

Bonos Titulización de Activos Serie A1(G)

| Número de Bonos: |                        | 2.848          |          |                   |           |                       |                     |                 |                    |                     |                                  |                      |                                  |
|------------------|------------------------|----------------|----------|-------------------|-----------|-----------------------|---------------------|-----------------|--------------------|---------------------|----------------------------------|----------------------|----------------------------------|
| Código ISIN:     |                        | ES0341064006   |          |                   |           |                       |                     |                 |                    |                     |                                  |                      |                                  |
| Fecha Pago       | % Tipo interés nominal | Cupón por bono |          | Intereses totales |           | Amortización por bono |                     |                 | Amortización total |                     | Principal devengado amortización | Principal Amortizado | Saldo cta. deficiencia principal |
|                  |                        | Bruto          | Neto     | Pagados           | Impagados | Amortizado            | Principal pendiente | % sobre emisión | Amortizado         | principal pendiente |                                  |                      |                                  |
| 20/04/2012       | 1,3650%                | 42,57 €        | 33,63 €  | 121.239,36 €      | 0,00      | 1.935,61 €            | 34.278,10 €         | 34,28%          | 5.512.617,28 €     | 97.624.028,80 €     | 5.512.617,28 €                   | 5.512.617,28 €       | 0,00 €                           |
| 20/03/2012       | 1,5150%                | 46,36 €        | 36,62 €  | 132.033,28 €      | 0,00      | 1.770,22 €            | 36.213,71 €         | 36,21%          | 5.041.586,56 €     | 103.136.646,08 €    | 5.041.586,56 €                   | 5.041.586,56 €       | 0,00 €                           |
| 20/02/2012       | 1,7000%                | 58,06 €        | 45,87 €  | 165.354,88 €      | 0,00      | 1.674,75 €            | 37.983,93 €         | 37,98%          | 4.769.688,00 €     | 108.178.232,64 €    | 4.769.688,00 €                   | 4.769.688,00 €       | 0,00 €                           |
| 20/01/2012       | 2,0370%                | 73,59 €        | 58,14 €  | 209.584,32 €      | 0,00      | 2.292,43 €            | 39.658,68 €         | 39,66%          | 6.528.840,64 €     | 112.947.920,64 €    | 6.528.840,64 €                   | 6.528.840,64 €       | 0,00 €                           |
| 20/12/2011       | 2,1000%                | 74,03 €        | 59,96 €  | 210.837,44 €      | 0,00      | 1.807,69 €            | 41.951,11 €         | 41,95%          | 5.148.301,12 €     | 119.476.761,28 €    | 5.148.301,12 €                   | 5.148.301,12 €       | 0,00 €                           |
| 21/11/2011       | 2,2650%                | 93,21 €        | 75,50 €  | 265.462,08 €      | 0,00      | 2.539,68 €            | 43.758,80 €         | 43,76%          | 7.233.008,64 €     | 124.625.062,40 €    | 7.233.008,64 €                   | 7.233.008,64 €       | 0,00 €                           |
| 20/10/2011       | 2,2460%                | 91,08 €        | 73,77 €  | 259.395,84 €      | 0,00      | 2.365,85 €            | 46.298,48 €         | 46,30%          | 6.737.940,80 €     | 131.858.071,04 €    | 6.737.940,80 €                   | 6.737.940,80 €       | 0,00 €                           |
| 20/09/2011       | 2,2480%                | 91,18 €        | 73,86 €  | 259.680,64 €      | 0,00      | 1.688,17 €            | 48.664,33 €         | 48,66%          | 4.807.908,16 €     | 138.596.011,84 €    | 4.807.908,16 €                   | 4.807.908,16 €       | 0,00 €                           |
| 22/08/2011       | 2,3650%                | 114,59 €       | 92,82 €  | 326.352,32 €      | 0,00      | 2.506,53 €            | 50.352,50 €         | 50,35%          | 7.138.597,44 €     | 143.403.920,00 €    | 7.138.597,44 €                   | 7.138.597,44 €       | 0,00 €                           |
| 20/07/2011       | 2,1890%                | 102,17 €       | 82,76 €  | 290.980,16 €      | 0,00      | 3.149,54 €            | 52.859,03 €         | 52,86%          | 8.969.889,92 €     | 150.542.517,44 €    | 8.969.889,92 €                   | 8.969.889,92 €       | 0,00 €                           |
| 20/06/2011       | 2,1400%                | 107,02 €       | 86,69 €  | 304.792,96 €      | 0,00      | 2.067,15 €            | 56.008,57 €         | 56,01%          | 5.887.243,20 €     | 159.512.407,36 €    | 5.887.243,20 €                   | 5.887.243,20 €       | 0,00 €                           |
| 20/05/2011       | 2,0660%                | 103,68 €       | 83,98 €  | 295.280,64 €      | 0,00      | 2.144,22 €            | 58.075,72 €         | 58,08%          | 6.106.738,56 €     | 165.399.650,56 €    | 6.106.738,56 €                   | 6.106.738,56 €       | 0,00 €                           |
| 20/04/2011       | 1,7870%                | 95,05 €        | 76,99 €  | 270.702,40 €      | 0,00      | 3.608,69 €            | 60.219,94 €         | 60,22%          | 10.277.549,12 €    | 171.506.389,12 €    | 10.277.549,12 €                  | 10.277.549,12 €      | 0,00 €                           |
| 21/03/2011       | 1,7830%                | 91,41 €        | 74,04 €  | 260.335,68 €      | 0,00      | 2.090,05 €            | 63.828,63 €         | 63,83%          | 5.952.462,40 €     | 181.783.938,24 €    | 5.952.462,40 €                   | 5.952.462,40 €       | 0,00 €                           |
| 21/02/2011       | 1,6760%                | 101,12 €       | 81,91 €  | 287.989,76 €      | 0,00      | 1.956,53 €            | 65.918,68 €         | 65,92%          | 5.572.197,44 €     | 187.736.400,64 €    | 5.572.197,44 €                   | 5.572.197,44 €       | 0,00 €                           |
| 20/01/2011       | 1,7130%                | 103,91 €       | 84,17 €  | 295.935,68 €      | 0,00      | 2.566,22 €            | 67.875,21 €         | 67,88%          | 7.308.594,56 €     | 193.308.598,08 €    | 7.308.594,56 €                   | 7.308.594,56 €       | 0,00 €                           |
| 20/12/2010       | 1,7340%                | 97,47 €        | 78,95 €  | 277.594,56 €      | 0,00      | 1.831,59 €            | 70.441,43 €         | 70,44%          | 5.216.368,32 €     | 200.617.192,64 €    | 5.216.368,32 €                   | 5.216.368,32 €       | 0,00 €                           |
| 22/11/2010       | 1,6840%                | 115,37 €       | 93,45 €  | 328.573,76 €      | 0,00      | 2.465,41 €            | 72.273,02 €         | 72,27%          | 7.021.487,68 €     | 205.833.560,96 €    | 7.021.487,68 €                   | 7.021.487,68 €       | 0,00 €                           |
| 20/10/2010       | 1,5170%                | 97,23 €        | 78,76 €  | 276.911,04 €      | 0,00      | 2.173,79 €            | 74.738,43 €         | 74,74%          | 6.190.953,92 €     | 212.855.048,64 €    | 6.190.953,92 €                   | 6.190.953,92 €       | 0,00 €                           |
| 20/09/2010       | 1,5410%                | 104,48 €       | 84,63 €  | 297.559,04 €      | 0,00      | 1.821,26 €            | 76.912,22 €         | 76,91%          | 5.186.948,48 €     | 219.046.002,56 €    | 5.186.948,48 €                   | 5.186.948,48 €       | 0,00 €                           |
| 20/08/2010       | 1,4970%                | 105,18 €       | 85,20 €  | 299.552,64 €      | 0,00      | 2.855,79 €            | 78.733,48 €         | 78,73%          | 8.133.289,92 €     | 224.232.951,04 €    | 8.133.289,92 €                   | 8.133.289,92 €       | 0,00 €                           |
| 20/07/2010       | 1,3430%                | 90,81 €        | 73,56 €  | 258.626,88 €      | 0,00      | 2.346,74 €            | 81.589,27 €         | 81,59%          | 6.683.515,52 €     | 232.366.240,96 €    | 6.683.515,52 €                   | 6.683.515,52 €       | 0,00 €                           |
| 21/06/2010       | 1,3230%                | 102,07 €       | 82,68 €  | 290.695,36 €      | 0,00      | 2.856,26 €            | 83.936,01 €         | 83,94%          | 8.134.628,48 €     | 239.049.756,48 €    | 8.134.628,48 €                   | 8.134.628,48 €       | 0,00 €                           |
| 20/05/2010       | 1,3050%                | 97,07 €        | 78,63 €  | 276.455,36 €      | 0,00      | 2.470,66 €            | 86.792,27 €         | 86,79%          | 7.036.439,68 €     | 247.184.384,96 €    | 7.036.439,68 €                   | 7.036.439,68 €       | 0,00 €                           |
| 20/04/2010       | 1,3040%                | 96,31 €        | 78,01 €  | 274.290,88 €      | 0,00      | 2.417,45 €            | 89.262,93 €         | 89,26%          | 6.884.897,60 €     | 254.220.824,64 €    | 6.884.897,60 €                   | 6.884.897,60 €       | 0,00 €                           |
| 22/03/2010       | 1,3190%                | 96,57 €        | 78,22 €  | 275.031,36 €      | 0,00      | 2.448,65 €            | 91.680,38 €         | 91,68%          | 6.973.755,20 €     | 261.105.722,24 €    | 6.973.755,20 €                   | 6.973.755,20 €       | 0,00 €                           |
| 22/02/2010       | 1,3350%                | 119,33 €       | 96,66 €  | 339.851,84 €      | 0,00      | 3.386,43 €            | 94.129,03 €         | 94,13%          | 9.644.552,64 €     | 268.079.477,44 €    | 9.644.552,64 €                   | 9.644.552,64 €       | 0,00 €                           |
| 20/01/2010       | 1,3923%                | 131,50 €       | 106,52 € | 374.512,00 €      | 0,00      | 2.484,54 €            | 97.515,46 €         | 97,52%          | 7.075.969,92 €     | 277.724.030,08 €    | 7.075.969,92 €                   | 7.075.969,92 €       | 0,00 €                           |
| 17/12/2009       |                        |                |          |                   |           |                       | 100.000,00 €        |                 |                    | 284.800.000,00 €    |                                  |                      |                                  |

