

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*: 30/09/2023

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> | 7.002 | 52,48 | 730.222.794,46 | 54,33 | 303 | 57,17 | 323.598,29 | 34,92 | 6.999 | 52,49 | 729.899.196,17 | 54,34 | 4,996% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 7.001 | 52,47 | 730.084.435,34 | 54,32 | 303 | 57,17 | 323.598,29 | 34,92 | 6.998 | 52,48 | 729.760.837,05 | 54,33 | 4,996% | 1,317 | -0,100 | 4,050 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 1 | 0,01 | 138.359,12 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 138.359,12 | 0,01 | 4,764% | 1,100 | 1,100 | 1,100 |
| Interés Fijo <i>Fixed Interest</i> | 6.341 | 47,52 | 613.871.704,97 | 45,67 | 227 | 42,83 | 603.006,68 | 65,08 | 6.335 | 47,51 | 613.268.698,29 | 45,66 | 2,819% | | | |
| Total : | 13.343 | 100,00 | 1.344.094.499,43 | 100,00 | 530 | 100,00 | 926.604,97 | 100,00 | 13.334 | 100,00 | 1.343.167.894,46 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 4,002% | | | |
| Media Simple / <i>Average</i> : | | | 100.734,06 | | | | 1.748,31 | | | | 100.732,56 | | 4,078% | | | |
| Mínimo / <i>Minimum</i> : | | | 83,58 | | | | 30,77 | | | | 83,58 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 1.408.908,35 | | | | 133.464,61 | | | | 1.408.908,35 | | 8,135% | | | |

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.*