

Cash Settlement Date March 21, 2023

Payment data	
Cash Settlement Date	March 21, 2023
Last Settlement Date	December 20, 2022
3 Months Euribor (%)	2,750%
Next Settlement Date	June 20, 2023

Portfolio amortization	
PRONA	782.029.272,41
Portfolio Amortization	101.596.020,35
C.P.R. (annual) ⁽ⁱ⁾	4,09%

CPR (i) Annualised Constant Prepayment Rate

Losses information	
(i) Cumulative Losses previous (Dec-22)	27.863.378,11

Initial Credit Protection Amount	28.593.230,21
Credit Protection Adjustment Amount (Workout)	998.422,00
Other Adjustment	(362.947,90)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Mar-22)	29.228.704,31

(ii)-(i) Period Losses	1.365.326,20
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Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	0,00

Aggregate seller payment	3.578.611,05
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Tranches							
	Initial Balance		Previous Balance	Loss Allocation ⁽ⁱ⁾ as of March, 2023	Amortisation	Final Balance	Cummulative Losses
Senior tranche	2.482.350.000	87,1%	759.100.432,18	0,00	89.630.842,55	669.469.589,63	0,00
Protected tranche A	142.500.000	5,0%	43.576.371,75	0,00	5.145.290,25	38.431.081,50	0,00
Protected tranche B	199.500.000	7,0%	59.124.238,95	1.365.298,20	6.819.887,55	50.939.053,20	3.578.611,05
Threshold	25.650.022	0,9%	0,00	0,00	0,00	0,00	25.650.021,85
Total	2.850.000.022	100,0%	861.801.042,88	1.365.298,20	101.596.020,35	758.839.724,33	29.228.632,90

⁽ⁱ⁾ Losses applied to the tranche, adjusted to the application of the losses per note.

CLN information										
	ISIN Code	Number of Bonds	Current Interest per Note	Current Interest per Tranche	Amortisation Amount per Note	Amortisation Amount per Tranche	WAL ⁽ⁱⁱ⁾	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
Protected tranche A	ES0305424006	1.425	247,90	353.257,50	3.610,73	5.145.290,25	1,64	3,91%	266,55	379.833,75
Protected tranche B	ES0305424014	1.995	752,66	1.501.556,70	3.418,49	6.819.887,55	1,44	10,75%	693,83	1.384.190,85

 WAL ⁽ⁱⁱ⁾ Weighted average life

Triggers: Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	42.750.000,33	31.007.041,25
Cumulative Unmatured Losses	102.700.610,70	38.345.525,61
Weighted average PD Non Defaulted	2,50%	1,90%
PRONA vs Initial PRONA	10,00%	27,51%