## Bonos Titulización de Activos Serie A2

| Número de Bonos: |                        | 712            |         |                   |           |                       |                     |                 |                    |                     |                                  |                      |                                  |
|------------------|------------------------|----------------|---------|-------------------|-----------|-----------------------|---------------------|-----------------|--------------------|---------------------|----------------------------------|----------------------|----------------------------------|
| Código ISIN:     |                        | ES0341064014   |         |                   |           |                       |                     |                 |                    |                     |                                  |                      |                                  |
| Fecha Pago       | % Tipo interés nominal | Cupón por bono |         | Intereses totales |           | Amortización por bono |                     |                 | Amortización total |                     | Principal devengado amortización | Principal Amortizado | Saldo cta. deficiencia principal |
|                  |                        | Bruto          | Neto    | Pagados           | Impagados | Amortizado            | Principal pendiente | % sobre emisión | Amortizado         | principal pendiente |                                  |                      |                                  |
| 20/04/2012       | 0,7650%                | 23,86 €        | 18,85 € | 16.988,32 €       | 0,00      | 1.935,61 €            | 34.278,10 €         | 34,28%          | 1.378.154,32 €     | 24.406.007,20 €     | 1.378.154,32 €                   | 1.378.154,32 €       | 0,00 €                           |
| 20/03/2012       | 0,9150%                | 28,00 €        | 22,12 € | 19.936,00 €       | 0,00      | 1.770,22 €            | 36.213,71 €         | 36,21%          | 1.260.396,64 €     | 25.784.161,52 €     | 1.260.396,64 €                   | 1.260.396,64 €       | 0,00 €                           |
| 20/02/2012       | 1,1000%                | 37,57 €        | 29,68 € | 26.749,84 €       | 0,00      | 1.674,75 €            | 37.983,93 €         | 37,98%          | 1.192.422,00 €     | 27.044.558,16 €     | 1.192.422,00 €                   | 1.192.422,00 €       | 0,00 €                           |
| 20/01/2012       | 1,4370%                | 51,91 €        | 41,01 € | 36.959,92 €       | 0,00      | 2.292,43 €            | 39.658,68 €         | 39,66%          | 1.632.210,16 €     | 28.236.980,16 €     | 1.632.210,16 €                   | 1.632.210,16 €       | 0,00 €                           |
| 20/12/2011       | 1,5000%                | 52,88 €        | 42,83 € | 37.650,56 €       | 0,00      | 1.807,69 €            | 41.951,11 €         | 41,95%          | 1.287.075,28 €     | 29.869.190,32 €     | 1.287.075,28 €                   | 1.287.075,28 €       | 0,00 €                           |
| 21/11/2011       | 1,6650%                | 68,52 €        | 55,50 € | 48.786,24 €       | 0,00      | 2.539,68 €            | 43.758,80 €         | 43,76%          | 1.808.252,16 €     | 31.156.265,60 €     | 1.808.252,16 €                   | 1.808.252,16 €       | 0,00 €                           |
| 20/10/2011       | 1,6460%                | 66,75 €        | 54,07 € | 47.526,00 €       | 0,00      | 2.365,85 €            | 46.298,48 €         | 46,30%          | 1.684.485,20 €     | 32.964.517,76 €     | 1.684.485,20 €                   | 1.684.485,20 €       | 0,00 €                           |
| 20/09/2011       | 1,6480%                | 66,85 €        | 54,15 € | 47.597,20 €       | 0,00      | 1.688,17 €            | 48.664,33 €         | 48,66%          | 1.201.977,04 €     | 34.649.002,96 €     | 1.201.977,04 €                   | 1.201.977,04 €       | 0,00 €                           |
| 22/08/2011       | 1,7650%                | 85,52 €        | 69,27 € | 60.890,24 €       | 0,00      | 2.506,53 €            | 50.352,50 €         | 50,35%          | 1.784.649,36 €     | 35.850.980,00 €     | 1.784.649,36 €                   | 1.784.649,36 €       | 0,00 €                           |
| 20/07/2011       | 1,5890%                | 74,16 €        | 60,07 € | 52.801,92 €       | 0,00      | 3.149,54 €            | 52.859,03 €         | 52,86%          | 2.242.472,48 €     | 37.635.629,36 €     | 2.242.472,48 €                   | 2.242.472,48 €       | 0,00 €                           |
| 20/06/2011       | 1,5400%                | 77,01 €        | 62,38 € | 54.831,12 €       | 0,00      | 2.067,15 €            | 56.008,57 €         | 56,01%          | 1.471.810,80 €     | 39.878.101,84 €     | 1.471.810,80 €                   | 1.471.810,80 €       | 0,00 €                           |
| 20/05/2011       | 1,4660%                | 73,57 €        | 59,59 € | 52.381,84 €       | 0,00      | 2.144,22 €            | 58.075,72 €         | 58,08%          | 1.526.684,64 €     | 41.349.912,64 €     | 1.526.684,64 €                   | 1.526.684,64 €       | 0,00 €                           |
| 20/04/2011       | 1,1870%                | 63,14 €        | 51,14 € | 44.955,68 €       | 0,00      | 3.608,69 €            | 60.219,94 €         | 60,22%          | 2.569.387,28 €     | 42.876.597,28 €     | 2.569.387,28 €                   | 2.569.387,28 €       | 0,00 €                           |
| 21/03/2011       | 1,1830%                | 60,65 €        | 49,13 € | 43.182,80 €       | 0,00      | 2.090,05 €            | 63.828,63 €         | 63,83%          | 1.488.115,60 €     | 45.445.984,56 €     | 1.488.115,60 €                   | 1.488.115,60 €       | 0,00 €                           |
| 21/02/2011       | 1,0760%                | 64,92 €        | 52,59 € | 46.223,04 €       | 0,00      | 1.956,53 €            | 65.918,68 €         | 65,92%          | 1.393.049,36 €     | 46.934.100,16 €     | 1.393.049,36 €                   | 1.393.049,36 €       | 0,00 €                           |
| 20/01/2011       | 1,1130%                | 67,51 €        | 54,68 € | 48.067,12 €       | 0,00      | 2.566,22 €            | 67.875,21 €         | 67,88%          | 1.827.148,64 €     | 48.327.149,52 €     | 1.827.148,64 €                   | 1.827.148,64 €       | 0,00 €                           |
| 20/12/2010       | 1,1340%                | 63,74 €        | 51,63 € | 45.382,88 €       | 0,00      | 1.831,59 €            | 70.441,43 €         | 70,44%          | 1.304.092,08 €     | 50.154.298,16 €     | 1.304.092,08 €                   | 1.304.092,08 €       | 0,00 €                           |
| 22/11/2010       | 1,0840%                | 74,27 €        | 60,16 € | 52.880,24 €       | 0,00      | 2.465,41 €            | 72.273,02 €         | 72,27%          | 1.755.371,92 €     | 51.458.390,24 €     | 1.755.371,92 €                   | 1.755.371,92 €       | 0,00 €                           |
| 20/10/2010       | 0,9170%                | 58,77 €        | 47,60 € | 41.844,24 €       | 0,00      | 2.173,79 €            | 74.738,43 €         | 74,74%          | 1.547.738,48 €     | 53.213.762,16 €     | 1.547.738,48 €                   | 1.547.738,48 €       | 0,00 €                           |
| 20/09/2010       | 0,9410%                | 63,80 €        | 51,68 € | 45.425,60 €       | 0,00      | 1.821,26 €            | 76.912,22 €         | 76,91%          | 1.296.737,12 €     | 54.761.500,64 €     | 1.296.737,12 €                   | 1.296.737,12 €       | 0,00 €                           |
| 20/08/2010       | 0,8970%                | 63,02 €        | 51,05 € | 44.870,24 €       | 0,00      | 2.855,79 €            | 78.733,48 €         | 78,73%          | 2.033.322,48 €     | 56.058.237,76 €     | 2.033.322,48 €                   | 2.033.322,48 €       | 0,00 €                           |
| 20/07/2010       | 0,7430%                | 50,24 €        | 40,69 € | 35.770,88 €       | 0,00      | 2.346,74 €            | 81.589,27 €         | 81,59%          | 1.670.878,88 €     | 58.091.560,24 €     | 1.670.878,88 €                   | 1.670.878,88 €       | 0,00 €                           |
| 21/06/2010       | 0,7230%                | 55,78 €        | 45,18 € | 39.715,36 €       | 0,00      | 2.856,26 €            | 83.936,01 €         | 83,94%          | 2.033.657,12 €     | 59.762.439,12 €     | 2.033.657,12 €                   | 2.033.657,12 €       | 0,00 €                           |
| 20/05/2010       | 0,7050%                | 52,44 €        | 42,48 € | 37.337,28 €       | 0,00      | 2.470,66 €            | 86.792,27 €         | 86,79%          | 1.759.109,92 €     | 61.796.096,24 €     | 1.759.109,92 €                   | 1.759.109,92 €       | 0,00 €                           |
| 20/04/2010       | 0,7040%                | 51,99 €        | 42,11 € | 37.016,88 €       | 0,00      | 2.417,45 €            | 89.262,93 €         | 89,26%          | 1.721.224,40 €     | 63.555.206,16 €     | 1.721.224,40 €                   | 1.721.224,40 €       | 0,00 €                           |
| 22/03/2010       | 0,7190%                | 52,64 €        | 42,64 € | 37.479,68 €       | 0,00      | 2.448,65 €            | 91.680,38 €         | 91,68%          | 1.743.438,80 €     | 65.276.430,56 €     | 1.743.438,80 €                   | 1.743.438,80 €       | 0,00 €                           |
| 22/02/2010       | 0,7350%                | 65,70 €        | 53,22 € | 46.778,40 €       | 0,00      | 3.386,43 €            | 94.129,03 €         | 94,13%          | 2.411.138,16 €     | 67.019.869,36 €     | 2.411.138,16 €                   | 2.411.138,16 €       | 0,00 €                           |
| 20/01/2010       | 0,7923%                | 74,83 €        | 60,61 € | 53.278,96 €       | 0,00      | 2.484,54 €            | 97.515,46 €         | 97,52%          | 1.768.992,48 €     | 69.431.007,52 €     | 1.768.992,48 €                   | 1.768.992,48 €       | 0,00 €                           |
| 17/12/2009       |                        |                |         |                   |           |                       | 100.000,00 €        |                 |                    | 71.200.000,00 €     |                                  |                      |                                  |

