

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: 31/03/2024

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                                            | 6.540                                                    | 50,74  | 654.588.770,92   | 51,74  | 407                                             | 56,37  | 521.053,69       | 64,57  | 6.536                                                    | 50,73  | 654.067.717,23   | 51,73  | 5,127%                 |                                   |        |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 6.539                                                    | 50,73  | 654.451.639,32   | 51,73  | 407                                             | 56,37  | 521.053,69       | 64,57  | 6.535                                                    | 50,72  | 653.930.585,63   | 51,72  | 5,127%                 | 1,318                             | -0,100 | 4,050 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 1                                                        | 0,01   | 137.131,60       | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 137.131,60       | 0,01   | 4,764%                 | 1,100                             | 1,100  | 1,100 |
| Interés Fijo<br>Fixed Interest                                                   | 6.350                                                    | 49,26  | 610.662.194,66   | 48,26  | 315                                             | 43,63  | 285.850,09       | 35,43  | 6.348                                                    | 49,27  | 610.376.344,57   | 48,27  | 2,823%                 |                                   |        |       |
| Total :                                                                          | 12.890                                                   | 100,00 | 1.265.250.965,58 | 100,00 | 722                                             | 100,00 | 806.903,78       | 100,00 | 12.884                                                   | 100,00 | 1.264.444.061,80 | 100,00 |                        |                                   |        |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,015%                 |                                   |        |       |
| Media Simple / Average :                                                         |                                                          |        | 98.157,56        |        |                                                 |        | 1.117,60         |        |                                                          |        | 98.140,64        |        | 4,105%                 |                                   |        |       |
| Mínimo / Minimum :                                                               |                                                          |        | 82,48            |        |                                                 |        | 27,84            |        |                                                          |        | 82,48            |        | 1,000%                 |                                   |        |       |
| Máximo / Maximum :                                                               |                                                          |        | 1.372.380,64     |        |                                                 |        | 143.154,54       |        |                                                          |        | 1.372.380,64     |        | 8,085%                 |                                   |        |       |

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.