

BCL MUNICIPIOS I Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a Ayuntamientos / Municipal Loans

Fecha / Date: 30/04/2011

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 642 | 100,00 | 141.859.460,66 | 100,00 | 21 | 100,00 | 154.735,44 | 100,00 | 641 | 100,00 | 141.704.725,22 | 100,00 | 1,683% | | | |
| EURIBOR/MIBOR a 1 mes <i>1-month EURIBOR/MIBOR</i> | 6 | 0,93 | 1.023.666,84 | 0,72 | 1 | 4,76 | 0,35 | 0,00 | 6 | 0,94 | 1.023.666,49 | 0,72 | 1,610% | 0,455 | 0,200 | 0,700 |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 556 | 86,60 | 126.425.497,00 | 89,12 | 16 | 76,19 | 96.313,25 | 62,24 | 555 | 86,58 | 126.329.183,75 | 89,15 | 1,666% | 0,314 | 0,100 | 2,220 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 11 | 1,71 | 1.493.623,80 | 1,05 | 1 | 4,76 | 28.906,52 | 18,68 | 11 | 1,72 | 1.464.717,28 | 1,03 | 1,576% | 0,188 | 0,140 | 0,250 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 69 | 10,75 | 12.916.673,02 | 9,11 | 3 | 14,29 | 29.515,32 | 19,07 | 69 | 10,76 | 12.887.157,70 | 9,09 | 1,873% | 0,184 | 0,100 | 0,400 |
| Total : | 642 | 100,00 | 141.859.460,66 | 100,00 | 21 | 100,00 | 154.735,44 | 100,00 | 641 | 100,00 | 141.704.725,22 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,683% | | | |
| Media Simple / Average : | | | 220.964,89 | | | | 7.368,35 | | | | 221.068,21 | | 1,621% | | | |
| Mínimo / Minimum : | | | 332,53 | | | | 0,35 | | | | 332,53 | | 0,000% | | | |
| Máximo / Maximum : | | | 5.426.978,47 | | | | 55.788,94 | | | | 5.426.978,47 | | 5,500% | | | |