## Clasificación de la cartera por índices a 31/03/2012

Situación: Regular  
Incluir en WriteOff: No  
Cedente: 2013 CatalunyaCaixa

| Índice (1)                  |      |                                              | Número PH    | %           | Principal pendiente   | %           | Tipo nominal     | Margen s/<br>Referencia | Principal/<br>Tasación | Vida residual     |                   |
|-----------------------------|------|----------------------------------------------|--------------|-------------|-----------------------|-------------|------------------|-------------------------|------------------------|-------------------|-------------------|
|                             |      |                                              |              |             |                       |             |                  |                         |                        | Meses             | Fecha             |
| Índice                      | CECA | Tipo Activo CECA                             | 29           | 0,932776%   | 434.739,65            | 0,131826%   | 6,549120%        | 1,020971                | 0,000000               | 31,772242         | 23/11/2014        |
| Índice                      | EICF | Euribor ICF Semestral (día 10)               | 70           | 2,251528%   | 6.302.994,06          | 1,911253%   | 2,049988%        | 0,000000                | 3,773920               | 44,120446         | 04/12/2015        |
| Índice                      | EM42 | Euribor 1 Mes Central Anotac. Bco. España    | 29           | 0,932776%   | 5.073.639,16          | 1,538476%   | 2,982017%        | 0,912615                | 0,000000               | 74,657495         | 20/06/2018        |
| Índice                      | ER1A | Euribor 1 año                                | 700          | 22,515278%  | 110.862.696,71        | 33,616827%  | 3,392184%        | 1,354851                | 40,279274              | 146,506419        | 15/06/2024        |
| Índice                      | EU1A | EURIBOR 1 AÑO B.O.E.                         | 158          | 5,082020%   | 65.284.475,48         | 19,796171%  | 2,849538%        | 0,826595                | 0,000000               | 115,076861        | 02/11/2021        |
| Índice                      | EU44 | Euribor 3 meses Central Anotac. Bco. España  | 518          | 16,661306%  | 45.039.534,32         | 13,657310%  | 2,902733%        | 1,238829                | 0,000000               | 71,912003         | 29/03/2018        |
| Índice                      | EU47 | Euribor 6 meses Central Anotac. Bco. España  | 17           | 0,546800%   | 721.905,36            | 0,218903%   | 3,122933%        | 2,272411                | 0,000000               | 66,311669         | 09/10/2017        |
| Índice                      | EU53 | Euribor 12 meses Central Anotac. Bco. España | 350          | 11,257639%  | 48.079.765,22         | 14,579198%  | 3,152579%        | 0,951257                | 0,422533               | 67,300351         | 08/11/2017        |
| Índice                      | EU55 | Euribor ICO Semestral día 15 - MB4           | 1            | 0,032165%   | 6.130,53              | 0,001859%   | 2,408000%        | 0,000000                | 0,000000               | 7,523614          | 15/11/2012        |
| Índice                      | EU57 | Euribor ICO Semestral día 10 - MB5           | 4            | 0,128659%   | 408.230,24            | 0,123787%   | 2,292986%        | 0,000000                | 0,000000               | 12,580006         | 18/04/2013        |
| Índice                      | EU73 | Euribor ICO +0,75 Semestral día 20 - I07     | 1            | 0,032165%   | 94.382,51             | 0,028620%   | 2,390000%        | 0,000000                | 0,000000               | 74,644764         | 20/06/2018        |
| Índice                      | EUR  | EURIBOR BOE Anual, con redondeo              | 7            | 0,225153%   | 151.171,21            | 0,045840%   | 3,070312%        | 0,925537                | 0,000000               | 60,103001         | 03/04/2017        |
| Índice                      | F000 | Tipo Fijo                                    | 888          | 28,562239%  | 10.797.249,38         | 3,274043%   | 6,236624%        | 0,015119                | 6,465893               | 41,144039         | 04/09/2015        |
| Índice                      | I11  | EURIBOR ICO PIMES 07 Semestral día 15        | 95           | 3,055645%   | 6.792.826,89          | 2,059785%   | 2,279162%        | 0,000000                | 14,625161              | 40,334907         | 11/08/2015        |
| Índice                      | I12  | EURIBOR ICO INTERN. 05-06 Semestral día 20   | 1            | 0,032165%   | 932.055,84            | 0,282627%   | 2,047000%        | 0,000000                | 0,000000               | 50,661191         | 20/06/2016        |
| Índice                      | I15  | EURIBOR ICO CDTI 2006 Semestral día 20       | 1            | 0,032165%   | 25.229,50             | 0,007650%   | 2,832000%        | 0,000000                | 0,000000               | 0,657084          | 20/04/2012        |
| Índice                      | I18  | EURIBOR Semestral/ICO INTERN 07 T1 I18       | 1            | 0,032165%   | 55.652,16             | 0,016875%   | 1,884000%        | 0,000000                | 0,000000               | 15,474333         | 15/07/2013        |
| Índice                      | IRPC | Préstamos Hipotecarios Cajas                 | 96           | 3,087810%   | 4.400.450,96          | 1,334346%   | 3,761682%        | 0,174351                | 0,021393               | 51,081709         | 03/07/2016        |
| Índice                      | MB08 | Euribor ICO Semestral día 20 - MB8           | 8            | 0,257317%   | 10.895.167,06         | 3,303735%   | 2,425927%        | 0,000000                | 0,000000               | 58,780328         | 22/02/2017        |
| Índice                      | MB1A | Mibor 1 Año                                  | 3            | 0,096494%   | 3.050.585,80          | 0,925027%   | 2,571275%        | 0,610801                | 46,609996              | 103,431648        | 12/11/2020        |
| Índice                      | TAE1 | Préstamos Hipotecarios Cajas TAE             | 132          | 4,245738%   | 10.374.461,24         | 3,145841%   | 4,052321%        | 0,481461                | 35,414706              | 162,048045        | 01/10/2025        |
| <b>Total CatalunyaCaixa</b> |      |                                              | <b>3.109</b> | <b>100%</b> | <b>329.783.343,28</b> | <b>100%</b> | <b>3,205063%</b> | <b>0,971371</b>         | <b>40,310654</b>       | <b>104,910056</b> | <b>27/12/2020</b> |
| <b>Total cartera</b>        |      |                                              | <b>3.109</b> | <b>100%</b> | <b>329.783.343,28</b> | <b>100%</b> |                  |                         |                        |                   |                   |
| <b>Media ponderada:</b>     |      |                                              |              |             |                       |             | <b>3,205063</b>  | <b>0,971371</b>         | <b>40,310654</b>       | <b>104,910056</b> | <b>27/12/2020</b> |
| <b>Media simple:</b>        |      |                                              |              |             |                       |             | <b>4,347687</b>  | <b>0,962706</b>         | <b>8,352481</b>        | <b>62,826453</b>  | <b>25/06/2017</b> |
| <b>Mínimo:</b>              |      |                                              |              |             |                       |             | <b>0,000000</b>  | <b>0,000000</b>         | <b>0,000000</b>        | <b>0,328542</b>   | <b>10/04/2012</b> |
| <b>Máximo:</b>              |      |                                              |              |             |                       |             | <b>13,150000</b> | <b>5,000000</b>         | <b>90,641984</b>       | <b>336,985626</b> | <b>30/04/2040</b> |

