

**FONDO DE TITULIZACIÓN
PYMES MAGDALENA 2**

QUARTERLY INVESTOR REPORT

Cash Settlement Date Aug 20th, 2021

TRANCHES				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	1.026.306.779,54	0,00	112.601.311,16	913.705.468,38
PROTECTED TRANCHE AMOUNT	78.112.041,28	0,00	8.570.070,94	69.541.970,34
THRESHOLD AMOUNT	4.924.418,49	2.709.870,57	0,00	2.214.547,92
TOTALS	1.109.343.239,31	2.709.870,57	121.171.382,10	985.461.986,64

FIXED AMOUNT	
Fixed Component Amount	1.872.666,84
Fixed Component Amount	1.766.638,16
Issuer Operating Expenses	106.028,68
Subordinated Loan Amounts	0,00

AGGREGATE SELLER PAYMENT	0,00
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CLN INFORMATION	
ISIN Code	ES0305365001
Current Interest Amount	1.766.638,16
CLN Amortisation Amount	8.570.070,94
WAL	1,76
Next Interest Amount per Note	1.607.006,79

GENERAL DATA	
Calculation Date	August 13, 2021
Cash Settlement Date	August 20, 2021
Last Settlement Date	May 20, 2021
3 Months Euribor(%)	-0,548%
Next Interest Rate	8,850%
Next Settlement Date	November 22, 2021

PORTFOLIO INFORMATION (as of Apr 30th)	
RONA	1.056.856.686,78
CPR	2,20%
Portfolio Amortisation Amount	121.171.382,10

INITIAL CREDIT PROTECTION AMOUNTS	
	21.634.465,58

Credit Protection Adjustment Amount	-149.013,50
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PYMES MAGDALENA 2**

