

**FONDO DE TITULIZACIÓN
PYMES MAGDALENA 2**

QUARTERLY INVESTOR REPORT

Cash Settlement Date May 20th, 2021

TRANCHES				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	1.154.588.047,70	0,00	128.281.268,16	1.026.306.779,54
PROTECTED TRANCHE AMOUNT	87.875.514,28	0,00	9.763.473,00	78.112.041,28
THRESHOLD AMOUNT	7.074.343,40	2.149.924,91	0,00	4.924.418,49
TOTALS	1.249.537.905,38	2.149.924,91	138.044.741,16	1.109.343.239,31

FIXED AMOUNT	
Fixed Component Amount	1.983.129,24
Fixed Component Amount	1.879.439,45
Issuer Operating Expenses	103.689,79
Subordinated Loan Amounts	0,00

AGGREGATE SELLER PAYMENT	0,00
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CLN INFORMATION	
ISIN Code	ES0305365001
Current Interest Amount	1.879.439,45
CLN Amortisation Amount	9.763.473,00
WAL	1,82
Next Interest Amount per Note	1.766.638,16

GENERAL DATA	
Calculation Date	May 13, 2021
Cash Settlement Date	May 20, 2021
Last Settlement Date	February 22, 2021
3 Months Euribor(%)	-0,553%
Next Interest Rate	8,850%
Next Settlement Date	August 20, 2021

PORTFOLIO INFORMATION (as of Apr 30th)	
RONA	1.185.417.331,07
CPR	2,01%
Portfolio Amortisation Amount	138.044.741,16

INITIAL CREDIT PROTECTION AMOUNTS	19.236.003,15
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Credit Protection Adjustment Amount	-460.421,64
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**FONDO DE TITULIZACIÓN
PYMES MAGDALENA 2**

QUARTERLY INVESTOR REPORT

QUARTER CREDIT EVENT NOTICE INFORMATION

Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection	Auditor Verification
			Amount	
9063000155X000N4X	Failure to pay	January 30, 2021	5,375.85	N/A
9063000155X000XK7	Failure to pay	January 30, 2021	3,031.79	N/A
9063000155X0001ZD	Failure to pay	January 30, 2021	1,426.63	N/A
9063000155X000170A	Failure to pay	February 3, 2021	4,732.94	N/A
9063000155X0001705	Failure to pay	February 5, 2021	740.00	N/A
9063000155X0000GAB	Failure to pay	February 6, 2021	514.12	N/A
9063000155X0000COK	Failure to pay	February 8, 2021	7,345.67	N/A
9063000155X0000U21	Failure to pay	February 8, 2021	1,634.85	N/A
9063000155X00019DC	Failure to pay	February 8, 2021	2,026.44	N/A
9063000155512OSS3J	Restructuring	February 5, 2021	3,482.43	N/A
9063000155X00013IU	Restructuring	February 5, 2021	13,118.90	N/A
9063000155X0000XU7	Restructuring	February 9, 2021	5,909.25	N/A
9063000155X0000AB7	Failure to pay	February 10, 2021	8,322.10	N/A
9063000155X0000F8L	Failure to pay	February 12, 2021	13,958.85	N/A
9063000155X0000F3N	Restructuring	February 10, 2021	364.56	N/A
9063000155X0000RVP	Restructuring	February 12, 2021	7,044.76	N/A
9063000155X0000SH1	Restructuring	February 12, 2021	1,762.38	N/A
9063000155X0000SH3	Restructuring	February 12, 2021	1,447.93	N/A
9063000155X0000SH6	Restructuring	February 12, 2021	5,915.59	N/A
9063000155X0000F5I	Failure to pay	February 15, 2021	9,524.37	N/A
9063000155512OSN39	Failure to pay	February 15, 2021	8,694.29	N/A
9063000155X00017B0	Bankruptcy	December 10, 2020	7,490.98	N/A
9063000155X00017BC	Bankruptcy	December 10, 2020	2,955.40	N/A
9063000155X0000HKF	Failure to pay	February 16, 2021	36.24	N/A
9063000155X0000Q5V	Failure to pay	February 16, 2021	17,718.92	N/A
9063000155X0000CM6	Restructuring	February 17, 2021	13,017.91	N/A
9063000155X00016VE	Failure to pay	February 5, 2021	3,652.49	N/A
9063000155X0000EL8	Failure to pay	February 20, 2021	4,614.63	N/A
9063000155512OT6NV	Failure to pay	February 20, 2021	47,082.66	N/A
9063000155X0001812	Failure to pay	February 20, 2021	15,051.65	N/A
9063000155X0001CLY	Failure to pay	February 20, 2021	27,410.75	N/A
9063000155X000180I	Failure to pay	February 23, 2021	686.75	N/A
9063000155X0000XN0	Restructuring	February 19, 2021	766.45	N/A
9063000155X0000XN1	Restructuring	February 19, 2021	4,354.06	N/A
9063000155X00013PH	Restructuring	January 27, 2021	8,996.69	N/A
9063000155X00010O7	Restructuring	February 23, 2021	12,249.08	N/A
9063000155512OT5GG	Restructuring	February 25, 2021	2,160.13	N/A
9063000155X000020F	Restructuring	February 26, 2021	954,956.42	Pending
9063000155X0000U8N	Restructuring	February 25, 2021	11,715.04	N/A
9063000155512OSZZL	Restructuring	February 25, 2021	10,323.42	N/A
9063000155X0000Z6M	Failure to pay	March 23, 2021	2,940.30	N/A
9063000155X0000F7E	Failure to pay	February 28, 2021	1,837.92	N/A
9063000155X0000NV0	Failure to pay	February 28, 2021	1,672.43	N/A
9063000155X0001CRH	Failure to pay	February 28, 2021	7,619.96	N/A
9063000155X000180Z	Failure to pay	February 28, 2021	902.48	N/A
9063000155X0000K7B	Failure to pay	March 1, 2021	1,741.82	N/A
9063000155X00011QL	Failure to pay	March 1, 2021	1,727.40	N/A
9063000155X00017AA	Failure to pay	March 1, 2021	6,607.67	N/A
9063000155X0001CLT	Failure to pay	March 1, 2021	7,373.93	N/A
9063000155X0000C9H	Failure to pay	March 2, 2021	71,629.92	N/A

