036961 | 01/12/2011 |
| 08-Otras industrias extractivas. | 20 | 0,23343 | 13.175.362,58 | 0,88876 | 3,427194 | 1,878201 | 2,614000 | 5,702000 | 71,333288 | 09/09/2017 |
| 09-Actividades de apoyo a las industrias | 4 | 0,04669 | 82.187,88 | 0,00554 | 3,674000 | 1,750000 | 3,674000 | 3,674000 | 104,049281 | 01/06/2020 |
| 10-Industria de la alimentación. | 143 | 1,66900 | 52.257.928,38 | 3,52512 | 3,241481 | 1,648930 | 2,038000 | 8,100000 | 63,999203 | 28/01/2017 |
| 11-Fabricación de bebidas. | 54 | 0,63025 | 10.565.395,10 | 0,71270 | 3,206906 | 1,657980 | 2,418000 | 8,100000 | 92,507972 | 15/06/2019 |
| 12-Industria del tabaco. | 1 | 0,01167 | 932.829,79 | 0,06293 | 2,302000 | 0,750000 | 2,302000 | 2,302000 | 10,053388 | 01/08/2012 |
| 13-Industria textil. | 55 | 0,64192 | 8.227.712,10 | 0,55501 | 3,171067 | 0,931105 | 2,070000 | 7,000000 | 87,061420 | 31/12/2018 |
| 14-Confección de prendas de vestir. | 27 | 0,31513 | 10.013.295,01 | 0,67546 | 2,635620 | 0,987039 | 2,288000 | 7,000000 | 100,196790 | 04/02/2020 |
| 15-Industria del cuero y del calzado. | 16 | 0,18674 | 1.095.994,08 | 0,07393 | 3,522080 | 1,827849 | 2,421000 | 4,214000 | 118,482246 | 14/08/2021 |
| 16-Industria de la madera y del corcho, | 66 | 0,77031 | 26.918.152,89 | 1,81580 | 3,100946 | 1,479819 | 2,044000 | 8,100000 | 71,142447 | 03/09/2017 |
| 17-Industria del papel. | 30 | 0,35014 | 5.533.684,28 | 0,37328 | 3,526612 | 1,607628 | 2,500000 | 4,220000 | 119,892781 | 26/09/2021 |
| 18-Artes gráficas y reproducción de sopo | 49 | 0,57190 | 11.298.995,61 | 0,76219 | 4,113844 | 0,587835 | 2,038000 | 8,100000 | 92,610485 | 18/06/2019 |
| 19-Coquerías y refino de petróleo. | 1 | 0,01167 | 583.333,34 | 0,03935 | 2,552000 | 1,000000 | 2,552000 | 2,552000 | 18,036961 | 01/04/2013 |
| 20-Industria química. | 24 | 0,28011 | 4.961.285,36 | 0,33467 | 3,551784 | 1,679122 | 2,420000 | 6,600000 | 83,001051 | 30/08/2018 |
| 21-Fabricación de productos farmacéutico | 3 | 0,03501 | 14.916.666,66 | 1,00622 | 3,228715 | 1,684358 | 2,752000 | 3,452000 | 50,193340 | 05/12/2015 |
| 22-Fabricación de productos de caucho y | 54 | 0,63025 | 5.154.685,84 | 0,34772 | 3,034473 | 1,364664 | 2,338000 | 6,500000 | 127,298478 | 09/05/2022 |
| 23-Fabricación de otros productos minera | 33 | 0,38515 | 26.121.937,31 | 1,76209 | 3,099959 | 1,486930 | 2,552000 | 6,850000 | 59,538023 | 15/09/2016 |
| 24-Metalurgia, fabricación de productos | 45 | 0,52521 | 14.910.119,24 | 1,00578 | 3,184399 | 1,471039 | 2,300000 | 8,100000 | 72,993128 | 29/10/2017 |
| 25-Fabricación de productos metálicos, e | 75 | 0,87535 | 10.601.484,53 | 0,71514 | 3,320101 | 1,600202 | 2,270000 | 8,000000 | 73,589585 | 16/11/2017 |
| 26-Fabricación de productos informáticos | 21 | 0,24510 | 6.379.278,85 | 0,43032 | 2,791030 | 1,218689 | 2,452000 | 7,000000 | 86,244797 | 07/12/2018 |
| 27-Fabricación de material y equipo eléc | 8 | 0,09337 | 3.637.012,72 | 0,24534 | 3,072837 | 1,257543 | 2,860000 | 4,552000 | 62,985833 | 29/12/2016 |
| 28-Fabricación de maquinaria y equipo n. | 31 | 0,36181 | 4.274.765,94 | 0,28836 | 3,275781 | 1,581669 | 2,541000 | 6,600000 | 88,767940 | 21/02/2019 |
| 29-FABRICACIÓN DE VEHÍCULOS DE M | 11 | 0,12838 | 2.976.836,75 | 0,20081 | 3,573477 | 1,955972 | 2,552000 | 8,100000 | 44,436613 | 13/06/2015 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|------------------|----------|---|----------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 30-Fabricación de otro material de trans | 4 | 0,04669 | 672.390,22 | 0,04536 | 3,242612 | 1,437444 | 2,538000 | 7,900000 | 32,542473 | 16/06/2014 |
| 31-Fabricación de muebles. | 30 | 0,35014 | 7.520.622,81 | 0,50731 | 3,116970 | 1,423694 | 2,170000 | 8,500000 | 104,809031 | 24/06/2020 |
| 32-Otras industrias manufactureras. | 21 | 0,24510 | 1.091.073,65 | 0,07360 | 3,893650 | 1,351807 | 2,038000 | 8,100000 | 55,824788 | 25/05/2016 |
| 33-Reparación e instalación de maquinari | 16 | 0,18674 | 632.010,51 | 0,04263 | 4,196924 | 2,010338 | 3,038000 | 8,100000 | 66,544179 | 16/04/2017 |
| 35-Suministro de enegía eléctrica, gas, | 81 | 0,94538 | 61.163.420,16 | 4,12585 | 3,182111 | 1,354807 | 2,241000 | 8,500000 | 178,916683 | 27/08/2026 |
| 36-Captación, depuración y distribución | 5 | 0,05836 | 10.157.585,46 | 0,68519 | 3,236535 | 1,692340 | 2,302000 | 4,586000 | 35,395942 | 11/09/2014 |
| 37-Recogida y tratamiento de aguas resid | 2 | 0,02334 | 20.730,59 | 0,00140 | 3,542451 | 1,990451 | 2,802000 | 4,552000 | 22,515294 | 15/08/2013 |
| 38-Recogida, tratamiento y eliminación d | 30 | 0,35014 | 1.557.171,70 | 0,10504 | 3,212571 | 0,977354 | 2,507000 | 5,302000 | 53,656003 | 20/03/2016 |
| 39-Actividades de descontaminación y otr | 4 | 0,04669 | 724.410,78 | 0,04887 | 3,555681 | 1,972126 | 3,288000 | 7,500000 | 48,913779 | 27/10/2015 |
| 41-Construcción de edificios. | 470 | 5,48553 | 33.595.919,91 | 2,26625 | 3,302985 | 1,384753 | 1,652000 | 8,100000 | 154,269699 | 07/08/2024 |
| 42-Ingeniería civil. | 48 | 0,56022 | 10.144.071,30 | 0,68428 | 3,352487 | 1,542110 | 2,123000 | 9,500000 | 77,089631 | 03/03/2018 |
| 43-Actividades de construcción especiali | 470 | 5,48553 | 30.689.583,61 | 2,07020 | 3,586215 | 1,490115 | 2,123000 | 9,500000 | 124,355549 | 09/02/2022 |
| 45-Venta y reparaciónde vehículos de mot | 199 | 2,32260 | 18.834.614,55 | 1,27051 | 3,620370 | 1,703208 | 2,052000 | 10,375000 | 99,347023 | 09/01/2020 |
| 46-Comercio al por mayor e intermediario | 710 | 8,28665 | 104.300.649,12 | 7,03573 | 3,386226 | 1,667315 | 1,752000 | 9,100000 | 85,306643 | 08/11/2018 |
| 47-Comercio al por menor, excepto de vel | 877 | 10,23576 | 78.746.731,02 | 5,31195 | 3,294181 | 1,553237 | 2,000000 | 9,000000 | 104,974298 | 29/06/2020 |
| 49-Transporte terrestre y por tubería. | 191 | 2,22923 | 17.759.211,34 | 1,19797 | 3,551526 | 1,498108 | 2,181000 | 9,000000 | 85,423834 | 12/11/2018 |