Tipos de Interés, Margen, Límites, Principal/Tasación y Vida Residual, son media ponderadas por el Principal Pendiente

## Clasificación de la cartera por índices a 31/03/2012

**Situación: Irregular**  
**Incluir en WriteOff: No**  
**Cedente: 2013 CatalunyaCaixa**

| Índice (1)                  |      |                                              | Número PH  | %           | Principal pendiente  | %           | Tipo nominal     | Margen s/<br>Referencia | Principal/<br>Tasación | Vida residual<br>Meses | Fecha             |
|-----------------------------|------|----------------------------------------------|------------|-------------|----------------------|-------------|------------------|-------------------------|------------------------|------------------------|-------------------|
| Índice                      | CECA | Tipo Activo CECA                             | 1          | 0,694444%   | 125.000,00           | 0,653958%   | 6,625000%        | 1,000000                | 0,000000               | 9,034908               | 31/12/2012        |
| Índice                      | EICF | Euribor ICF Semestral (día 10)               | 6          | 4,166667%   | 818.006,09           | 4,279531%   | 2,129745%        | 0,000000                | 0,000000               | 43,017648              | 31/10/2015        |
| Índice                      | EM42 | Euribor 1 Mes Central Anotac. Bco. España    | 1          | 0,694444%   | 42.231,88            | 0,220943%   | 3,289000%        | 1,550000                | 0,000000               | 84,205339              | 07/04/2019        |
| Índice                      | ER1A | Euribor 1 año                                | 21         | 14,583333%  | 4.050.711,81         | 21,191953%  | 3,635651%        | 1,698185                | 43,123271              | 146,709720             | 21/06/2024        |
| Índice                      | EU1A | EURIBOR 1 AÑO B.O.E.                         | 11         | 7,638889%   | 9.346.957,99         | 48,900120%  | 4,150991%        | 1,444817                | 0,000000               | 115,437000             | 13/11/2021        |
| Índice                      | EU44 | Euribor 3 meses Central Anotac. Bco. España  | 35         | 24,305556%  | 1.997.505,65         | 10,450273%  | 3,799362%        | 1,069383                | 0,000000               | 85,137882              | 05/05/2019        |
| Índice                      | EU47 | Euribor 6 meses Central Anotac. Bco. España  | 1          | 0,694444%   | 10.593,61            | 0,055422%   | 5,279000%        | 4,000000                | 0,000000               | 34,956879              | 28/02/2015        |
| Índice                      | EU53 | Euribor 12 meses Central Anotac. Bco. España | 7          | 4,861111%   | 1.443.513,58         | 7,551974%   | 3,005941%        | 0,994823                | 0,000000               | 74,899646              | 28/06/2018        |
| Índice                      | F000 | Tipo Fijo                                    | 50         | 34,722222%  | 224.081,28           | 1,172317%   | 7,522815%        | 0,000000                | 0,000000               | 13,096777              | 04/05/2013        |
| Índice                      | I11  | EURIBOR ICO PIMES 07 Semestral día 15        | 5          | 3,472222%   | 96.396,50            | 0,504314%   | 2,251637%        | 0,000000                | 0,000000               | 28,324325              | 10/08/2014        |
| Índice                      | IRPC | Préstamos Hipotecarios Cajas                 | 2          | 1,388889%   | 197.212,60           | 1,031750%   | 3,883558%        | 0,350000                | 0,000000               | 84,773421              | 24/04/2019        |
| Índice                      | MB08 | Euribor ICO Semestral día 20 - MB8           | 1          | 0,694444%   | 522.690,57           | 2,734540%   | 1,869000%        | 0,000000                | 0,000000               | 41,659138              | 20/09/2015        |
| Índice                      | TAE1 | Préstamos Hipotecarios Cajas TAE             | 3          | 2,083333%   | 239.484,92           | 1,252904%   | 4,052935%        | 0,372254                | 32,010126              | 84,325078              | 11/04/2019        |
| <b>Total CatalunyaCaixa</b> |      |                                              | <b>144</b> | <b>100%</b> | <b>19.114.386,48</b> | <b>100%</b> | <b>3,810520%</b> | <b>1,273734</b>         | <b>42,502920</b>       | <b>107,565215</b>      | <b>18/03/2021</b> |
| <b>Total cartera</b>        |      |                                              | <b>144</b> | <b>100%</b> | <b>19.114.386,48</b> | <b>100%</b> |                  |                         |                        |                        |                   |
| <b>Media ponderada:</b>     |      |                                              |            |             |                      |             | <b>3,810520</b>  | <b>1,273734</b>         | <b>42,502920</b>       | <b>107,565215</b>      | <b>18/03/2021</b> |
| <b>Media simple:</b>        |      |                                              |            |             |                      |             | <b>4,524410</b>  | <b>0,975347</b>         | <b>6,361037</b>        | <b>48,989049</b>       | <b>30/04/2016</b> |
| <b>Mínimo:</b>              |      |                                              |            |             |                      |             | <b>0,000000</b>  | <b>0,000000</b>         | <b>0,000000</b>        | <b>0,000000</b>        | <b>09/06/2011</b> |
| <b>Máximo:</b>              |      |                                              |            |             |                      |             | <b>10,000000</b> | <b>4,000000</b>         | <b>72,488194</b>       | <b>306,004107</b>      | <b>30/09/2037</b> |

Tipos de Interés, Margen, Límites, Principal/Tasación y Vida Residual, son media ponderadas por el Principal Pendiente