9063000155X0000EB3	Bankruptcy	November 19, 2020	1.694,14	N/A
90630001555120TB0I	Failure to pay	March 7, 2021	20.108,33	N/A
9063000155X0000NJU	Restructuring	March 1, 2021	2.756,03	N/A
9063000155X0000XZN	Restructuring	March 2, 2021	15.843,40	N/A
9063000155X0000RMP	Restructuring	March 3, 2021	1.840,15	N/A
9063000155X00013JQ	Restructuring	March 4, 2021	9.212,09	N/A
9063000155X00023KZ	Restructuring	March 5, 2021	322.003,63	Pending
9063000155X0000MQ2	Restructuring	March 8, 2021	5.726,46	N/A
9063000155X0000MPN	Restructuring	March 8, 2021	3.264,53	N/A
9063000155X0000RTN	Restructuring	March 8, 2021	148.560,38	N/A
90630001555120TBSQ	Restructuring	March 9, 2021	10.492,68	N/A
9063000155X0000E18	Restructuring	March 10, 2021	8.584,94	N/A
9063000155X000178Y	Restructuring	March 10, 2021	4.838,59	N/A
9063000155X000178T	Restructuring	March 10, 2021	1.840,03	N/A
9063000155X0000ZLD	Restructuring	March 11, 2021	4.127,18	N/A
9063000155X00019KA	Failure to pay	March 11, 2021	1.932,12	N/A
9063000155X00016Z0	Restructuring	February 24, 2021	12.749,41	N/A
9063000155X00017G1	Restructuring	March 12, 2021	3.529,70	N/A
90630001555120TEEW	Restructuring	March 12, 2021	1.920,20	N/A
9063000155X00018T3	Restructuring	March 12, 2021	1.359,50	N/A
9063000155X0000ZX7	Failure to pay	March 16, 2021	1.506,99	N/A
9063000155X0000BJY	Failure to pay	March 17, 2021	984,09	N/A
9063000155X0000QYI	Restructuring	March 15, 2021	10.734,67	N/A
9063000155X0000QYL	Restructuring	March 15, 2021	3.444,57	N/A
9063000155X0000R62	Restructuring	March 15, 2021	15.226,96	N/A
9063000155X0000AB9	Restructuring	March 16, 2021	7.125,29	N/A
90630001555120SWO0	Restructuring	March 16, 2021	1.347,56	N/A
9063000155X0000SR7	Restructuring	March 16, 2021	4.344,62	N/A
9063000155X00013KB	Restructuring	March 17, 2021	446,39	N/A
9063000155X000217Q	Failure to pay	March 18, 2021	5.974,52	N/A
9063000155X0000F7J	Failure to pay	March 19, 2021	9.121,18	N/A
9063000155X00016XA	Failure to pay	March 20, 2021	8.123,84	N/A
9063000155X0000K7F	Failure to pay	March 21, 2021	1.650,72	N/A
90630001555120SGJK	Restructuring	March 18, 2021	3.496,88	N/A
90630001555120SXX1	Restructuring	March 18, 2021	8.139,93	N/A
9063000155X0000USU	Restructuring	March 19, 2021	15.219,27	N/A
9063000155X00016P1	Restructuring	March 19, 2021	69,31	N/A
9063000155X0000OZ9	Restructuring	March 22, 2021	3.276,87	N/A
9063000155X0000R16	Failure to pay	March 24, 2021	4.163,50	N/A
9063000155X0000ZVP	Failure to pay	March 24, 2021	3.670,99	N/A
9063000155X0000ZTG	Restructuring	March 24, 2021	13.974,78	N/A
9063000155X0000C9J	Failure to pay	March 29, 2021	7.923,07	N/A
9063000155X00019Q0	Failure to pay	March 30, 2021	9.550,25	N/A
9063000155X0001410	Failure to pay	March 30, 2021	23.827,86	N/A
9063000155X00015KE	Failure to pay	March 30, 2021	982,24	N/A
9063000155X0000CIG	Failure to pay	March 31, 2021	1.271,13	N/A
9063000155X0000CIH	Failure to pay	March 31, 2021	892,63	N/A
9063000155X0002311	Failure to pay	March 31, 2021	20.086,47	N/A
9063000155X000127N	Failure to pay	March 31, 2021	1.622,39	N/A
90630001555120T97M	Failure to pay	March 31, 2021	1.312,06	N/A
9063000155X0001CRN	Failure to pay	March 31, 2021	8.549,33	N/A
9063000155X00017YW	Failure to pay	March 31, 2021	4.584,62	N/A
9063000155X0000H1Z	Failure to pay	March 31, 2021	2.261,37	N/A
9063000155X00010DN	Bankruptcy	February 12, 2021	5.270,74	N/A
90630001555120SVE1	Restructuring	March 26, 2021	18.396,09	N/A
9063000155X0001A93	Restructuring	March 29, 2021	1.278,93	N/A
9063000155X0000GTF	Restructuring	March 31, 2021	43.881,51	N/A
9063000155X0000C3D	Failure to pay	April 1, 2021	588,42	N/A
9063000155X0000HE8	Failure to pay	April 1, 2021	26.217,79	N/A
9063000155X0000YCQ	Failure to pay	April 1, 2021	1.588,81	N/A
9063000155X00011DH	Failure to pay	April 2, 2021	127.591,75	N/A