QUARTERLY INVESTOR REPORT

QUARTER CREDIT EVENT NOTICE INFORMATION

Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
9063000155X0000Y45	Failure to pay	May 1, 2021	16,981.35	n/a
9063000155X000183P	Failure to pay	May 1, 2021	771.55	n/a
9063000155X0000AVO	Failure to pay	May 2, 2021	937.58	n/a
9063000155X0001CRG	Failure to pay	May 2, 2021	5,556.16	n/a
9063000155X0000ATM	Failure to pay	May 3, 2021	3,433.68	n/a
9063000155X0000OQ1	Failure to pay	May 6, 2021	7,645.00	n/a
9063000155X0000QY5	Failure to pay	May 6, 2021	2,648.87	n/a
9063000155X00016F2	Failure to pay	May 6, 2021	564.02	n/a
9063000155X0000F41	Failure to pay	May 9, 2021	530.78	n/a
9063000155X0000ZD5	Failure to pay	May 10, 2021	1,852.02	n/a
9063000155X0000UPP	Failure to pay	May 11, 2021	25,484.23	n/a
9063000155X0000B7X	Failure to pay	May 12, 2021	17,857.89	n/a
9063000155X0000KEC	Failure to pay	May 13, 2021	347.52	n/a
9063000155X0000OA2	Failure to pay	May 14, 2021	14,414.18	n/a
9063000155512OSVWF	Failure to pay	May 21, 2021	1,410.21	n/a
9063000155X0000EIH	Failure to pay	May 29, 2021	1,051.90	n/a
9063000155X0000IFN	Failure to pay	May 29, 2021	425.96	n/a
9063000155X0000J6Z	Failure to pay	May 29, 2021	4,818.81	n/a
9063000155512OSWJ2	Failure to pay	May 29, 2021	3,377.72	n/a
9063000155X0000VB8	Failure to pay	May 29, 2021	932.89	n/a
9063000155X0000NZX	Failure to pay	May 29, 2021	1,117.37	n/a
9063000155X0000UO3	Failure to pay	May 30, 2021	294.04	n/a
9063000155X000127H	Failure to pay	May 31, 2021	3,505.90	n/a
9063000155X0000D98	Bankruptcy	April 19, 2021	6,440.07	n/a
9063000155X0000D8Z	Bankruptcy	April 19, 2021	4,443.72	n/a
9063000155X0000Y3N	Restructuring	May 3, 2021	6,573.78	n/a
9063000155512OTC8V	Restructuring	May 3, 2021	2,461.34	n/a
9063000155X00014BB	Restructuring	May 6, 2021	1,524.94	n/a
9063000155X00019XB	Restructuring	May 7, 2021	13,793.12	n/a
9063000155X0000ZOW	Restructuring	May 11, 2021	1,702.30	n/a
9063000155X00012B0	Restructuring	May 11, 2021	4,437.05	n/a
9063000155X0000SQZ	Restructuring	May 11, 2021	3,586.24	n/a
9063000155X00015KI	Restructuring	May 13, 2021	3,860.87	n/a
9063000155X0000UO0	Restructuring	May 20, 2021	5,686.11	n/a
9063000155512OSXJC	Restructuring	May 21, 2021	5,116.40	n/a
9063000155X00018FL	Restructuring	May 21, 2021	1,012.46	n/a
9063000155X00018FM	Restructuring	May 21, 2021	2,533.29	n/a
9063000155X0000GCV	Failure to pay	May 15, 2021	1,616.68	n/a
9063000155X0000G5C	Failure to pay	June 3, 2021	1,060.12	n/a
9063000155X0000R90	Failure to pay	June 4, 2021	198.53	n/a
9063000155X0000LXL	Failure to pay	June 10, 2021	17,505.60	n/a
9063000155X0000A8M	Restructuring	June 11, 2021	2,571.14	n/a
9063000155X0001717	Restructuring	June 14, 2021	953.13	n/a
9063000155X0000FNO	Failure to pay	June 15, 2021	2,260.01	n/a
9063000155X0000XOO	Restructuring	June 15, 2021	1,831.03	n/a
9063000155X00023HD	Restructuring	June 18, 2021	3,590.23	n/a
9063000155X000125Z	Restructuring	June 15, 2021	2,229.23	n/a
9063000155X0000CAS	Failure to pay	June 21, 2021	6,077.46	n/a
9063000155X00011Y9	Failure to pay	June 21, 2021	3,155.77	n/a
9063000155X0000BQ2	Restructuring	June 22, 2021	10,759.11	n/a

