

## BBVA RMBS 10 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2021

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals |        | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|--------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|--------------------------------------------------|----------|
|                                        |        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00   | 16                                                       | 0,21  | 1.048.743,89     | 0,11  | 8                                               | 4,82  | 1.013.354,49     | 73,79 | 8                                                        | 0,11  | 35.389,40        | 0,00  | 99,475                                           | 3,941    |
| 5,01                                   | 10,00  | 12                                                       | 0,16  | 214.688,86       | 0,02  | 0                                               | 0,00  | 0,00             | 0,00  | 12                                                       | 0,16  | 214.688,86       | 0,02  | 8,115                                            | 8,115    |
| 10,01                                  | 15,00  | 29                                                       | 0,39  | 582.988,29       | 0,06  | 0                                               | 0,00  | 0,00             | 0,00  | 29                                                       | 0,39  | 582.988,29       | 0,06  | 12,736                                           | 12,736   |
| 15,01                                  | 20,00  | 30                                                       | 0,40  | 1.111.839,42     | 0,12  | 0                                               | 0,00  | 0,00             | 0,00  | 30                                                       | 0,40  | 1.111.839,42     | 0,12  | 18,156                                           | 18,156   |
| 20,01                                  | 25,00  | 32                                                       | 0,43  | 1.487.898,82     | 0,16  | 0                                               | 0,00  | 0,00             | 0,00  | 32                                                       | 0,43  | 1.487.898,82     | 0,16  | 22,905                                           | 22,905   |
| 25,01                                  | 30,00  | 48                                                       | 0,64  | 2.559.019,58     | 0,28  | 1                                               | 0,60  | 456,85           | 0,03  | 48                                                       | 0,64  | 2.558.562,73     | 0,28  | 27,988                                           | 27,983   |
| 30,01                                  | 35,00  | 64                                                       | 0,86  | 4.177.131,31     | 0,46  | 0                                               | 0,00  | 0,00             | 0,00  | 64                                                       | 0,86  | 4.177.131,31     | 0,46  | 33,046                                           | 33,046   |
| 35,01                                  | 40,00  | 98                                                       | 1,31  | 7.195.698,05     | 0,79  | 0                                               | 0,00  | 0,00             | 0,00  | 98                                                       | 1,31  | 7.195.698,05     | 0,79  | 37,776                                           | 37,776   |
| 40,01                                  | 45,00  | 138                                                      | 1,84  | 11.496.552,11    | 1,26  | 1                                               | 0,60  | 1.298,73         | 0,09  | 138                                                      | 1,85  | 11.495.253,38    | 1,26  | 42,809                                           | 42,805   |
| 45,01                                  | 50,00  | 219                                                      | 2,93  | 20.671.802,89    | 2,27  | 4                                               | 2,41  | 26.568,69        | 1,93  | 219                                                      | 2,93  | 20.645.234,20    | 2,27  | 47,752                                           | 47,681   |
| 50,01                                  | 55,00  | 390                                                      | 5,21  | 41.900.125,52    | 4,59  | 6                                               | 3,61  | 37.145,25        | 2,70  | 390                                                      | 5,22  | 41.862.980,27    | 4,60  | 53,189                                           | 53,126   |
| 55,01                                  | 60,00  | 532                                                      | 7,11  | 62.101.708,32    | 6,81  | 8                                               | 4,82  | 64.483,29        | 4,70  | 532                                                      | 7,12  | 62.037.225,03    | 6,81  | 57,736                                           | 57,662   |
| 60,01                                  | 65,00  | 897                                                      | 11,99 | 110.386.203,74   | 12,10 | 14                                              | 8,43  | 7.297,54         | 0,53  | 897                                                      | 12,00 | 110.378.906,20   | 12,12 | 62,546                                           | 62,542   |
| 65,01                                  | 70,00  | 819                                                      | 10,95 | 106.745.806,55   | 11,70 | 19                                              | 11,45 | 56.119,65        | 4,09  | 819                                                      | 10,96 | 106.689.686,90   | 11,71 | 67,640                                           | 67,600   |
| 70,01                                  | 75,00  | 840                                                      | 11,23 | 113.182.737,64   | 12,41 | 14                                              | 8,43  | 6.760,77         | 0,49  | 840                                                      | 11,24 | 113.175.976,87   | 12,43 | 72,439                                           | 72,434   |
| 75,01                                  | 80,00  | 664                                                      | 8,87  | 84.200.712,31    | 9,23  | 14                                              | 8,43  | 32.593,73        | 2,37  | 664                                                      | 8,88  | 84.168.118,58    | 9,24  | 77,324                                           | 77,289   |
| 80,01                                  | 85,00  | 591                                                      | 7,90  | 72.445.524,23    | 7,94  | 20                                              | 12,05 | 44.751,71        | 3,26  | 591                                                      | 7,91  | 72.400.772,52    | 7,95  | 82,572                                           | 82,517   |