9063000155X0000CF3	Failure to pay	April 5, 2021	2,851.07	N/A
9063000155X0000CKI	Failure to pay	April 5, 2021	15,466.85	N/A
9063000155X0001CUT	Failure to pay	April 5, 2021	27,185.92	N/A
9063000155X00011LM	Failure to pay	April 8, 2021	14,143.03	N/A
9063000155X0002MS0	Failure to pay	April 10, 2021	1,607.68	N/A
9063000155X0000O9H	Failure to pay	April 10, 2021	3,005.30	N/A
9063000155X0000RNZ	Failure to pay	April 10, 2021	760.20	N/A
9063000155X0000WK4	Failure to pay	April 11, 2021	3,078.31	N/A
9063000155X0000ZNP	Failure to pay	April 14, 2021	1,754.23	N/A
9063000155X0000VPW	Failure to pay	April 14, 2021	185.11	N/A
9063000155X0000QJS	Failure to pay	April 14, 2021	3,177.63	N/A
9063000155X00017VB	Failure to pay	April 17, 2021	9,178.80	N/A
9063000155X0000TIY	Failure to pay	April 17, 2021	15,157.83	N/A
9063000155X0000LUQ	Failure to pay	April 20, 2021	7,053.28	N/A
9063000155X0000U09	Failure to pay	April 20, 2021	2,223.39	N/A
9063000155X0000W42	Failure to pay	April 20, 2021	8,875.84	N/A
9063000155X00017K6	Failure to pay	April 20, 2021	2,207.91	N/A
9063000155X0002YO	Failure to pay	April 21, 2021	1,063.24	N/A
9063000155X000113W	Failure to pay	April 22, 2021	23,510.60	N/A
9063000155X0000C77	Bankruptcy	March 23, 2021	2,558.75	N/A
9063000155X00013PY	Failure to pay	April 22, 2021	189.25	N/A
90630001555120TBYE	Failure to pay	April 23, 2021	8,337.41	N/A
9063000155X00016XI	Failure to pay	April 26, 2021	25,149.39	N/A
90630001555120TFF6	Failure to pay	April 28, 2021	7,461.80	N/A
9063000155X0000GZ5	Failure to pay	April 30, 2021	3,400.75	N/A
9063000155X0000J6V	Failure to pay	April 30, 2021	172.66	N/A
9063000155X0000RJM	Failure to pay	April 30, 2021	21,819.00	N/A
9063000155X0000US1	Failure to pay	April 30, 2021	640.87	N/A
9063000155X00011ZX	Failure to pay	April 30, 2021	2,232.48	N/A
90630001555120T7SP	Failure to pay	April 30, 2021	699.43	N/A
9063000155X0000K40	Restructuring	April 6, 2021	5,710.72	N/A
90630001555120T4ME	Restructuring	April 6, 2021	1,768.66	N/A
9063000155X0000Z0S	Restructuring	April 6, 2021	907.91	N/A
9063000155X0000XZY	Restructuring	April 7, 2021	11,750.81	N/A
9063000155X00011TX	Restructuring	April 7, 2021	1,544.58	N/A
9063000155X0000HTO	Restructuring	April 8, 2021	3,758.35	N/A
9063000155X0000M00	Restructuring	April 8, 2021	24,651.30	N/A
9063000155X00017CN	Restructuring	April 9, 2021	1,093.09	N/A
9063000155X0001AY0	Restructuring	April 9, 2021	264.39	N/A
9063000155X0001AY3	Restructuring	April 9, 2021	2,265.58	N/A
9063000155X000182L	Restructuring	April 13, 2021	1,363.73	N/A
9063000155X00011N7	Restructuring	April 16, 2021	1,148.62	N/A
9063000155X00017SA	Restructuring	April 20, 2021	4,611.43	N/A
9063000155X0000ATZ	Restructuring	April 21, 2021	3,041.18	N/A
9063000155X0000AU2	Restructuring	April 21, 2021	3,219.15	N/A
90630001555120TCYL	Restructuring	April 22, 2021	778.08	N/A
9063000155X0000U8T	Restructuring	April 28, 2021	969.36	N/A
9063000155X00016ZC	Restructuring	April 29, 2021	5,406.08	N/A
9063000155X000239S	Restructuring	April 12, 2021	65,711.44	N/A
9063000155X0000APS	Restructuring	February 26, 2021	853.65	N/A
9063000155X0000AU4	Restructuring	February 24, 2021	4,940.22	N/A
90630001555120SF9X	Restructuring	March 15, 2021	2,773.83	N/A
9063000155X0000C14	Restructuring	March 15, 2021	1,814.59	N/A
9063000155X0000COK	Restructuring	March 3, 2021	7,272.31	N/A
9063000155X0000E3M	Restructuring	March 12, 2021	1,555.69	N/A
9063000155X0000E1Y	Restructuring	March 29, 2021	856.85	N/A
9063000155X0000KLP	Restructuring	February 24, 2021	760.27	N/A
9063000155X0000FUZ	Restructuring	March 25, 2021	5,941.27	N/A
90630001555120SJSH	Restructuring	February 24, 2021	1,645.79	N/A
9063000155X0000FXP	Restructuring	February 24, 2021	2,303.69	N/A
9063000155X0000HIW	Restructuring	March 2, 2021	5,043.56	N/A