9063000155X0001650	Restructuring	June 22, 2021	1,194.14	n/a
9063000155X0000N1T	Restructuring	June 23, 2021	0.00	n/a
9063000155X00013ME	Failure to pay	June 24, 2021	9,861.54	n/a
9063000155X0000MDY	Failure to pay	June 28, 2021	2,496.63	n/a
9063000155X00012ZW	Restructuring	June 28, 2021	11,957.05	n/a
9063000155X0000URB	Failure to pay	June 29, 2021	3,369.27	n/a
9063000155X0002N71	Failure to pay	June 29, 2021	11,713.35	n/a
9063000155X0000GDU	Failure to pay	June 29, 2021	4,301.51	n/a
9063000155X00017DJ	Failure to pay	June 29, 2021	1,431.34	n/a
9063000155X00022V1	Restructuring	April 7, 2021	3,033.85	n/a
9063000155X0000HUP	Restructuring	April 1, 2021	7,298.28	n/a
9063000155X000128T	Restructuring	April 5, 2021	958.55	n/a
9063000155X0001CRH	Restructuring	May 21, 2021	7,191.28	n/a
9063000155X00019ZZ	Restructuring	May 27, 2021	165,883.95	n/a
9063000155X0000SGF	Restructuring	June 17, 2021	11,472.60	n/a
9063000155X0000SGP	Restructuring	June 17, 2021	9,169.14	n/a
9063000155X0000D6W	Restructuring	June 30, 2021	4,929.80	n/a
9063000155X0000XHA	Failure to pay	July 2, 2021	2,026.94	n/a
9063000155X0000XY9	Failure to pay	July 3, 2021	3,989.42	n/a
9063000155X0000JNJ	Failure to pay	July 4, 2021	3,124.90	n/a
9063000155X0000XCP	Restructuring	July 7, 2021	1,788.70	n/a
9063000155X0000G3F	Restructuring	July 8, 2021	4,968.57	n/a
9063000155X0000ULC	Failure to pay	July 12, 2021	15,582.75	n/a
9063000155X0000D6V	Failure to pay	July 14, 2021	4,935.71	n/a
9063000155X0001CLN	Failure to pay	July 14, 2021	6,083.23	n/a
9063000155X0000T9C	Failure to pay	July 16, 2021	831.60	n/a
9063000155X00013MW	Failure to pay	July 16, 2021	4,766.39	n/a
9063000155X0000SL3	Failure to pay	July 17, 2021	1,239.56	n/a
9063000155X0000W1G	Failure to pay	July 17, 2021	1,152.72	n/a
9063000155X0000IBQ	Failure to pay	July 18, 2021	2,014.22	n/a
9063000155X0000CDW	Failure to pay	July 20, 2021	6,898.98	n/a
9063000155X0000RPV	Failure to pay	July 22, 2021	144.65	n/a
9063000155X0000RWY	Failure to pay	July 23, 2021	8,866.26	n/a
9063000155X0001AVX	Failure to pay	July 23, 2021	5,774.78	n/a
9063000155X0002N7V	Restructuring	July 23, 2021	16,177.87	n/a
9063000155X0001824	Restructuring	July 27, 2021	16,177.87	n/a
9063000155X0000CF6	Restructuring	July 29, 2021	5,086.27	n/a
9063000155X0000FP7	Failure to pay	July 29, 2021	9,192.27	n/a
9063000155X00020UE	Failure to pay	July 29, 2021	555.80	n/a
9063000155X0000LX2	Failure to pay	July 29, 2021	273,886.42	pending
9063000155X00010CB	Failure to pay	July 29, 2021	8,960.06	n/a
9063000155X00010CC	Failure to pay	July 29, 2021	5,987.04	n/a
9063000155X0000CPQ	Failure to pay	July 30, 2021	1,270.01	n/a
9063000155X0000NIO	Failure to pay	July 30, 2021	417.90	n/a
9063000155X00021EB	Failure to pay	July 30, 2021	4,082.06	n/a
9063000155X0000N47	Failure to pay	May 2, 2021	1,917.13	n/a

