

Cash Settlement Date September 20, 2021

Transaction data

GENERAL DATA	
Calculation Date	September 13, 2021
Cash Settlement Date	September 20, 2021
Last Settlement Date	June 21, 2021
3 Months Euribor (%)	-0,545%
Next Settlement Date	December 20, 2021
C.P.R.	4,64%
RONA	1.544.159.022,62
Portfolio Amortization	165.928.101,97

FIXED AMOUNT	
Fixed Component Amount	2.678.702,56
Issuer Operating Expenses	2.535.000,90
Subordinated Loan Amounts	143.701,66
	0,00

AGGREGATE SELLER PAYMENT	0,00
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	ISIN Code	Number of Bonds	Current Interest per Note	Current Interest per Tranche	Amortisation Amount per Tranche	Amortisation Amount per Note	WAL	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
TRANCHE A	ES0305424006	1.425	166,96	237.918,00	8.371.746,75	5.874,91	2,65	1,160%	149,73	213.365,25
TRANCHE B	ES0305424014	1.995	1.151,42	2.297.082,90	11.720.445,45	5.874,91	2,65	8,000%	1.032,62	2.060.076,90

Transaction triggers

CUMULATIVE UNMATURED LOSSES	
Defaulted Notional Amount	55.964.319,14
Non Worked-Out Initial Credit Prot. Amount	20.311.118,15
TOTAL	35.653.200,99

CUMULATIVE ADJUSTED CREDIT LOSSES	
Initial Credit Protection Amount	21.262.583,14
Pending to verify	-1.635.950,50
Credit Protection Adjustment Amount (>0)	354.431,77

SUBORDINATION EVENT INFORMATION		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	42.750.000,33	19.981.064,41
Cumulative Unmatured Losses	194.729.909,40	35.653.200,99
WA PD Non Defaulted	2,50%	1,43%
PRONA vs Initial PRONA	10,00%	51,47%

Tranches and amortisation

Threshold Loss Allocation

CURRENT PERIOD LOSS ADJUSTMENT (Calculation Period)	
Initial Credit Protection Amount	21.262.583,14
Pending to verify	-1.635.950,50
Credit Protection Adjustment Amount	(36.198,58)
Others Recovery Amount	(101.473,81)
TOTAL	19.488.960,25

Tranches Amortisation

PORTFOLIO AMORTISATION AMOUNT	
Reductions / Removals	
▪ Senior Tranche Amortisation Amount (87,891%)	145.835.909,77
▪ Tranche A Amortisation Amount (5,045%)	8.371.746,75
▪ Tranche B Amortisation Amount (7,064%)	11.720.445,45
TOTAL	165.928.101,97

TRANCHES				
	Previous Balance	Loss Allocation	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	1.413.414.507,97	0,00	145.835.909,77	1.267.578.598,20
PROTECTED TRANCHE AMOUNT A	81.137.462,25	0,00	8.371.746,75	72.765.715,50
PROTECTED TRANCHE AMOUNT B	113.592.447,15	0,00	11.720.445,45	101.872.001,70
THRESHOLD AMOUNT	11.743.253,31	5.582.191,71	0,00	6.161.061,60
TOTALS	1.619.887.670,68	5.582.191,71	165.928.101,97	1.448.377.377,00

