

## FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

## QUARTERLY INVESTOR REPORT

Cash Settlement Date June 24, 2024

| Payment data         |                    |
|----------------------|--------------------|
| Cash Settlement Date | June 24, 2024      |
| Last Settlement Date | March 22, 2024     |
| 3 Months Euribor (%) | 3,700%             |
| Next Settlement Date | September 23, 2024 |

| Portfolio Amortization |               |
|------------------------|---------------|
| PRONA                  | 87.312.246,84 |
| Portfolio Amortization | 11.968.796,89 |
| C.P.R. (annual)        | 7,13%         |

| Losses information                                 |                |
|----------------------------------------------------|----------------|
| (i) Cumulative Losses previous (Mar 22, 2024)      | 7.121.683,74   |
| Initial Credit Protection Amount                   | 8.866.886,95   |
| Credit Protection Adjustment Amount (Workout)      | (1.235.531,23) |
| Other Adjustment                                   | (332.760,05)   |
| Late Recovery Amount                               | 0,00           |
| Initial Verifiable Reference Obligations (Pending) | 0,00           |
| Final Verifiable Reference Obligations (Pending)   | (348.855,51)   |
| (ii) Cumulative Losses (Mar-24)                    | 7.298.595,67   |
| (ii)-(i) Period Losses                             | 176.911,93     |

|                          |      |
|--------------------------|------|
| Aggregate Seller Payment | 0,00 |
|--------------------------|------|

| Tranches                   |                 |        |                  |                                     |                     |               |                    |
|----------------------------|-----------------|--------|------------------|-------------------------------------|---------------------|---------------|--------------------|
|                            | Initial Balance |        | Previous Balance | Loss Allocation as of June 24, 2024 | Amortisation Amount | Final Balance | Cummulative Losses |
| Senior tranche amount      | 874.000.000,00  | 92,0%  | 87.541.449,34    | 0,00                                | 11.122.517,89       | 76.418.931,45 | 0,00               |
| Protected tranche Amount A | 66.500.000,00   | 7,0%   | 6.660.766,35     | 0,00                                | 846.279,00          | 5.814.487,35  | 0,00               |
| Threshold amount           | 9.500.000,00    | 1,0%   | 2.378.316,25     | 176.911,93                          | 0,00                | 2.201.404,32  | 7.298.595,67       |
| Total                      | 950.000.000,00  | 100,0% | 96.580.531,94    | 176.911,93                          | 11.968.796,89       | 84.434.823,12 | 7.298.595,67       |

| 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             | 374,57                    | 249,089,05                   | 1.272,60                     | 846.279,00                      | 0,32 | 14,100%            | 311,64                 | 207.240,60                |

| Subordination Event Information   |               |              |
|-----------------------------------|---------------|--------------|
|                                   | Threshold     | Actual Data  |
| Cumulative Adjusted Credit Losses | 19.000.000,00 | 9.987.075,71 |
| Cumulative Unmatured Losses       | 9.039.082,60  | 4.151.411,53 |

\* 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 |
| 90630001-555120TMAM                     | Restructuring     | March 22, 2024    | 165,728.03                       | n/a                  |
| 90630001-555120THOH                     | Restructuring     | May 24, 2024      | 39,945.24                        | n/a                  |
| 90630001-555120THOH                     | Restructuring     | May 24, 2024      | 11,895.90                        | n/a                  |

217,569.17

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| QUARTERLY LOSS AMOUNT |                   |                    |                                  |                      |                                     |                 |
|-----------------------|-------------------|--------------------|----------------------------------|----------------------|-------------------------------------|-----------------|
| Original RO ID Anon   | Credit Event Type | Credit Event Date  | Initial Credit Protection Amount | Auditor Verification | Credit Protection Adjustment Amount | Worked out Date |
| 90630001-555120TLAC   | Restructuring     | March 22, 2019     |                                  | n/a                  | (4,956.95)                          | March 27, 2024  |
| 90630001-55500099W    | Bankruptcy        | September 11, 2023 |                                  | n/a                  | (3,840.50)                          | March 4, 2024   |
| 90630001-555120TMAW   | Restructuring     | March 22, 2024     | 165,728.03                       | n/a                  |                                     |                 |
| 90630001-555120TL9C   | Restructuring     | March 27, 2021     |                                  | n/a                  | (2,159.88)                          | April 24, 2024  |
| 90630001-555120THOH   | Restructuring     | May 24, 2024       | 39,945.24                        | n/a                  |                                     |                 |
| 90630001-555120THOH   | Restructuring     | May 24, 2024       | 11,895.90                        | n/a                  |                                     |                 |

|            |             |
|------------|-------------|
| 217,569.17 | (10,957.33) |
| Total      | 206,611.84  |