

## BBVA CONSUMO 10 Fondo de Titulización

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

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

Activos / Assets: Préstamos a personas físicas para consumo / Consumer loans to individuals

Fecha / Date: 31/12/2022

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                                            | 220                                                      | 0,23   | 4.260.523,73     | 0,47   | 18                                              | 0,18   | 46.451,84        | 0,10   | 217                                                      | 0,24   | 4.214.071,89     | 0,49   | 5,324%                 |                                   |       |       |
| EURIBOR/MIBOR a 6 meses<br>6-month EURIBOR/MIBOR                                 | 26                                                       | 0,03   | 551.601,45       | 0,06   | 4                                               | 0,04   | 1.696,72         | 0,00   | 26                                                       | 0,03   | 549.904,73       | 0,06   | 5,777%                 | 4,491                             | 3,500 | 6,000 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 40                                                       | 0,04   | 993.028,42       | 0,11   | 3                                               | 0,03   | 3.386,11         | 0,01   | 40                                                       | 0,04   | 989.642,31       | 0,11   | 5,100%                 | 3,982                             | 3,500 | 5,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 154                                                      | 0,16   | 2.715.893,86     | 0,30   | 11                                              | 0,11   | 41.369,01        | 0,09   | 151                                                      | 0,16   | 2.674.524,85     | 0,31   | 5,314%                 | 4,432                             | 4,000 | 7,000 |
| Interés Fijo<br>Fixed Interest                                                   | 93.605                                                   | 99,77  | 903.786.448,32   | 99,53  | 9.972                                           | 99,82  | 46.968.987,05    | 99,90  | 91.668                                                   | 99,76  | 856.817.461,27   | 99,51  | 6,919%                 |                                   |       |       |
| Total :                                                                          | 93.825                                                   | 100,00 | 908.046.972,05   | 100,00 | 9.990                                           | 100,00 | 47.015.438,89    | 100,00 | 91.885                                                   | 100,00 | 861.031.533,16   | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 6,912%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 9.678,09         |        |                                                 |        | 4.706,25         |        |                                                          |        | 9.370,75         |        | 7,137%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 0,01             |        |                                                 |        | 0,01             |        |                                                          |        | 7,14             |        | 2,500%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 79.625,64        |        |                                                 |        | 63.963,84        |        |                                                          |        | 79.625,64        |        | 14,450%                |                                   |       |       |

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.