

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: 31/05/2012

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 Floating Interest | 539 | 100,00 | 111.882.183,56 | 100,00 | 22 | 100,00 | 559.167,15 | 100,00 | 537 | 100,00 | 111.323.016,41 | 100,00 | 1,370% | | | |
| EURIBOR/MIBOR a 1 mes 1-month EURIBOR/MIBOR | 4 | 0,74 | 852.539,00 | 0,76 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,74 | 852.539,00 | 0,77 | 0,984% | 0,451 | 0,240 | 0,700 |
| EURIBOR/MIBOR a 3 meses 3-month EURIBOR/MIBOR | 468 | 86,83 | 99.913.810,76 | 89,30 | 18 | 81,82 | 543.978,96 | 97,28 | 467 | 86,96 | 99.369.831,80 | 89,26 | 1,291% | 0,314 | 0,100 | 1,500 |
| EURIBOR/MIBOR a 6 meses 6-month EURIBOR/MIBOR | 8 | 1,48 | 1.046.387,74 | 0,94 | 0 | 0,00 | 0,00 | 0,00 | 8 | 1,49 | 1.046.387,74 | 0,94 | 1,784% | 0,191 | 0,140 | 0,250 |
| EURIBOR/MIBOR a 1 año 1-year EURIBOR/MIBOR | 59 | 10,95 | 10.069.446,06 | 9,00 | 4 | 18,18 | 15.188,19 | 2,72 | 58 | 10,80 | 10.054.257,87 | 9,03 | 2,134% | 0,182 | 0,100 | 0,400 |
| Total : | 539 | 100,00 | 111.882.183,56 | 100,00 | 22 | 100,00 | 559.167,15 | 100,00 | 537 | 100,00 | 111.323.016,41 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,370% | | | |
| Media Simple / Average : | | | 207.573,62 | | | | 25.416,69 | | | | 207.305,43 | | 1,307% | | | |
| Mínimo / Minimum : | | | 362,94 | | | | 16,68 | | | | 362,94 | | 0,750% | | | |
| Máximo / Maximum : | | | 5.113.883,56 | | | | 114.205,60 | | | | 5.007.344,32 | | 5,500% | | | |