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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	
90630001-55X00023JD	Failure to pay	December 4, 2022	858.81	n/a	
90630001-55X00025CL	Restructuring	December 1, 2022	3,112.25	n/a	
90630001-55X0002889	Failure to pay	December 9, 2022	5,092.00	n/a	
90630001-55X00025QG	Failure to pay	December 9, 2022	33,236.33	n/a	
90630001-55X0002945	Failure to pay	December 8, 2022	571.36	n/a	
90630001-55X0002CNT	Failure to pay	December 12, 2022	1,869.53	n/a	
90630001-55X0002FVZ	Failure to pay	December 11, 2022	3,197.93	n/a	
90630001-55X0002749	Failure to pay	December 11, 2022	1,475.62	n/a	
90630001-55X0002CVU	Failure to pay	December 15, 2022	2,234.07	n/a	
90630001-55X0002K8N	Restructuring	December 15, 2022	3,444.89	n/a	
90630001-55X0002996	Failure to pay	December 18, 2022	5,029.22	n/a	
90630001-55X000298I	Restructuring	August 24, 2022	8,279.26	n/a	
90630001-55X000270C	Restructuring	December 20, 2022	487.16	n/a	
90630001-55X0002933	Failure to pay	December 29, 2022	1,034.12	n/a	
90630001-55X0002H0C	Failure to pay	December 29, 2022	877.97	n/a	
90630001-55X000242C	Failure to pay	January 27, 2023	8,065.34	n/a	
90630001-55X000285W	Failure to pay	January 23, 2023	3,770.31	n/a	
90630001-55X0002969	Failure to pay	January 29, 2023	3,479.26	n/a	
90630001-55X00027AS	Restructuring	January 16, 2023	44,467.68	n/a	
90630001-55X0002N4Y	Restructuring	January 16, 2023	48,163.30	n/a	
90630001-55X000298Y	Failure to pay	January 29, 2023	11,362.40	n/a	
90630001-55X0002EGQ	Failure to pay	January 8, 2023	1,392.39	n/a	
90630001-55X0002F08	Restructuring	January 30, 2023	174,876.09	n/a	
90630001-55X00029LP	Failure to pay	January 7, 2023	106,047.63	n/a	
90630001-55X00029Y6	Failure to pay	January 16, 2023	3,172.62	n/a	
90630001-55X0002GKF	Failure to pay	January 23, 2023	2,657.13	n/a	
90630001-55X0002GTD	Failure to pay	January 2, 2023	1,972.31	n/a	
90630001-55X00029HH	Failure to pay	January 26, 2023	7,563.90	n/a	
90630001-55X0002HMM	Failure to pay	January 13, 2023	2,827.20	n/a	
90630001-55X000217H	Failure to pay	January 21, 2023	116,016.76	n/a	
90630001-55X00029JAG	Restructuring	January 27, 2023	1,490.01	n/a	
90630001-55X00029FE	Failure to pay	January 9, 2023	3,992.83	n/a	
90630001-55X000290O	Failure to pay	January 14, 2023	5,355.07	n/a	
90630001-55X000285M	Failure to pay	February 5, 2023	6,568.80	n/a	
90630001-55X00029TV	Failure to pay	February 7, 2023	4,406.61	n/a	
90630001-55X00025W9	Restructuring	February 3, 2023	6,205.62	n/a	
90630001-55X0002DNQ	Restructuring	February 6, 2023	8,870.73	n/a	
90630001-55X0002M0B	Restructuring	February 8, 2023	1,292.62	n/a	
90630001-55X00029EB	Failure to pay	February 9, 2023	15,402.65	n/a	
90630001-55X0002HFZ	Failure to pay	February 12, 2023	1,977.35	n/a	
90630001-55X00028NJ	Failure to pay	February 13, 2023	1,322.57	n/a	
90630001-55X00029J7	Restructuring	February 14, 2023	1,965.53	n/a	
90630001-55X00029XF	Failure to pay	February 15, 2023	8,701.80	n/a	
90630001-55X0002929	Failure to pay	February 15, 2023	7,402.86	n/a	
90630001-55X00024OY	Failure to pay	February 18, 2023	12,217.40	n/a	
90630001-55X00029K78	Failure to pay	February 26, 2023	31,189.62	n/a	
90630001-55X00029DA	Failure to pay	February 28, 2023	1,367.06	n/a	
90630001-55X00029TY	Failure to pay	February 28, 2023	1,377.26	n/a	
90630001-55X00029PY	Restructuring	February 28, 2023	294,583.57	n/a	