| 50-Transporte marítimo y por vías navega | 25 | 0,29178 | 4.553.351,10 | 0,30715 | 4,432726 | 2,584427 | 3,000000 | 10,000000 | 56,117574 | 03/06/2016 |
| 51-Transporte aéreo. | 1 | 0,01167 | 236.145,26 | 0,01593 | 3,000000 | 1,250000 | 3,000000 | 3,000000 | 195,055441 | 01/01/2028 |
| 52-Almacenamiento y actividades anexas | 46 | 0,53688 | 8.811.962,68 | 0,59442 | 3,735118 | 2,121308 | 2,276000 | 10,900000 | 64,224649 | 04/02/2017 |
| 53-Actividades postales y de correos. | 5 | 0,05836 | 46.401,72 | 0,00313 | 4,425606 | 1,044695 | 3,464000 | 6,750000 | 167,235296 | 06/09/2025 |
| 55-Servicios de alojamiento. | 310 | 3,61811 | 178.690.610,22 | 12,05379 | 3,066272 | 1,340219 | 1,974000 | 8,250000 | 125,975527 | 30/03/2022 |
| 56-Servicios de comidas y bebidas. | 559 | 6,52428 | 42.766.072,75 | 2,88484 | 3,324177 | 1,458117 | 2,038000 | 9,000000 | 107,917317 | 26/09/2020 |
| 58-Edición. | 15 | 0,17507 | 13.652.516,89 | 0,92095 | 2,713997 | 1,116236 | 2,052000 | 7,000000 | 107,084612 | 01/09/2020 |
| 59-Actividades cinematográficas, de víde | 19 | 0,22176 | 904.484,79 | 0,06101 | 3,567837 | 1,204064 | 2,897000 | 6,950000 | 71,155258 | 03/09/2017 |
| 60-Actividades de programación y emisiór | 52 | 0,60691 | 2.005.000,32 | 0,13525 | 3,073643 | 1,457910 | 2,038000 | 8,100000 | 125,492002 | 15/03/2022 |
| 61-Telecomunicaciones. | 15 | 0,17507 | 1.889.673,26 | 0,12747 | 3,462787 | 1,622903 | 2,052000 | 8,100000 | 48,956238 | 29/10/2015 |
| 62-Programación, consultoría y otras act | 69 | 0,80532 | 6.477.269,14 | 0,43693 | 3,280679 | 1,652584 | 2,071000 | 8,100000 | 86,671188 | 20/12/2018 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|------------------|----------|---|----------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 63-Servicios de información. | 477 | 5,56723 | 102.577.454,16 | 6,91948 | 3,056103 | 1,287725 | 1,918000 | 8,100000 | 92,874040 | 26/06/2019 |
| 64-Servicios financieros, excepto seguro | 23 | 0,26844 | 21.313.984,38 | 1,43776 | 2,935869 | 1,136246 | 2,300000 | 4,352000 | 94,958999 | 29/08/2019 |
| 65-Seguros, reaseguros y fondos de pensi | 10 | 0,11671 | 124.709,15 | 0,00841 | 3,478647 | 1,089424 | 2,281000 | 4,809000 | 172,152378 | 02/02/2026 |
| 66-Actividades auxiliares a los servicio | 14 | 0,16340 | 227.225,30 | 0,01533 | 3,593045 | 1,759582 | 2,373000 | 4,424000 | 195,416911 | 12/01/2028 |
| 68-Actividades inmobiliarias. | 1178 | 13,74883 | 264.198.256,58 | 17,82181 | 3,010042 | 1,235954 | 1,792000 | 8,100000 | 171,637468 | 18/01/2026 |
| 69-Actividades jurídicas y de contabilidad | 233 | 2,71942 | 14.024.218,62 | 0,94602 | 3,077308 | 1,156541 | 1,820000 | 8,100000 | 153,867810 | 26/07/2024 |
| 70-Actividades de las sedes centrales, a | 86 | 1,00373 | 7.910.714,20 | 0,53363 | 3,312169 | 1,104260 | 2,171000 | 9,000000 | 90,996445 | 30/04/2019 |
| 71-Servicios técnicos de arquitectura e | 137 | 1,59897 | 8.274.332,96 | 0,55816 | 2,884312 | 1,181074 | 1,873000 | 8,552000 | 122,594811 | 17/12/2021 |
| 72-Investigación y desarrollo. | 10 | 0,11671 | 458.457,72 | 0,03093 | 3,448481 | 1,929760 | 2,541000 | 4,552000 | 150,632713 | 18/04/2024 |
| 73-Publicidad y estudios de mercado. | 64 | 0,74697 | 3.859.622,69 | 0,26036 | 3,757755 | 1,942717 | 2,170000 | 8,100000 | 100,879421 | 25/02/2020 |
| 74-Otras actividades profesionales, cien | 48 | 0,56022 | 3.719.259,23 | 0,25089 | 3,228565 | 1,192666 | 2,273000 | 9,250000 | 168,815935 | 24/10/2025 |
| 75-Actividades veterinarias. | 9 | 0,10504 | 320.817,54 | 0,02164 | 3,576986 | 1,598426 | 3,000000 | 5,850000 | 114,933754 | 28/04/2021 |
| 77-Actividades de alquiler. | 42 | 0,49020 | 4.247.438,31 | 0,28652 | 3,110608 | 1,286739 | 2,041000 | 8,100000 | 112,710502 | 19/02/2021 |
| 78-Actividades relacionadas con el emple | 13 | 0,15173 | 836.934,45 | 0,05646 | 2,591852 | 0,865194 | 2,123000 | 5,052000 | 121,297770 | 08/11/2021 |
| 79-Actividades de agencias de viajes, op | 38 | 0,44351 | 1.196.460,21 | 0,08071 | 3,352525 | 1,114708 | 2,038000 | 10,500000 | 129,446574 | 14/07/2022 |
| 80-Actividades de seguridad e investigac | 9 | 0,10504 | 267.630,12 | 0,01805 | 4,704612 | 0,674640 | 2,550000 | 6,750000 | 77,456861 | 14/03/2018 |
| 81-Servicios a edificios y actividades d | 37 | 0,43184 | 2.143.437,93 | 0,14459 | 3,482592 | 1,591953 | 2,350000 | 11,000000 | 86,635195 | 18/12/2018 |
| 82-Actividades administrativas de oficin | 48 | 0,56022 | 2.455.393,69 | 0,16563 | 3,842365 | 1,631435 | 2,373000 | 8,950000 | 103,100777 | 03/05/2020 |
| 84-Administración Pública y defensa, Seg | 2 | 0,02334 | 2.980.457,17 | 0,20105 | 2,293008 | 0,996394 | 2,281000 | 2,614000 | 71,771099 | 22/09/2017 |
| 85-Educación. | 110 | 1,28385 | 10.804.711,26 | 0,72884 | 3,063509 | 1,318500 | 2,020000 | 8,100000 | 131,346346 | 09/09/2022 |
| 86-Actividades sanitarias. | 161 | 1,87908 | 22.453.237,25 | 1,51461 | 3,173414 | 1,413727 | 1,752000 | 8,100000 | 90,315670 | 09/04/2019 |
| 87-Asistencia en establecimientos reside | 36 | 0,42017 | 5.676.607,31 | 0,38292 | 3,006209 | 1,278948 | 2,250000 | 8,100000 | 211,512859 | 15/05/2029 |
| 88-Actividades de servicios sociales sin | 6 | 0,07003 | 516.685,17 | 0,03485 | 3,906857 | 2,035637 | 3,552000 | 7,250000 | 104,338179 | 09/06/2020 |
| 90-Actividadse de creación, artísticas y | 36 | 0,42017 | 1.140.034,90 | 0,07690 | 3,632278 | 1,081593 | 2,038000 | 8,100000 | 168,019868 | 30/09/2025 |
| 92-Actividades de juegos de azar y apues | 11 | 0,12838 | 4.022.046,18 | 0,27131 | 3,181619 | 1,407004 | 2,894000 | 6,900000 | 40,081511 | 31/01/2015 |
| 93-Actividades deportivas, recreativas y | 48 | 0,56022 | 7.283.742,10 | 0,49133 | 3,530036 | 1,829288 | 2,038000 | 8,100000 | 73,021902 | 30/10/2017 |
| 94-Actividades asociativas. | 38 | 0,44351 | 4.888.826,34 | 0,32978 | 3,773235 | 1,513923 | 2,245000 | 8,650000 | 119,763156 | 22/09/2021 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por CNAE / Classification by Economic Sector

