

Cash Settlement Date March 28, 2023

Payment data	
Cash Settlement Date	March 28, 2023
Last Settlement Date	December 28, 2022
3 Months Euribor (%)	3,025%
Next Settlement Date	June 28, 2023

Portfolio amortization	
PRONA	895.991.563,31
Portfolio Amortization	117.276.831,53
C.P.R. (annual) <sup>(1)</sup>	1,93%

CPR (1) Annualised Constant Prepayment Rate

Losses information	
(i) Cumulative Losses previous (Dec-22)	12.985.582,98

Initial Credit Protection Amount	15.137.328,86
Credit Protection Adjustment Amount (Workout)	273.771,94
Other Adjustment	(139.888,29)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Mar-22)	15.271.212,51

(ii)-(i) Period Losses	2.285.629,53
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Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	0,00

Aggregate seller payment	0,00
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Tranches							
	Initial Balance		Previous Balance	Loss Allocation as of March, 2023	Amortisation	Final Balance	Cummulative Losses
Senior tranche	1.969.000.022	89,5%	892.323.612,60	0,00	106.561.170,53	785.762.442,07	0,00
Protected tranche A	55.000.000	2,5%	24.925.246,50	0,00	2.976.572,50	21.948.674,00	0,00
Protected tranche B	143.000.000	6,5%	64.805.640,90	0,00	7.739.088,50	57.066.552,40	0,00
Threshold	33.000.000	1,5%	20.014.417,03	2.285.629,53	0,00	17.728.787,50	15.271.212,51
<b>Total</b>	<b>2.200.000.022</b>	<b>100,0%</b>	<b>1.002.068.917,03</b>	<b>2.285.629,53</b>	<b>117.276.831,53</b>	<b>882.506.455,97</b>	<b>15.271.212,51</b>

CLN information										
	ISIN Code	Number of Bonds	Current Interest per Note	Current Interest per Tranche	Amortisation Amount per Note	Amortisation Amount per Tranche	WAL <sup>(1)</sup>	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
Protected tranche A	ES0305510002	550	423,84	233.112,00	5.411,95	2.976.572,50	1,35	4,63%	471,67	259.418,50
Protected tranche B	ES0305510010	1.430	922,35	1.318.960,50	5.411,95	7.739.088,50	1,35	9,03%	920,40	1.316.172,00

WAL<sup>(1)</sup> Weighted average life

Triggers: Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	33.000.000,34	15.766.341,98
Cumulative Unmatured Losses	109.745.304,43	10.896.883,28
Weighted average PD Non Defaulted PRONA vs Initial PRONA	2,50%	1,88%
	10,00%	40,80%