## Clasificación de los impagados desde primera cuota vencida a 31/03/2012

Situación: Regular  
Incluir en WriteOff: No  
Cedente: 2013 CatalunyaCaixa

| Antigüedad de la deuda | PH's | Deuda vencida |            |            |         | Deuda pendiente vencer |             | Deuda total   |         |               | Valor garantía | Deuda/Tasación |          |
|------------------------|------|---------------|------------|------------|---------|------------------------|-------------|---------------|---------|---------------|----------------|----------------|----------|
|                        |      | Principal     | Intereses  | Total      | % Total | Principal              | % Principal | Principal     | % Deuda | Total deuda   |                | s/Principal    | s/Total  |
| CatalunyaCaixa         |      |               |            |            |         |                        |             |               |         |               |                |                |          |
| Hasta 1 Mes            | 167  | 248.451,50    | 52.765,57  | 301.217,07 | 40,40%  | 22.860.903,10          | 62,08%      | 23.109.354,60 | 61,74%  | 23.162.120,17 | 17.811.208,53  | 24,3962%       | 24,4586% |
| De 1 a 2 Meses         | 81   | 189.620,64    | 44.468,31  | 234.088,95 | 31,39%  | 8.468.034,95           | 22,99%      | 8.657.655,59  | 23,13%  | 8.702.123,90  | 14.329.582,87  | 31,9592%       | 32,1293% |
| De 2 a 3 Meses         | 44   | 164.981,92    | 45.346,99  | 210.328,91 | 28,21%  | 5.498.882,35           | 14,93%      | 5.663.864,27  | 15,13%  | 5.709.211,26  | 3.156.055,23   | 29,1859%       | 29,4190% |
| Total cedente:         | 292  | 603.054,06    | 142.580,87 | 745.634,93 | 100%    | 36.827.820,40          | 100%        | 37.430.874,46 | 100%    | 37.573.455,33 | 35.296.846,63  | 27,8948%       | 28,0162% |
| Total listado:         | 292  | 603.054,06    | 142.580,87 | 745.634,93 | 100%    | 36.827.820,40          | 100%        | 37.430.874,46 | 100%    | 37.573.455,33 | 35.296.846,63  | 27,8948%       | 28,0162% |

## Clasificación de los impagados desde primera cuota vencida a 31/03/2012

Situación: Irregular  
Incluir en WriteOff: No  
Cedente: 2013 CatalunyaCaixa

| Antigüedad de la deuda | PH's | Deuda vencida |            |              |         | Deuda pendiente vencer |             | Deuda total   |         |               | Valor garantía | Deuda/Tasación |          |
|------------------------|------|---------------|------------|--------------|---------|------------------------|-------------|---------------|---------|---------------|----------------|----------------|----------|
|                        |      | Principal     | Intereses  | Total        | % Total | Principal              | % Principal | Principal     | % Deuda | Total deuda   |                | s/Principal    | s/Total  |
| CatalunyaCaixa         |      |               |            |              |         |                        |             |               |         |               |                |                |          |
| Hasta 1 Mes            | 7    | 796,23        | 447,11     | 1.243,34     | 0,05%   | 444.648,84             | 2,33%       | 445.445,07    | 2,07%   | 445.892,18    | 0,00           | 0,0000%        | 0,0000%  |
| De 1 a 2 Meses         | 3    | 18.712,58     | 748,14     | 19.460,72    | 0,76%   | 731.942,73             | 3,83%       | 750.655,31    | 3,49%   | 751.403,45    | 0,00           | 0,0000%        | 0,0000%  |
| De 2 a 3 Meses         | 2    | 32.160,88     | 1.506,22   | 33.667,10    | 1,32%   | 248.535,33             | 1,30%       | 280.696,21    | 1,31%   | 282.202,43    | 0,00           | 0,0000%        | 0,0000%  |
| De 3 a 6 Meses         | 44   | 302.108,17    | 52.603,67  | 354.711,84   | 13,92%  | 5.064.353,41           | 26,49%      | 5.366.461,58  | 24,98%  | 5.419.065,25  | 5.232.527,85   | 30,8506%       | 31,1192% |
| De 6 a 12 Meses        | 51   | 730.945,77    | 25.843,99  | 756.789,76   | 29,70%  | 5.690.406,16           | 29,77%      | 6.421.351,93  | 29,89%  | 6.447.195,92  | 6.000.151,68   | 41,7672%       | 42,0879% |
| De 12 Meses a 2 Años   | 47   | 1.286.501,19  | 95.366,57  | 1.381.867,76 | 54,24%  | 6.934.500,01           | 36,28%      | 8.221.001,20  | 38,26%  | 8.316.367,77  | 1.152.527,04   | 39,2989%       | 39,8740% |
| Total cedente:         | 154  | 2.371.224,82  | 176.515,70 | 2.547.740,52 | 100%    | 19.114.386,48          | 100%        | 21.485.611,30 | 100%    | 21.662.127,00 | 12.385.206,57  | 36,9254%       | 37,2478% |
| Total listado:         | 154  | 2.371.224,82  | 176.515,70 | 2.547.740,52 | 100%    | 19.114.386,48          | 100%        | 21.485.611,30 | 100%    | 21.662.127,00 | 12.385.206,57  | 36,9254%       | 37,2478% |

## Clasificación de los impagados por antigüedad a 31/03/2012

Situación: Regular  
 Incluir en WriteOff: No  
 Cedente: 2013 CatalunyaCaixa

| Antigüedad de la deuda | Cuotas     | Principal         | % Principal    | Intereses         | % Intereses    | Comisiones  | Demora      | Total deuda       | % no cobrada   |
|------------------------|------------|-------------------|----------------|-------------------|----------------|-------------|-------------|-------------------|----------------|
| <b>CatalunyaCaixa</b>  |            |                   |                |                   |                |             |             |                   |                |
| Hasta 1 Mes            | 350        | 496.672,76        | 82,36%         | 114.423,55        | 80,25%         | 0,00        | 0,00        | 611.096,31        | 81,96%         |
| De 1 a 2 Meses         | 88         | 90.458,10         | 15,00%         | 25.630,80         | 17,98%         | 0,00        | 0,00        | 116.088,90        | 15,57%         |
| De 2 a 3 Meses         | 23         | 15.923,20         | 2,64%          | 2.526,52          | 1,77%          | 0,00        | 0,00        | 18.449,72         | 2,47%          |
| <b>Total cedente:</b>  | <b>461</b> | <b>603.054,06</b> | <b>100,00%</b> | <b>142.580,87</b> | <b>100,00%</b> | <b>0,00</b> | <b>0,00</b> | <b>745.634,93</b> | <b>100,00%</b> |
| <b>Total listado:</b>  | <b>461</b> | <b>603.054,06</b> | <b>100,00%</b> | <b>142.580,87</b> | <b>100,00%</b> | <b>0,00</b> | <b>0,00</b> | <b>745.634,93</b> | <b>100,00%</b> |

