

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 <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 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) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 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 <i>Mortgage Market: All Institutions</i> | 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 <i>Fixed Interest</i> | 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 / <i>Weighted Average</i> : | | | | | | | | | | | | | 3,832% | | | |
| Media Simple / <i>Average</i> : | | | 102.009,46 | | | | 2.408,47 | | | | 102.011,81 | | 3,913% | | | |
| Mínimo / <i>Minimum</i> : | | | 84,12 | | | | 28,78 | | | | 84,12 | | 0,500% | | | |
| Máximo / <i>Maximum</i> : | | | 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.*