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QUARTERLY INVESTOR REPORT

QUARTER CREDIT EVENT NOTICE INFORMATION					
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount		Auditor Verification
90630001-55X000BT3L	Failure to pay	December 3, 2022	638.23		n/a
90630001-55X0009B0	Bankruptcy	October 21, 2022	2,542.12		n/a
90630001-55X0007NOR	Bankruptcy	October 21, 2022	50,446.00		n/a
90630001-55X000BSER	Failure to pay	August 16, 2022	1,976.44		n/a
90630001-55X0009YTP	Restructuring	December 2, 2022	46,182.20		n/a
90630001-55X0007OIL	Restructuring	December 2, 2022	84,089.39		n/a
90630001-55X0009YTT	Restructuring	December 2, 2022	15,138.71		n/a
90630001-55X0000TOS	Restructuring	December 1, 2022	9,003.71		n/a
90630001-55X000BSSE	Failure to pay	December 12, 2022	1,003.79		n/a
90630001-55X0009TIZ	Failure to pay	December 14, 2022	4,319.67		n/a
90630001-55X000BXHM	Failure to pay	December 14, 2022	1,623.34		n/a
90630001-55X000BVL	Restructuring	December 16, 2022	1,924.14		n/a
90630001-55X000BUP	Failure to pay	December 20, 2022	660.47		n/a
90630001-55X000BWX	Failure to pay	December 21, 2022	350.03		n/a
90630001-55X000BVF8	Restructuring	December 20, 2022	2,156.14		n/a
90630001-55X000LUMU	Restructuring	October 17, 2022	282,395.35		n/a
90630001-55X000BWLQ	Restructuring	December 20, 2021	3,040.60		n/a
90630001-55X0009KXQ	Failure to pay	December 25, 2022	2,506.60		n/a
90630001-55X0009R8I	Failure to pay	December 28, 2022	6,917.63		n/a
90630001-55X0009SDG	Failure to pay	December 25, 2022	8,917.10		n/a
90630001-55X000BLVN	Failure to pay	December 23, 2022	367.34		n/a
90630001-55X000BVCX	Restructuring	December 27, 2022	2,366.40		n/a
90630001-55X0009K5X	Bankruptcy	December 5, 2022	117,610.88		n/a
90630001-55X0009LVB	Failure to pay	December 28, 2022	4,210.00		n/a
90630001-55X000BLZW	Failure to pay	December 28, 2022	1,806.19		n/a
90630001-55X0009L8K	Restructuring	December 28, 2022	166,358.64		n/a
90630001-55X000BTAE	Failure to pay	December 29, 2022	2,164.63		n/a
90630001-55X000BTKG	Failure to pay	December 29, 2022	1,006.11		n/a
90630001-55X000BLJZ	Restructuring	December 29, 2022	2,506.80		n/a
90630001-55X000BWR4	Failure to pay	December 29, 2022	2,492.41		n/a
90630001-55X000BVLN	Failure to pay	December 29, 2022	2,956.48		n/a
90630001-55X000BVKX	Failure to pay	December 29, 2022	1,896.53		n/a
90630001-55X000BYSV	Failure to pay	December 29, 2022	2,412.88		n/a
90630001-55X000BT06	Restructuring	December 30, 2022	251.68		n/a
90630001-55X0009LZC	Failure to pay	January 1, 2023	365,863.83		n/a
90630001-55X0009L7G	Failure to pay	January 3, 2023	36,607.82		n/a
90630001-55X0009N4I	Failure to pay	January 3, 2023	131,617.79		n/a
90630001-55X0009JXS	Failure to pay	January 4, 2023	73,684.62		n/a
90630001-55X0009JFT	Failure to pay	January 4, 2023	94,013.19		n/a
90630001-55X0009SRE	Failure to pay	January 2, 2023	8,877.39		n/a
90630001-55X0009RWN	Failure to pay	January 13, 2023	2,200.49		n/a
90630001-55X0009SC1	Restructuring	January 13, 2023	6,100.54		n/a
