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Exhibits SASB Index

Learn about **BBVA México's 2023 dual materiality determination process, its contribution to the United Nations' Agenda 2030 and the progress made in implementing the Principles for Responsible Banking.** Also, consult the GRI Content Index and the SASB Index.

SASB Index

Commercial banks

SASB Code	Content	Section, response or reason for omission
Data security	FN-CB-230a.1 (1) Number of data breaches, (2) percentage involving personally identifiable information (PII), (3) number of account holders affected	0 (0%)
	FN-CB-230a.2 Description of approach to identifying and addressing data security risks	BBVA México has an information security strategy and program, which is managed by an organizational structure made up of different directorates (areas) that holistically cover the different information security and cybersecurity domains. Your sentence is mostly clear, but it can be revised slightly for better clarity and flow. Additionally, there is a three-lines-of-defense model that enables standardized supervision of the program and risk management. This framework is supported by a set of security standards, processes, and procedures, governed by Grupo BBVA's general information security policy.
Financial inclusion & capacity building	FN-CB-240a.1 (1) Number and (2) amount of loans outstanding qualified to programs designed to promote small business and community development	In relation to loans to vulnerable individuals and entrepreneurs, in 2023, almost 400,000 loans were granted in Spain, Mexico, Peru and Turkey. In relation to the amount, globally, loans granted to vulnerable clients and small businesses, EUR 274.6 million correspond to Mexico. See the Group's 2023 Annual Report .
	FN-CB-240a.2 (1) Number and (2) amount of past due and nonaccrual loans qualified to programs designed to promote small business and community development	Grupo BBVA is working to develop a data identification and quantification system aligned with its social standard in order to be able to report this metric in future years.
	FN-CB-240a.3 Number of no-cost retail checking accounts provided to previously unbanked or underbanked customers	1.5 million in Mexico
	FN-CB-240a.4 Number of participants in financial literacy initiatives for unbanked, underbanked or underserved customers	BBVA México's workshops have benefited more than 40,464 clients. The workshops are developed in collaboration with client companies, public administrations and third sector organizations.

SASB Code		Content	Section, response or reason for omission
Incorporation of environmental, social, and governance factors in credit analysis	FN-CB-410a.1	Commercial and industrial credit exposure, by industry	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-CB-410a.2	Description of approach to incorporation of environmental, social, and governance (ESG) factors in credit analysis	Sustainable finance.
Financed emissions	FN-CB-410b.1	Absolute gross financed emissions, disaggregated by (1) Scope 1, (2) Scope 2 and (3) Scope 3	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-CB-410b.2	Gross exposure for each industry by asset class	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-CB-410b.3	Percentage of gross exposure included in the financed emissions calculation	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-CB-410b.4	Description of methodology used to calculate financed emissions	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
Business ethics	FN-CB-510a.1	Total amount of monetary losses as a result of legal proceedings associated with fraud, insider trading, anti-trust, anti-competitive behavior, market manipulation, malpractice, or other related financial industry laws or regulations	There are no monetary losses incurred in fiscal year 2023. For issues related to acts of corruption, fraud and money laundering attributable to the entity, please refer to the information included in metric GRI 205-3.
	FN-CB-510a.2	Description of whistleblower policies and procedures	Governance.
Systemic risk management	FN-CB-550a.1	Global Systemically Important Bank (G-SIB) score, by category	Information not available. BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-CB-550a.2	Description of approach to incorporation of results of mandatory and voluntary stress tests into capital adequacy planning, long-term corporate strategy, and other business activities	Group's Profile

SASB Code	Content	Section, response or reason for omission
Activity metrics	FN-CB-000.A 1) Number and (2) value of checking and savings accounts by segment: (a) personal and (b) small business	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .
	FN-CB-000.B (1) Number and (2) value of loans by segment: (a) personal, (b) small business, and (c) corporate	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .

Consumer Finance

SASB Code	Content	Section, response or reason for omission
Customer privacy	FN-CF-220a.1 Number of account holders whose information is used for secondary purposes	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .
	FN-CF-220a.2 Total amount of monetary losses as a result of legal proceedings associated with customer privacy	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .
Data security	FN-CF-230a.1 (1) Number of data breaches, (2) percentage involving personally identifiable information (PII), (3) number of account holders affected	0 (0%)
	FN-CF-230a.2 Card-related fraud losses from (1) card-not present fraud and (2) card-present and other fraud	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .
	FN-CF-230a.3 Description of approach to identifying and addressing data security risks	BBVA México has an information security strategy and program, which is managed by an organizational structure made up of different directorates (areas) that holistically cover the different information security and cybersecurity domains. Your sentence is mostly clear, but it can be revised slightly for better clarity and flow. Additionally, there is a three-lines-of-defense model that enables standardized supervision of the program and risk management. This framework is supported by a set of security standards, processes, and procedures, governed by Grupo BBVA's general information security policy.