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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
9063000155X0000Z0F	Restructuring	February 26, 2021	954,956.42	Verified			
9063000155X000023KZ	Restructuring	March 5, 2021	322,003.63	Verified			
9063000155X00002N3K	Restructuring	December 30, 2020	699,774.24	Verified			
9063000155X0000Y45	Failure to pay	May 1, 2021	16,981.35	n/a			
9063000155X000183P	Failure to pay	May 1, 2021	771.55	n/a			
9063000155X0000AVO	Failure to pay	May 2, 2021	937.58	n/a			
9063000155X0001CRG	Failure to pay	May 2, 2021	5,556.16	n/a			
9063000155X0000ATM	Failure to pay	May 3, 2021	3,433.68	n/a			
9063000155X0000Q01	Failure to pay	May 6, 2021	7,645.00	n/a			
9063000155X0000QY5	Failure to pay	May 6, 2021	2,648.87	n/a			
9063000155X00016F2	Failure to pay	May 6, 2021	564.02	n/a			
9063000155X0000F41	Failure to pay	May 9, 2021	530.78	n/a			
9063000155X0000ZD5	Failure to pay	May 10, 2021	1,852.02	n/a			
9063000155X0000UPP	Failure to pay	May 11, 2021	25,484.23	n/a			
9063000155X0000B7X	Failure to pay	May 12, 2021	17,857.89	n/a			
9063000155X0000KEC	Failure to pay	May 13, 2021	347.52	n/a			
9063000155X0000O2	Failure to pay	May 14, 2021	14,414.18	n/a			
90630001555120SVWF	Failure to pay	May 21, 2021	1,410.21	n/a			
9063000155X0000EIH	Failure to pay	May 29, 2021	1,051.90	n/a			
9063000155X0000IFN	Failure to pay	May 29, 2021	425.96	n/a			
9063000155X0000J6Z	Failure to pay	May 29, 2021	4,818.81	n/a			
90630001555120SWJ2	Failure to pay	May 29, 2021	3,377.72	n/a			
9063000155X0000VB8	Failure to pay	May 29, 2021	932.89	n/a			
9063000155X0000NZX	Failure to pay	May 29, 2021	1,117.37	n/a			
9063000155X0000UO3	Failure to pay	May 30, 2021	294.04	n/a			
9063000155X000127H	Failure to pay	May 31, 2021	3,505.90	n/a			
9063000155X0000D98	Bankruptcy	April 19, 2021	6,440.07	n/a			
9063000155X0000D8Z	Bankruptcy	April 19, 2021	4,443.72	n/a			
9063000155X0000Y3N	Restructuring	May 3, 2021	6,573.78	n/a			
90630001555120TC8V	Restructuring	May 3, 2021	2,461.34	n/a			
9063000155X00014BB	Restructuring	May 6, 2021	1,524.94	n/a			
9063000155X00019XB	Restructuring	May 7, 2021	13,793.12	n/a			
9063000155X0000ZOW	Restructuring	May 11, 2021	1,702.30	n/a			
9063000155X00012B0	Restructuring	May 11, 2021	4,437.05	n/a			
9063000155X0000SQZ	Restructuring	May 11, 2021	3,586.24	n/a			
9063000155X00015K1	Restructuring	May 13, 2021	3,860.87	n/a			
9063000155X0000UO0	Restructuring	May 20, 2021	5,686.11	n/a			
90630001555120SXJC	Restructuring	May 21, 2021	5,116.40	n/a			
9063000155X00018FL	Restructuring	May 21, 2021	1,012.46	n/a			
9063000155X00018FM	Restructuring	May 21, 2021	2,533.29	n/a			
9063000155X0000GCV	Failure to pay	May 15, 2021	1,616.68	n/a			
9063000155X00011QL	Failure to pay	March 1, 2021	-1,727.40	n/a		May 11, 2021	
9063000155X0001CRH	Failure to pay	February 28, 2021	-7,619.96	n/a		May 21, 2021	
9063000155X0000QW7	Failure to pay	October 31, 2020		n/a	-10,050.70		May 18, 2021
9063000155X0000OWG	Failure to pay	October 28, 2020		n/a	-3,814.34		May 18, 2021
9063000155X0000V3A	Bankruptcy	November 5, 2020		n/a	-17,717.24		May 5, 2021
9063000155X0000HKF	Failure to pay	February 16, 2021		n/a	-36.24		May 6, 2021
9063000155X0001862	Restructuring	August 21, 2019		n/a	-1,579.08		May 24, 2021
9063000155X0000J20	Restructuring	June 15, 2020		n/a	-18,158.65		May 14, 2021