| CNAE Sectors | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|------------------|------------------|---|------------------|------------------------------------|-----------------------|------------------------------|----------------|-----------------------------|------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| 95-Reparación de ordenadores, efectos p | 9 | 0,10504 | 96.815,53 | 0,00653 | 3,964478 | 1,921831 | 3,000000 | 5,000000 | 138,832025 | 25/04/2023 |
| 96-Otros servicios personales. | 163 | 1,90243 | 6.918.896,87 | 0,46672 | 3,580876 | 1,500119 | 2,038000 | 9,000000 | 106,722522 | 21/08/2020 |
| 99-Actividades de organizaciones y organ | 2 | 0,02334 | 192.422,86 | 0,01298 | 2,964000 | 1,250000 | 2,964000 | 2,964000 | 139,006160 | 01/05/2023 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | | | 173.020,95 | 3,735190 | 1,419658 | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | | | 353,16 | 1,652000 | 0,000000 | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | | | 50.000.000,00 | 11,000000 | 7,000000 | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Período Facturación / Classification by Payment Frequency

| Periodo Facturación Payment Frequency | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|
| | | | | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date |
| MENSUAL | 8164 | 95,28478 | 990.523.503,00 | 66,81695 | 3,161978 | 1,376311 | 1,820000 | 11,000000 | 127,022884 | 01/05/2022 |
| TRIMESTRAL | 274 | 3,19795 | 346.502.786,88 | 23,37376 | 3,143433 | 1,438893 | 1,652000 | 8,100000 | 87,234957 | 06/01/2019 |
| SEMESTRAL | 53 | 0,61858 | 101.194.044,08 | 6,82617 | 3,310372 | 1,463149 | 2,594000 | 7,850000 | 96,385898 | 11/10/2019 |
| ANUAL | 77 | 0,89869 | 44.223.157,15 | 2,98313 | 3,097508 | 1,450225 | 2,137000 | 10,650000 | 68,412935 | 12/06/2017 |
| Total Cartera/Total | 8568 | 100,00000 | 1.482.443.491,11 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 |
| Media Simple / Arithmetic Average: | | | | | 173.020,95 | 3,735190 | 1,419658 | | 127,395104 | 12/05/2022 |
| Mínimo / Minimum: | | | | | 353,16 | 1,652000 | 0,000000 | | 0,032854 | 01/10/2011 |
| Máximo / Maximum: | | | | | 50.000.000,00 | 11,000000 | 7,000000 | | 352,098563 | 01/02/2041 |