9063000155X0000I48	Restructuring	March 2, 2021	918.50	N/A
9063000155X0000ID8	Restructuring	March 25, 2021	2,311.65	N/A
9063000155X0000J6U	Restructuring	February 24, 2021	4,397.87	N/A
9063000155X00022VT	Restructuring	February 24, 2021	5,736.08	N/A
90630001555120SYNJ	Restructuring	February 24, 2021	2,937.96	N/A
90630001555120SNC9	Restructuring	March 25, 2021	3,220.98	N/A
9063000155X0000HU2	Restructuring	March 8, 2021	4,945.51	N/A
9063000155X0000MUO	Restructuring	March 17, 2021	741.72	N/A
9063000155X0000N4E	Restructuring	March 22, 2021	2,134.39	N/A
9063000155X0000ORO	Restructuring	February 24, 2021	4,184.88	N/A
9063000155X0000P4N	Restructuring	March 12, 2021	2,356.81	N/A
90630001555120SXRH	Restructuring	February 25, 2021	5,962.89	N/A
90630001555120SZ46	Restructuring	February 26, 2021	1,976.42	N/A
9063000155X00023HB	Restructuring	February 26, 2021	16,510.05	N/A
9063000155X00023HT	Restructuring	February 24, 2021	6,098.52	N/A
9063000155X0000VQL	Restructuring	February 25, 2021	2,173.12	N/A
9063000155X0000V52	Restructuring	February 24, 2021	22,834.92	N/A
9063000155X0000ZKQ	Restructuring	February 24, 2021	4,423.59	N/A
9063000155X0000ZKW	Restructuring	February 24, 2021	6,032.80	N/A
9063000155X00010XX	Restructuring	February 24, 2021	8,189.41	N/A
9063000155X00011PZ	Restructuring	February 24, 2021	14,546.83	N/A
9063000155X000120S	Restructuring	March 17, 2021	1,069.99	N/A
9063000155X000120V	Restructuring	March 10, 2021	1,401.39	N/A
9063000155X00012BC	Restructuring	March 5, 2021	2,884.80	N/A
9063000155X00012TE	Restructuring	March 1, 2021	1,610.57	N/A
9063000155X00012TM	Restructuring	February 26, 2021	5,499.87	N/A
9063000155X00023EB	Restructuring	March 4, 2021	2,112.86	N/A
90630001555120T9M5	Restructuring	March 24, 2021	8,562.72	N/A
9063000155X000145W	Restructuring	February 24, 2021	3,086.65	N/A
9063000155X00016VE	Restructuring	February 24, 2021	3,937.50	N/A
9063000155X00015KD	Restructuring	February 24, 2021	920.83	N/A
9063000155X0000TS8	Restructuring	March 25, 2021	1,286.89	N/A
9063000155X0002N76	Restructuring	March 2, 2021	4,378.45	N/A
9063000155X000171W	Restructuring	March 2, 2021	2,119.06	N/A
9063000155X00017XY	Restructuring	February 24, 2021	2,136.49	N/A
9063000155X00018GL	Restructuring	February 25, 2021	16,018.52	N/A
9063000155X0000WC1	Restructuring	March 19, 2021	3,655.95	N/A
9063000155X0001ARU	Restructuring	March 29, 2021	904.52	N/A
9063000155X0001AVK	Restructuring	March 2, 2021	1,920.38	N/A
9063000155X0000PZZ	Restructuring	February 24, 2021	581.76	N/A
9063000155X0000DUL	Restructuring	March 11, 2021	2,801.99	N/A
9063000155X00016SG	Restructuring	March 5, 2021	10,229.28	N/A
9063000155X0000GK0	Restructuring	March 1, 2021	482.71	N/A
9063000155X0002139	Restructuring	April 23, 2020	147,712.48	N/A
9063000155X0000LAY	Restructuring	April 23, 2020	147,217.50	N/A
9063000155X0000LC7	Restructuring	April 23, 2020	187,568.83	N/A
9063000155X00010RE	Restructuring	November 12, 2019	124,545.00	N/A
9063000155X0000TEX	Restructuring	August 1, 2019	7,751.57	N/A
9063000155X0000TF3	Restructuring	August 1, 2019	18,745.54	N/A
9063000155X0002N3K	Restructuring	December 30, 2020	699,774.24	pending
9063000155X0002MOB	Restructuring	November 24, 2020	17,895.81	N/A
9063000155X0002M09	Restructuring	November 18, 2020	14,835.27	N/A
9063000155X000233X	Restructuring	October 7, 2020	77,323.26	N/A
9063000155X0002N4V	Restructuring	June 29, 2020	14,245.95	N/A
9063000155X0000NHD	Restructuring	April 30, 2021	2,848.84	N/A
9063000155X0000NHE	Restructuring	April 30, 2021	3,648.39	N/A

