

## BBVA RMBS 19 Fondo de Titulización

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

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/12/2022

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2023                                   | 1                                                        | 0,01  | 369,31           | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,01  | 369,31           | 0,00  | 1,003%                        | 1,000                            |
| 2024                                   | 3                                                        | 0,02  | 19.474,53        | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 3                                                        | 0,02  | 19.474,53        | 0,00  | 3,457%                        | 21,969                           |
| 2025                                   | 4                                                        | 0,03  | 50.593,42        | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 4                                                        | 0,03  | 50.593,42        | 0,00  | 3,191%                        | 31,463                           |
| 2026                                   | 6                                                        | 0,04  | 128.612,34       | 0,01  | 0                                               | 0,00  | 0,00             | 0,00  | 6                                                        | 0,04  | 128.612,34       | 0,01  | 3,361%                        | 42,685                           |
| 2027                                   | 6                                                        | 0,04  | 105.759,73       | 0,01  | 0                                               | 0,00  | 0,00             | 0,00  | 6                                                        | 0,04  | 105.759,73       | 0,01  | 2,818%                        | 56,839                           |
| 2028                                   | 17                                                       | 0,12  | 582.004,79       | 0,04  | 0                                               | 0,00  | 0,00             | 0,00  | 17                                                       | 0,12  | 582.004,79       | 0,04  | 2,649%                        | 66,831                           |
| 2029                                   | 13                                                       | 0,09  | 558.171,45       | 0,04  | 0                                               | 0,00  | 0,00             | 0,00  | 13                                                       | 0,09  | 558.171,45       | 0,04  | 2,573%                        | 77,699                           |
| 2030                                   | 16                                                       | 0,11  | 854.204,04       | 0,06  | 0                                               | 0,00  | 0,00             | 0,00  | 16                                                       | 0,11  | 854.204,04       | 0,06  | 2,876%                        | 91,853                           |
| 2031                                   | 17                                                       | 0,12  | 681.192,18       | 0,05  | 0                                               | 0,00  | 0,00             | 0,00  | 17                                                       | 0,12  | 681.192,18       | 0,05  | 2,753%                        | 103,392                          |
| 2032                                   | 38                                                       | 0,27  | 1.540.096,79     | 0,10  | 1                                               | 0,20  | 196,71           | 0,02  | 38                                                       | 0,27  | 1.539.900,08     | 0,10  | 2,799%                        | 116,009                          |
| 2033                                   | 80                                                       | 0,57  | 4.249.097,53     | 0,29  | 0                                               | 0,00  | 0,00             | 0,00  | 80                                                       | 0,57  | 4.249.097,53     | 0,29  | 2,552%                        | 127,134                          |
| 2034                                   | 49                                                       | 0,35  | 2.958.926,21     | 0,20  | 0                                               | 0,00  | 0,00             | 0,00  | 49                                                       | 0,35  | 2.958.926,21     | 0,20  | 2,588%                        | 138,669                          |
| 2035                                   | 51                                                       | 0,36  | 3.529.075,18     | 0,24  | 3                                               | 0,59  | 1.367,59         | 0,14  | 51                                                       | 0,36  | 3.527.707,59     | 0,24  | 2,643%                        | 151,186                          |
| 2036                                   | 73                                                       | 0,52  | 6.225.142,42     | 0,42  | 2                                               | 0,39  | 1.228,36         | 0,13  | 73                                                       | 0,52  | 6.223.914,06     | 0,42  | 2,420%                        | 163,586                          |
| 2037                                   | 176                                                      | 1,25  | 12.107.900,82    | 0,82  | 15                                              | 2,93  | 5.637,54         | 0,58  | 176                                                      | 1,25  | 12.102.263,28    | 0,82  | 2,703%                        | 175,199                          |
| 2038                                   | 216                                                      | 1,54  | 18.950.399,26    | 1,29  | 9                                               | 1,76  | 4.217,55         | 0,44  | 216                                                      | 1,54  | 18.946.181,71    | 1,29  | 2,478%                        | 186,858                          |
| 2039                                   | 92                                                       | 0,65  | 7.384.823,23     | 0,50  | 4                                               | 0,78  | 1.001,97         | 0,10  | 92                                                       | 0,66  | 7.383.821,26     | 0,50  | 2,951%                        | 198,020                          |
| 2040                                   | 93                                                       | 0,66  | 8.678.214,55     | 0,59  | 6                                               | 1,17  | 2.436,03         | 0,25  | 93                                                       | 0,66  | 8.675.778,52     | 0,59  | 3,015%                        | 211,073                          |
| 2041                                   | 152                                                      | 1,08  | 14.027.393,84    | 0,95  | 6                                               | 1,17  | 3.076,74         | 0,32  | 152                                                      | 1,08  | 14.024.317,10    | 0,95  | 2,843%                        | 223,155                          |
| 2042                                   | 249                                                      | 1,77  | 22.364.968,21    | 1,52  | 10                                              | 1,95  | 12.841,58        | 1,33  | 249                                                      | 1,77  | 22.352.126,63    | 1,52  | 2,794%                        | 234,854                          |
| 2043                                   | 604                                                      | 4,30  | 54.747.187,04    | 3,71  | 20                                              | 3,91  | 7.020,29         | 0,73  | 604                                                      | 4,30  | 54.740.166,75    | 3,71  | 2,793%                        | 247,666                          |
| 2044                                   | 524                                                      | 3,73  | 39.138.959,45    | 2,65  | 23                                              | 4,49  | 4.209,59         | 0,44  | 524                                                      | 3,73  | 39.134.749,86    | 2,66  | 3,392%                        | 258,806                          |
| 2045                                   | 912                                                      | 6,49  | 82.108.851,97    | 5,57  | 27                                              | 5,27  | 7.294,99         | 0,75  | 912                                                      | 6,50  | 82.101.556,98    | 5,57  | 2,959%                        | 271,602                          |
| 2046                                   | 2.330                                                    | 16,59 | 237.550.433,29   | 16,11 | 79                                              | 15,43 | 66.643,35        | 6,89  | 2.329                                                    | 16,59 | 237.483.789,94   | 16,12 | 2,787%                        | 283,339                          |
| 2047                                   | 3.348                                                    | 23,84 | 359.694.624,39   | 24,39 | 138                                             | 26,95 | 662.828,77       | 68,57 | 3.343                                                    | 23,81 | 359.031.795,62   | 24,36 | 3,008%                        | 295,275                          |
| 2048                                   | 3.114                                                    | 22,17 | 359.004.475,25   | 24,35 | 97                                              | 18,95 | 26.635,27        | 2,76  | 3.114                                                    | 22,18 | 358.977.839,98   | 24,36 | 2,663%                        | 305,473                          |
| 2049                                   | 339                                                      | 2,41  | 41.232.226,37    | 2,80  | 25                                              | 4,88  | 8.563,09         | 0,89  | 339                                                      | 2,41  | 41.223.663,28    | 2,80  | 2,740%                        | 317,180                          |
| 2050                                   | 255                                                      | 1,82  | 34.017.533,17    | 2,31  | 12                                              | 2,34  | 4.449,31         | 0,46  | 255                                                      | 1,82  | 34.013.083,86    | 2,31  | 3,065%                        | 331,266                          |
| 2051                                   | 258                                                      | 1,84  | 33.360.085,44    | 2,26  | 8                                               | 1,56  | 1.690,50         | 0,17  | 258                                                      | 1,84  | 33.358.394,94    | 2,26  | 2,511%                        | 342,107                          |
| 2052                                   | 242                                                      | 1,72  | 32.169.850,16    | 2,18  | 7                                               | 1,37  | 139.931,56       | 14,48 | 241                                                      | 1,72  | 32.029.918,60    | 2,17  | 3,157%                        | 355,892                          |

