

# FONDO DE TITULIZACIÓN PYMES MAGDALENA 4

## QUARTERLY INVESTOR REPORT

Cash Settlement Date September 28, 2021

### Transaction data

GENERAL DATA	
Calculation Date	September 21, 2021
Cash Settlement Date	September 28, 2021
Last Settlement Date	June 28, 2021
3 Months Euribor (%)	-0,543%
Next Settlement Date	December 28, 2021
C.P.R.	3,93%
RONA	1.899.415.375,99
Portfolio Amortization	203.633.451,77

FIXED AMOUNT	2.360.023,71
Fixed Component Amount	2.192.084,40
Issuer Operating Expenses	167.939,31
Subordinated Loan Amounts	0,00

AGGREGATE SELLER PAYMENT	0,00
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	ISIN Code	Number of Bonds	Current Interest per Note	Current Interest per Tranche	Amortisation Amount per Tranche	Amortisation Amount per Note	WAL	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
TRANCHE A	ES0305510002	550	370,75	203.912,50	4.909.943,50	8.927,17	1,74	1,600%	330,62	181.841,00
TRANCHE B	ES0305510010	1.430	1.390,33	1.988.171,90	12.765.853,10	8.927,17	1,74	6,000%	1.239,82	1.772.942,60

### Transaction triggers

CUMULATIVE UNMATURED LOSSES	
Defaulted Notional Amount	8.694.616,64
Non Worked-Out Initial Credit Prot. Amount	4.175.590,28
TOTAL	4.519.026,36

SUBORDINATION EVENT INFORMATION		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	33.000.000,34	4.175.590,28
Cumulative Unmatured Losses	209.407.785,92	4.519.026,36
WA PD Non Defaulted	2,50%	1,30%
PRONA vs Initial PRONA	10,00%	82,02%

CUMULATIVE ADJUSTED CREDIT LOSSES	
Initial Credit Protection Amount	4.183.064,59
Credit Protection Adjustment Amount (>0)	(7.474,31)
TOTAL	4.175.590,28

### Tranches and amortisation

#### Threshold Loss Allocation

CURRENT PERIOD LOSS ADJUSTMENT (Calculation Period)	
Initial Credit Protection Amount	4.183.064,59
Credit Protection Adjustment Amount	(7.474,31)
Late Recovery Amount	0,00
TOTAL	4.175.590,28

#### Tranches Amortisation

PORTFOLIO AMORTISATION AMOUNT	
Reductions / Removals	
• Senior Tranche Amortisation Amount (90,863%)	175.775.982,99
• Tranche A Amortisation Amount (2,538%)	4.909.943,50
• Tranche B Amortisation Amount (6,599%)	12.765.853,10
TOTAL	193.451.779,59

TRANCHES				
	Previous Balance	Loss Allocation	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	1.785.362.702,51	0,00	175.775.982,99	1.609.586.719,52
PROTECTED TRANCHE AMOUNT A	49.870.469,00	0,00	4.909.943,50	44.960.525,50
PROTECTED TRANCHE AMOUNT B	129.663.219,40	0,00	12.765.853,10	116.897.366,30
THRESHOLD AMOUNT	29.874.097,52	1.049.687,80	0,00	28.824.409,72
TOTALS	1.994.770.488,43	1.049.687,80	193.451.779,59	1.800.269.021,04