90630001-55X000BVCW	Restructuring	January 13, 2023	2,167.28		n/a
90630001-55X0009L2E	Failure to pay	January 17, 2023	5,307.64		n/a
90630001-55X0009RVT	Failure to pay	January 16, 2023	4,600.61		n/a
90630001-55X0009RNP	Restructuring	January 20, 2023	5,073.83		n/a
90630001-55X0009RNR	Restructuring	January 20, 2023	3,789.43		n/a
90630001-55X0009TCE	Failure to pay	January 23, 2023	1,356.68		n/a
90630001-55X0009TTP	Restructuring	January 23, 2023	2,786.56		n/a
90630001-55X0009K5E	Bankruptcy	January 16, 2023	24,873.49		n/a
90630001-55X0009TCH	Failure to pay	January 25, 2023	8,761.56		n/a
90630001-55X000BVLW	Restructuring	January 25, 2023	3,021.19		n/a
90630001-55X0009R8H	Failure to pay	January 26, 2023	2,843.83		n/a
90630001-55X000BYS4	Restructuring	January 27, 2023	1,738.53		n/a
90630001-55X0009RKS	Failure to pay	January 28, 2023	10,392.03		n/a
90630001-55X0009RNV	Failure to pay	January 29, 2023	3,064.40		n/a
90630001-55X000BTAS	Failure to pay	January 29, 2023	2,057.60		n/a
90630001-55X000BWSG	Failure to pay	January 29, 2023	229.31		n/a
90630001-55X000BWSH	Failure to pay	January 29, 2023	793.67		n/a
90630001-55X000BVS0	Failure to pay	January 29, 2023	3,533.40		n/a
90630001-55X000BVAO	Failure to pay	January 28, 2023	3,416.60		n/a
90630001-55X0009T7I	Restructuring	January 30, 2023	7,161.49		n/a
90630001-55X0009T8P	Restructuring	January 30, 2023	6,628.86		n/a
90630001-55X000BSNE	Restructuring	January 30, 2023	2,027.83		n/a
90630001-55X0009M4D	Failure to pay	January 7, 2023	44,568.66		n/a
90630001-55X0009L8X	Restructuring	February 6, 2023	93,668.72		n/a
90630001-55X0009SJO	Failure to pay	February 8, 2023	20,556.23		n/a
90630001-55X000BZ6J	Failure to pay	February 9, 2023	1,438.86		n/a
90630001-55X0009R1Y	Failure to pay	February 12, 2023	13,210.46		n/a
90630001-55X000BY86	Restructuring	February 13, 2023	1,714.98		n/a
90630001-55X000BVEA	Restructuring	February 15, 2023	1,227.84		n/a
90630001-55X000BRLQ	Restructuring	February 16, 2023	6,707.53		n/a
90630001-55X000BVSJ	Restructuring	February 17, 2023	634.41		n/a
90630001-55X000BSVK	Restructuring	February 17, 2023	2,555.59		n/a
90630001-55X000BVP	Restructuring	February 17, 2023	605.15		n/a
90630001-55X0009S1Q	Failure to pay	February 16, 2023	11,523.40		n/a
90630001-55X0009L0S	Failure to pay	February 25, 2023	6,757.99		n/a
90630001-55X0009L9Y	Failure to pay	February 26, 2023	8,583.25		n/a
90630001-55X0009S2K	Failure to pay	February 25, 2023	4,200.80		n/a
90630001-55X000BRLN	Failure to pay	February 25, 2023	1,107.56		n/a
90630001-55X0009T1P	Restructuring	February 27, 2023	10,036.42		n/a
90630001-55X0009S1Y	Failure to pay	February 28, 2023	8,898.64		n/a
90630001-55X000BVS4	Failure to pay	February 28, 2023	1,725.41		n/a
90630001-55X000BULD	Failure to pay	February 28, 2023	2,932.55		n/a
90630001-55X000BWSB	Failure to pay	February 28, 2023	3,058.13		n/a
90630001-55X000BCKK	Failure to pay	February 28, 2023	2,372.72		n/a
90630001-55X000BY8I	Failure to pay	February 28, 2023	1,013.72		n/a
90630001-55X000BWD	Restructuring	February 28, 2023	3,044.60		n/a