## Clasificación de los impagados por antigüedad a 31/03/2012

Situación: Irregular  
Incluir en WriteOff: No  
Cedente: 2013 CatalunyaCaixa

| Antigüedad de la deuda | Cuotas       | Principal           | % Principal    | Intereses         | % Intereses    | Comisiones  | Demora      | Total deuda         | % no cobrada   |
|------------------------|--------------|---------------------|----------------|-------------------|----------------|-------------|-------------|---------------------|----------------|
| <b>CatalunyaCaixa</b>  |              |                     |                |                   |                |             |             |                     |                |
| Hasta 1 Mes            | 254          | 432.522,72          | 18,24%         | 9.986,32          | 5,66%          | 0,00        | 0,00        | 442.509,04          | 17,37%         |
| De 1 a 2 Meses         | 126          | 206.343,76          | 8,70%          | 11.756,55         | 6,66%          | 0,00        | 0,00        | 218.100,31          | 8,56%          |
| De 2 a 3 Meses         | 125          | 193.076,19          | 8,14%          | 13.905,73         | 7,88%          | 0,00        | 0,00        | 206.981,92          | 8,12%          |
| De 3 a 6 Meses         | 316          | 584.962,98          | 24,67%         | 22.540,82         | 12,77%         | 0,00        | 0,00        | 607.503,80          | 23,84%         |
| De 6 a 12 Meses        | 420          | 805.493,22          | 33,97%         | 71.011,13         | 40,23%         | 0,00        | 0,00        | 876.504,35          | 34,40%         |
| De 12 Meses a 2 Años   | 94           | 148.825,95          | 6,28%          | 47.315,15         | 26,81%         | 0,00        | 0,00        | 196.141,10          | 7,70%          |
| <b>Total cedente:</b>  | <b>1.335</b> | <b>2.371.224,82</b> | <b>100,00%</b> | <b>176.515,70</b> | <b>100,00%</b> | <b>0,00</b> | <b>0,00</b> | <b>2.547.740,52</b> | <b>100,00%</b> |
| <b>Total listado:</b>  | <b>1.335</b> | <b>2.371.224,82</b> | <b>100,00%</b> | <b>176.515,70</b> | <b>100,00%</b> | <b>0,00</b> | <b>0,00</b> | <b>2.547.740,52</b> | <b>100,00%</b> |

| Fecha      | Principal<br>Pendiente (1) | % Sobre<br>Inicial | Amortización<br>de Principal<br>Anticipada<br>(Prepago) (2) | Datos del Mes     |                                | Datos de 3 Meses               |                                | Datos de 6 Meses               |                                | Datos de 12 Meses              |                                | Histórico                      |                                |
|------------|----------------------------|--------------------|-------------------------------------------------------------|-------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
|            |                            |                    |                                                             | % Tasa<br>Mensual | % Tasa<br>Anual<br>Equivalente | % Tasa<br>Mensual<br>Constante | % Tasa<br>Anual<br>Equivalente | % Tasa<br>Mensual<br>Constante | % Tasa<br>Anual<br>Equivalente | % Tasa<br>Mensual<br>Constante | % Tasa<br>Anual<br>Equivalente | % Tasa<br>Mensual<br>Constante | % Tasa<br>Anual<br>Equivalente |
| 11/12/2009 | 585.000.004,34             | 100,000000%        | 0,00                                                        |                   |                                |                                |                                |                                |                                |                                |                                |                                |                                |
| 31/12/2009 | 576.933.540,47             | 98,621117%         | 1.842.594,42                                                | 0,31497340%       | 3,71488600%                    |                                |                                |                                |                                |                                |                                | 0,46461185%                    | 5,43505545%                    |
| 31/01/2010 | 566.872.326,69             | 96,901252%         | 3.177.757,04                                                | 0,55080123%       | 6,41301376%                    |                                |                                |                                |                                |                                |                                | 0,51249727%                    | 5,97954350%                    |
| 28/02/2010 | 555.981.900,42             | 95,039640%         | 4.284.234,16                                                | 0,75576703%       | 8,70156052%                    |                                |                                |                                |                                |                                |                                | 0,59703800%                    | 6,93381583%                    |
| 31/03/2010 | 547.611.581,18             | 93,608817%         | 1.832.835,55                                                | 0,32965741%       | 3,88494645%                    | 0,53993474%                    | 6,29022867%                    |                                |                                |                                |                                | 0,52133679%                    | 6,07973978%                    |
| 30/04/2010 | 539.527.950,05             | 92,226999%         | 1.051.681,90                                                | 0,19204888%       | 2,28039907%                    | 0,42332782%                    | 4,96331076%                    |                                |                                |                                |                                | 0,44915546%                    | 5,25869023%                    |
| 31/05/2010 | 529.029.911,53             | 90,432463%         | 2.942.686,85                                                | 0,54541880%       | 6,35221378%                    | 0,35059186%                    | 4,12691924%                    |                                |                                |                                |                                | 0,46053198%                    | 5,38853127%                    |
| 30/06/2010 | 519.983.461,70             | 88,886061%         | 1.766.843,75                                                | 0,33397804%       | 3,93493267%                    | 0,35192434%                    | 4,14230189%                    | 0,43975062%                    | 5,15122870%                    |                                |                                | 0,43800964%                    | 5,13132375%                    |
| 31/07/2010 | 509.663.380,15             | 87,121945%         | 2.408.065,39                                                | 0,46310423%       | 5,41786591%                    | 0,44169022%                    | 5,17340004%                    | 0,42451414%                    | 4,97689666%                    |                                |                                | 0,43616928%                    | 5,11027829%                    |
| 31/08/2010 | 502.927.031,46             | 85,970432%         | 253.172,18                                                  | 0,04967439%       | 0,59446681%                    | 0,27978845%                    | 3,30627436%                    | 0,30981235%                    | 3,65504863%                    |                                |                                | 0,39114023%                    | 4,59401393%                    |
| 30/09/2010 | 495.610.909,81             | 84,719813%         | 686.985,21                                                  | 0,13659739%       | 1,62690977%                    | 0,21509884%                    | 2,55086736%                    | 0,27918888%                    | 3,29929773%                    |                                |                                | 0,36331072%                    | 4,27365858%                    |
