Confidential

FONDO DE TITULIZACIÓN
PYMES MAGDALENA

QUARTERLY INVESTOR REPORT

Cash Settlement Date June 22nd, 2021

TRANCHES				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	295.896.240,83	0,00	29.028.836,50	266.867.404,33
PROTECTED TRANCHE AMOUNT	22.513.841,00	0,00	2.208.717,70	20.305.123,30
THRESHOLD AMOUNT	2.913.922,80	447.503,88	0,00	2.466.418,92
TOTALS	321.324.004,63	447.503,88	31.237.554,20	289.638.946,55

FIXED AMOUNT	638.858,81
Fixed Component Amount	598.367,00
Issuer Operating Expenses	40.491,81
Subordinated Loan Amounts	0,00

AGGREGATE SELLER PAYMENT	0,00

GENERAL DATA	
Calculation Date	June 15, 2021
Cash Settlement Date	June 22, 2021
Last Settlement Date	March 22, 2021
3 Months Euribor(%)	-0,544%
Next Interest Rate	10,400%
Next Settlement Date	September 22, 2021

CLN INFORMATION	
ISIN Code	ES0305249007
Current Interest Amount	598.367,00
CLN Amortisation Amount	2.208.717,70
WAL	1,83
Next Interest Amount per Note	811,53

PORTFOLIO INFORMATION (as of May 31st)	
PRONA	296.077.188,96
CPR	6,00%
Portfolio Amortisation Amount	31.237.554,20

INITIAL CREDIT PROTECTION AMOUNTS
7.779.567,28

Credit Protection Adjustment Amount
-638.183,68

QUARTER CREDIT EVENT NOTICE INFORMATION					
RO Reference Number	Ref Entity Ref Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
9063000155512OTKK0	0-007864869	Failure to pay	February 28, 2021	56.749,40	N/A
9063000155512OTKU3	0-008101878	Failure to pay	March 1, 2021	8.611,35	N/A
9063000155X000BRL0	0-007040794	Restructuring	March 3, 2021	18.358,41	N/A
9063000155512OTKMA	0-007185067	Failure to pay	March 16, 2021	13.464,84	N/A
9063000155X000BRMA	0-000598439	Restructuring	March 17, 2021	18.626,93	N/A
9063000155512OTL9F	0-006486875	Restructuring	March 17, 2021	2.159,88	N/A
9063000155X000BZCG	0-007179097	Restructuring	March 22, 2021	6.308,57	N/A
9063000155512OTJH2	0-008412753	Restructuring	March 31, 2021	21.001,85	N/A
9063000155X000097Q	0-006952144	Failure to pay	April 1, 2021	8.614,37	N/A
9063000155512OTHAB	0-007170196	Failure to pay	April 5, 2021	22.407,95	N/A
9063000155512OTJK3	0-007102494	Failure to pay	April 20, 2021	3.437,01	N/A
9063000155512OTKXJ	0-006550734	Failure to pay	April 22, 2021	23.510,60	N/A
9063000155512OTKXK	0-000657508	Failure to pay	April 22, 2021	7.053,18	N/A
9063000155512OTKXL	0-006155186	Failure to pay	April 22, 2021	16.457,42	N/A
9063000155512OTLDG	0-001661136	Failure to pay	April 27, 2021	615,34	N/A
9063000155X0009TM8	0-000255111	Restructuring	December 22, 2020	68.920,77	Pending
9063000155X0007THI	0-000800028	Restructuring	May 4, 2020	5.282,71	N/A
9063000155X0007THI	0-000800028	Restructuring	May 4, 2020	19.262,39	N/A
9063000155X000202I	0-008808853	Restructuring	April 22, 2021	43.734,30	N/A

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
9063000155512OTLGD	Restructuring	January 26, 2021	85.082,22	Verified			
9063000155512OTJWW	Restructuring	December 28, 2020	216.977,73	Verified			
9063000155512OTKK0	Failure to pay	February 28, 2021	56.749,40	N/A			
9063000155X000BRL0	Restructuring	March 3, 2021	18.358,41	N/A			
9063000155X000BRMA	Restructuring	March 17, 2021	18.626,93	N/A			
9063000155512OTL9F	Restructuring	March 17, 2021	2.159,88	N/A			
9063000155X000BZCG	Restructuring	March 22, 2021	6.308,57	N/A			
9063000155512OTJH2	Restructuring	March 31, 2021	21.001,85	N/A			
9063000155512OTHV9	Bankruptcy	June 1, 2018			-2.747,52		March 3, 2021
9063000155X0002SYJ	Restructuring	March 3, 2020			-5.017,52		March 3, 2021
9063000155X000097Q	Failure to pay	April 1, 2021	8.614,37	N/A			
9063000155512OTHAB	Failure to pay	April 5, 2021	22.407,95	N/A			
9063000155512OTKXJ	Failure to pay	April 22, 2021	23.510,60	N/A			
9063000155512OTKXK	Failure to pay	April 22, 2021	7.053,18	N/A			
9063000155512OTKXL	Failure to pay	April 22, 2021	16.457,42	N/A			
9063000155512OTLDG	Failure to pay	April 27, 2021	615,34	N/A			
9063000155X0007THI	Restructuring	May 4, 2020	5.282,71	N/A			
9063000155X0007THI	Restructuring	May 4, 2020	19.262,39	N/A			
9063000155X000202I	Restructuring	April 22, 2021	43.734,30	N/A			
9063000155512OTHZQ	Failure to pay	February 4, 2021		N/A	-507,65		May 13, 2021
9063000155X00009XI	Restructuring	November 30, 2018		N/A	-51.289,33		May 7, 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.