

## BBV-MBS I Fondo de Titulización Hipotecario

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Principal / *Distribution by Principal Intervals*

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

Fecha / *Date*: 31/12/2003

Divisa / *Currency*: EUR

| Intervalos de Principal<br><i>Principal Intervals</i> |           | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                         |        | Principal Vencido Impagado<br><i>Overdue Principal</i> |        |                         |        | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                         |        |
|-------------------------------------------------------|-----------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|
|                                                       |           | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      |
| 0,00                                                  | 11.999,99 | 357                                                             | 46,24  | 2.260.121,79            | 20,99  | 26                                                     | 48,15  | 21.247,07               | 17,94  | 349                                                             | 45,86  | 2.238.874,72            | 21,03  |
| 12.000,00                                             | 23.999,99 | 314                                                             | 40,67  | 5.240.953,63            | 48,68  | 23                                                     | 42,59  | 20.547,99               | 17,35  | 313                                                             | 41,13  | 5.220.405,64            | 49,03  |
| 24.000,00                                             | 35.999,99 | 77                                                              | 9,97   | 2.170.036,54            | 20,16  | 2                                                      | 3,70   | 29.486,18               | 24,90  | 76                                                              | 9,99   | 2.140.550,36            | 20,10  |
| 36.000,00                                             | 47.999,99 | 16                                                              | 2,07   | 670.047,48              | 6,22   | 3                                                      | 5,56   | 47.148,22               | 39,81  | 15                                                              | 1,97   | 622.899,26              | 5,85   |
| 48.000,00                                             | 59.999,99 | 8                                                               | 1,04   | 425.415,60              | 3,95   | 0                                                      | 0,00   | 0,00                    | 0,00   | 8                                                               | 1,05   | 425.415,60              | 4,00   |
| Total :                                               |           | 772                                                             | 100,00 | 10.766.575,05           | 100,00 | 54                                                     | 100,00 | 118.429,47              | 100,00 | 761                                                             | 100,00 | 10.648.145,58           | 100,00 |
| Media Ponderada / <i>Weighted Average</i> :           |           |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        |
| Media Simple / <i>Average</i> :                       |           | 13.946,34                                                       |        |                         |        | 2.193,14                                               |        |                         |        | 13.992,31                                                       |        |                         |        |
| Mínimo / <i>Minimum</i> :                             |           | 0,01                                                            |        |                         |        | 0,01                                                   |        |                         |        | 276,08                                                          |        |                         |        |
| Máximo / <i>Maximum</i> :                             |           | 56.365,02                                                       |        |                         |        | 45.016,05                                              |        |                         |        | 56.365,02                                                       |        |                         |        |