

Fecha de Pago / Payment Date
Fecha de Determinación / Determination Date
Fecha de Pago / Payment Date
Fecha constitución Fondo / Fund establishment date

Actual / Current **17.05.2024**
 Actual / Current **30.04.2024**
 Precedente / Preceding **19.02.2024**
 Precedente / Preceding **13.06.2022**

1 Datos para cálculo de Triggers / Data for Triggers calculation

| | | Fecha datos Data date | Valor / Importe Value / Amount | Cálculo Ratio Ratio calculation | Ratio (valor) Ratio (value) |
|--|---|---|-----------------------------------|------------------------------------|--------------------------------|
| 1.1 Datos: Derechos Credito / Data: Receivables | | | | | |
| a | Saldo Vivo Derechos de Credito <i>Outstanding Balance of the Receivables</i> | (b + c + d) Actual 30.04.2024 | 681.779.163,11 | | |
| b | Saldo Vivo Dichos Credito Morosos (y no Dudosos) <i>Outstanding Balance Delinquent Receivables (Non-Doubtful)</i> | (>3 y <6 meses) Actual 30.04.2024 | 2.312.429,13 | % (b / e) | 0,344% |
| c | Saldo Vivo Derechos Credito no Morosos (y no Dudosos) <i>Outstanding Balance Non-Delinquent Receivables (Non-Doubtful)</i> | (≤ 3 meses) Actual 30.04.2024 | 669.337.670,23 | | |
| d | Saldo Vivo Derechos Credito Dudosos <i>Outstanding Balance Doubtful Receivables</i> | (≥ 6 meses) Actual 30.04.2024 | 10.129.063,75 | | |
| e | Saldo Vivo Derechos Credito no Dudosos <i>Outstanding Balance Non-Doubtful Receivables</i> | (<6 meses) Actual 30.04.2024 | 671.650.099,36 | | |
| f | Saldo Vivo Derechos Credito <i>Outstanding Balance Receivables</i> | Inicial 13.06.2022 | 1.199.988.694,09 | % (a / f) | 56,82% |
| g | Saldo Vivo acumulado Derechos Credito Dudosos <i>Cumulative Outstanding Balance of Doubtful Receivable</i> | (>6 meses) Actual 30.04.2024 | 12.030.247,01 | | |
| h | Fechas de determinación ocurridas desde Constitución <i>Determination Dates elapsed since Incorporation</i> | Actual 30.04.2024 | 8 | | |
| i | Saldo Vivo Derechos Credito no Dudosos <i>Outstanding Balance Non-Doubtful Receivables</i> | (<6 meses) Precedente 19.02.2024 | 735.486.373,73 | | |
| j | Saldo Vivo de Derechos de Crédito Iniciales <i>Outstanding Balance of the Initial Receivables</i> | Inicial 13.06.2022 | 1.199.988.694,09 | | |
| k | Ratio Bruto de Dudosos <i>Gross Default Ratio</i> | Actual 30.04.2024 | 1,00% | | |
| l | Valor de referencia: 0.3% + (0.5% x N° Fechas Determinación desde constitución) <i>Reference Value: 0.3% + (0.5% x N° Determination Dates elapsed since Inception)</i> | Actual 13.06.2022 | 4,300% | | |
| m | Importe Principales recibidos de los Derechos de Crédito <i>Receivables' principal repayments received</i> | Actual 30.04.2024 | 61.987.255,02 | | |

1.2 Datos: Emisión Bonos / Data: Bond Issue

| | | | | | |
|---|--|--------------------------------------|----------------|-----------|---------|
| A | Saldo Principal Pendiente Clase A <i>Outstanding Principal Balance Class A</i> | Precedente 19.02.2024 | 636.195.805,20 | % (A / H) | 86,500% |
| B | Saldo Principal Pendiente Serie B <i>Outstanding Principal Balance Series B</i> | Precedente 19.02.2024 | 18.387.162,00 | % (B / H) | 2,500% |
| C | Saldo Principal Pendiente Serie C <i>Outstanding Principal Balance Series C</i> | Precedente 19.02.2024 | 14.709.729,60 | % (C / H) | 2,000% |
| D | Saldo Principal Pendiente Serie D <i>Outstanding Principal Balance Series D</i> | Precedente 19.02.2024 | 29.419.459,20 | % (D / H) | 4,000% |
| E | Saldo Principal Pendiente Serie E <i>Outstanding Principal Balance Series E</i> | Precedente 19.02.2024 | 18.387.162,00 | % (E / H) | 2,500% |
| F | Saldo Principal Pendiente Serie F <i>Outstanding Principal Balance Series F</i> | Precedente 19.02.2024 | 18.387.162,00 | % (F / H) | 2,500% |
| G | Saldo Principal Pendiente Serie Z <i>Outstanding Principal Balance Series Z</i> | Precedente 19.02.2024 | 3.346.464,00 | | |
| H | Saldo Principal Pendiente Colateralizados <i>Outstanding Principal Balance Collateralized</i> | Precedente 19.02.2024 | 735.486.480,00 | | |
| 1.3 Datos: Fondo de Reserva / Data: Cash Reserve | | | | | |
| o | Fondo de Reserva Requerido / <i>Required Cash Reserve</i> | Precedente / Preceding 19.02.2024 | 3.346.464,00 | | |
| p | Fondo de Reserva dotado / <i>Provisioned Cash Reserve</i> | Precedente / Preceding 19.02.2024 | 3.346.464,00 | (p-o) | 0,00 |
| q | Fondo de Reserva Requerido / <i>Required Cash Reserve</i> | Actual / Currently 17.05.2024 | 3.056.008,45 | | |
| r | Fondo de Reserva dotado / <i>Provisioned Cash Reserve</i> | Actual / Currently 17.05.2024 | 3.056.008,45 | (r-q) | 0,00 |