1,031,296,19



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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	
90630001-55X0002LID	Failure to pay	December 4, 2022	358.81	n/a				
90630001-55X00025CL	Restructuring	December 1, 2022	3,112.95	n/a				
90630001-55X0002869	Failure to pay	December 9, 2022	5,092.00	n/a				
90630001-55X0002EGC	Failure to pay	December 9, 2022	32,236.93	n/a				
90630001-55X0002902	Failure to pay	December 8, 2022	877.36	n/a				
90630001-55X0002CNT	Failure to pay	December 12, 2022	1,869.63	n/a				
90630001-55X0002FVZ	Failure to pay	December 11, 2022	3,197.83	n/a				
90630001-55X00027U6	Failure to pay	December 11, 2022	1,475.92	n/a				
90630001-55X0002CYU	Failure to pay	December 15, 2022	2,234.07	n/a				
90630001-55X0002K8N	Restructuring	December 15, 2022	3,444.89	n/a				
90630001-55X0002733	Failure to pay	December 18, 2022	5,029.22	n/a				
90630001-55X00028I	Restructuring	August 24, 2022	8,279.96	n/a				
90630001-55X000270C	Restructuring	December 20, 2022	487.16	n/a				
90630001-55X0002733	Failure to pay	December 29, 2022	1,034.12	n/a				
90630001-55X0002HQC	Failure to pay	December 29, 2022	877.87	n/a				
90630001-55X0002461	Failure to pay	September 25, 2022	(3,805.61)			December 7, 2022		
90630001-55X0002D5P	Failure to pay	October 26, 2022	(5,081.98)			December 15, 2022		
90630001-55X0002477	Failure to pay	November 9, 2022	(1,394.94)			December 1, 2022		
90630001-55X0002CNH	Bankruptcy	July 10, 2019	n/a	n/a	4,478.37		December 14, 2022	
90630001-55X0002CGJ	Failure to pay	November 12, 2019	n/a	n/a	9,529.66		December 14, 2022	
90630001-55X0002FPE	Failure to pay	November 15, 2019	n/a	n/a	11,701.09		December 14, 2022	
90630001-55X0002E2K	Failure to pay	December 23, 2019	n/a	n/a	9,882.28		December 14, 2022	
90630001-55X00029DL	Failure to pay	December 24, 2019	n/a	n/a	1,473.50		December 14, 2022	
90630001-55X0002CX4	Failure to pay	December 29, 2019	n/a	n/a	15,310.99		December 14, 2022	
90630001-55X00022M5	Failure to pay	January 18, 2020	n/a	n/a	12,450.90		December 14, 2022	
90630001-55X0002HX5	Failure to pay	February 13, 2020	n/a	n/a	16,652.51		December 14, 2022	
90630001-55X0002459	Failure to pay	February 22, 2020	n/a	n/a	3,811.16		December 14, 2022	
90630001-55X00028E3	Failure to pay	March 20, 2020	n/a	n/a	10,023.41		December 14, 2022	
90630001-55X0002E3O	Failure to pay	March 20, 2020	n/a	n/a	21,336.02		December 14, 2022	
90630001-55X0002D68	Failure to pay	March 26, 2020	n/a	n/a	23,846.02		December 14, 2022	
90630001-55X0002PKB	Failure to pay	March 22, 2020	n/a	n/a	32,463.79		December 14, 2022	
90630001-55X00028H6	Failure to pay	March 19, 2020	n/a	n/a	10,023.41		December 14, 2022	
90630001-55X0002IRB	Failure to pay	July 9, 2020	n/a	n/a	77,467.55		December 14, 2022	
90630001-55X0002DUU	Failure to pay	July 20, 2020	n/a	n/a	11,098.97		December 14, 2022	
90630001-55X000277H	Failure to pay	July 21, 2020	n/a	n/a	1,144.67		December 14, 2022	
90630001-55X0002F9W	Failure to pay	October 28, 2020	n/a	n/a	2,109.48		December 14, 2022	
90630001-55X0002H2K	Failure to pay	April 24, 2021	n/a	n/a	31,384.05		December 14, 2022	
90630001-55X0002F96	Failure to pay	August 26, 2021	n/a	n/a	13,953.05		December 14, 2022	
90630001-55X0002F4T	Failure to pay	September 13, 2021	n/a	n/a	12,768.12		December 14, 2022	
90630001-55X0002F4S	Failure to pay	September 28, 2021	n/a	n/a	7,128.58		December 14, 2022	
90630001-55X0002FZO	Restructuring	April 23, 2020	n/a	n/a	(5,510.25)		December 1, 2022	
90630001-55X00029H6	Bankruptcy	June 19, 2020	n/a	n/a	7,540.87		December 14, 2022	