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Selling practices	FN-CF-270a.1	Percentage of total remuneration for covered employees that is variable and linked to the amount of products and services sold	Grupo BBVA's General Remuneration Policy, in compliance with applicable regulations on client protection, sets out the requirements and principles applicable to personnel performing functions related to the sale of products and the provision of services to clients. In this regard, the design and establishment of personnel remuneration in Grupo BBVA ensure the protection of client interests and the quality of services provided.
	FN-CF-270a.2	2 Approval rate for (1) credit and (2) pre-paid products for applicants with FICO scores above and below 660	It is not applicable to Grupo BBVA's current business model because the Group does not have a presence in the United States.
	FN-CF-270a.3	(1) Average fees from add-on products, (2) average APR, (3) average age of accounts, (4) average number of trade lines, and (5) average annual fees for pre-paid products, for customers with FICO scores above and below 660	It is not applicable to BBVA's current business model because the Group does not have a presence in the United States.
	FN-CF-270a.4	(1) Number of complaints filed with the Consumer Financial Protection Bureau (CFPB), (2) percentage with monetary or nonmonetary relief, (3) percentage disputed by consumer, (4) percentage that resulted in investigation by the CFPB	The Houston Agency (BBVA México representative office) does not offer consumer products.
	FN-CF-270a.5	Total amount of monetary losses as a result of legal proceedings associated with selling and servicing of products	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .
Activity metric	FN-CF-000.A	Number of unique consumers with an active (1) credit card account and (2) pre-paid debit card account	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-CF-000.B	Number of (1) credit card accounts and (2) pre-paid debit card accounts	Partial information: In 2023 BBVA México issued more than 2.3 million new credit cards, which is 16.4% more new credit cards than last year. BBVA México will continue to work in the coming years to advance in the disclosure of this metric.

Mortgages

SASB Code	Content	Section, response or reason for omission	
Lending practices	FN-MF-270a.1	(1) Number and (2) value of residential mortgages of the following types: (a) Hybrid or Option Adjustable-rate Mortgages (ARM), (b) Prepayment Penalty, (c) Higher Rate, (d) Total, by FICO scores above or below 660	It is not applicable to BBVA's current business model because the Group does not have a presence in the United States.
	FN-MF-270a.2	(1) Number and (2) value of (a) residential mortgage modifications, (b) foreclosures, and (c) short sales or deeds in lieu of foreclosure, by FICO scores above and below 660	It is not applicable to BBVA's current business model because the Group does not have a presence in the United States.
	FN-MF-270a.3	Total amount of monetary losses as a result of legal proceedings associated with communications to customers or remuneration of loan originators	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-MF-270a.4	Description of remuneration structure of loan originators	The corresponding remuneration structure is defined in Grupo BBVA's General Remuneration Policy for other employees. The Policy has been approved and designed in compliance with the applicable regulations on client protection, taking into consideration the alignment with the best market practices and having included in it elements aimed at reducing exposure to excessive risks, aligning remuneration to the business strategy, objectives, values and long-term interests of the Group.
Discriminatory lending	FN-MF-270b.1	(1) Number, (2) value, and (3) weighted average Loan-to-Value (LTV) ratio of mortgages issued to (a) minority and (b) all other borrowers, by FICO scores above and below 660.	It is not applicable to BBVA's current business model because the Group does not have a presence in the United States.
	FN-MF-270b.2	Total amount of monetary losses as a result of legal proceedings associated with discriminatory mortgage lending	There are no monetary losses in 2023 incurred by the banking entities comprising Grupo BBVA as of December 31, 2023.
	FN-MF-270b.3	Description of policies and procedures for ensuring nondiscriminatory mortgage origination	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.

SASB Code	Content	Section, response or reason for omission	
Environmental risk to mortgaged properties	FN-MF-450a.1	(1) Number and (2) value of mortgage loans in 100-year flood zones	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-MF-450a.2	(1) Total expected loss and (2) Loss Given Default (LGD) attributable to mortgage loan default and delinquency due to weather-related natural catastrophes, by geographic region	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
	FN-MF-450a.3	Description of how climate change and other environmental risks are incorporated into mortgage origination and underwriting	BBVA México will continue to work in the coming years to advance in the disclosure of this metric.
Activity metric	FN-MF-000.A	(1) Number and (2) value of mortgages originated by category: (a) residential and (b) commercial	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .
	FN-MF-000.B	(1) Number and (2) value of mortgages purchased by category: (a) residential and (b) commercial	The specific data for BBVA México is not currently reported. BBVA México will continue to work in the coming years to advance in the disclosure of this metric. Consolidated information for Grupo BBVA is available in the Group's 2023 Annual Report .