**FONDO DE TITULIZACIÓN
PYMES MAGDALENA 2**

QUARTERLY INVESTOR REPORT

QUARTER LOSS AMOUNT							
RO Reference Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification	Credit Protection Adjustment Amount	Cure Date	Worked out Date
9063000155X0001D1T	Restructuring	November 30, 2020	305,525.35	verified			
9063000155X0000N4X	Failure to pay	January 30, 2021	5,375.85	N/A			
9063000155X0000XK7	Failure to pay	January 30, 2021	3,031.79	N/A			
9063000155X00011ZD	Failure to pay	January 30, 2021	1,426.63	N/A			
9063000155X000170A	Failure to pay	February 3, 2021	4,732.94	N/A			
9063000155X0001705	Failure to pay	February 5, 2021	740.00	N/A			
9063000155X0000GAB	Failure to pay	February 6, 2021	514.12	N/A			
9063000155X0000U21	Failure to pay	February 8, 2021	1,634.85	N/A			
9063000155X00019DC	Failure to pay	February 8, 2021	2,026.44	N/A			
9063000155512OSS3J	Restructuring	February 5, 2021	3,482.43	N/A			
9063000155X0000XU7	Restructuring	February 9, 2021	5,909.25	N/A			
9063000155X0000AB7	Failure to pay	February 10, 2021	8,322.10	N/A			
9063000155X0000F8L	Failure to pay	February 12, 2021	13,958.85	N/A			
9063000155X0000F3N	Restructuring	February 10, 2021	364.56	N/A			
9063000155X0000RVP	Restructuring	February 12, 2021	7,044.76	N/A			
9063000155X0000F5J	Failure to pay	February 15, 2021	9,524.37	N/A			
9063000155512OSN39	Failure to pay	February 15, 2021	8,694.29	N/A			
9063000155X00017B0	Bankruptcy	December 10, 2020	7,490.98	N/A			
9063000155X00017BC	Bankruptcy	December 10, 2020	2,955.40	N/A			
9063000155X0000HKF	Failure to pay	February 16, 2021	36.24	N/A			
9063000155X0000Q5V	Failure to pay	February 16, 2021	17,718.92	N/A			
9063000155X0000CM6	Restructuring	February 17, 2021	13,017.91	N/A			
9063000155X0000EL8	Failure to pay	February 20, 2021	4,614.63	N/A			
90630001555120T6NV	Failure to pay	February 20, 2021	47,082.66	N/A			
9063000155X0001812	Failure to pay	February 20, 2021	15,051.65	N/A			
9063000155X0001CLY	Failure to pay	February 20, 2021	27,410.75	N/A			
9063000155X000180I	Failure to pay	February 23, 2021	686.75	N/A			
9063000155X0000XN0	Restructuring	February 19, 2021	766.45	N/A			
9063000155X0000XN1	Restructuring	February 19, 2021	4,354.06	N/A			
9063000155X00013PH	Restructuring	January 27, 2021	8,996.69	N/A			
9063000155X00010O7	Restructuring	February 23, 2021	12,249.08	N/A			
90630001555120T5GG	Restructuring	February 25, 2021	2,160.13	N/A			
9063000155X0000S3U	Failure to pay	September 28, 2019	-10,216.32			February 17, 2021	
9063000155X0000K0X	Failure to pay	September 28, 2020	-17,617.57			February 3, 2021	
9063000155X0000B61	Failure to pay	July 30, 2020	-5,540.70			February 26, 2021	
9063000155X0000UTK	Failure to pay	December 15, 2020	-5,694.60			February 24, 2021	
9063000155X000163E	Failure to pay	January 11, 2021	-3,278.15			February 1, 2021	
9063000155X0001530	Failure to pay	January 18, 2021	-1,950.81			February 12, 2021	
9063000155X0000LR6	Failure to pay	January 26, 2021	-59,299.00			February 16, 2021	
9063000155X0000X5A	Failure to pay	February 16, 2019		N/A	-2,365.40		February 24, 2021
9063000155X00010L2	Failure to pay	August 23, 2019		N/A	-4,090.61		February 23, 2021
9063000155X00019Z9	Failure to pay	October 5, 2019		N/A	-64,005.55		February 24, 2021
90630001555120TBEO	Bankruptcy	July 25, 2019		N/A	-1,817.24		February 23, 2021
9063000155X0000QEG	Restructuring	May 12, 2020		N/A	-597.02		February 9, 2021
9063000155X0000W03	Failure to pay	December 29, 2020		N/A	-64.42		February 26, 2021
90630001555120T67Y	Failure to pay	January 11, 2021		N/A	-318.67		February 17, 2021
9063000155X0000U8N	Restructuring	February 25, 2021	11,715.04	N/A			
90630001555120SZZL	Restructuring	February 25, 2021	10,323.42	N/A			
9063000155X0000Z6M	Failure to pay	March 23, 2021	2,940.30	N/A			