1,913,665.93



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QUARTERLY INVESTOR REPORT

QUARTER LOSS AMOUNT								
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification	Credit Protection Adjustment Amount	Cure Date	Worked out Date	
90630001-55X000B13L	Failure to pay	December 3, 2022	538.23	n/a				
90630001-55X0009B0	Bankruptcy	October 21, 2022	2,542.12	n/a				
90630001-55X0007NOR	Bankruptcy	October 21, 2022	50,446.00	n/a				
90630001-55X0008SEA	Failure to pay	August 14, 2022	1,976.44	n/a				
90630001-55X00091P	Restructuring	December 2, 2022	46,182.20	n/a				
90630001-55X0007OIL	Restructuring	December 2, 2022	84,089.39	n/a				
90630001-55X00091YT	Restructuring	December 2, 2022	15,138.71	n/a				
90630001-55X00091TOS	Restructuring	December 1, 2022	9,033.71	n/a				
90630001-55X0008SSE	Failure to pay	December 12, 2022	1,003.79	n/a				
90630001-55X000911Z	Failure to pay	December 14, 2022	4,319.67	n/a				
90630001-55X0008XHM	Failure to pay	December 14, 2022	1,823.34	n/a				
90630001-55X0008WLL	Restructuring	December 16, 2022	1,824.14	n/a				
90630001-55X0008LUP	Failure to pay	December 20, 2022	660.47	n/a				
90630001-55X0008WXX	Failure to pay	December 21, 2022	350.03	n/a				
90630001-55X0008WFB	Restructuring	December 20, 2022	2,156.14	n/a				
90630001-55X0009LMLJ	Restructuring	October 17, 2022	282,395.35	n/a				
90630001-55X0008WVLO	Restructuring	December 20, 2021	3,040.60	n/a				
90630001-55X0009KXO	Failure to pay	December 25, 2022	2,504.60	n/a				
90630001-55X0009R6	Failure to pay	December 26, 2022	6,917.93	n/a				
90630001-55X0009SDG	Failure to pay	December 25, 2022	8,917.10	n/a				
90630001-55X0008LUVN	Failure to pay	December 23, 2022	387.84	n/a				
90630001-55X0008VYC	Restructuring	December 27, 2022	2,366.40	n/a				
90630001-55X0009K5X	Bankruptcy	December 5, 2022	117,610.88	n/a				
90630001-55X0009LVB	Failure to pay	December 28, 2022	4,210.00	n/a				
90630001-55X0008ZVW	Failure to pay	December 28, 2022	1,806.18	n/a				
90630001-55X0008L6K	Restructuring	December 28, 2022	168,358.64	n/a				
90630001-55X0008TAE	Failure to pay	December 29, 2022	2,164.63	n/a				
90630001-55X0008TKG	Failure to pay	December 29, 2022	1,008.11	n/a				
90630001-55X0008LJZ	Failure to pay	December 29, 2022	2,506.80	n/a				
90630001-55X0008WVR4	Failure to pay	December 29, 2022	2,492.41	n/a				
90630001-55X0008WJUN	Failure to pay	December 29, 2022	2,855.48	n/a				
90630001-55X0008WVXC	Failure to pay	December 29, 2022	1,698.53	n/a				
90630001-55X0008Y8W	Failure to pay	December 29, 2022	2,412.88	n/a				
90630001-55X0008T08	Restructuring	December 30, 2022	251.68	n/a				
90630001-55X0009LZC	Failure to pay	January 1, 2023	365,883.83	n/a				
90630001-55X0007TSG	Failure to pay	January 3, 2023	36,591.92	n/a				
90630001-55X0009N41	Failure to pay	January 3, 2023	131,617.79	n/a				
90630001-55X0009XS	Failure to pay	January 4, 2023	73,884.62	n/a				
90630001-55X0008H7	Failure to pay	January 4, 2023	94,013.18	n/a				
90630001-55X0009SRE	Failure to pay	January 2, 2023	8,877.39	n/a				
90630001-55X0009RWN	Failure to pay	January 13, 2023	2,200.49	n/a				
90630001-55X0009SCL	Restructuring	January 2, 2023	9,109.54	n/a				
90630001-55X0008VWCO	Restructuring	January 13, 2023	2,167.28	n/a				
90630001-55X0009L2E	Failure to pay	January 17, 2023	5,307.64	n/a				
90630001-55X0009R07	Failure to pay	January 18, 2023	4,600.61	n/a				
90630001-55X0009RNR	Restructuring	January 20, 2023	5,073.83	n/a				
90630001-55X0009RNR	Restructuring	January 20, 2023	3,789.43	n/a				
90630001-55X0009TCE	Failure to pay	January 23, 2023	1,356.68	n/a				
90630001-55X0008L1P	Restructuring	January 23, 2023	2,786.58	n/a				
90630001-55X0009K5E	Bankruptcy	January 16, 2023	24,873.49	n/a				
90630001-55X0009TCH	Failure to pay	January 25, 2023	8,761.56	n/a				
90630001-55X0008VJZ	Restructuring	January 25, 2023	3,021.05	n/a				
90630001-55X0009R8H	Failure to pay	January 26, 2023	2,843.83	n/a				