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

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

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|----------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 000.00 004.99 | 3002 | 35,03735 | 50.274.681,79 | 3,39134 | 3,308844 | 1,385280 | 1,873000 | 7,500000 | 140,369645 | 11/06/2023 | 2,512636 |
| 005.00 009.99 | 959 | 11,19281 | 41.520.964,84 | 2,80085 | 3,329668 | 1,423489 | 2,000000 | 6,827000 | 151,595251 | 18/05/2024 | 7,175871 |
| 010.00 014.99 | 442 | 5,15873 | 34.856.622,27 | 2,35130 | 3,146461 | 1,306812 | 2,070000 | 5,502000 | 152,321508 | 09/06/2024 | 12,795524 |
| 015.00 019.99 | 300 | 3,50140 | 34.607.195,24 | 2,33447 | 3,130224 | 1,305865 | 2,045000 | 5,502000 | 137,204528 | 07/03/2023 | 17,375891 |
| 020.00 024.99 | 177 | 2,06583 | 34.913.917,41 | 2,35516 | 3,164223 | 1,408960 | 1,974000 | 5,041000 | 133,418698 | 11/11/2022 | 22,665474 |
| 025.00 029.99 | 140 | 1,63399 | 55.546.170,93 | 3,74693 | 2,881538 | 1,209126 | 2,020000 | 5,309000 | 128,018033 | 31/05/2022 | 28,240491 |
| 030.00 034.99 | 107 | 1,24883 | 46.454.066,39 | 3,13361 | 2,954147 | 1,137804 | 1,820000 | 5,144000 | 124,516834 | 13/02/2022 | 33,322027 |
| 035.00 039.99 | 129 | 1,50560 | 73.230.319,73 | 4,93984 | 3,287422 | 1,477161 | 2,021000 | 5,221000 | 130,352366 | 10/08/2022 | 38,031053 |
| 040.00 044.99 | 152 | 1,77404 | 72.977.757,61 | 4,92280 | 3,137847 | 1,440593 | 2,300000 | 4,894000 | 170,522254 | 15/12/2025 | 42,075640 |
| 045.00 049.99 | 187 | 2,18254 | 115.650.831,98 | 7,80137 | 3,241102 | 1,548464 | 2,066000 | 5,366000 | 131,889304 | 26/09/2022 | 47,868938 |
| 050.00 054.99 | 182 | 2,12418 | 60.986.064,96 | 4,11389 | 2,840094 | 1,153857 | 1,941000 | 5,771000 | 154,075877 | 01/08/2024 | 53,230224 |
| 055.00 059.99 | 132 | 1,54062 | 101.921.688,99 | 6,87525 | 2,932129 | 1,201011 | 2,041000 | 5,086000 | 159,187970 | 04/01/2025 | 56,587908 |
| 060.00 064.99 | 89 | 1,03875 | 41.668.341,05 | 2,81079 | 2,754533 | 1,169311 | 2,123000 | 4,577000 | 184,656769 | 18/02/2027 | 62,666674 |
| 065.00 069.99 | 95 | 1,10878 | 34.266.268,05 | 2,31147 | 3,078549 | 1,382312 | 2,223000 | 4,691000 | 267,349892 | 09/01/2034 | 67,610946 |
| 070.00 074.99 | 44 | 0,51354 | 22.128.009,69 | 1,49267 | 3,283164 | 1,167464 | 2,421000 | 5,000000 | 177,484056 | 15/07/2026 | 72,113314 |
| 075.00 079.99 | 17 | 0,19841 | 4.253.315,64 | 0,28691 | 3,065855 | 1,280747 | 2,300000 | 4,144000 | 258,352849 | 10/04/2033 | 77,429737 |
| 080.00 084.99 | 9 | 0,10504 | 2.561.249,23 | 0,17277 | 3,264937 | 1,442547 | 2,245000 | 3,924000 | 131,339321 | 09/09/2022 | 83,113993 |
| 085.00 089.99 | 7 | 0,08170 | 5.455.602,41 | 0,36801 | 3,987662 | 2,212386 | 2,273000 | 4,268000 | 148,759125 | 21/02/2024 | 88,501983 |
| 090.00 094.99 | 6 | 0,07003 | 1.470.348,51 | 0,09918 | 3,381523 | 1,789312 | 2,420000 | 3,866000 | 152,831438 | 24/06/2024 | 91,670241 |
| 095.00 099.99 | 2 | 0,02334 | 1.102.155,32 | 0,07435 | 5,223710 | 3,627163 | 3,420000 | 5,637000 | 111,482567 | 13/01/2021 | 95,326870 |
| 100.00 104.99 | 2 | 0,02334 | 1.550.862,12 | 0,10462 | 3,384622 | 1,792328 | 3,134000 | 4,420000 | 114,978451 | 29/04/2021 | 104,111224 |
| 105.00 109.99 | 1 | 0,01167 | 195.073,78 | 0,01316 | 4,058000 | 2,500000 | 4,058000 | 4,058000 | 204,057495 | 01/10/2028 | 105,526622 |
| 110.00 114.99 | 2 | 0,02334 | 4.504.687,96 | 0,30387 | 3,642302 | 2,010589 | 3,634000 | 4,026000 | 58,708813 | 20/08/2016 | 111,104581 |
| 115.00 119.99 | 1 | 0,01167 | 584.468,26 | 0,03943 | 3,174000 | 1,250000 | 3,174000 | 3,174000 | 126,357290 | 11/04/2022 | 116,846913 |
| 120.00 124.99 | 2 | 0,02334 | 624.501,27 | 0,04213 | 3,586324 | 1,826243 | 3,366000 | 4,000000 | 161,107547 | 03/03/2025 | 121,622694 |
| 140.00 144.99 | 1 | 0,01167 | 378.347,96 | 0,02552 | 3,095000 | 0,150000 | 3,095000 | 3,095000 | 185,002053 | 01/03/2027 | 144,167041 |
| 145.00 149.99 | 5 | 0,05836 | 2.160.289,28 | 0,14572 | 2,973188 | 1,347145 | 2,420000 | 5,171000 | 148,539699 | 15/02/2024 | 146,939213 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