9063000155X0000F7E	Failure to pay	February 28, 2021	1,837.92	N/A		
9063000155X0000NV0	Failure to pay	February 28, 2021	1,672.43	N/A		
9063000155X0001CRH	Failure to pay	February 28, 2021	7,619.96	N/A		
9063000155X000180Z	Failure to pay	February 28, 2021	902.48	N/A		
9063000155X0000K7B	Failure to pay	March 1, 2021	1,741.82	N/A		
9063000155X00011QL	Failure to pay	March 1, 2021	1,727.40	N/A		
9063000155X00017AA	Failure to pay	March 1, 2021	6,607.67	N/A		
9063000155X0001CLT	Failure to pay	March 1, 2021	7,373.93	N/A		
9063000155X0000C9H	Failure to pay	March 2, 2021	71,629.92	N/A		
9063000155X0000EB3	Bankruptcy	November 19, 2020	1,694.14	N/A		
9063000155X0000NJU	Restructuring	March 1, 2021	2,756.03	N/A		
9063000155X0000XZN	Restructuring	March 2, 2021	15,843.40	N/A		
9063000155X0000RMP	Restructuring	March 3, 2021	1,840.15	N/A		
9063000155X00013JQ	Restructuring	March 4, 2021	9,212.09	N/A		
9063000155X0000MQ2	Restructuring	March 8, 2021	5,726.46	N/A		
9063000155X0000MPN	Restructuring	March 8, 2021	3,264.53	N/A		
9063000155X0000RTN	Restructuring	March 8, 2021	148,560.38	N/A		
9063000155X000178Y	Restructuring	March 10, 2021	4,838.59	N/A		
9063000155X000178T	Restructuring	March 10, 2021	1,840.03	N/A		
9063000155X0000ZLD	Restructuring	March 11, 2021	4,127.18	N/A		
9063000155X00019KA	Failure to pay	March 11, 2021	1,932.12	N/A		
9063000155X00016Z0	Restructuring	February 24, 2021	12,749.41	N/A		
9063000155X00017G1	Restructuring	March 12, 2021	3,529.70	N/A		
90630001555120TEEW	Restructuring	March 12, 2021	1,920.20	N/A		
9063000155X00018T3	Restructuring	March 12, 2021	1,359.50	N/A		
9063000155X0000ZX7	Failure to pay	March 16, 2021	1,506.99	N/A		
9063000155X0000QY1	Restructuring	March 15, 2021	10,734.67	N/A		
9063000155X0000QYL	Restructuring	March 15, 2021	3,444.57	N/A		
9063000155X0000R62	Restructuring	March 15, 2021	15,226.96	N/A		
9063000155X0000AB9	Restructuring	March 16, 2021	7,125.29	N/A		
9063000155X0000SR7	Restructuring	March 16, 2021	4,344.62	N/A		
9063000155X00013KB	Restructuring	March 17, 2021	446.39	N/A		
9063000155X000217Q	Failure to pay	March 18, 2021	5,974.52	N/A		
9063000155X0000F7J	Failure to pay	March 19, 2021	9,121.18	N/A		
9063000155X00016XA	Failure to pay	March 20, 2021	8,123.84	N/A		
9063000155X0000K7F	Failure to pay	March 21, 2021	1,650.72	N/A		
90630001555120SGJK	Restructuring	March 18, 2021	3,496.88	N/A		
9063000155X0000USU	Restructuring	March 19, 2021	15,219.27	N/A		
9063000155X00016P1	Restructuring	March 19, 2021	69.31	N/A		
9063000155X0000R16	Failure to pay	March 24, 2021	4,163.50	N/A		
9063000155X0000ZVP	Failure to pay	March 24, 2021	3,670.99	N/A		
9063000155X0000C9J	Failure to pay	March 29, 2021	7,923.07	N/A		
9063000155X00019Q0	Failure to pay	March 30, 2021	9,550.25	N/A		
9063000155X0001410	Failure to pay	March 30, 2021	23,827.86	N/A		
9063000155X00015KE	Failure to pay	March 30, 2021	982.24	N/A		
9063000155X0000CIG	Failure to pay	March 31, 2021	1,271.13	N/A		
9063000155X0000CIH	Failure to pay	March 31, 2021	892.63	N/A		
9063000155X0002311	Failure to pay	March 31, 2021	20,086.47	N/A		
9063000155X000127N	Failure to pay	March 31, 2021	1,622.39	N/A		
90630001555120T97M	Failure to pay	March 31, 2021	1,312.06	N/A		
9063000155X00017YW	Failure to pay	March 31, 2021	4,584.62	N/A		
9063000155X0000H1Z	Failure to pay	March 31, 2021	2,261.37	N/A		
9063000155X00010DN	Bankruptcy	February 12, 2021	5,270.74	N/A		
90630001555120SVE1	Restructuring	March 26, 2021	18,396.09	N/A		
9063000155X0001A93	Restructuring	March 29, 2021	1,278.93	N/A		
9063000155X0000GTF	Restructuring	March 31, 2021	43,881.51	N/A		
90630001555120T2PT	Failure to pay	July 12, 2020	-11,160.31		March 10, 2021	
9063000155X0000NW5	Failure to pay	September 15, 2020	-3,972.63		March 11, 2021	
9063000155X0000H1V	Failure to pay	November 10, 2020	-17,681.00		March 5, 2021	
9063000155X0000HTO	Failure to pay	December 29, 2020	-5,341.19		March 11, 2021	
9063000155X0002MZ9	Failure to pay	December 29, 2020	-27,952.21		March 22, 2021	