90630001-55X0008YSA	Restructuring	January 27, 2023	1,738.53	n/a				
90630001-55X0009SKS	Failure to pay	January 29, 2023	10,392.03	n/a				
90630001-55X0008BVN	Failure to pay	January 29, 2023	3,064.40	n/a				
90630001-55X0008TAS	Failure to pay	January 29, 2023	2,057.60	n/a				
90630001-55X0008V5G	Failure to pay	January 29, 2023	229.91	n/a				
90630001-55X0008V8H	Failure to pay	January 28, 2023	753.67	n/a				
90630001-55X0008V50	Failure to pay	January 29, 2023	3,533.40	n/a				
90630001-55X0008VVAO	Failure to pay	January 29, 2023	3,416.60	n/a				
90630001-55X0009T1I	Restructuring	January 30, 2023	7,161.49	n/a				
90630001-55X0009L9	Restructuring	January 30, 2023	6,629.88	n/a				
90630001-55X0008SNE	Restructuring	January 30, 2023	2,027.83	n/a				
90630001-55X0009NAG	Failure to pay	January 7, 2023	44,566.66	n/a				
90630001-55X0008L1R	Failure to pay	October 17, 2022	(2,493.00)	n/a		December 13, 2022		
90630001-55X0008V13	Failure to pay	October 9, 2022	(118,143.36)	n/a		January 19, 2023		
90630001-55X0009LBC	Failure to pay	April 15, 2021		n/a	11,386.48		December 14, 2022	
90630001-55X0009L51	Failure to pay	May 1, 2021		n/a	90,753.59		December 14, 2022	
90630001-55X0009L55	Failure to pay	May 5, 2021		n/a	157,070.74		December 14, 2022	
90630001-55X0009I74	Bankruptcy	April 26, 2021		verified	314,191.36		December 14, 2022	
90630001-55X0008V1Z	Failure to pay	July 8, 2021		n/a	2,833.44		December 14, 2022	
90630001-55X0009K5	Failure to pay	September 15, 2021		n/a	1,987.67		December 14, 2022	
90630001-55X0009111	Failure to pay	February 21, 2022		n/a	4,073.92		December 14, 2022	
90630001-55X0008L1H	Failure to pay	May 1, 2022		n/a	(1,644.32)		December 15, 2022	
90630001-55X0008K41	Failure to pay	May 2, 2022		n/a	(1,470.20)		December 23, 2022	
90630001-55X0008WVQ0	Failure to pay	October 18, 2022		n/a	(675.54)		December 15, 2022	
90630001-55X0009NEJ	Failure to pay	November 29, 2021		n/a	(929.32)		December 19, 2022	
90630001-55X0008T9H	Failure to pay	September 4, 2022		n/a	(7,186.22)		January 25, 2023	
90630001-55X0009LDX	Restructuring	February 6, 2023	93,588.72	n/a			January 31, 2023	
90630001-55X0009SJO	Failure to pay	February 8, 2023	20,556.23	n/a				
90630001-55X0008V6I	Failure to pay	February 9, 2023	1,438.86	n/a				
90630001-55X0009R1Y	Failure to pay	February 12, 2023	13,270.46	n/a				
90630001-55X0008V86	Restructuring	February 13, 2023	1,714.98	n/a				
90630001-55X0008V6A	Restructuring	February 15, 2023	1,227.84	n/a				
90630001-55X0009LRO	Restructuring	February 16, 2023	6,707.53	n/a				
90630001-55X0008VSVJ	Restructuring	February 17, 2023	634.41	n/a				
90630001-55X0008VSK	Restructuring	February 17, 2023	2,555.59	n/a				
90630001-55X0008VPC	Restructuring	February 17, 2023	605.15	n/a				
90630001-55X0009S1Q	Failure to pay	February 16, 2023	11,523.40	n/a				
90630001-55X0009L05	Failure to pay	February 25, 2023	6,757.99	n/a				
90630001-55X0009LDY	Failure to pay	February 25, 2023	8,583.25	n/a				
90630001-55X0009S2K	Failure to pay	February 25, 2023	4,200.80	n/a				
90630001-55X0008VRUN	Failure to pay	February 25, 2023	1,107.56	n/a				
90630001-55X0009T1P	Restructuring	February 27, 2023	10,036.42	n/a				
90630001-55X0009SPY	Failure to pay	February 28, 2023	8,668.64	n/a				
90630001-55X0008V24	Failure to pay	February 28, 2023	1,725.41	n/a				
90630001-55X0008LULD	Failure to pay	February 28, 2023	2,932.55	n/a				
90630001-55X0008V8B	Failure to pay	February 28, 2023	3,058.13	n/a				
90630001-55X0008VCK	Failure to pay	February 28, 2023	2,372.72	n/a				
90630001-55X0008Y8I	Failure to pay	February 28, 2023	1,013.72	n/a				
90630001-55X0008V4D	Restructuring	February 28, 2023	3,044.60	n/a				
90630001-55X0009RPP	Restructuring	March 1, 2021		n/a	(7,370.17)		February 20, 2023	
90630001-55X0008LUP4	Failure to pay	August 2, 2022		n/a	(599.93)		February 3, 2023	

1.793.031,67

561.101,40

Total

2.354.133,07