9063000155X0000G5C	Failure to pay	June 3, 2021	1,060.12	n/a		
9063000155X0000R90	Failure to pay	June 4, 2021	198.53	n/a		
9063000155X0000LXL	Failure to pay	June 10, 2021	17,505.60	n/a		
9063000155X0000A8M	Restructuring	June 11, 2021	2,571.14	n/a		
9063000155X00001717	Restructuring	June 14, 2021	953.13	n/a		
9063000155X0000FN0	Failure to pay	June 15, 2021	2,260.01	n/a		
9063000155X0000XQO	Restructuring	June 15, 2021	1,831.03	n/a		
9063000155X000023HD	Restructuring	June 18, 2021	3,590.23	n/a		
9063000155X0000125Z	Restructuring	June 15, 2021	2,229.23	n/a		
9063000155X0000CAS	Failure to pay	June 21, 2021	6,077.46	n/a		
9063000155X000011Y9	Failure to pay	June 21, 2021	3,155.77	n/a		
9063000155X0000BQ2	Restructuring	June 22, 2021	10,759.11	n/a		
9063000155X00001650	Restructuring	June 22, 2021	1,194.14	n/a		
9063000155X0000N1T	Restructuring	June 23, 2021	0.00	n/a		
9063000155X000013ME	Failure to pay	June 24, 2021	9,861.54	n/a		
9063000155X0000MDY	Failure to pay	June 28, 2021	2,496.63	n/a		
9063000155X000012ZW	Restructuring	June 28, 2021	11,957.05	n/a		
9063000155X0000URB	Failure to pay	June 29, 2021	3,369.27	n/a		
9063000155X00002N7I	Failure to pay	June 29, 2021	11,713.35	n/a		
9063000155X0000GDU	Failure to pay	June 29, 2021	4,301.51	n/a		
9063000155X000017DJ	Failure to pay	June 29, 2021	1,431.34	n/a		
9063000155X000022V1	Restructuring	April 7, 2021	3,033.85	n/a		
9063000155X0000HUP	Restructuring	April 1, 2021	7,298.28	n/a		
9063000155X0000128T	Restructuring	April 5, 2021	958.55	n/a		
9063000155X00001CRH	Restructuring	May 21, 2021	7,191.28	n/a		
9063000155X000019ZZ	Restructuring	May 27, 2021	165,883.95	n/a		
9063000155X0000SGF	Restructuring	June 17, 2021	11,472.60	n/a		
9063000155X0000SGP	Restructuring	June 17, 2021	9,169.14	n/a		
9063000155X0000D6W	Restructuring	June 30, 2021	4,929.80	n/a		
9063000155X0000DJE	Failure to pay	November 30, 2020	-12,589.30	n/a		June 9, 2021
9063000155X0000LUQ	Failure to pay	April 20, 2021	-7,053.28	n/a		June 10, 2021
9063000155X000011ZX	Failure to pay	April 30, 2021	-2,232.48	n/a		June 15, 2021
9063000155X0000B7X	Failure to pay	May 12, 2021	-17,857.89	n/a		June 11, 2021
9063000155X0000UCA	Failure to pay	October 26, 2018		n/a	28,303.33	June 23, 2021
9063000155X0000DB0	Restructuring	December 11, 2018		n/a	9,998.38	June 23, 2021
9063000155X0000DBC	Restructuring	December 11, 2018		n/a	21,725.27	June 23, 2021
9063000155X000013N3	Restructuring	December 11, 2018		n/a	24,751.25	June 23, 2021
9063000155X0000JGN	Restructuring	December 21, 2018		n/a	6,853.17	June 23, 2021
9063000155X0000JGO	Restructuring	December 21, 2018		n/a	3,275.59	June 23, 2021
9063000155X0000YD6	Failure to pay	January 18, 2019		n/a	797.17	June 23, 2021
9063000155X000014P8	Failure to pay	January 18, 2019		n/a	8,191.47	June 23, 2021
9063000155X0000VHS	Failure to pay	January 29, 2019		n/a	3,342.41	June 23, 2021
9063000155X0000TO4	Restructuring	February 22, 2019		n/a	8,644.56	June 23, 2021
9063000155X000018DA	Failure to pay	April 4, 2019		n/a	2,645.92	June 23, 2021
9063000155X00001AVU	Bankruptcy	April 24, 2019		n/a	1,853.30	June 23, 2021
9063000155X00001AVY	Bankruptcy	April 24, 2019		n/a	3,878.91	June 23, 2021
9063000155X0000DVS	Failure to pay	May 30, 2019		n/a	1,188.25	June 23, 2021
9063000155X0000CWQ	Failure to pay	May 31, 2019		n/a	391.75	June 23, 2021
9063000155X0000RK1	Failure to pay	June 5, 2019		n/a	3,048.97	June 23, 2021
9063000155X00001SMG	Failure to pay	June 12, 2019		n/a	-28.86	June 23, 2021
9063000155X0000AB0	Restructuring	June 20, 2019		n/a	15,919.04	June 23, 2021
9063000155X0000H6D	Failure to pay	June 28, 2019		n/a	6,385.08	June 23, 2021
9063000155512OSWY9	Restructuring	June 28, 2019		n/a	1,695.83	June 23, 2021
9063000155512OSWYC	Restructuring	June 28, 2019		n/a	1,401.14	June 23, 2021
9063000155X0000R46	Restructuring	June 28, 2019		n/a	2,181.60	June 23, 2021
9063000155X0000EY2	Failure to pay	July 12, 2019		n/a	20,482.23	June 23, 2021
9063000155X0000LNL	Failure to pay	July 11, 2019		n/a	3,035.56	June 23, 2021
9063000155X000010DG	Failure to pay	July 12, 2019		n/a	4,374.16	June 23, 2021
9063000155X000010DS	Failure to pay	July 12, 2019		n/a	8,175.56	June 23, 2021
9063000155X0000R5U	Failure to pay	July 29, 2019		n/a	4,160.03	June 23, 2021
9063000155X0000CKG	Failure to pay	July 30, 2019		n/a	539.77	June 23, 2021