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 20, 2021

QUARTER CREDIT EVENT NOTICE INFORMATION					
RO Reference Number	Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
-	9063000155X0002BG7	Restructuring	June 2, 2021	5,412.42	n/a
-	9063000155X000287K	Restructuring	June 3, 2021	23,955.95	n/a
-	9063000155X0002JWB	Restructuring	June 4, 2021	37,133.00	n/a
-	9063000155X0002NJO	Bankruptcy	April 13, 2021	49,667.65	n/a
-	9063000155X00025FG	Failure to pay	June 10, 2021	12,005.11	n/a
-	9063000155X00027ED	Failure to pay	June 13, 2021	16,522.38	n/a
-	9063000155X0002CUO	Failure to pay	June 13, 2021	13,920.87	n/a
-	9063000155X0002FSH	Restructuring	June 14, 2021	8,940.96	n/a
-	9063000155X000248M	Failure to pay	June 20, 2021	11,627.05	n/a
-	9063000155X0002ANL	Failure to pay	June 20, 2021	22,158.59	n/a
-	9063000155X0002CNN	Failure to pay	June 19, 2021	11,284.60	n/a
-	9063000155X00028EN	Failure to pay	June 4, 2021	34,942.51	n/a
-	9063000155X000287J	Failure to pay	June 28, 2021	6,851.13	n/a
-	9063000155X00025D9	Failure to pay	June 28, 2021	8,148.77	n/a
-	9063000155X0002P6T	Failure to pay	June 28, 2021	15,620.98	n/a
-	9063000155X0002JWO	Restructuring	June 28, 2021	9,206.65	n/a
-	9063000155X000276P	Failure to pay	June 29, 2021	9,122.61	n/a
-	9063000155X0002P6Q	Failure to pay	June 29, 2021	8,214.83	n/a
-	9063000155X0002K9I	Failure to pay	June 29, 2021	2,198.42	n/a
-	9063000155X0002EJM	Failure to pay	June 29, 2021	3,750.41	n/a
-	9063000155X00025FW	Restructuring	May 7, 2021	199,589.28	n/a
-	9063000155X000241X	Restructuring	May 7, 2021	173,925.19	n/a
-	9063000155X0002AIZ	Restructuring	April 22, 2021	8,336.08	n/a
-	9063000155X0002FGR	Restructuring	April 5, 2021	635.95	n/a
-	9063000155X00027HV	Restructuring	June 30, 2021	8,738.28	n/a
-	9063000155X00028CV	Failure to pay	July 4, 2021	3,819.53	n/a
-	9063000155X0002KPW	Failure to pay	July 5, 2021	6,128.72	n/a
-	9063000155X0002BNG	Restructuring	July 7, 2021	1,493.96	n/a
-	9063000155X00027CD	Restructuring	July 1, 2021	133,949.14	n/a
-	9063000155X00027V9	Failure to pay	July 9, 2021	10,613.82	n/a
-	9063000155X0002BTN	Failure to pay	July 10, 2021	3,818.51	n/a
-	9063000155X00026TZ	Failure to pay	July 13, 2021	14,485.53	n/a
-	9063000155X0002JUC	Failure to pay	July 14, 2021	3,424.45	n/a
-	9063000155X0002HNY	Failure to pay	July 16, 2021	1,891.53	n/a
-	9063000155X000271Z	Failure to pay	July 17, 2021	8,740.19	n/a
-	9063000155X0002C9V	Failure to pay	July 18, 2021	6,587.31	n/a
-	9063000155X000246V	Failure to pay	July 19, 2021	19,262.43	n/a
-	9063000155X000247A	Failure to pay	July 19, 2021	24,871.29	n/a
-	9063000155X000276V	Failure to pay	July 19, 2021	7,268.52	n/a
-	9063000155X0002BTU	Failure to pay	July 19, 2021	12,166.68	n/a
-	9063000155X0002D3N	Failure to pay	July 19, 2021	8,902.09	n/a
-	9063000155X0002P6S	Failure to pay	July 17, 2021	99,406.31	n/a
-	9063000155X0002AS8	Restructuring	July 20, 2021	8,134.88	n/a
-	9063000155X000288H	Restructuring	July 22, 2021	286,336.87	n/a