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.

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|----------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %             | Importe / Amount        | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2053                                   | 205                                                      | 1,46          | 25.172.370,11           | 1,71          | 4                                               | 0,78          | 1.569,05          | 0,16          | 205                                                      | 1,46          | 25.170.801,06           | 1,71          | 2,851%                        | 365,984                          |
| 2054                                   | 142                                                      | 1,01          | 16.313.336,70           | 1,11          | 4                                               | 0,78          | 392,99            | 0,04          | 142                                                      | 1,01          | 16.312.943,71           | 1,11          | 2,938%                        | 377,565                          |
| 2055                                   | 112                                                      | 0,80          | 14.242.716,49           | 0,97          | 4                                               | 0,78          | 1.446,43          | 0,15          | 112                                                      | 0,80          | 14.241.270,06           | 0,97          | 2,994%                        | 391,471                          |
| 2056                                   | 145                                                      | 1,03          | 19.046.220,29           | 1,29          | 3                                               | 0,59          | 1.065,84          | 0,11          | 145                                                      | 1,03          | 19.045.154,45           | 1,29          | 2,654%                        | 401,954                          |
| 2057                                   | 98                                                       | 0,70          | 13.019.769,92           | 0,88          | 3                                               | 0,59          | 678,32            | 0,07          | 98                                                       | 0,70          | 13.019.091,60           | 0,88          | 3,035%                        | 415,782                          |
| 2058                                   | 65                                                       | 0,46          | 8.741.059,37            | 0,59          | 1                                               | 0,20          | 123,68            | 0,01          | 65                                                       | 0,46          | 8.740.935,69            | 0,59          | 2,867%                        | 424,844                          |
| 2059                                   | 1                                                        | 0,01          | 83.117,23               | 0,01          | 1                                               | 0,20          | 66,98             | 0,01          | 1                                                        | 0,01          | 83.050,25               | 0,01          | 5,079%                        | 433,000                          |
| <b>Total :</b>                         | <b>14.046</b>                                            | <b>100,00</b> | <b>1.474.639.236,47</b> | <b>100,00</b> | <b>512</b>                                      | <b>100,00</b> | <b>966.614,08</b> | <b>100,00</b> | <b>14.039</b>                                            | <b>100,00</b> | <b>1.473.672.622,39</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               | 2,845%                        | 294,584                          |
| Media Simple / Average :               |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               | 2,970%                        | 288,232                          |
| Mínimo / Minimum :                     |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               | 0,073%                        | 31/01/2023                       |
| Máximo / Maximum :                     |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               | 6,828%                        | 31/01/2059                       |