2 Situación Triggers / Triggers status

| | | Fecha datos Data date | Trigger Trigger | Condición Condition | Valor Disparador Trigger value | Actúa S/N Breach Y/N |
|--|------------------------------|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
| 2.1 Pago intereses Series B, C, D, E y F: postergación lugar orden de prelación <i>Interest payment of Series B, C, D, E & F: place deferred in priority of payments</i> | | | | | | |
| 2.1.1 | Serie B / <i>Serie B (*)</i> | 30.04.2024 | (H-(e+m)) > (C+D+E+F) | > 80.903.512,80 | 1.849.125,62 | N |
| 2.1.2 | Serie C / <i>Serie C (*)</i> | 30.04.2024 | (H-(e+m)) > (D+E+F) | > 66.193.783,20 | 1.849.125,62 | N |
| 2.1.3 | Serie D / <i>Serie D (*)</i> | 30.04.2024 | (H-(e+m)) > (E+F) | > 36.774.324,00 | 1.849.125,62 | N |
| 2.1.4 | Serie E / <i>Serie E (*)</i> | 30.04.2024 | (H-(e+m)) > F | > 18.387.162,00 | 1.849.125,62 | N |
| 2.1.5 | Serie F / <i>Serie F (*)</i> | 30.04.2024 | (H-(e+m)) > 0 | > 0,00 | 1.849.125,62 | SY |

2.2 Trigger de Amortización secuencial Series A, B, C, D, E y F

| | | | | | | |
|--|---|------------|---------------------|----------|----------------|---|
| <i>Trigger Sequential Amortisation of Series A, B, C, D, E & F</i> | | | | | | |
| a. | Ratio Bruto Dudosos > Valor de Referencia(Folleto 4.9.3.1.5 2a) <i>Gross Default Ratio > 0.3%+ (0.5% x number Determination Dates elapsed)</i> | 30.04.2024 | k > Min (l ; 7,3%) | 4,30% | 1,00% | N |
| b. | Déficit de amortización durante dos Fechas de Pago consecutivas <i>Principal Deficiency occurs on 2 consecutive Determination Dates</i> | 17.05.2024 | | = S/Y | N | N |
| c. | Saldo Vivo de Derechos de Crédito < 10% Saldo Vivo de Derechos de Crédito Iniciales <i>Outstanding Balance Receivables < 10% Initial Outstanding Balance of Receivables</i> | 17.05.2024 | % (a / f) | < 10,00% | 56,82% | N |
| d. | Fondo de Reserva totalmente NO dotado hasta Fondo Reserva Requerido <i>Cash Reserve NOT replenished up to Required Cash Reserve</i> | 17.05.2024 | q=r | = S/Y | N | N |
| e. | BBVA es declarado insolvente, en concurso, liquidación, <i>BBVA declared insolvent, bankruptcy, liquidation,</i> | 17.05.2024 | | = S/Y | N | N |
| f. | ¿Se ha producido un Evento de Terminación del Administrador? <i>Has occurred a Servicer Termination Event?</i> | 17.05.2024 | | = S/Y | N | N |
| 2.3 Fondo de Reserva / Cash Reserve; | | | | | | |
| (i) | Saldo Serie A, B y C = 0 | 17.05.2024 | (A+B+C) = 0 | = 0,00 | 669.292.696,80 | N |

3 Amortización Anticipada opcional / Optional Early Amortization

| Fecha datos Data date | Disparador Trigger | Condición Condition | Valor Disparador Trigger value | Opción ejercitable S/N Exercitable Option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|---|
| 30.04.2024 | % (a / f) | < 10,00% | 56,82% | N |