| 31/10/2010 | 486.835.124,47             | 83,219679%         | 2.019.954,40                                                | 0,40756859%       | 4,78266494%                    | 0,19397516%                    | 2,30302842%                    | 0,31376342%                    | 3,70086046%                    |                                |                                | 0,36278248%                    | 4,26756828%                    |
| 30/11/2010 | 479.516.022,49             | 81,968550%         | 638.409,50                                                  | 0,13113464%       | 1,56231562%                    | 0,22221873%                    | 2,63427336%                    | 0,24640870%                    | 2,91715832%                    |                                |                                | 0,34145502%                    | 4,02137896%                    |
| 31/12/2010 | 470.708.561,38             | 80,463001%         | 2.342.707,58                                                | 0,48855668%       | 5,70768386%                    | 0,33749512%                    | 3,97560481%                    | 0,26942230%                    | 3,18558693%                    | 0,34452487%                    | 4,05685090%                    | 0,34739888%                    | 4,09004900%                    |
| 31/01/2011 | 463.667.611,12             | 79,259420%         | 647.654,49                                                  | 0,13759140%       | 1,63865918%                    | 0,24907989%                    | 2,94834980%                    | 0,21663509%                    | 2,56886932%                    | 0,31218210%                    | 3,68252779%                    | 0,33047714%                    | 3,89443181%                    |
| 28/02/2011 | 456.011.833,68             | 77,950740%         | 1.337.343,08                                                | 0,28842711%       | 3,40674423%                    | 0,30174801%                    | 3,56148230%                    | 0,25591160%                    | 3,02808188%                    | 0,27277421%                    | 3,22462653%                    | 0,32426048%                    | 3,82247482%                    |
| 31/03/2011 | 444.256.023,81             | 75,941200%         | 6.438.915,33                                                | 1,41200619%       | 15,68820227%                   | 0,60013572%                    | 6,96861280%                    | 0,45664396%                    | 5,34417536%                    | 0,34956274%                    | 4,11503709%                    | 0,37741992%                    | 4,43619761%                    |
| 30/04/2011 | 436.174.281,19             | 74,559706%         | 743.123,23                                                  | 0,16727364%       | 1,98891917%                    | 0,61625316%                    | 7,14946914%                    | 0,42027990%                    | 4,92839741%                    | 0,34994937%                    | 4,11950131%                    | 0,36288801%                    | 4,26878503%                    |
| 31/05/2011 | 428.176.893,23             | 73,192631%         | 1.347.666,13                                                | 0,30897423%       | 3,64532825%                    | 0,62742868%                    | 7,27468209%                    | 0,45196456%                    | 5,29076586%                    | 0,33093670%                    | 3,89974930%                    | 0,35620988%                    | 4,19176053%                    |
| 30/06/2011 | 419.632.579,17             | 71,732064%         | 2.376.902,42                                                | 0,55512160%       | 6,46179047%                    | 0,33634904%                    | 3,96235303%                    | 0,46175878%                    | 5,40252305%                    | 0,34695464%                    | 4,08491818%                    | 0,36031013%                    | 4,23905889%                    |
| 31/07/2011 | 409.440.472,38             | 69,989824%         | 4.147.513,12                                                | 0,98836776%       | 11,23645455%                   | 0,60525659%                    | 7,02610988%                    | 0,59806702%                    | 6,94537614%                    | 0,38374027%                    | 4,50892639%                    | 0,38058053%                    | 4,47257340%                    |
| 31/08/2011 | 403.173.929,92             | 68,918620%         | 578.026,40                                                  | 0,14117471%       | 1,68100423%                    | 0,55600687%                    | 6,47178221%                    | 0,57967139%                    | 6,73851398%                    | 0,39461229%                    | 4,63391296%                    | 0,36734312%                    | 4,32013799%                    |
| 30/09/2011 | 396.936.726,10             | 67,852431%         | 418.768,49                                                  | 0,10386795%       | 1,23931953%                    | 0,41031719%                    | 4,81419442%                    | 0,36389738%                    | 4,28042203%                    | 0,39585585%                    | 4,64819957%                    | 0,35397914%                    | 4,16601889%                    |
| 31/10/2011 | 388.360.547,34             | 66,386418%         | 2.751.176,73                                                | 0,69310209%       | 8,00737944%                    | 0,30606535%                    | 3,61158454%                    | 0,44902466%                    | 5,25719637%                    | 0,41624742%                    | 4,88218810%                    | 0,36076993%                    | 4,24436161%                    |
| 30/11/2011 | 381.867.792,89             | 65,276545%         | 744.434,58                                                  | 0,19168646%       | 2,27614095%                    | 0,32468342%                    | 3,82737181%                    | 0,43349767%                    | 5,07971947%                    | 0,42468195%                    | 4,97881832%                    | 0,35137663%                    | 4,13597928%                    |
| 31/12/2011 | 374.021.877,13             | 63,935363%         | 2.374.651,03                                                | 0,62185161%       | 7,21221478%                    | 0,49541403%                    | 5,78562670%                    | 0,44233150%                    | 5,18072950%                    | 0,43341411%                    | 5,07876359%                    | 0,35501828%                    | 4,17801083%                    |
| 31/01/2012 | 367.370.774,25             | 62,798422%         | 1.181.936,31                                                | 0,31600727%       | 3,72686854%                    | 0,37053180%                    | 4,35687762%                    | 0,33035842%                    | 3,89305818%                    | 0,45024356%                    | 5,27111583%                    | 0,34978577%                    | 4,11761232%                    |
| 29/02/2012 | 361.797.318,42             | 61,845695%         | 166.385,79                                                  | 0,04529097%       | 0,54213985%                    | 0,32604111%                    | 3,84309041%                    | 0,31823906%                    | 3,75273047%                    | 0,43551786%                    | 5,10282801%                    | 0,33785895%                    | 3,97981135%                    |
| 31/03/2012 | 355.775.844,23             | 60,816383%         | 718.115,93                                                  | 0,19848570%       | 2,35599790%                    | 0,18450395%                    | 2,19171745%                    | 0,33605869%                    | 3,95899557%                    | 0,33529224%                    | 3,95013218%                    | 0,33051342%                    | 3,89485161%                    |