9063000155X0000H5I	Failure to pay	August 5, 2019		n/a	1,368.06		June 23, 2021
9063000155X0000KEM	Failure to pay	August 29, 2019		n/a	757.42		June 23, 2021
9063000155X0000G50	Failure to pay	August 30, 2019		n/a	845.68		June 23, 2021
9063000155X0000N8L	Failure to pay	September 7, 2019		n/a	3,497.71		June 23, 2021
9063000155X0000SY3	Failure to pay	September 16, 2019		n/a	2,650.75		June 23, 2021
9063000155X0000GM5	Restructuring	September 12, 2019		n/a	1,165.45		June 23, 2021
9063000155X0000Y9L	Failure to pay	September 29, 2019		n/a	1,319.06		June 23, 2021
9063000155X0000Y9O	Failure to pay	September 29, 2019		n/a	661.15		June 23, 2021
90630001555120SKM4	Restructuring	October 15, 2019		n/a	5,259.55		June 23, 2021
9063000155X0000FI2	Restructuring	October 31, 2019		n/a	1,131.78		June 23, 2021
9063000155X0000AJ2	Failure to pay	November 11, 2019		n/a	-3,681.06		June 21, 2021
9063000155X0000R4Y	Failure to pay	November 29, 2019		n/a	290.22		June 23, 2021
9063000155X0000XS2	Failure to pay	November 29, 2019		n/a	2,033.85		June 23, 2021
9063000155X0000TW0	Failure to pay	November 30, 2019		n/a	2,583.69		June 23, 2021
9063000155X0000WZR	Failure to pay	November 30, 2019		n/a	5,819.00		June 23, 2021
9063000155X0002N11	Failure to pay	November 30, 2019		n/a	-6,411.02		June 23, 2021
9063000155X0000ZFW	Failure to pay	December 6, 2019		n/a	1,327.82		June 23, 2021
9063000155X0000W2H	Failure to pay	December 18, 2019		n/a	16,685.39		June 23, 2021
9063000155X00010O4	Restructuring	December 11, 2019		n/a	-816.37		June 30, 2021
9063000155X00022S6	Failure to pay	December 29, 2019		n/a	7,570.62		June 23, 2021
9063000155X00022S7	Failure to pay	December 29, 2019		n/a	3,016.80		June 23, 2021
9063000155X0000FSI	Failure to pay	December 29, 2019		n/a	1,537.17		June 23, 2021
9063000155X0000IA0	Failure to pay	December 29, 2019		n/a	7,784.45		June 23, 2021
9063000155X0002N12	Failure to pay	December 29, 2019		n/a	889.52		June 23, 2021
9063000155X0000I9Z	Failure to pay	December 30, 2019		n/a	7,114.25		June 23, 2021
9063000155X0000Y91	Failure to pay	December 30, 2019		n/a	452.17		June 23, 2021
9063000155X0000FHY	Failure to pay	January 18, 2020		n/a	838.79		June 23, 2021
9063000155X0000CY6	Failure to pay	January 29, 2020		n/a	1,238.00		June 23, 2021
9063000155X0000ISD	Failure to pay	January 30, 2020		n/a	15,456.12		June 23, 2021
9063000155X0000Q42	Failure to pay	January 31, 2020		n/a	-3,080.04		June 29, 2021
