

FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

QUARTERLY INVESTOR REPORT

Cash Settlement Date March 22, 2023

Payment data

Cash Settlement Date	March 22, 2023
Last Settlement Date	December 22, 2022
3 Months Euribor (%)	2,750%
Next Settlement Date	June 22, 2023

Portfolio Amortization

PRONA	147.143.596,93
Portfolio Amortization	16.081.851,94
C.P.R. (annual)	5,97%

Losses information

(i) Cumulative Losses previous (Dec 22, 2022) **6.790.721,81**

Initial Credit Protection Amount	8.579.222,08
Credit Protection Adjustment Amount (Workout)	(1.418.250,67)
Other Adjustment	(241.054,89)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Mar-22)	6.919.916,52

(ii)-(i) Period Losses **129.194,71**

Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	(214.400,72)

Aggregate Seller Payment

0,00

Tranches

	Initial Balance		Previous Balance	Loss Allocation as of March 22, 2023	Amortisation Amount	Final Balance	Cummulative Losses
Senior tranche amount	874.000.000,00	92,0%	145.610.165,20	0,00	14.944.748,49	130.665.416,71	0,00
Protected tranche Amount A	66.500.000,00	7,0%	11.079.039,65	0,00	1.137.103,45	9.941.936,20	0,00
Threshold amount	9.500.000,00	1,0%	2.709.278,18	129.194,71	0,00	2.580.083,47	6.919.916,52
Total	950.000.000,00	100,0%	159.398.483,03	129.194,71	16.081.851,94	143.187.436,38	6.919.916,52

CLN information

	ISIN Code	Number of Bonds	Current Interest per Note	Current Interest per Tranche	Amortisation Amount per Note	Amortisation Amount per Tranche	WAL	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
Protected tranche Amount A	ES0305249007	665	519,84	345.693,60	1.709,93	1.137.103,45	1,21	13,150%	502,41	334.102,65

Subordination Event Information

	Threshold	Actual Data
Cumulative Adjusted Credit Losses	19.000.000,00	9.259.548,11
Cumulative Unmatured Losses	13.788.317,83	4.987.721,76

* 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.

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QUARTERLY INVESTOR REPORT

QUARTER CREDIT EVENT NOTICE INFORMATION				
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
90630001-555120THW9	Failure to pay	December 17, 2022	19,336.55	n/a
90630001-55X000096Z	Failure to pay	January 26, 2023	35,809.28	n/a

55,145.83

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QUARTERLY INVESTOR REPORT

QUARTER LOSS AMOUNT							
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification	Credit Protection Adjustment Amount	Cure Date	Worked out Date
90630001-555120THW9	Failure to pay	December 17, 2022	19,336.55	n/a			
90630001-55X0000962	Failure to pay	January 26, 2023	35,809.28	n/a			
90630001-555120T6S	Failure to pay	February 3, 2019		verified	38,164.58		November 28, 2022
90630001-55X000053P	Restructuring	September 4, 2017		n/a	(444.94)		December 13, 2022
90630001-55X00004WU	Restructuring	December 4, 2017		n/a	(5,282.32)		December 13, 2022
90630001-555120TKZC	Failure to pay	April 20, 2018		n/a	971.99		December 14, 2022
90630001-555120T1S9	Failure to pay	May 14, 2018		n/a	4,096.19		December 14, 2022
90630001-555120THE2	Failure to pay	June 7, 2018		n/a	6,593.92		December 14, 2022
90630001-555120T1SN	Failure to pay	June 29, 2018		n/a	111.74		December 14, 2022
90630001-555120T1DF	Restructuring	July 19, 2018		n/a	(4,535.29)		December 14, 2022
90630001-555120T1N6	Failure to pay	September 28, 2018		n/a	1,819.94		December 14, 2022
90630001-555120TKIC	Failure to pay	November 19, 2018		n/a	10,919.66		December 14, 2022
90630001-555120TZ7	Bankruptcy	November 5, 2018		n/a	19,232.71		December 14, 2022
90630001-555120TKID	Failure to pay	November 25, 2018		n/a	18,004.29		December 14, 2022
90630001-555120TLRS	Failure to pay	February 28, 2019		n/a	2,919.36		December 14, 2022
90630001-555120TJEE	Failure to pay	April 21, 2019		n/a	1,071.91		December 14, 2022
90630001-555120TJEC	Failure to pay	May 18, 2019		n/a	4,095.33		December 14, 2022
90630001-555120TKSF	Failure to pay	October 14, 2019		n/a	7,131.98		December 14, 2022
90630001-555120TJOW	Failure to pay	October 20, 2019		n/a	1,352.27		December 14, 2022
90630001-555120TKDX	Failure to pay	November 17, 2019		n/a	4,302.23		December 14, 2022
90630001-555120TLV7	Failure to pay	December 12, 2019		n/a	5,717.96		December 14, 2022
90630001-555120T1JL0	Failure to pay	January 4, 2020		n/a	26,860.41		December 14, 2022
90630001-555120T03	Failure to pay	May 26, 2020		n/a	5,869.06		December 14, 2022
90630001-555120TJRR	Failure to pay	May 29, 2020		n/a	722.64		December 14, 2022
90630001-555120THM0	Failure to pay	June 19, 2020		n/a	21,159.06		December 14, 2022
90630001-555120THM3	Failure to pay	June 23, 2020		n/a	3,380.72		December 14, 2022
90630001-555120TKUJ	Failure to pay	April 22, 2021		n/a	12,560.33		December 14, 2022
90630001-555120TKKK	Failure to pay	April 22, 2021		n/a	3,768.10		December 14, 2022
90630001-555120TKOL	Failure to pay	April 22, 2021		n/a	8,792.36		December 14, 2022
90630001-555120T1PI	Failure to pay	September 13, 2021		n/a	1,243.66		December 14, 2022
90630001-555120TJH2	Restructuring	March 31, 2021		n/a	(21,001.85)		January 19, 2023

55,145.83

178,585.00

Total

233,730.83