(1) Saldo de fin de mes

(2) Amortización de principal realizada durante el mes menos amortización de principal esperada al inicio del mes

## Origen y aplicación de fondos

Fecha de pago: 20/04/2012

**A. FONDOS DISPONIBLES**

|                                                    |                       |
|----------------------------------------------------|-----------------------|
| Fondos Disponibles por Ingresos - Principal        | 6.052.020,58 €        |
| Fondos Disponibles por Ingresos - Intereses        | 968.572,21 €          |
| Fondos Disponibles por Ingresos - Demora           | 12.093,24 €           |
| Fondos Disponibles por Rendimientos de Cuentas     | 25.865,02 €           |
| Fondos Disponibles por Cobro de Costas             | 1.416,20 €            |
| Fondos Disponibles - Exceso Liquidez F.P. anterior | 2.118.121,05 €        |
| <b>Total:</b>                                      | <b>9.178.088,30 €</b> |

**B. APLICACIÓN DE FONDOS**

|                                             |                       |
|---------------------------------------------|-----------------------|
| Gastos Terceros                             | 354,00 €              |
| Pago Costas                                 | 3.514,04 €            |
| Comision Sociedad Gestora                   | 3.000,00 €            |
| Comision Agencia Pagos                      | 2.083,33 €            |
| Pago Intereses Bonos Serie A                | 121.239,36 €          |
| Pago intereses Bonos A2                     | 16.988,32 €           |
| Fondo Disponible para Amortización de Bonos | 6.890.771,60 €        |
| Intereses Préstamo B                        | 170.573,19 €          |
| Remuneración Fija Préstamo Subordinado      | 14.595,33 €           |
| Amortización Préstamo Subordinado           | 8.142,36 €            |
| Exceso de liquidez                          | 1.946.826,77 €        |
| <b>Total:</b>                               | <b>9.178.088,30 €</b> |