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

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 160.00 164.99 | 3 | 0,03501 | 12.462.148,53 | 0,84065 | 2,958333 | 1,090516 | 2,770000 | 3,522000 | 158,879570 | 25/12/2024 | 164,194436 |
| 165.00 169.99 | 1 | 0,01167 | 308.462,92 | 0,02081 | 4,550000 | 3,000000 | 4,550000 | 4,550000 | 192,032854 | 01/10/2027 | 166,917165 |
| 170.00 174.99 | 2 | 0,02334 | 4.253.863,70 | 0,28695 | 3,327497 | 1,769027 | 3,302000 | 3,637000 | 153,110577 | 03/07/2024 | 174,072383 |
| 175.00 179.99 | 2 | 0,02334 | 1.452.352,36 | 0,09797 | 4,166697 | 0,615282 | 3,026000 | 4,960000 | 159,497851 | 13/01/2025 | 176,464704 |
| 180.00 184.99 | 3 | 0,03501 | 1.427.555,19 | 0,09630 | 3,619786 | 2,207997 | 2,873000 | 3,866000 | 116,993004 | 29/06/2021 | 183,583161 |
| 190.00 194.99 | 1 | 0,01167 | 2.136.493,55 | 0,14412 | 4,220000 | 2,000000 | 4,220000 | 4,220000 | 118,045175 | 01/08/2021 | 192,955635 |
| 195.00 199.99 | 2 | 0,02334 | 1.953.000,00 | 0,13174 | 4,214169 | 2,346390 | 3,058000 | 4,424000 | 44,064459 | 02/06/2015 | 197,376142 |
| 200.00 204.99 | 1 | 0,01167 | 460.672,77 | 0,03108 | 2,345000 | 0,850000 | 2,345000 | 2,345000 | 159,080082 | 01/01/2025 | 200,903956 |
| 205.00 209.99 | 2 | 0,02334 | 1.445.400,91 | 0,09750 | 3,565478 | 1,616537 | 3,276000 | 3,897000 | 131,281582 | 07/09/2022 | 208,110416 |
| 215.00 219.99 | 1 | 0,01167 | 304.236,78 | 0,02052 | 2,776000 | 1,250000 | 2,776000 | 2,776000 | 179,055441 | 01/09/2026 | 217,467320 |
| 220.00 224.99 | 1 | 0,01167 | 464.930,54 | 0,03136 | 3,866000 | 2,500000 | 3,866000 | 3,866000 | 120,049281 | 01/10/2021 | 220,444999 |
| 225.00 229.99 | 1 | 0,01167 | 355.555,52 | 0,02398 | 3,914000 | 1,750000 | 3,914000 | 3,914000 | 127,014374 | 01/05/2022 | 225,035139 |
| 230.00 234.99 | 1 | 0,01167 | 867.566,52 | 0,05852 | 4,000000 | 1,500000 | 4,000000 | 4,000000 | 148,073922 | 01/02/2024 | 233,518120 |
| 245.00 249.99 | 1 | 0,01167 | 827.070,72 | 0,05579 | 3,026000 | 1,250000 | 3,026000 | 3,026000 | 114,036961 | 01/04/2021 | 248,316641 |
| 260.00 264.99 | 1 | 0,01167 | 52.609,25 | 0,00355 | 3,464000 | 1,750000 | 3,464000 | 3,464000 | 103,030801 | 30/04/2020 | 261,685485 |
| 310.00 314.99 | 1 | 0,01167 | 224.979,35 | 0,01518 | 4,000000 | 1,750000 | 4,000000 | 4,000000 | 150,045175 | 01/04/2024 | 311,433209 |
| 315.00 319.99 | 1 | 0,01167 | 53.576,12 | 0,00361 | 3,897000 | 1,750000 | 3,897000 | 3,897000 | 151,030801 | 01/05/2024 | 315,153647 |
| 325.00 329.99 | 1 | 0,01167 | 1.578.451,03 | 0,10648 | 3,672000 | 1,500000 | 3,672000 | 3,672000 | 85,059548 | 01/11/2018 | 329,597232 |
| 335.00 339.99 | 1 | 0,01167 | 874.000,00 | 0,05896 | 5,052000 | 3,500000 | 5,052000 | 5,052000 | 105,034908 | 01/07/2020 | 336,671803 |
| 365.00 369.99 | 1 | 0,01167 | 970.152,33 | 0,06544 | 2,373000 | 1,000000 | 2,373000 | 2,373000 | 148,073922 | 01/02/2024 | 366,162924 |
| 390.00 394.99 | 1 | 0,01167 | 1.750.000,00 | 0,11805 | 2,866000 | 1,500000 | 2,866000 | 2,866000 | 126,028747 | 01/04/2022 | 392,518631 |
| 555.00 559.99 | 1 | 0,01167 | 3.879.133,87 | 0,26167 | 2,762000 | 0,650000 | 2,762000 | 2,762000 | 168,049281 | 01/10/2025 | 555,670229 |
| 590.00 594.99 | 1 | 0,01167 | 1.327.253,27 | 0,08953 | 2,745000 | 1,250000 | 2,745000 | 2,745000 | 184,082136 | 01/02/2027 | 594,107183 |
| 865.00 869.99 | 1 | 0,01167 | 3.500.000,00 | 0,23610 | 4,140000 | 0,640000 | 4,140000 | 4,140000 | 180,008214 | 30/09/2026 | 866,452447 |



Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

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

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 1110.00 1114.99 | 1 | 0,01167 | 972.482,38 | 0,06560 | 4,411000 | 2,850000 | 4,411000 | 4,411000 | 154,053388 | 01/08/2024 | 1110,599030 |
| Total Cartera/Total | | 6225 | 100,00000 | 889.745.750,28 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 3,165850 | 1,399071 | | | 113,883210 | 27/03/2021 | 55,061507 |
| Media Simple / Arithmetic Average: | | | | | 173.020,95 | 3,735190 | 1,419658 | | 127,395104 | 12/05/2022 | 16,481595 |
| Mínimo / Minimum: | | | | | 353,16 | 1,652000 | 0,000000 | | 0,032854 | 01/10/2011 | 0,000000 |
| Máximo / Maximum: | | | | | 50.000.000,00 | 11,000000 | 7,000000 | | 352,098563 | 01/02/2041 | 1110,599030 |

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



GESTICAIXA

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Cartera de Operaciones Titulizadas al día 30/09/2011

Loan Portfolio at 30/09/2011

Clasificación por Veinte Mayores Deudores / Classification by Top Twenty Obligors

| <u>Deudor Obligor</u> | <u>Principal Pendiente Outstanding Principal</u> | <u>%</u> |
|---------------------------|--|--------------|
| 1 | 50.000.000,00 | 3,37 |
| 2 | 29.775.500,00 | 2,01 |
| 3 | 28.838.048,09 | 1,95 |
| 4 | 27.750.000,00 | 1,87 |
| 5 | 25.991.289,06 | 1,75 |
| 6 | 22.500.000,00 | 1,52 |
| 7 | 21.071.413,48 | 1,42 |
| 8 | 20.965.484,82 | 1,41 |
| 9 | 17.962.512,00 | 1,21 |
| 10 | 17.871.436,14 | 1,21 |
| 11 | 17.698.076,40 | 1,19 |
| 12 | 15.742.133,55 | 1,06 |
| 13 | 15.713.679,50 | 1,06 |
| 14 | 15.000.000,00 | 1,01 |
| 15 | 13.226.468,56 | 0,89 |
| 16 | 10.612.480,49 | 0,72 |
| 17 | 10.000.000,00 | 0,67 |
| 18 | 9.735.289,64 | 0,66 |
| 19 | 9.642.159,26 | 0,65 |
| 20 | 9.616.666,68 | 0,65 |
| Total: | 389.712.637,67 | 26,28 |

Principal Pendiente Total de la Cartera / Portfolio Total Outstanding Principal

1.482.443.491,11



GESTICAIXA

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

INFORMES DE LA CARTERA DE PRÉSTAMOS

LOAN PORTFOLIO REPORTS

SITUACIÓN DE LA CARTERA

PORTFOLIO ANALYSIS

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Movimiento Mensual Cartera de Préstamos