-	9063000155X0002P6R	Failure to pay	July 22, 2021	18,353.93	n/a
-	9063000155X0002JKJ	Failure to pay	July 22, 2021	4,269.52	n/a
-	9063000155X0002EEL	Restructuring	July 23, 2021	8,107.94	n/a
-	9063000155X000255D	Failure to pay	July 23, 2021	7,067.35	n/a
-	9063000155X00025RP	Failure to pay	July 23, 2021	703.19	n/a
-	9063000155X0002A56	Failure to pay	July 23, 2021	10,925.72	n/a
-	9063000155X0002748	Failure to pay	July 25, 2021	1,780.64	n/a
-	9063000155X00026PD	Restructuring	July 26, 2021	10,714.21	n/a
-	9063000155X0002NSH	Restructuring	July 27, 2021	78,903.02	n/a
-	9063000155X00024X9	Failure to pay	July 29, 2021	3,990.53	n/a
-	9063000155X0002FRB	Failure to pay	July 29, 2021	64,263.65	n/a
-	9063000155X000283N	Failure to pay	July 29, 2021	8,238.06	n/a
-	9063000155X0002HZV	Failure to pay	July 29, 2021	67,195.07	n/a
-	9063000155X0002J2N	Failure to pay	July 29, 2021	1,562.67	n/a
-	9063000155X0002M2X	Failure to pay	July 29, 2021	23,031.85	n/a
-	9063000155X0002GMW	Failure to pay	July 30, 2021	0.00	n/a
-	9063000155X0002D9G	Restructuring	July 30, 2021	24,161.67	n/a
-	9063000155X00025UI	Failure to pay	July 31, 2021	10,020.74	n/a
-	9063000155X0002CO4	Failure to pay	July 31, 2021	5,900.56	n/a
-	9063000155X0002FIU	Failure to pay	August 2, 2021	11,456.74	n/a
-	9063000155X0002OWL	Restructuring	June 9, 2021	130,817.48	n/a
-	9063000155X0002CMU	Restructuring	July 30, 2021	1,635,950.50	pending
-	9063000155X0002GZ7	Restructuring	March 3, 2021	29,647.58	n/a
-	9063000155X0002CXS	Failure to pay	August 7, 2021	2,321.55	n/a
-	9063000155X0002AAR	Failure to pay	August 8, 2021	14,747.31	n/a
-	9063000155X0002E9E	Restructuring	August 9, 2021	5,010.40	n/a
-	9063000155X0002E9J	Restructuring	August 9, 2021	4,670.74	n/a
-	9063000155X0002JOO	Failure to pay	August 10, 2021	27,761.87	n/a
-	9063000155X00026XH	Failure to pay	August 14, 2021	4,864.35	n/a
-	9063000155X00026XI	Failure to pay	August 14, 2021	9,722.91	n/a
-	9063000155X00026XJ	Failure to pay	August 14, 2021	9,722.91	n/a
-	9063000155X00026XK	Failure to pay	August 14, 2021	12,160.68	n/a
-	9063000155X0002HJK	Failure to pay	August 14, 2021	35,434.88	n/a
-	9063000155X0002J1Q	Failure to pay	August 18, 2021	3,974.42	n/a
-	9063000155X0002GEQ	Failure to pay	August 19, 2021	2,011.99	n/a
-	9063000155X00027N2	Failure to pay	August 21, 2021	2,678.96	n/a
-	9063000155X0002GE7	Failure to pay	August 22, 2021	7,587.72	n/a
-	9063000155X00025GY	Failure to pay	August 24, 2021	21,454.97	n/a
-	9063000155X0002F5F	Failure to pay	July 29, 2021	1,360.21	n/a
-	9063000155X00026ES	Failure to pay	August 26, 2021	4,769.86	n/a
-	9063000155X00027NK	Failure to pay	August 28, 2021	18,985.35	n/a
-	9063000155X0002FN6	Failure to pay	August 28, 2021	19,736.69	n/a
-	9063000155X0002FJS	Failure to pay	August 28, 2021	3,690.80	n/a
-	9063000155X0002FNN	Failure to pay	August 29, 2021	12,663.79	n/a
-	9063000155X0002HUG	Failure to pay	August 29, 2021	2,878.65	n/a

