

# BBV-MBS I Fondo de Titulización Hipotecario

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

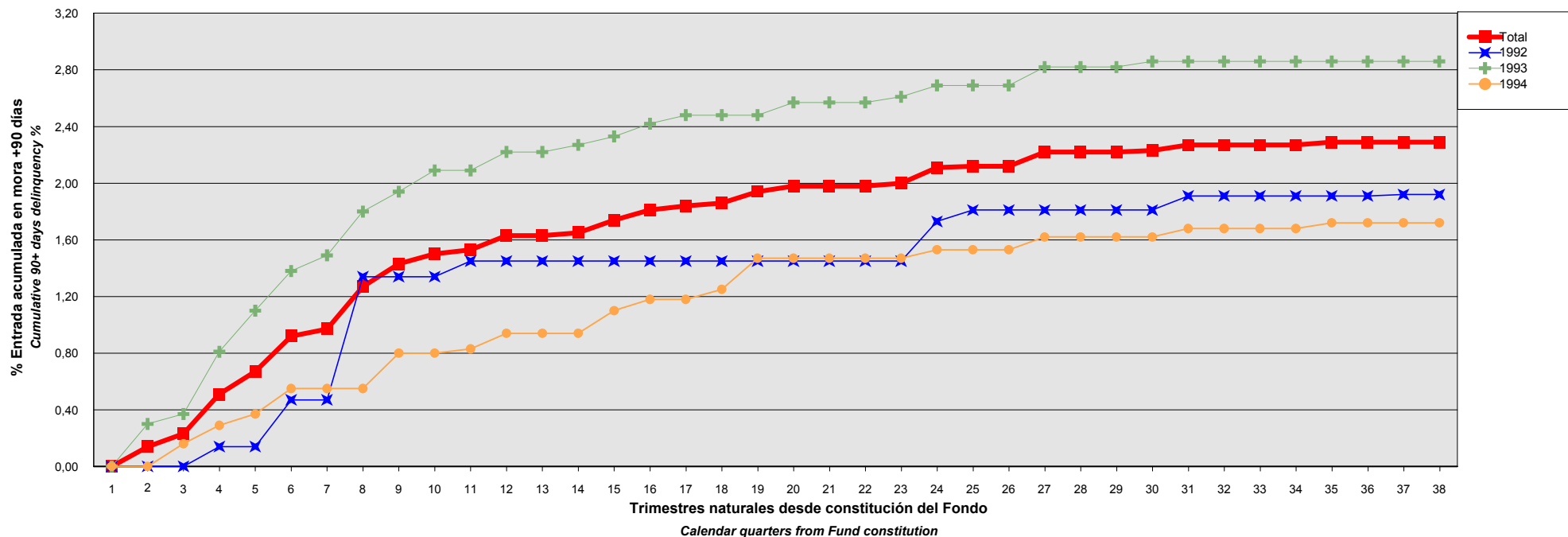
**Análisis de morosidad:** Entrada acumulada en mora +90 días (desde constitución del Fondo) - Detalle por trimestres desde constitución

**Delinquency analysis:** Cumulative 90+ days delinquency (from Fund constitution) - Breakdown by quarters from constitution

**Activos / Assets:** Préstamos hipotecarios vivienda (PHs) / Residential mortgage loans

**Fecha / Date:** 31/03/2005

**Divisa / Currency:** EUR



Origenación activo Asset origination	Total	1992	1993	1994
Principal titulado (mill. €) Principal securitised (€ million)	90,152	15,714	42,247	32,191
Nº activos / Nº. of assets	2.273	427	1.055	791
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,14% 3	0,00% 0	0,30% 3	0,00% 0
3	0,23% 6	0,00% 0	0,37% 4	0,16% 2
4	0,51% 13	0,14% 1	0,81% 8	0,29% 4

	Total	1992	1993	1994
5	0,67% 17	0,14% 1	1,10% 11	0,37% 5
6	0,92% 25	0,47% 3	1,38% 15	0,55% 7
7	0,97% 27	0,47% 3	1,49% 17	0,55% 7
8	1,27% 32	1,34% 5	1,80% 20	0,55% 7
9	1,43% 34	1,34% 5	1,94% 21	0,80% 8
10	1,50% 36	1,34% 5	2,09% 23	0,80% 8
11	1,53% 38	1,45% 6	2,09% 23	0,83% 9
12	1,63% 41	1,45% 6	2,22% 25	0,94% 10
13	1,63% 41	1,45% 6	2,22% 25	0,94% 10
14	1,65% 42	1,45% 6	2,27% 26	0,94% 10
15	1,74% 44	1,45% 6	2,33% 27	1,10% 11
16	1,81% 46	1,45% 6	2,42% 28	1,18% 12
17	1,84% 47	1,45% 6	2,48% 29	1,18% 12
18	1,86% 48	1,45% 6	2,48% 29	1,25% 13
19	1,94% 51	1,45% 6	2,48% 29	1,47% 16
20	1,98% 52	1,45% 6	2,57% 30	1,47% 16
21	1,98% 52	1,45% 6	2,57% 30	1,47% 16
22	1,98% 53	1,45% 6	2,57% 31	1,47% 16
23	2,00% 54	1,45% 6	2,61% 32	1,47% 16
24	2,11% 57	1,73% 7	2,69% 33	1,53% 17
25	2,12% 58	1,81% 8	2,69% 33	1,53% 17
26	2,12% 58	1,81% 8	2,69% 33	1,53% 17
27	2,22% 61	1,81% 8	2,82% 35	1,62% 18
28	2,22% 61	1,81% 8	2,82% 35	1,62% 18
29	2,22% 61	1,81% 8	2,82% 35	1,62% 18
30	2,23% 63	1,81% 8	2,86% 37	1,62% 18
31	2,27% 65	1,91% 9	2,86% 37	1,68% 19
32	2,27% 65	1,91% 9	2,86% 37	1,68% 19
33	2,27% 65	1,91% 9	2,86% 37	1,68% 19
34	2,27% 65	1,91% 9	2,86% 37	1,68% 19
35	2,29% 66	1,91% 9	2,86% 37	1,72% 20
36	2,29% 66	1,91% 9	2,86% 37	1,72% 20
37	2,29% 67	1,92% 10	2,86% 37	1,72% 20
38	2,29% 67	1,92% 10	2,86% 37	1,72% 20