Loan Repayments

| Fecha / Date | Amortizaciones / Repayments | | Principal Pendiente / Outstanding Principal | | Num. Op. Number |
|-----------------------------------|-----------------------------|----------------------------------|---|---|-----------------|
| | Ordinarias (1) Ordinary | Anticipaciones (2) Prepayment | Importe Amount | % Sobre Inicial % Over Initial Balance | |
| Saldo Anterior / Previous Balance | 11.113.509,10 | 107.484.427,49 | 1.731.384.294,37 | 93,5892 | 9105 |
| 31/01/2011 | 38.129.030,52 | 2.469.293,19 | 1.690.785.970,66 | 91,3947 | 9035 |
| 28/02/2011 | 12.035.516,22 | 2.112.658,32 | 1.676.637.796,12 | 90,6299 | 8976 |
| 31/03/2011 | 57.229.403,65 | 5.576.143,32 | 1.613.832.249,15 | 87,2350 | 8902 |
| 30/04/2011 | 25.906.787,49 | 1.494.498,10 | 1.586.430.963,56 | 85,7539 | 8847 |
| 31/05/2011 | 20.914.086,24 | 1.299.126,06 | 1.564.217.751,26 | 84,5531 | 8792 |
| 30/06/2011 | 10.929.883,79 | 2.392.827,20 | 1.550.895.040,27 | 83,8330 | 8726 |
| 31/07/2011 | 36.434.936,03 | 3.220.669,78 | 1.511.239.434,46 | 81,6894 | 8673 |
| 31/08/2011 | 12.365.771,64 | 1.818.259,39 | 1.497.055.403,43 | 80,9227 | 8640 |
| 30/09/2011 | 11.502.304,75 | 3.109.607,57 | 1.482.443.491,11 | 80,1329 | 8568 |
| | 236.561.229,43 | 130.977.510,42 | | | |

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

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Amortización Anticipada y Tasa de Prepago Prepayments and Prepayments Rate

| Fecha Date | Principal Pendiente (1) Outstanding Principal | % Sobre Inicial % Over Initial Balance | Amortización de Principal Anticipada (Prepago) (2) Prepayment Amount | Datos del Mes Monthly | | Datos de 3 Meses Quarterly | | Datos de 6 Meses Semi Annually | | Datos de 12 Meses Annual | |
|---------------|--|---|--|--------------------------|------------------------|-------------------------------|----------------|-----------------------------------|----------------|-----------------------------|----------------|
| | | | | % TMC (3) % CMR (3) | % TAE (4) % APR (4) | % TMC % CMR | % TAE % APR | % TMC % CMR | % TAE % APR | % TMC % CMR | % TAE % APR |
| 30/11/2010 | 1.849.206.737,4 | 99,95808 | 690.880,6 | 0,03736 | 0,44741 | | | | | | |
| 31/12/2010 | 1.731.384.294,4 | 93,58924 | 106.793.546,9 | 5,77510 | 51,02345 | | | | | | |
| 31/01/2011 | 1.690.785.970,7 | 91,39471 | 2.469.293,2 | 0,14262 | 1,69807 | 2,02216 | 21,74100 | | | | |
| 28/02/2011 | 1.676.637.796,1 | 90,62994 | 2.112.658,3 | 0,12495 | 1,48915 | 2,05079 | 22,01494 | | | | |
| 31/03/2011 | 1.613.832.249,2 | 87,23501 | 5.576.143,3 | 0,33258 | 3,91875 | 0,20009 | 2,37488 | | | | |
| 30/04/2011 | 1.586.430.963,6 | 85,75385 | 1.494.498,1 | 0,09261 | 1,10562 | 0,18344 | 2,17915 | 1,10707 | 12,50508 | | |
| 31/05/2011 | 1.564.217.751,3 | 84,55312 | 1.299.126,1 | 0,08189 | 0,97826 | 0,16909 | 2,01036 | 1,11442 | 12,58302 | | |
| 30/06/2011 | 1.550.895.040,3 | 83,83297 | 2.392.827,2 | 0,15297 | 1,82031 | 0,10916 | 1,30211 | 0,15464 | 1,83996 | | |
| 31/07/2011 | 1.511.239.434,5 | 81,68940 | 3.220.669,8 | 0,20767 | 2,46372 | 0,14752 | 1,75597 | 0,16548 | 1,96780 | | |
| 31/08/2011 | 1.497.055.403,4 | 80,92269 | 1.818.259,4 | 0,12032 | 1,43427 | 0,16033 | 1,90703 | 0,16471 | 1,95871 | | |
| 30/09/2011 | 1.482.443.491,1 | 80,13285 | 3.109.607,6 | 0,20771 | 2,46430 | 0,17858 | 2,12200 | 0,14388 | 1,71291 | | |

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

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

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

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Movimiento Mensual Impagados Monthly Arrears Report

| Fecha / Date | Incorporaciones / Incoming Arrears | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|------------------------------------|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
| | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total |
| Saldo anterior / Previous Balance | | | | | | | 42.824,32 | 6.852,38 | 49.676,70 |
| 31/01/2011 | 311.111,72 | 34.058,16 | 345.169,88 | 21.067,17 | 2.021,08 | 23.088,25 | 332.868,87 | 38.889,46 | 371.758,33 |
| 28/02/2011 | 150.497,31 | 35.253,43 | 185.750,74 | 74.370,75 | 9.787,11 | 84.157,86 | 408.995,43 | 64.355,78 | 473.351,21 |
| 31/03/2011 | 164.787,12 | 46.275,74 | 211.062,86 | 119.813,55 | 9.494,85 | 129.308,40 | 453.969,00 | 101.136,67 | 555.105,67 |
| 30/04/2011 | 251.292,95 | 54.622,32 | 305.915,27 | 135.628,81 | 15.805,12 | 151.433,93 | 569.633,14 | 139.953,87 | 709.587,01 |
| 31/05/2011 | 979.781,37 | 56.129,59 | 1.035.910,96 | 180.150,97 | 30.669,85 | 210.820,82 | 1.336.509,21 | 164.719,36 | 1.501.228,57 |
| 30/06/2011 | 242.077,18 | 51.278,77 | 293.355,95 | 873.080,04 | 17.728,48 | 890.808,52 | 705.506,35 | 198.269,65 | 903.776,00 |
| 31/07/2011 | 529.655,27 | 66.496,68 | 596.151,95 | 160.155,50 | 25.634,49 | 185.789,99 | 1.045.601,05 | 234.462,89 | 1.280.063,94 |
| 31/08/2011 | 1.405.970,96 | 108.656,35 | 1.514.627,31 | 79.761,10 | 30.152,61 | 109.913,71 | 2.369.648,30 | 312.758,66 | 2.682.406,96 |
| 30/09/2011 | 361.587,37 | 104.882,01 | 466.469,38 | 117.200,72 | 27.459,55 | 144.660,27 | 2.614.034,95 | 390.181,12 | 3.004.216,07 |
| | 4.396.761,25 | 557.653,05 | 4.954.414,30 | 1.761.228,61 | 168.753,14 | 1.929.981,75 | | | |

