

**FONDO DE TITULIZACIÓN
PYMES MAGDALENA**

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 22nd, 2021

TRANCHES				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	266.867.404,33	0,00	22.988.454,90	243.878.949,43
PROTECTED TRANCHE AMOUNT	20.305.123,30	0,00	1.749.122,90	18.556.000,40
THRESHOLD AMOUNT	2.466.418,92	-211.918,26	0,00	2.678.337,18
TOTALS	289.638.946,55	-211.918,26	24.737.577,80	265.113.287,01

FIXED AMOUNT	569.618,95
Fixed Component Amount	539.667,45
Issuer Operating Expenses	29.951,50
Subordinated Loan Amounts	0,00

AGGREGATE SELLER PAYMENT	0,00
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CLN INFORMATION	
ISIN Code	ES0305249007
Current Interest Amount	539.667,45
CLN Amortisation Amount	1.749.122,90
WAL	1,84
Next Interest Amount per Note	733,56

GENERAL DATA	
Calculation Date	September 15, 2021
Cash Settlement Date	September 22, 2021
Last Settlement Date	June 22, 2021
3 Months Euribor(%)	-0,545%
Next Interest Rate	10,400%
Next Settlement Date	December 22, 2021

PORTFOLIO INFORMATION (as of August 31st)	
PRONA	271.280.103,42
CPR	5,58%
Portfolio Amortisation Amount	24.737.577,80

INITIAL CREDIT PROTECTION AMOUNTS	
	7.748.694,84

Credit Protection Adjustment Amount	
	-721.106,29

QUARTER CREDIT EVENT NOTICE INFORMATION					
RO Reference Number	Ref Entity Ref Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
9063000155512OTLH7	0-007151629	Failure to pay	July 14, 2021	552,14	N/A
9063000155512OTJOL	0-007115033	Failure to pay	August 30, 2021	13.761,99	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
9063000155X0009TM8	Restructuring	December 22, 2020	68.920,77	Verified			
9063000155X00002WR	Failure to pay	December 23, 2017		N/A	-9.610,32		June 23, 2021
9063000155X00002WQ	Failure to pay	January 21, 2018		N/A	-3.173,82		June 23, 2021
9063000155X0001ZX0	Restructuring	December 11, 2018		N/A	18.709,99		June 23, 2021
9063000155X000000F	Failure to pay	April 20, 2019		N/A	-28.791,66		June 23, 2021
9063000155512OTLDG	Failure to pay	April 27, 2021		N/A	-615,34		June 21, 2021
9063000155512OTLH7	Failure to pay	July 14, 2021	552,14	N/A			
9063000155512OTKK0	Failure to pay	February 28, 2021		N/A	-56.749,40		July 16, 2021
9063000155512OTKJZ	Failure to pay	January 29, 2021	-49.899,29			July 22, 2021	
9063000155512OTJOL	Failure to pay	August 30, 2021	13.761,99	N/A			
9063000155512OTL5N	Failure to pay	March 31, 2019	-64.208,05	N/A		August 4, 2021	
9063000155512OTLZ0	Failure to pay	February 15, 2020			-2.139,92		August 31, 2021
9063000155512OTLH7	Failure to pay	July 14, 2021		N/A	-552,14		August 24, 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.