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 20, 2021

RO Reference Number	Original RO ID Anon	Credit Event Type	Credit Event Date	QUARTER LOSS AMOUNT		Auditor Verification	Credit Protection Adjustment Amount	Cure Date	Worked out Date
				Initial Credit Protection Amount	Final Credit Protection Amount				
-	9063000155X0002H00	Restructuring	April 22, 2021	1,215,489.40	verified				
-	9063000155X0002DM8	Restructuring	October 23, 2020	2,018,145.34	verified				
-	9063000155X0002B87	Restructuring	June 2, 2021	5,412.42	na				
-	9063000155X0002B7K	Restructuring	June 3, 2021	23,955.95	na				
-	9063000155X0002JVB	Restructuring	June 4, 2021	37,133.00	na				
-	9063000155X0002NJO	Bankruptcy	April 13, 2021	49,667.65	na				
-	9063000155X00029FG	Failure to pay	June 10, 2021	12,005.11	na				
-	9063000155X00027ED	Failure to pay	June 13, 2021	16,522.38	na				
-	9063000155X0002CJO	Failure to pay	June 13, 2021	13,920.67	na				
-	9063000155X0002FSH	Restructuring	June 14, 2021	8,945.96	na				
-	9063000155X00024NH	Failure to pay	June 20, 2021	11,627.05	na				
-	9063000155X0002ANL	Failure to pay	June 20, 2021	22,158.59	na				
-	9063000155X0002C2NN	Failure to pay	June 19, 2021	11,284.60	na				
-	9063000155X00028EN	Failure to pay	June 4, 2021	34,942.51	na				
-	9063000155X000287J	Failure to pay	June 28, 2021	6,851.13	na				
-	9063000155X00028D9	Failure to pay	June 28, 2021	8,148.77	na				
-	9063000155X00029PT	Failure to pay	June 28, 2021	15,620.98	na				
-	9063000155X0002JWO	Restructuring	June 28, 2021	9,206.65	na				
-	9063000155X000279P	Failure to pay	June 29, 2021	9,122.81	na				
-	9063000155X00029PC	Failure to pay	June 29, 2021	8,214.83	na				
-	9063000155X0002K9J	Failure to pay	June 29, 2021	2,198.42	na				
-	9063000155X0002EJM	Failure to pay	June 29, 2021	3,750.41	na				
-	9063000155X00026FW	Restructuring	May 7, 2021	199,589.28	na				
-	9063000155X000241X	Restructuring	May 7, 2021	173,925.19	na				
-	9063000155X0002AIZ	Restructuring	April 22, 2021	8,336.08	na				
-	9063000155X0002FGR	Restructuring	April 5, 2021	635.95	na				
-	9063000155X00027H1	Restructuring	June 30, 2021	8,738.28	na				
-	9063000155X00028CV	Failure to pay	July 4, 2021	3,815.53	na				
-	9063000155X0002KPV	Failure to pay	July 5, 2021	6,128.72	na				
-	9063000155X00028NG	Restructuring	July 7, 2021	1,493.96	na				
-	9063000155X00027CD	Restructuring	July 1, 2021	133,949.14	na				
-	9063000155X00027V9	Failure to pay	July 9, 2021	10,613.82	na				
-	9063000155X00028TN	Failure to pay	July 10, 2021	3,818.51	na				
-	9063000155X00028TZ	Failure to pay	July 13, 2021	14,485.53	na				
-	9063000155X00028JC	Failure to pay	July 14, 2021	3,424.45	na				
-	9063000155X00028HY	Failure to pay	July 16, 2021	1,891.53	na				
-	9063000155X000271Z	Failure to pay	July 17, 2021	8,740.19	na				
-	9063000155X0002C9V	Failure to pay	July 18, 2021	6,587.31	na				
-	9063000155X000246V	Failure to pay	July 19, 2021	19,262.43	na				
-	9063000155X000247A	Failure to pay	July 19, 2021	24,871.29	na				
-	9063000155X000276V	Failure to pay	July 19, 2021	7,268.52	na				
-	9063000155X000281U	Failure to pay	July 19, 2021	12,168.68	na				
-	9063000155X00023AN	Failure to pay	July 19, 2021	8,902.09	na				