9063000155X0000AKP	Failure to pay	February 2, 2020		n/a	1,606.17		June 23, 2021
9063000155X0000GTT	Failure to pay	February 3, 2020		n/a	2,422.60		June 23, 2021
9063000155X0001ZDH	Failure to pay	February 6, 2020		n/a	6,101.49		June 23, 2021
9063000155X0000X21	Failure to pay	February 9, 2020		n/a	223.03		June 23, 2021
9063000155X0000ZB3	Failure to pay	February 12, 2020		n/a	883.46		June 23, 2021
90630001555120T860	Failure to pay	February 18, 2020		n/a	3,112.49		June 23, 2021
90630001555120SGGH	Restructuring	February 27, 2020		n/a	11,219.24		June 23, 2021
9063000155X00018R9	Failure to pay	February 28, 2020		n/a	-947.28		June 8, 2021
90630001555120TC0Y	Failure to pay	February 29, 2020		n/a	2,917.36		June 23, 2021
9063000155X0000C96	Restructuring	March 6, 2020		n/a	-9,488.51		June 28, 2021
9063000155X0000Y61	Failure to pay	March 29, 2020		n/a	1,553.83		June 23, 2021
9063000155X0000Y65	Failure to pay	March 29, 2020		n/a	3,591.57		June 23, 2021
9063000155X0000Y67	Failure to pay	March 29, 2020		n/a	6,163.89		June 23, 2021
9063000155X000230T	Failure to pay	March 30, 2020		n/a	4,330.38		June 23, 2021
9063000155X0000YAA	Failure to pay	March 30, 2020		n/a	1,168.02		June 23, 2021
9063000155X0000S6J	Failure to pay	April 16, 2020		n/a	3,423.73		June 23, 2021
9063000155X0000P79	Failure to pay	April 17, 2020		n/a	1,065.08		June 23, 2021
9063000155X0000P7A	Failure to pay	April 17, 2020		n/a	173.37		June 23, 2021
9063000155X0001CGF	Failure to pay	April 19, 2020		n/a	2,063.65		June 23, 2021
9063000155X000191U	Failure to pay	April 21, 2020		n/a	4,041.70		June 23, 2021
9063000155X0000HSK	Failure to pay	April 23, 2020		n/a	3,386.65		June 23, 2021
9063000155X0000NYC	Failure to pay	April 29, 2020		n/a	5,144.55		June 23, 2021
9063000155X00019M2	Failure to pay	May 26, 2020		n/a	189.53		June 23, 2021
9063000155X00022V3	Failure to pay	May 29, 2020		n/a	1,262.07		June 23, 2021
9063000155X0000BGP	Failure to pay	July 19, 2020		n/a	711.90		June 23, 2021
9063000155X0000TVR	Failure to pay	July 19, 2020		n/a	2,284.60		June 23, 2021
9063000155X00011WE	Restructuring	April 27, 2020		n/a	-522.29		June 4, 2021
9063000155X00011SC	Restructuring	May 11, 2020		n/a	-1,240.29		June 21, 2021
9063000155X0000QLC	Restructuring	May 7, 2020		n/a	-1,049.44		June 22, 2021
90630001555120T3M8	Failure to pay	January 11, 2021		n/a	-1,749.75		June 24, 2021
90630001555120SN39	Failure to pay	February 15, 2021		n/a	-8,694.29		June 8, 2021

