

**FONDO DE TITULIZACIÓN  
PYMES MAGDALENA**

**QUARTERLY INVESTOR REPORT**

Cash Settlement Date March 22nd, 2022

<b>TRANCHES</b>					
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance	Cumulative Losses
<b>SENIOR TRANCHE AMOUNT</b>	220.784.516,81	0,00	24.468.807,97	196.315.708,84	0,00
<b>PROTECTED TRANCHE AMOUNT</b>	16.798.817,70	0,00	1.861.753,95	14.937.063,75	0,00
<b>THRESHOLD AMOUNT</b>	2.615.369,75	392.644,86	0,00	2.222.724,89	7.277.275,10
<b>TOTALS</b>	240.198.704,26	392.644,86	26.330.561,92	213.475.497,48	7.277.275,10

<b>FIXED AMOUNT</b>	<b>464.122,00</b>
Fixed Component Amount	436.772,00
Issuer Operating Expenses	27.350,00
Subordinated Loan Amounts	0,00

<b>AGGREGATE SELLER PAYMENT</b>	<b>0,00</b>
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<b>CLN INFORMATION</b>	
ISIN Code	ES0305249007
Current Interest Amount	436.772,00
CLN Amortisation Amount	1.861.753,95
WAL	1,60
Next Interest Amount per Note	596,98

<b>GENERAL DATA</b>	
Calculation Date	March 15, 2022
Cash Settlement Date	March 22, 2022
Last Settlement Date	December 22, 2021
3 Months Euribor(%)	-0,487%
Next Interest Rate	10,400%
Next Settlement Date	June 22, 2022

<b>PORTFOLIO INFORMATION (as of November 30th)</b>	
PRONA	219.003.540,57
CPR	5,84%
Portfolio Amortisation Amount	26.330.561,92

<b>INITIAL CREDIT PROTECTION AMOUNTS</b>	
	8.273.134,51

<b>Credit Protection Adjustment Amount</b>	
	-1.357.463,36

<b>QUARTER CREDIT EVENT NOTICE INFORMATION</b>					
RO Reference Number	Ref Entity Ref Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
90630001556120TJ1Q	0-000899164	Failure to pay	December 14, 2021	636,62	n/a
9063000155X00004LP	0-000250991	Restructuring	December 20, 2021	126.747,47	pending
9063000155X00007HM	0-000197172	Failure to pay	December 29, 2021	480,53	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
90630001555120TJ0D	Restructuring	August 11, 2021	65.652,58	verified			
90630001555120TIZD	Restructuring	October 18, 2021	79.013,97	verified			
90630001555120TL00	Restructuring	June 18, 2020	309.117,48	verified			
90630001555120TLLO	Failure to pay	September 25, 2018		verified	22.104,24		November 24, 2021
9063000155X000038X	Restructuring	November 7, 2018		verified	21.513,49		November 24, 2021
90630001555120TJ1Q	Failure to pay	December 14, 2021	636,62	n/a			
9063000155X00007HM	Failure to pay	December 29, 2021	480,53	n/a			
90630001-555120TJK9	Restructuring	January 16, 2019		n/a	-5.893,11		February 22, 2022
90630001-555120TJ0D	Restructuring	August 11, 2021		n/a	-65.652,58		February 24, 2022
90630001-555120TK12	Failure to pay	July 20, 2018		n/a	17.740,63		January 21, 2022
90630001-555120TJ0R	Failure to pay	September 11, 2018		n/a	6.940,16		January 21, 2022
90630001-555120TJ1E	Failure to pay	January 7, 2019		n/a	-150,01		January 21, 2022
90630001-555120TIYV	Bankruptcy	February 28, 2019		n/a	22.505,82		January 21, 2022
90630001-555120TM6B	Failure to pay	August 26, 2019		n/a	23.239,60		January 21, 2022
90630001-555120TJ1G	Failure to pay	November 16, 2019		n/a	338,04		January 21, 2022
90630001-555120TKJL	Failure to pay	February 28, 2020		n/a	9.297,56		January 21, 2022
90630001-555120TJ8N	Failure to pay	March 20, 2020		n/a	4.354,49		January 21, 2022
90630001-55X000057I	Failure to pay	October 29, 2021		n/a	-342,78		January 18, 2022
90630001-555120THSG	Failure to pay	October 29, 2019		n/a	-21.750,06		December 31, 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.