-	9063000155X00029PS	Failure to pay	July 17, 2021	99,406.31	na				
-	9063000155X0002AS8	Restructuring	July 20, 2021	8,134.88	na				
-	9063000155X00028EH	Restructuring	July 22, 2021	286,336.87	na				
-	9063000155X00029ER	Failure to pay	July 22, 2021	18,353.93	na				
-	9063000155X0002KJ1	Failure to pay	July 22, 2021	4,269.52	na				
-	9063000155X0002EEL	Restructuring	July 23, 2021	8,107.84	na				
-	9063000155X00029SD	Failure to pay	July 23, 2021	7,087.35	na				
-	9063000155X00029FP	Failure to pay	July 23, 2021	793.19	na				
-	9063000155X0002A56	Failure to pay	July 23, 2021	10,925.72	na				
-	9063000155X0002748	Failure to pay	July 25, 2021	1,780.64	na				
-	9063000155X00028PD	Restructuring	July 26, 2021	10,714.21	na				
-	9063000155X0002NSH	Restructuring	July 27, 2021	78,903.02	na				
-	9063000155X00024K9	Failure to pay	July 29, 2021	3,990.53	na				
-	9063000155X0002FR8	Failure to pay	July 29, 2021	64,263.65	na				
-	9063000155X000283H	Failure to pay	July 29, 2021	8,238.06	na				
-	9063000155X00028ZV	Failure to pay	July 29, 2021	67,195.07	na				
-	9063000155X0002J2N	Failure to pay	July 29, 2021	1,562.67	na				
-	9063000155X0002MX	Failure to pay	July 29, 2021	23,031.85	na				
-	9063000155X0002GW	Failure to pay	July 30, 2021	0.00	na				
-	9063000155X0002D9G	Restructuring	July 30, 2021	24,161.67	na				
-	9063000155X00025UJ	Failure to pay	July 31, 2021	10,020.74	na				
-	9063000155X0002C94	Failure to pay	July 31, 2021	5,900.56	na				
-	9063000155X0002EUL	Failure to pay	August 2, 2021	11,456.74	na				
-	9063000155X0002CWL	Restructuring	June 9, 2021	130,817.48	na				
-	9063000155X0002GZ7	Restructuring	March 3, 2021	29,647.58	na				
-	9063000155X0002CXS	Failure to pay	August 7, 2021	2,321.55	na				
-	9063000155X0002AAR	Failure to pay	August 8, 2021	14,747.31	na				
-	9063000155X00029E9	Restructuring	August 9, 2021	5,010.40	na				
-	9063000155X00029B9	Restructuring	August 9, 2021	4,870.74	na				
-	9063000155X0002C9C	Failure to pay	August 10, 2021	27,761.87	na				
-	9063000155X00029KH	Failure to pay	August 14, 2021	4,864.35	na				
-	9063000155X00026XJ	Failure to pay	August 14, 2021	9,722.91	na				
-	9063000155X00026KJ	Failure to pay	August 14, 2021	9,722.91	na				
-	9063000155X00026XK	Failure to pay	August 14, 2021	12,160.68	na				
-	9063000155X00024JK	Failure to pay	August 14, 2021	35,434.88	na				
-	9063000155X00024JQ	Failure to pay	August 18, 2021	3,974.42	na				
-	9063000155X00029E4	Failure to pay	August 18, 2021	2,011.99	na				
-	9063000155X00027N1	Failure to pay	August 21, 2021	2,878.96	na				
-	9063000155X00029E7	Failure to pay	August 22, 2021	7,587.72	na				
-	9063000155X00029CY	Failure to pay	August 24, 2021	21,454.97	na				
-	9063000155X00029SF	Failure to pay	July 29, 2021	1,360.21	na				
-	9063000155X00028ES	Failure to pay	August 26, 2021	4,769.86	na				
-	9063000155X00027NK	Failure to pay	August 28, 2021	18,985.35	na				
-	9063000155X00029F8	Failure to pay	August 28, 2021	19,736.69	na				
-	9063000155X00029FB	Failure to pay	August 29, 2021	3,690.69	na				
-	9063000155X00029FN	Failure to pay	August 29, 2021	12,663.79	na				
-	9063000155X00024JG	Failure to pay	August 29, 2021	2,878.65	na				