90630001555120SEWM	Failure to pay	August 31, 2019		N/A	-3,002.70		March 2, 2021
9063000155X0000JUPQ	Failure to pay	November 27, 2019		N/A	-217.93		March 11, 2021
9063000155X0000NJC	Failure to pay	March 14, 2020		N/A	-547.70		March 9, 2021
9063000155X0000URD	Failure to pay	May 23, 2020		N/A	-117.58		March 25, 2021
9063000155X0000JHS	Failure to pay	July 28, 2020		N/A	-6.68		March 31, 2021
9063000155X0000C5J	Restructuring	May 29, 2020		N/A	-2,879.44		March 1, 2021
9063000155X0000U0Y	Restructuring	June 2, 2020		N/A	-1,960.80		March 23, 2021
9063000155X0000XVX	Bankruptcy	October 6, 2020		N/A	-331.41		March 5, 2021
9063000155X0000295	Restructuring	November 27, 2020		N/A	-576.34		March 24, 2021
9063000155X0000GAB	Failure to pay	February 6, 2021		N/A	-514.12		March 5, 2021
9063000155X0000C3D	Failure to pay	April 1, 2021	588.42	N/A			
9063000155X0000HE8	Failure to pay	April 1, 2021	26,217.79	N/A			
9063000155X0000YCQ	Failure to pay	April 1, 2021	1,588.81	N/A			
9063000155X00011DH	Failure to pay	April 2, 2021	127,591.75	N/A			
9063000155X0000CF3	Failure to pay	April 5, 2021	2,851.07	N/A			
9063000155X0000CKI	Failure to pay	April 5, 2021	15,466.85	N/A			
9063000155X0001CUT	Failure to pay	April 5, 2021	27,185.92	N/A			
9063000155X00011LM	Failure to pay	April 8, 2021	14,143.03	N/A			
9063000155X0002MS0	Failure to pay	April 10, 2021	1,607.68	N/A			
9063000155X0000O9H	Failure to pay	April 10, 2021	3,005.30	N/A			
9063000155X0000RNZ	Failure to pay	April 10, 2021	760.20	N/A			
9063000155X0000WK4	Failure to pay	April 11, 2021	3,078.31	N/A			
9063000155X0000ZNP	Failure to pay	April 14, 2021	1,754.23	N/A			
9063000155X0000VPW	Failure to pay	April 14, 2021	185.11	N/A			
9063000155X0000QJS	Failure to pay	April 14, 2021	3,177.63	N/A			
9063000155X00017VB	Failure to pay	April 17, 2021	9,178.80	N/A			
9063000155X0000TIY	Failure to pay	April 17, 2021	15,157.83	N/A			
9063000155X0000LUQ	Failure to pay	April 20, 2021	7,053.28	N/A			
9063000155X0000U09	Failure to pay	April 20, 2021	2,223.39	N/A			
9063000155X0000W42	Failure to pay	April 20, 2021	8,875.84	N/A			
9063000155X00017K6	Failure to pay	April 20, 2021	2,207.91	N/A			
9063000155X0002YO	Failure to pay	April 21, 2021	1,063.24	N/A			
9063000155X000113W	Failure to pay	April 22, 2021	23,510.60	N/A			
9063000155X0000C77	Bankruptcy	March 23, 2021	2,558.75	N/A			
9063000155X00013PY	Failure to pay	April 22, 2021	189.25	N/A			
90630001555120TBYE	Failure to pay	April 23, 2021	8,337.41	N/A			
9063000155X00016X1	Failure to pay	April 26, 2021	25,149.39	N/A			
90630001555120TFF6	Failure to pay	April 28, 2021	7,461.80	N/A			
9063000155X0000GZ5	Failure to pay	April 30, 2021	3,400.75	N/A			
9063000155X0000J6V	Failure to pay	April 30, 2021	172.66	N/A			
9063000155X0000RJM	Failure to pay	April 30, 2021	21,819.00	N/A			
9063000155X0000US1	Failure to pay	April 30, 2021	640.87	N/A			
9063000155X00011ZX	Failure to pay	April 30, 2021	2,232.48	N/A			
90630001555120T7SP	Failure to pay	April 30, 2021	699.43	N/A			
9063000155X0000K40	Restructuring	April 6, 2021	5,710.72	N/A			
90630001555120T4ME	Restructuring	April 6, 2021	1,768.66	N/A			
9063000155X0000Z0S	Restructuring	April 6, 2021	907.91	N/A			
9063000155X0000XZY	Restructuring	April 7, 2021	11,750.81	N/A			
9063000155X00011TX	Restructuring	April 7, 2021	1,544.58	N/A			
9063000155X0000HTO	Restructuring	April 8, 2021	3,758.35	N/A			
9063000155X0000M00	Restructuring	April 8, 2021	24,651.30	N/A			
9063000155X00017CN	Restructuring	April 9, 2021	1,093.09	N/A			
9063000155X0001AY0	Restructuring	April 9, 2021	264.39	N/A			
9063000155X0001AY3	Restructuring	April 9, 2021	2,265.58	N/A			
9063000155X000182L	Restructuring	April 13, 2021	1,363.73	N/A			
9063000155X00011N7	Restructuring	April 16, 2021	1,148.62	N/A			
9063000155X00017SA	Restructuring	April 20, 2021	4,611.43	N/A			
9063000155X0000ATZ	Restructuring	April 21, 2021	3,041.18	N/A			
9063000155X0000AU2	Restructuring	April 21, 2021	3,219.15	N/A			
90630001555120TCYL	Restructuring	April 22, 2021	778.08	N/A			
9063000155X0000J8T	Restructuring	April 28, 2021	969.36	N/A			

