

FONDO DE TITULIZACIÓN PYMES MAGDALENA
QUARTERLY INVESTOR REPORT

Cash Settlement Date June 22nd, 2018

TRANCHES				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	874.000.000,00	0,00	0,00	874.000.000,00
PROTECTED TRANCHE AMOUNT	66.500.000,00	0,00	0,00	66.500.000,00
THRESHOLD AMOUNT	8.775.569,32	542.407,20	0,00	8.233.162,12
TOTALS	949.275.569,32	542.407,20	0,00	948.733.162,12

FIXED AMOUNT	
Fixed Component Amount	1.767.423,70
Issuer Operating Expenses	87.781,05
Subordinated Loan Amounts	150.934,16

AGGREGATE SELLER PAYMENT	0,00
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CLN INFORMATION	
ISIN Code	ES0305249007
Current Interest Amount	1.767.423,70
CLN Amortisation Amount	0,00
WAL	2,61
Next Interest Amount per Note	2.715,56

REPLENISHMENT INFORMATION	
RONA	77.798.179,11
WA Pd	0,37%
WA LGD	42,91%
% "CECI Seguir"	3,66%

GENERAL DATA	
Calculation Date	June 15, 2018
Cash Settlement Date	June 22, 2018
Last Settlement Date	March 22, 2018
3 Months Euribor(%)	-0,323%
Next Interest Rate	10,400%
Next Settlement Date	September 24, 2018

PORTFOLIO INFORMATION (as of May 31st)	
RONA	917.218.821,39
CPR	2,99%
Portfolio Amortisation Amount	0,00

QUARTER CREDIT EVENT NOTICE INFORMATION				
RO Reference Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
	Restructuring	March 7, 2018	25.706,81	N/A
	Restructuring	March 8, 2018	8.321,50	N/A
	Failure to pay	March 16, 2018	4.664,73	N/A
	Failure to pay	March 17, 2018	5.598,38	N/A
	Restructuring	March 21, 2018	11.107,52	N/A
	Restructuring	March 21, 2018	17.344,72	N/A
	Restructuring	March 23, 2018	796.547,56	Pending
	Failure to pay	March 28, 2018	33.989,30	N/A
	Failure to pay	April 16, 2018	13.147,17	N/A
	Failure to pay	April 20, 2018	1.465,66	N/A
	Failure to pay	April 22, 2018	19.222,42	N/A
	Failure to pay	April 24, 2018	16.319,10	N/A
	Failure to pay	April 29, 2018	3.341,38	N/A
	Failure to pay	May 14, 2018	8.229,18	N/A
	Failure to pay	May 9, 2018	6.467,16	N/A
	Failure to pay	May 2, 2018	8.567,52	N/A
	Failure to pay	May 14, 2018	12.504,30	N/A
	Failure to pay	May 29, 2018	9.792,31	N/A
	Failure to pay	May 29, 2018	174,11	N/A
	Failure to pay	April 18, 2018	32.594,31	N/A
	Failure to pay	April 30, 2018	6.391,65	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
	Restructuring	December 27, 2017	149.815,00	Verified		
	Restructuring	January 8, 2018	105.335,04	Verified		
	Restructuring	February 7, 2018	100.009,63	Verified		
	Restructuring	March 7, 2018	25.706,81	N/A		
	Restructuring	March 8, 2018	8.321,50	N/A		
	Failure to pay	March 16, 2018	4.664,73	N/A		
	Failure to pay	March 17, 2018	5.598,38	N/A		
	Restructuring	March 21, 2018	11.107,52	N/A		

	Restructuring	March 21, 2018	17.344,72	N/A		
	Failure to pay	March 28, 2018	33.989,30	N/A		
	Failure to pay	April 16, 2018	13.147,17	N/A		
	Failure to pay	April 20, 2018	1.465,66	N/A		
	Failure to pay	April 22, 2018	19.222,42	N/A		
	Failure to pay	April 24, 2018	16.319,10	N/A		
	Failure to pay	April 29, 2018	3.341,38	N/A		
	Failure to pay	May 14, 2018	6.229,18	N/A		
	Failure to pay	May 9, 2018	6.467,16	N/A		
	Failure to pay	May 2, 2018	8.587,52	N/A		
	Failure to pay	May 14, 2018	12.504,30	N/A		
	Failure to pay	May 29, 2018	9.792,31	N/A		
	Failure to pay	May 29, 2018	174,11	N/A		
	Failure to pay	April 18, 2018	32.594,31	N/A		
	Failure to pay	April 30, 2018	6.391,65	N/A		
	Failure to pay	April 18, 2018	-32.594,31	N/A		May 8, 2018
	Failure to pay	April 30, 2018	-6.391,65	N/A		May 16, 2018
	Failure to pay	February 3, 2018		N/A	-16.046,82	
	Bankruptcy	July 12, 2017		N/A	-668,92	

* In compliance with the provisions of the prospectus 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.