-	9063000155X000241E	Restructuring	August 13, 2021	19,048.91	na				
-	9063000155X0002KCF	Failure to pay	August 31, 2021	13,087.02	na				
-	9063000155X0002DED	Failure to pay	August 31, 2021	14,431.11	na				
-	9063000155X00029G3	Bankruptcy	May 21, 2021	13,625.58	na				
-	9063000155X00023A3	Failure to pay	August 13, 2021	1,721.88	na				
-	9063000155X00029D7	Failure to pay	May 21, 2021	-6,020.65	na			June 7, 2021	
-	9063000155X00029BW	Failure to pay	May 20, 2021	-8,864.11	na			June 4, 2021	
-	9063000155X00028X8	Failure to pay	June 29, 2020	-19,799.80	na			June 10, 2021	
-	9063000155X00024YG	Failure to pay	February 24, 2021	-7,622.97	na			June 9, 2021	
-	9063000155X0002EBN	Failure to pay	May 29, 2021	-27,954.01	na			July 21, 2021	
-	9063000155X00028PD	Failure to pay	April 1, 2021	-1,756.41	na			July 6, 2021	
-	9063000155X0002A72	Failure to pay	April 30, 2021	-4,466.77	na			July 21, 2021	
-	9063000155X00029E7Z	Failure to pay	July 13, 2021	-14,886.53	na			August 3, 2021	
-	9063000155X00024JC	Failure to pay	July 14, 2021	-3,424.45	na			August 19, 2021	
-	9063000155X0002Q7S	Failure to pay	June 29, 2020		na		-24,933.91		August 5, 2021
-	9063000155X0002828	Restructuring	May 15, 2020		na		-2,682.45		August 31, 2021
-	9063000155X0002C2E	Failure to pay	May 9, 2021		na		-629.34		June 8, 2021
-	9063000155X0002HDA	Failure to pay	May 13, 2021		na		-3,640.26		June 29, 2021
-	9063000155X0002AQN	Failure to pay	September 12, 2019		na		2,535.83		June 23, 2021
-	9063000155X00029EM	Failure to pay	September 12, 2019		na		19,258.59		June 23, 2021
-	9063000155X00029KH	Failure to pay	September 12, 2019		na		30,795.07		June 23, 2021
-	9063000155X00029BA	Restructuring	September 3, 2019		na		4,792.17		June 23, 2021
-	9063000155X0002BDA	Failure to pay	September 28, 2019		na		27,998.59		June 23, 2021
-	9063000155X0002CHV	Failure to pay	October 3, 2019		na		13,218.83		June 23, 2021
-	9063000155X00024ZH	Failure to pay	October 29, 2019		na		7,428.51		June 23, 2021
-	9063000155X00024PH	Failure to pay	November 8, 2019		na		16,643.07		June 23, 2021
-	9063000155X00024VZ	Failure to pay	November 16, 2019		na		11,655.17		June 23, 2021
-	9063000155X00027WX	Failure to pay	November 23, 2019		na		4,888.58		June 23, 2021
-	9063000155X00029CG	Failure to pay	November 23, 2019		na		7,309.07		June 23, 2021
-	9063000155X00029C7	Failure to pay	November 25, 2019		na		2,309.38		June 23, 2021
-	9063000155X00029C7	Failure to pay	November 25, 2019		na		23,931.98		June 23, 2021
-	9063000155X00029SQ	Failure to pay	December 6, 2019		na		9,676.42		June 23, 2021
-	9063000155X00029SR	Failure to pay	December 6, 2019		na		14,752.20		June 23, 2021
-	9063000155X000279D	Failure to pay	December 7, 2019		na		11,911.08		June 23, 2021
-	9063000155X00027H1	Failure to pay	December 29, 2019		na		3,072.29		June 23, 2021
-	9063000155X00024G2	Failure to pay	December 29, 2019		na		3,002.13		June 23, 2021
-	9063000155X00029PD9	Failure to pay	January 6, 2020		na		4,888.58		June 23, 2021
-	9063000155X000293H	Failure to pay	January 9, 2020		na		7,309.07		June 23, 2021
-	9063000155X00029FDA	Failure to pay	January 15, 2020		na		3,427.48		June 23, 2021
-	9063000155X00029								