

## BCL MUNICIPIOS I Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos a Ayuntamientos / Municipal Loans

Fecha / Date: 31/12/2010

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |            |                  |                       | Principal Vencido Impagado<br>Overdue Principal |          |                  |                   | Principal Pendiente Vencimiento<br>Outstanding Principal |            |                  |                       | % Tipo de Interés<br>% Interest Rate |              |       |       |
|---|--|------------|------------------|-----------------------|---|----------|------------------|-------------------|--|------------|------------------|-----------------------|--------------------------------------|--------------|-------|-------|
|   | Num.   | %          | Importe / Amount | %                     | Num.  | %        | Importe / Amount | %                 | Num.   | %          | Importe / Amount | %                     | Med.Pond.<br>W. Avg.                 | Min.         | Max.  |       |
| 1,000   | 1,499  | 402        | 59,91            | 99.935.427,73         | 64,80   | 3        | 37,50            | 17.694,23         | 17,51  | 402        | 59,91            | 99.917.733,50         | 64,84                                | 1,263        | 1,000 | 1,492 |
| 1,500   | 1,999  | 232        | 34,58            | 41.246.330,60         | 26,75   | 3        | 37,50            | 49.283,96         | 48,76  | 232        | 34,58            | 41.197.046,64         | 26,73                                | 1,607        | 1,500 | 1,875 |
| 2,000   | 2,499  | 25         | 3,73             | 10.394.518,46         | 6,74  | 1        | 12,50            | 25,99             | 0,03   | 25         | 3,73             | 10.394.492,47         | 6,74                                 | 2,298        | 2,000 | 2,382 |
| 2,500   | 2,999  | 8          | 1,19             | 946.971,35            | 0,61  | 0        | 0,00             | 0,00              | 0,00   | 8          | 1,19             | 946.971,35            | 0,61                                 | 2,618        | 2,500 | 2,750 |
| 3,500   | 3,999  | 1          | 0,15             | 29.135,47             | 0,02  | 0        | 0,00             | 0,00              | 0,00   | 1          | 0,15             | 29.135,47             | 0,02                                 | 3,500        | 3,500 | 3,500 |
| 4,000   | 4,499  | 1          | 0,15             | 45.227,87             | 0,03  | 0        | 0,00             | 0,00              | 0,00   | 1          | 0,15             | 45.227,87             | 0,03                                 | 4,375        | 4,375 | 4,375 |
| 5,500   | 5,999  | 2          | 0,30             | 1.612.647,77          | 1,05  | 1        | 12,50            | 34.068,55         | 33,71  | 2          | 0,30             | 1.578.579,22          | 1,02                                 | 5,500        | 5,500 | 5,500 |
| <b>Total :</b>  |  | <b>671</b> | <b>100,00</b>    | <b>154.210.259,25</b> | <b>100,00</b>                                   | <b>8</b> | <b>100,00</b>    | <b>101.072,73</b> | <b>100,00</b>  | <b>671</b> | <b>100,00</b>    | <b>154.109.186,52</b> | <b>100,00</b>                        |              |       |       |
| Media Ponderada / Weighted Average :                      |  |            |                  |                       |   |          |                  |                   |  |            |                  |                       |                                      | <b>1,478</b> |       |       |
| Media Simple / Average :                                  |  |            |                  | <b>229.821,55</b>     |   |          |                  | <b>12.634,09</b>  |  |            |                  | <b>229.670,92</b>     |                                      | <b>1,453</b> |       |       |
| Mínimo / Minimum :  |  |            |                  | <b>507,85</b>         |   |          |                  | <b>0,02</b>       |  |            |                  | <b>507,85</b>         |                                      | <b>1,000</b> |       |       |
| Máximo / Maximum :  |  |            |                  | <b>5.531.343,44</b>   |   |          |                  | <b>48.824,66</b>  |  |            |                  | <b>5.531.343,44</b>   |                                      | <b>5,500</b> |       |       |