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

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Movimiento Mensual Operaciones Morosas Monthly Delinquencies Report

| Fecha / Date | Incorporaciones / Incoming Delinquencies | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|--|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
| | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total |
| Saldo anterior / Previous Balance | 62,98 | 19,13 | 82,11 | 0,00 | 0,00 | 0,00 | 62,98 | 19,13 | 82,11 |
| 31/01/2011 | 644,41 | 330,93 | 975,34 | 0,00 | 0,00 | 0,00 | 707,39 | 350,06 | 1.057,45 |
| 28/02/2011 | 28.781,22 | 3.340,46 | 32.121,68 | 0,00 | 0,00 | 0,00 | 29.488,61 | 3.690,52 | 33.179,13 |
| 31/03/2011 | 181.246,23 | 57.302,20 | 238.548,43 | 0,00 | 0,00 | 0,00 | 210.734,84 | 60.992,72 | 271.727,56 |
| 30/04/2011 | 106.327,80 | 34.921,30 | 141.249,10 | 106.876,55 | 11.326,48 | 118.203,03 | 210.186,09 | 84.587,54 | 294.773,63 |
| 31/05/2011 | 125.954,24 | 38.841,12 | 164.795,36 | 64.878,55 | 13.070,23 | 77.948,78 | 271.261,78 | 110.358,43 | 381.620,21 |
| 30/06/2011 | 167.901,79 | 51.276,80 | 219.178,59 | 4.734,05 | 2.569,54 | 7.303,59 | 434.429,52 | 159.065,69 | 593.495,21 |
| 31/07/2011 | 122.054,36 | 44.066,59 | 166.120,95 | 58.359,36 | 12.864,93 | 71.224,29 | 498.124,52 | 190.267,35 | 688.391,87 |
| 31/08/2011 | 375.858,74 | 89.094,97 | 464.953,71 | 22.545,26 | 13.917,37 | 36.462,63 | 851.438,00 | 265.444,95 | 1.116.882,95 |
| 30/09/2011 | 147.498,04 | 47.692,98 | 195.191,02 | 67.132,56 | 9.272,48 | 76.405,04 | 931.803,48 | 303.865,45 | 1.235.668,93 |
| | 1.256.329,81 | 366.886,48 | 1.623.216,29 | 324.526,33 | 63.021,03 | 387.547,36 | | | |

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

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

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Movimiento Mensual Fallidos Monthly Defaults Report

| Fecha / Date | Incorporaciones / Incoming Defaults | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|--------------------------------------|---|----------------|--------------------------------------|---|----------------|--------------------------------------|---|----------------|
| | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Returns | Total Total | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Returns | Total Total | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Returns | Total Total |
| Saldo anterior / Previous Balance | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/01/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 28/02/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/03/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 30/04/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| 31/05/2011 | 116.781,90 | 1.762,25 | 118.544,15 | 0,00 | 0,00 | 0,00 | 116.781,90 | 1.762,25 | 118.544,15 |
| 30/06/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 116.781,90 | 1.762,25 | 118.544,15 |
| 31/07/2011 | 150.204,87 | 4.690,49 | 154.895,36 | 0,00 | 0,00 | 0,00 | 266.986,77 | 6.452,74 | 273.439,51 |
| 31/08/2011 | 9.765,14 | 315,70 | 10.080,84 | 0,00 | 0,00 | 0,00 | 276.751,91 | 6.768,44 | 283.520,35 |
| 30/09/2011 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 276.751,91 | 6.768,44 | 283.520,35 |
| | 276.751,91 | 6.768,44 | 283.520,35 | 0,00 | 0,00 | 0,00 | | | |



Impagados al / Loans in Arrears at 30/09/2011

Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada

Classification by Aging. First Overdue Instalment

| Total Impagados / Total Delinquency | | Importe Impagado / Overdue Amount | | | | Principal pendiente no vencido / Principal Not Due | Deuda Total / Total Debt | | |
|--|----------------------|-----------------------------------|---|---------------------|--|--|--------------------------|--|--|
| Antigüedad Deuda Aging | Nº de Activos Number | Principal Principal | Intereses Ordinarios Ordinary Interests | Total Total | Principal pendiente no vencido / Principal Not Due | Deuda Total / Total Debt | | | |
| HASTA 1 MES / Up to 1 month | 77 | 212.411,64 | 53.008,96 | 265.420,60 | 12.152.821,86 | 12.418.242,46 | | | |
| DE 1 A 2 MESES / From 1 to 2 months | 77 | 1.065.699,69 | 17.588,13 | 1.083.287,82 | 2.958.786,32 | 4.042.074,14 | | | |
| DE 2 A 3 MESES / From 2 to 3 months | 42 | 404.120,14 | 15.718,58 | 419.838,72 | 2.143.745,29 | 2.563.584,01 | | | |
| DE 3 A 6 MESES / From 3 to 6 months | 89 | 526.145,44 | 99.940,35 | 626.085,79 | 9.409.006,21 | 10.035.092,00 | | | |
| DE 6 A 12 MESES / From 6 to 12 months | 86 | 405.658,04 | 203.925,10 | 609.583,14 | 9.324.990,73 | 9.934.573,87 | | | |
| DE 12 A 18 MESES / From 12 to 18 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | | | |
| DE 18 A 2 AÑOS / From 18 months to 2 year: | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | | | |
| DE 2 A 3 AÑOS / From 2 to 3 years | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | | | |
| MAS DE 3 AÑOS / More than 3 years | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | | | |
| Totales/Totals | 371 | 2.614.034,95 | 390.181,12 | 3.004.216,07 | 35.989.350,41 | 38.993.566,48 | | | |

| Impagado con Garantía Real / Mortgage-Backed Delinquency | | Importe Impagado / Overdue Amount | | | | Principal pendiente no vencido / Principal Not Due | Deuda Total / Total Debt | Valor Garantía / Appraisal Value | %Deuda / v. Tasación / %Debt / Appraisal |
|--|----------------------|-----------------------------------|---|---------------------|--|--|----------------------------------|--|--|
| Antigüedad Deuda Aging | Nº de Activos Number | Principal Principal | Intereses ordinarios Ordinary Interests | Total Total | Principal pendiente no vencido / Principal Not Due | Deuda Total / Total Debt | Valor Garantía / Appraisal Value | %Deuda / v. Tasación / %Debt / Appraisal | |
| HASTA 1 MES / Up to 1 month | 51 | 174.515,95 | 50.265,45 | 224.781,40 | 11.181.047,91 | 11.405.829,31 | 35.355.331,82 | 32,26056 | |
| DE 1 A 2 MESES / From 1 to 2 months | 58 | 40.429,04 | 11.636,77 | 52.065,81 | 2.478.572,58 | 2.530.638,39 | 54.646.309,11 | 4,63094 | |
| DE 2 A 3 MESES / From 2 to 3 months | 24 | 211.235,66 | 12.426,80 | 223.662,46 | 1.533.103,07 | 1.756.765,53 | 11.174.131,04 | 15,72172 | |
| DE 3 A 6 MESES / From 3 to 6 months | 64 | 305.421,31 | 84.274,23 | 389.695,54 | 7.940.452,57 | 8.330.148,11 | 40.920.460,02 | 20,35693 | |
| DE 6 A 12 MESES / From 6 to 12 months | 68 | 96.137,69 | 172.681,77 | 268.819,46 | 8.026.122,65 | 8.294.942,11 | 51.619.999,67 | 16,06924 | |
| DE 12 A 18 MESES / From 12 to 18 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00000 | |
| DE 18 A 2 AÑOS / From 18 months to 2 year: | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00000 | |
| DE 2 A 3 AÑOS / From 2 to 3 years | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00000 | |
| MAS DE 3 AÑOS / More than 3 years | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00000 | |
| Totales/Totals | 265 | 827.739,65 | 331.285,02 | 1.159.024,67 | 31.159.298,78 | 32.318.323,45 | 193.716.231,66 | 16,68333 | |