9063000155X00016ZC	Restructuring	April 29, 2021	5,406.08	N/A		
9063000155X000239S	Restructuring	April 12, 2021	65,711.44	N/A		
9063000155X0000APS	Restructuring	February 26, 2021	853.65	N/A		
9063000155X0000AU4	Restructuring	February 24, 2021	4,940.22	N/A		
90630001555120SF9X	Restructuring	March 15, 2021	2,773.83	N/A		
9063000155X0000C14	Restructuring	March 15, 2021	1,814.59	N/A		
9063000155X0000COK	Restructuring	March 3, 2021	7,272.31	N/A		
9063000155X0000E3M	Restructuring	March 12, 2021	1,555.69	N/A		
9063000155X0000EY	Restructuring	March 29, 2021	856.85	N/A		
9063000155X0000KLP	Restructuring	February 24, 2021	760.27	N/A		
9063000155X0000FUZ	Restructuring	March 25, 2021	5,941.27	N/A		
90630001555120S.JSH	Restructuring	February 24, 2021	1,645.79	N/A		
9063000155X0000FXP	Restructuring	February 24, 2021	2,303.69	N/A		
9063000155X0000HIW	Restructuring	March 2, 2021	5,043.56	N/A		
9063000155X0000I48	Restructuring	March 2, 2021	918.50	N/A		
9063000155X0000ID8	Restructuring	March 25, 2021	2,311.65	N/A		
9063000155X0000J6U	Restructuring	February 24, 2021	4,397.87	N/A		
9063000155X00022VT	Restructuring	February 24, 2021	5,736.08	N/A		
90630001555120SYNJ	Restructuring	February 24, 2021	2,937.96	N/A		
90630001555120SNC9	Restructuring	March 25, 2021	3,220.98	N/A		
9063000155X0000HU2	Restructuring	March 8, 2021	4,945.51	N/A		
9063000155X0000MUO	Restructuring	March 17, 2021	741.72	N/A		
9063000155X0000N4E	Restructuring	March 22, 2021	2,134.39	N/A		
9063000155X0000ORO	Restructuring	February 24, 2021	4,184.88	N/A		
9063000155X0000P4N	Restructuring	March 12, 2021	2,356.81	N/A		
90630001555120SXRH	Restructuring	February 25, 2021	5,962.89	N/A		
90630001555120SZ46	Restructuring	February 26, 2021	1,976.42	N/A		
9063000155X00023HB	Restructuring	February 26, 2021	16,510.05	N/A		
9063000155X00023HT	Restructuring	February 24, 2021	6,098.52	N/A		
9063000155X0000VQL	Restructuring	February 25, 2021	2,173.12	N/A		
9063000155X0000W52	Restructuring	February 24, 2021	22,834.92	N/A		
9063000155X0000ZKQ	Restructuring	February 24, 2021	4,423.59	N/A		
9063000155X0000ZKW	Restructuring	February 24, 2021	6,032.80	N/A		
9063000155X00010XX	Restructuring	February 24, 2021	8,189.41	N/A		
9063000155X00011PZ	Restructuring	February 24, 2021	14,546.83	N/A		
9063000155X000120S	Restructuring	March 17, 2021	1,069.99	N/A		
9063000155X000120V	Restructuring	March 10, 2021	1,401.39	N/A		
9063000155X00012BC	Restructuring	March 5, 2021	2,884.80	N/A		
9063000155X00012TE	Restructuring	March 1, 2021	1,610.57	N/A		
9063000155X00012TM	Restructuring	February 26, 2021	5,499.87	N/A		
9063000155X00023EB	Restructuring	March 4, 2021	2,112.86	N/A		
90630001555120T9M5	Restructuring	March 24, 2021	8,562.72	N/A		
9063000155X000145W	Restructuring	February 24, 2021	3,086.65	N/A		
9063000155X00016VE	Restructuring	February 24, 2021	3,937.50	N/A		
9063000155X00015KD	Restructuring	February 24, 2021	920.83	N/A		
9063000155X0000TS8	Restructuring	March 25, 2021	1,286.89	N/A		
9063000155X0002N76	Restructuring	March 2, 2021	4,378.45	N/A		
9063000155X000171W	Restructuring	March 2, 2021	2,119.06	N/A		
9063000155X00017XY	Restructuring	February 24, 2021	2,136.49	N/A		
9063000155X00018GL	Restructuring	February 25, 2021	16,018.52	N/A		
9063000155X0000WC1	Restructuring	March 19, 2021	3,655.95	N/A		
9063000155X0001ARU	Restructuring	March 29, 2021	904.52	N/A		
9063000155X0001AVK	Restructuring	March 2, 2021	1,920.38	N/A		
9063000155X0000PZZ	Restructuring	February 24, 2021	581.76	N/A		
9063000155X0000DUL	Restructuring	March 11, 2021	2,801.99	N/A		
9063000155X00016SG	Restructuring	March 5, 2021	10,229.28	N/A		
9063000155X0000GK0	Restructuring	March 1, 2021	482.71	N/A		
9063000155X0002139	Restructuring	April 23, 2020	147,712.48	N/A		
9063000155X0000LAY	Restructuring	April 23, 2020	147,217.50	N/A		
9063000155X0000LC7	Restructuring	April 23, 2020	187,568.83	N/A		
9063000155X00010RE	Restructuring	November 12, 2019	124,545.00	N/A		

9063000155X0000TEX	Restructuring	August 1, 2019	7.751,57	N/A			
9063000155X0000TF3	Restructuring	August 1, 2019	18.745,54	N/A			
9063000155X0002MOB	Restructuring	November 24, 2020	17.895,81	N/A			
9063000155X0002MO9	Restructuring	November 18, 2020	14.835,27	N/A			
9063000155X000233X	Restructuring	October 7, 2020	77.323,26	N/A			
9063000155X0002N4V	Restructuring	June 29, 2020	14.245,95	N/A			
9063000155X0000NHD	Restructuring	April 30, 2021	2.848,84	N/A			
9063000155X0000NHE	Restructuring	April 30, 2021	3.648,39	N/A			
9063000155X000103R	Failure to pay	May 20, 2020	-1.452,65			April 7, 2021	
9063000155X0000US5	Failure to pay	May 29, 2020	-2.598,95			April 7, 2021	
9063000155X0002N7O	Failure to pay	December 29, 2020	-48.916,32			April 15, 2021	
9063000155X00010WT	Failure to pay	June 11, 2019		N/A	-609,25		April 28, 2021
9063000155X0000DL1	Failure to pay	October 3, 2019		N/A	-318,54		April 21, 2021
9063000155X0000UO4	Failure to pay	April 6, 2020		N/A	-2.394,77		April 26, 2021
9063000155X0000Y11	Restructuring	May 13, 2020		N/A	-4.185,84		April 22, 2021
9063000155X0000RP4	Failure to pay	May 29, 2020		N/A	-173,36		April 26, 2021
9063000155X000171R	Restructuring	May 6, 2020		N/A	-975,62		April 19, 2021
9063000155X0000IWI	Failure to pay	October 29, 2020		N/A	-4.715,80		April 14, 2021
9063000155X0000X77	Failure to pay	December 1, 2020		N/A	-1.865,61		April 28, 2021
9063000155X0000QCK	Restructuring	January 14, 2019	-1.210,79			March 25, 2021	
9063000155X0000QCQ	Restructuring	January 14, 2019	-2.195,09			March 25, 2021	
9063000155X00012IQ	Restructuring	November 2, 2018	-9.300,73			March 22, 2021	
9063000155X00018IB	Restructuring	February 14, 2019	-1.906,68			March 10, 2021	
9063000155X00018IC	Restructuring	February 14, 2019	-2.344,19			March 10, 2021	
9063000155X00018IE	Restructuring	February 14, 2019	-3.595,11			March 10, 2021	

* In compliance with the provisions of the deed of incorporation regarding to the article 405 of Regulation (EU) No 575/2013 Santander continues to retain a significant net financial interest in this fund on an ongoing basis.