| 85,01                                  | 90,00  | 462                                                      | 6,17  | 56.570.379,92    | 6,20  | 10                                              | 6,02  | 12.228,84        | 0,89  | 462                                                      | 6,18  | 56.558.151,08    | 6,21  | 87,450                                           | 87,429   |
| 90,01                                  | 95,00  | 462                                                      | 6,17  | 57.862.644,51    | 6,34  | 14                                              | 8,43  | 36.431,34        | 2,65  | 462                                                      | 6,18  | 57.826.213,17    | 6,35  | 92,425                                           | 92,356   |
| 95,01                                  | 100,00 | 333                                                      | 4,45  | 45.268.723,82    | 4,96  | 6                                               | 3,61  | 2.206,17         | 0,16  | 333                                                      | 4,46  | 45.266.517,65    | 4,97  | 97,436                                           | 97,432   |
| 100,01                                 | 105,00 | 243                                                      | 3,25  | 31.982.312,55    | 3,51  | 6                                               | 3,61  | 2.442,75         | 0,18  | 243                                                      | 3,25  | 31.979.869,80    | 3,51  | 102,328                                          | 102,320  |
| 105,01                                 | 110,00 | 177                                                      | 2,37  | 24.040.782,97    | 2,64  | 1                                               | 0,60  | 327,52           | 0,02  | 177                                                      | 2,37  | 24.040.455,45    | 2,64  | 107,675                                          | 107,674  |
| 110,01                                 | 115,00 | 131                                                      | 1,75  | 18.762.382,61    | 2,06  | 5                                               | 3,01  | 2.883,07         | 0,21  | 131                                                      | 1,75  | 18.759.499,54    | 2,06  | 112,556                                          | 112,539  |
| 115,01                                 | 120,00 | 93                                                       | 1,24  | 13.246.402,59    | 1,45  | 3                                               | 1,81  | 1.435,74         | 0,10  | 93                                                       | 1,24  | 13.244.966,85    | 1,45  | 117,809                                          | 117,796  |
| 120,01                                 | 125,00 | 71                                                       | 0,95  | 10.314.981,11    | 1,13  | 5                                               | 3,01  | 2.254,23         | 0,16  | 71                                                       | 0,95  | 10.312.726,88    | 1,13  | 122,144                                          | 122,117  |
| 125,01                                 | 130,00 | 49                                                       | 0,65  | 6.625.855,94     | 0,73  | 3                                               | 1,81  | 827,20           | 0,06  | 49                                                       | 0,66  | 6.625.028,74     | 0,73  | 127,213                                          | 127,197  |
| 130,01                                 | 135,00 | 16                                                       | 0,21  | 2.271.556,64     | 0,25  | 2                                               | 1,20  | 19.990,79        | 1,46  | 16                                                       | 0,21  | 2.251.565,85     | 0,25  | 133,418                                          | 132,072  |
| 135,01                                 | 140,00 | 10                                                       | 0,13  | 1.303.945,09     | 0,14  | 1                                               | 0,60  | 513,47           | 0,04  | 10                                                       | 0,13  | 1.303.431,62     | 0,14  | 137,680                                          | 137,624  |
| 140,01                                 | 145,00 | 12                                                       | 0,16  | 1.842.295,20     | 0,20  | 0                                               | 0,00  | 0,00             | 0,00  | 12                                                       | 0,16  | 1.842.295,20     | 0,20  | 142,323                                          | 142,323  |
| 145,01                                 | 150,00 | 3                                                        | 0,04  | 341.243,80       | 0,04  | 0                                               | 0,00  | 0,00             | 0,00  | 3                                                        | 0,04  | 341.243,80       | 0,04  | 147,410                                          | 147,410  |

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|----------------------------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 155,01                                 | 160,00 | 1                                                        | 0,01   | 192.106,61       | 0,02   | 1                                               | 0,60   | 1.002,11         | 0,07   | 1                                                        | 0,01   | 191.104,50       | 0,02   | 157,452                                          | 156,630  |
| Total :                                |        | 7.482                                                    | 100,00 | 912.134.794,89   | 100,00 | 166                                             | 100,00 | 1.373.373,93     | 100,00 | 7.474                                                    | 100,00 | 910.761.420,96   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 76,662                                           | 76,600   |
| Media Simple / Average :               |        |                                                          |        | 121.910,56       |        |                                                 |        | 8.273,34         |        |                                                          |        | 121.857,29       |        | 74,299                                           | 74,159   |
| Mínimo / Minimum :                     |        |                                                          |        | 59,65            |        |                                                 |        | 123,91           |        |                                                          |        | 59,65            |        | 0,021                                            | 0,021    |
| Máximo / Maximum :                     |        |                                                          |        | 520.174,55       |        |                                                 |        | 253.270,04       |        |                                                          |        | 520.174,55       |        | 157,452                                          | 156,630  |