

## BBVA RMBS 19 Fondo de Titulización

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

### Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 30/06/2023

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |        |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|--------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.   | Max.  |
| Interés Variable<br>Floating Interest                                            | 7.202                                                    | 53,15  | 765.429.876,23   | 55,38  | 221                                             | 60,05  | 298.631,69       | 33,69  | 7.199                                                    | 53,16  | 765.131.244,54   | 55,39  | 4,654%                 |                                   |        |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 7.201                                                    | 53,14  | 765.290.914,21   | 55,37  | 221                                             | 60,05  | 298.631,69       | 33,69  | 7.198                                                    | 53,16  | 764.992.282,52   | 55,38  | 4,654%                 | 1,318                             | -0,100 | 4,253 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 1                                                        | 0,01   | 138.962,02       | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 138.962,02       | 0,01   | 4,997%                 | 1,100                             | 1,100  | 1,100 |
| Interés Fijo<br>Fixed Interest                                                   | 6.348                                                    | 46,85  | 616.798.328,60   | 44,62  | 147                                             | 39,95  | 587.685,14       | 66,31  | 6.342                                                    | 46,84  | 616.210.643,46   | 44,61  | 2,812%                 |                                   |        |       |
| Total :                                                                          | 13.550                                                   | 100,00 | 1.382.228.204,83 | 100,00 | 368                                             | 100,00 | 886.316,83       | 100,00 | 13.541                                                   | 100,00 | 1.381.341.888,00 | 100,00 |                        |                                   |        |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,832%                 |                                   |        |       |
| Media Simple / Average :                                                         |                                                          |        | 102.009,46       |        |                                                 |        | 2.408,47         |        |                                                          |        | 102.011,81       |        | 3,913%                 |                                   |        |       |
| Mínimo / Minimum :                                                               |                                                          |        | 84,12            |        |                                                 |        | 28,78            |        |                                                          |        | 84,12            |        | 0,500%                 |                                   |        |       |
| Máximo / Maximum :                                                               |                                                          |        | 1.425.562,23     |        |                                                 |        | 133.464,61       |        |                                                          |        | 1.425.562,23     |        | 8,362%                 |                                   |        |       |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.