90630001-55X0002Q53	Bankruptcy	May 21, 2021	n/a	n/a	9,618.20		December 14, 2022	
90630001-55X0002P2D	Failure to pay	June 10, 2020	n/a	n/a	12,231.50		December 14, 2022	
90630001-55X0002P2E	Failure to pay	June 20, 2022	n/a	verified	390,563.59		December 14, 2022	
90630001-55X0002PA2	Failure to pay	June 20, 2022	n/a	n/a	(19,297.50)		December 19, 2022	
90630001-55X00024ZC	Failure to pay	January 27, 2023	8,065.34	n/a				
90630001-55X000255W	Failure to pay	January 23, 2023	3,170.31	n/a				
90630001-55X0002829	Failure to pay	January 28, 2023	3,479.26	n/a				
90630001-55X00027AS	Restructuring	January 16, 2023	44,467.68	n/a				
90630001-55X0002NUV	Restructuring	January 16, 2023	48,153.30	n/a				
90630001-55X000298Y	Failure to pay	January 29, 2023	11,382.40	n/a				
90630001-55X0002EQO	Failure to pay	January 2, 2023	1,392.38	n/a				
90630001-55X0002F08	Restructuring	January 30, 2023	174,876.09	n/a				
90630001-55X0002PFL	Failure to pay	January 7, 2023	106,047.63	n/a				
90630001-55X0002FHR	Failure to pay	January 16, 2023	3,172.62	n/a				
90630001-55X00029KF	Failure to pay	January 23, 2023	2,687.13	n/a				
90630001-55X0002GTD	Failure to pay	January 2, 2023	1,972.31	n/a				
90630001-55X00029HH	Failure to pay	January 26, 2023	7,563.90	n/a				
90630001-55X00029HW	Failure to pay	January 13, 2023	2,827.20	n/a				
90630001-55X000217H	Failure to pay	January 21, 2023	116,016.76	n/a				
90630001-55X0002IAG	Failure to pay	January 27, 2023	1,490.01	n/a				
90630001-55X00021FE	Failure to pay	January 9, 2023	3,992.63	n/a				
90630001-55X000210O	Failure to pay	January 14, 2023	5,395.07	n/a				
90630001-55X00028EB	Failure to pay	May 1, 2021	n/a	n/a	(159,017.64)		January 3, 2023	
90630001-55X00028K6	Restructuring	May 6, 2020	n/a	n/a	(13,287.48)		January 19, 2023	
90630001-55X00028IO	Restructuring	March 4, 2021	n/a	n/a	(5,167.82)		January 17, 2023	
90630001-55X0002JOT	Failure to pay	February 21, 2022	n/a	n/a	(1,749.11)		January 30, 2023	
90630001-55X000285M	Failure to pay	February 5, 2023	6,569.80	n/a				
90630001-55X000297V	Failure to pay	February 7, 2023	4,206.61	n/a				
90630001-55X00028V8	Restructuring	February 3, 2023	6,206.62	n/a				
90630001-55X0002DNQ	Restructuring	February 6, 2023	8,870.73	n/a				
90630001-55X0002M0B	Restructuring	February 8, 2023	1,792.62	n/a				
90630001-55X00029E8	Failure to pay	February 9, 2023	15,422.65	n/a				
90630001-55X000297Z	Failure to pay	February 12, 2023	1,977.35	n/a				
90630001-55X00028NJ	Failure to pay	February 13, 2023	1,322.57	n/a				
90630001-55X00029FJ	Restructuring	February 14, 2023	1,965.53	n/a				
90630001-55X000275B	Failure to pay	February 15, 2023	8,953.57	n/a				
90630001-55X00029XF	Failure to pay	February 15, 2023	8,701.80	n/a				
90630001-55X0002929	Failure to pay	February 15, 2023	7,402.86	n/a				
90630001-55X00024OY	Failure to pay	February 18, 2023	12,217.40	n/a				
90630001-55X0002K78	Failure to pay	February 26, 2023	31,169.62	n/a				
90630001-55X00029DX	Failure to pay	February 28, 2023	1,367.06	n/a				
90630001-55X000295V	Failure to pay	February 28, 2023	1,977.26	n/a				
90630001-55X0002LPY	Restructuring	February 28, 2023	294,583.57	n/a				
90630001-55X0002D1P	Failure to pay	November 9, 2022	(3,807.14)			February 6, 2023		
90630001-55X000204F	Failure to pay	January 23, 2023	(2,657.13)			February 14, 2023		
90630001-55X0002LD0	Failure to pay	July 29, 2022	(91,643.55)			February 27, 2023		
90630001-55X0002JPI	Bankruptcy	May 11, 2021	n/a	n/a	(4,764.95)		February 10, 2023	
90630001-55X00028U8	Bankruptcy	January 12, 2022	n/a	n/a	(651.86)		February 10, 2023	

922.935,94

549.447,07