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

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



GESTICAIXA

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

INFORMES DE LOS BONOS DE TITULIZACIÓN
SECURITISATION BONDS REPORTS

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Bonos de Titulización Serie A1

Series A1 Bonds

| Número de Bonos / Number of Bonds: 4163 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0337654000 | | | | | | | | | | | | | |
| 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 | | | |
| 15/07/2011 | 2,12700 % | 537,66 | 435,50 | 2.238.278,58 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 416.300.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2011 | 1,93800 % | 753,67 | 610,47 | 3.137.528,21 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 416.300.000,00 | 0,00 | 0,00 | 0,00 |
| 26/11/2010 | | | | | | | 100.000,00 | | | 416.300.000,00 | | | |



GESTICAIXA

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Bonos de Titulización Serie A2

Series A2 Bonds

| Número de Bonos / Number of Bonds: 10637 | | | | | | | | | | | | | |
|--|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0337654018 | | | | | | | | | | | | | |
| 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 | | | |
| 15/07/2011 | 2,32700 % | 588,21 | 476,45 | 6.256.789,77 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 1.063.700.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2011 | 2,13800 % | 831,44 | 673,47 | 8.844.027,28 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 1.063.700.000,00 | 0,00 | 0,00 | 0,00 |
| 26/11/2010 | | | | | | | 100.000,00 | | | 1.063.700.000,00 | | | |



GESTICAIXA

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Bonos de Titulización Serie B

Series B Bonds

| Número de Bonos / Number of Bonds: 1850 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0337654026 | | | | | | | | | | | | | |
| 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 | | | |
| 15/07/2011 | 2,57700 % | 651,41 | 527,64 | 1.205.108,50 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 185.000.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2011 | 2,38800 % | 928,67 | 752,22 | 1.718.039,50 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 185.000.000,00 | 0,00 | 0,00 | 0,00 |
| 26/11/2010 | | | | | | | 100.000,00 | | | 185.000.000,00 | | | |

**GESTICAIXA**

Fondo/Fund: FONCAIXA EMPRESAS 2, F.T.A.

Bonos de Titulización Serie C

Series C Bonds

| Número de Bonos / Number of Bonds: 1850 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0337654034 | | | | | | | | | | | | | |
| 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 | | | |
| 15/07/2011 | 3,07700 % | 777,80 | 630,02 | 1.438.930,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 185.000.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2011 | 2,88800 % | 1.123,11 | 909,72 | 2.077.753,50 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 185.000.000,00 | 0,00 | 0,00 | 0,00 |
| 26/11/2010 | | | | | | | 100.000,00 | | | 185.000.000,00 | | | |



Bonos de Titulización al día / Securitisation Bonds at 30/09/2011

Vida media residual (3) y amortización final estimados según diferentes tasas constantes de amortización anticipada
Average residual life (3) and final maturity according to constant prepayment rates

| TASA AMORTIZACIÓN ANTICIPADA / CPR (2) | | | | | | | | | |
|--|------------|------------|------------|------------|------------|------------|------------|------------|--|
| % mensual constante / % constant monthly rate | 0.00 | 0.14 | 0.25 | 0.50 | 0.75 | 1.00 | 1.25 | 1.50 | |
| % anual equivalente / % annual percentage rate | 0.00 | 1.71 | 2.96 | 5.84 | 8.64 | 11.36 | 14.01 | 16.59 | |
| BONOS SERIE A1 / SERIES A1 BONDS | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 1.26 | 1.11 | 1.02 | 0.86 | 0.75 | 0.67 | 0.60 | 0.56 | |
| Amortización Final / Final maturity | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 1.26 | 1.11 | 1.02 | 0.86 | 0.75 | 0.67 | 0.60 | 0.56 | |
| Amortización Final / Final maturity | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | 15/01/2012 | |
| BONOS SERIE A2 / SERIES A2 BONDS | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 7.91 | 5.72 | 5.02 | 4.00 | 3.39 | 2.95 | 2.63 | 2.38 | |
| Amortización Final / Final maturity | 15/04/2041 | 17/07/2023 | 15/07/2021 | 15/04/2019 | 16/10/2017 | 17/04/2017 | 15/07/2016 | 15/01/2016 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 7.04 | 5.53 | 4.90 | 3.93 | 3.33 | 2.90 | 2.59 | 2.34 | |
| Amortización Final / Final maturity | 15/01/2024 | 15/10/2020 | 15/10/2019 | 15/01/2018 | 16/01/2017 | 15/04/2016 | 15/10/2015 | 15/04/2015 | |
| BONOS SERIE B / SERIES B BONDS | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 29.93 | 12.17 | 9.89 | 7.60 | 6.34 | 5.58 | 4.81 | 4.31 | |
| Amortización Final / Final maturity | 15/04/2041 | 16/10/2023 | 15/07/2021 | 15/04/2019 | 15/01/2018 | 17/04/2017 | 15/07/2016 | 15/01/2016 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 12.43 | 9.13 | 8.11 | 6.34 | 5.33 | 4.56 | 4.05 | 3.54 | |
| Amortización Final / Final maturity | 15/01/2024 | 15/10/2020 | 15/10/2019 | 15/01/2018 | 16/01/2017 | 15/04/2016 | 15/10/2015 | 15/04/2015 | |
| BONOS SERIE C / SERIES C BONDS | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| Vida media / Average life | 29.93 | 12.17 | 9.89 | 7.60 | 6.34 | 5.58 | 4.81 | 4.31 | |
| Amortización Final / Final maturity | 15/04/2041 | 16/10/2023 | 15/07/2021 | 15/04/2019 | 15/01/2018 | 17/04/2017 | 15/07/2016 | 15/01/2016 | |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| Vida media / Average life | 12.43 | 9.13 | 8.11 | 6.34 | 5.33 | 4.56 | 4.05 | 3.54 | |
| Amortización Final / Final maturity | 15/01/2024 | 15/10/2020 | 15/10/2019 | 15/01/2018 | 16/01/2017 | 15/04/2016 | 15/10/2015 | 15/04/2015 | |

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

(2) CPR : Constant Prepayment Rate.

(3) Otros datos utilizados: Tasa Morosidad - 1,3242%, Tasa Recuperación Morosidad - 21,9903%, Tasa Fallidos - 0,0186%, Tasa Recuperación Fallidos - 0,0000%. / Other used information source: Delinquency Rate - 1,3242%, Delinquency Recoveries Rate - 21,9903%, Default Rate - 0,0186% and Default Recoveries Rate - 0,0000%.