9063000155X0000XEC	Failure to pay	May 13, 2021		n/a	-347,52		June 22, 2021
90630001555120TDF	Restructuring	March 8, 2019	-5.409,13	Error (adjustment)			June 30, 2021
9063000155X0000YRC	Restructuring	March 8, 2019	-4.685,46	Error (adjustment)			June 30, 2021
9063000155X0000LC7	Restructuring	April 23, 2020	-187.568,83	Error (adjustment)			June 30, 2021
9063000155X0000LC7	Restructuring	April 23, 2020	40.351,33	Error (adjustment)			June 30, 2021
9063000155X0000XHA	Failure to pay	July 2, 2021	2.026,94	n/a			
9063000155X0000XY9	Failure to pay	July 3, 2021	3.989,42	n/a			
9063000155X0000INJ	Failure to pay	July 4, 2021	3.124,90	n/a			
9063000155X0000XCP	Restructuring	July 7, 2021	1.788,70	n/a			
9063000155X0000G3F	Restructuring	July 8, 2021	4.968,57	n/a			
9063000155X0000JLC	Failure to pay	July 12, 2021	15.582,75	n/a			
9063000155X0000D6V	Failure to pay	July 14, 2021	4.935,71	n/a			
9063000155X0001CLN	Failure to pay	July 14, 2021	6.083,23	n/a			
9063000155X0000T9C	Failure to pay	July 16, 2021	831,60	n/a			
9063000155X00013MW	Failure to pay	July 16, 2021	4.766,39	n/a			
9063000155X0000SL3	Failure to pay	July 17, 2021	1.239,56	n/a			
9063000155X0000W1G	Failure to pay	July 17, 2021	1.152,72	n/a			
9063000155X0000IBQ	Failure to pay	July 18, 2021	2.014,22	n/a			
9063000155X0000CDW	Failure to pay	July 20, 2021	6.898,98	n/a			
9063000155X0000RPV	Failure to pay	July 22, 2021	144,65	n/a			
9063000155X0000RWY	Failure to pay	July 23, 2021	8.866,26	n/a			
9063000155X0001AVX	Failure to pay	July 23, 2021	5.774,78	n/a			
9063000155X0002N7V	Restructuring	July 23, 2021	16.177,87	n/a			
9063000155X0001824	Restructuring	July 27, 2021	16.177,87	n/a			
9063000155X0000QF6	Restructuring	July 29, 2021	5.086,27	n/a			
9063000155X0000FP7	Failure to pay	July 29, 2021	9.192,27	n/a			
9063000155X00020UE	Failure to pay	July 29, 2021	555,80	n/a			
9063000155X00010CB	Failure to pay	July 29, 2021	8.960,06	n/a			
9063000155X00010CC	Failure to pay	July 29, 2021	5.987,04	n/a			
9063000155X0000CPQ	Failure to pay	July 30, 2021	1.270,01	n/a			
9063000155X0000NIO	Failure to pay	July 30, 2021	417,90	n/a			
9063000155X00021EB	Failure to pay	July 30, 2021	4.082,06	n/a			
9063000155X0000JQS	Failure to pay	April 14, 2021	-3.177,63			July 2, 2021	
9063000155X0000ROG	Restructuring	March 29, 2019		n/a	-16.664,35		July 7, 2021
9063000155X0000D3V	Failure to pay	August 26, 2019		n/a	-238,88		July 2, 2021
9063000155X0000GSL	Restructuring	December 11, 2019		n/a	-5.639,98		July 7, 2021
9063000155X0000GSP	Restructuring	December 11, 2019		n/a	-7.354,33		July 7, 2021
9063000155X0000US1	Failure to pay	April 30, 2021		n/a	-640,87		July 13, 2021
9063000155X00016F2	Failure to pay	May 6, 2021		n/a	-564,02		July 20, 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.