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QUARTER CREDIT EVENT NOTICE INFORMATION					
RO Reference Number	Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
-	9063000155X0009JII	Bankruptcy	April 13, 2021	39,317.35	N/A
-	9063000155X000C5EO	Restructuring	June 9, 2021	4,691.60	N/A
-	9063000155X000BURC	Bankruptcy	April 30, 2021	1,938.36	N/A
-	9063000155X0007S78	Failure to pay	June 13, 2021	59,982.32	N/A
-	9063000155X000CG2Q	Restructuring	June 16, 2021	7,286.67	N/A
-	9063000155X000CG3G	Restructuring	June 22, 2021	2,830.63	N/A
-	9063000155X000BS04	Failure to pay	June 23, 2021	2,146.49	N/A
-	9063000155X0007R8R	Failure to pay	June 25, 2021	7,910.77	N/A
-	9063000155X000CG3V	Restructuring	June 28, 2021	635.83	N/A
-	9063000155X0009RJO	Failure to pay	June 29, 2021	9,609.56	N/A
-	9063000155X000BTFG	Failure to pay	June 29, 2021	2,980.80	N/A
-	9063000155X000BTFH	Failure to pay	June 29, 2021	3,861.98	N/A
-	9063000155X000BUAM	Failure to pay	June 29, 2021	2,153.16	N/A
-	9063000155X000BXS3	Failure to pay	June 29, 2021	2,849.14	N/A
-	9063000155X0009LIT	Failure to pay	June 30, 2021	88,164.75	N/A
-	9063000155X0009J6X	Bankruptcy	April 19, 2021	7,050.28	N/A
-	9063000155X0009SN4	Restructuring	April 5, 2021	15,167.26	N/A
-	9063000155X000BYMF	Restructuring	April 5, 2021	2,854.23	N/A
-	9063000155X0009TGU	Restructuring	April 12, 2021	7,844.13	N/A
-	9063000155X000BYQY	Restructuring	May 3, 2021	3,132.16	N/A
-	9063000155X000BZDK	Restructuring	March 31, 2021	31.86	N/A
-	9063000155X0009RIU	Failure to pay	July 3, 2021	19,728.91	N/A
-	9063000155X0009T1C	Failure to pay	July 3, 2021	5,397.08	N/A
-	9063000155X000BYT2	Failure to pay	July 8, 2021	4,018.67	N/A
-	9063000155X0009SG0	Failure to pay	July 12, 2021	7,985.90	N/A
-	9063000155X0009RVD	Failure to pay	July 13, 2021	7,760.79	N/A
-	9063000155X0009IMW	Failure to pay	July 21, 2021	1,629.21	N/A
-	9063000155X000BUXT	Failure to pay	July 21, 2021	3,150.16	N/A
-	9063000155X000BYQM	Failure to pay	July 21, 2021	3,463.63	N/A
-	9063000155X0009LYO	Failure to pay	July 18, 2021	24,716.90	N/A
-	9063000155X000BUKK	Failure to pay	July 19, 2021	2,879.78	N/A
-	9063000155X0009IMW	Failure to pay	July 24, 2021	20,982.95	N/A
-	9063000155X000DL2S	Restructuring	July 28, 2021	2,329.81	N/A
-	9063000155X000BSVD	Failure to pay	July 29, 2021	4,007.54	N/A
-	9063000155X000DL31	Restructuring	July 30, 2021	12,554.33	N/A
-	9063000155X0007PCE	Restructuring	July 30, 2021	67,966.97	N/A
-	9063000155X0007OCU	Failure to pay	August 5, 2021	76,135.85	N/A
-	9063000155X0009S26	Failure to pay	August 8, 2021	5,661.43	N/A
-	9063000155X0009KBQ	Failure to pay	August 10, 2021	4,385.84	N/A
-	9063000155X0009SFZ	Failure to pay	August 10, 2021	39,127.67	N/A
-	9063000155X0009KBT	Failure to pay	August 13, 2021	26,122.98	N/A
-	9063000155X0009IRT	Failure to pay	August 13, 2021	4,928.81	N/A
-	9063000155X0007QR8	Failure to pay	August 13, 2021	582.33	N/A
-	9063000155X0009RRH	Failure to pay	August 13, 2021	4,406.47	N/A
-	9063000155X000BTY2	Failure to pay	August 15, 2021	3,522.85	N/A
-	9063000155X000DL4B	Restructuring	August 24, 2021	2,948.15	N/A
-	9063000155X000BT2U	Failure to pay	August 28, 2021	2,453.55	N/A
-	9063000155X000BTFI	Failure to pay	August 29, 2021	3,082.87	N/A
-	9063000155X000BUUW	Failure to pay	August 29, 2021	2,489.21	N/A
-	9063000155X000BS8O	Restructuring	August 9, 2021	380,868.92	N/A
-	9063000155X000BTI7	Restructuring	August 31, 2021	113,226.33	N/A
-	9063000155X000BUP3	Failure to pay	August 13, 2021	2,271.54	N/A
-	9063000155X0009SMP	Failure to pay	May 7, 2021	(16,289.49)	N/A
-	9063000155X0007S78	Failure to pay	June 13, 2021	(59,982.32)	N/A

1,056,954.95

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QUARTER LOSS AMOUNT								
RO Reference Number	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
-	9063000155X0009LNB	Failure to pay	May 6, 2021	0,00	N/A	(740,44)		July 26, 2021
-	9063000155X0009LNI	Failure to pay	May 6, 2021	0,00	N/A	(2.958,17)		August 17, 2021
-	9063000155X0009JII	Bankruptcy	April 13, 2021	39.317,35	N/A	0,00		-
-	9063000155X000C5EO	Restructuring	June 9, 2021	4.691,60	N/A	0,00		-
-	9063000155X000BURC	Bankruptcy	April 30, 2021	1.938,36	N/A	0,00		-
-	9063000155X0007S78	Failure to pay	June 13, 2021	59.982,32	N/A	0,00		-
-	9063000155X000CG2Q	Restructuring	June 16, 2021	7.286,67	N/A	0,00		-
-	9063000155X000CG3G	Restructuring	June 22, 2021	2.830,63	N/A	0,00		-
-	9063000155X000BS04	Failure to pay	June 23, 2021	2.146,49	N/A	(2.146,49)		July 1, 2021
-	9063000155X0007R8R	Failure to pay	June 25, 2021	7.910,77	N/A	0,00		-
-	9063000155X000CG3V	Restructuring	June 28, 2021	635,83	N/A	0,00		-
-	9063000155X0009RJ0	Failure to pay	June 29, 2021	9.609,56	N/A	0,00		-
-	9063000155X000BTFG	Failure to pay	June 29, 2021	2.980,80	N/A	0,00		-
-	9063000155X000BTFH	Failure to pay	June 29, 2021	3.861,98	N/A	0,00		-
-	9063000155X000BUAM	Failure to pay	June 29, 2021	2.153,16	N/A	0,00		-
-	9063000155X000BXS3	Failure to pay	June 29, 2021	2.849,14	N/A	0,00		-
-	9063000155X0009LTI	Failure to pay	June 30, 2021	88.164,75	N/A	0,00		-
-	9063000155X0009J6X	Bankruptcy	April 19, 2021	7.050,28	N/A	0,00		-
-	9063000155X0009SN4	Restructuring	April 5, 2021	15.167,26	N/A	0,00		-
-	9063000155X000BYMF	Restructuring	April 5, 2021	2.854,23	N/A	0,00		-
-	9063000155X0009TGU	Restructuring	April 12, 2021	7.844,13	N/A	0,00		-
-	9063000155X000BYQY	Restructuring	May 3, 2021	3.132,16	N/A	0,00		-
-	9063000155X000BZDK	Restructuring	March 31, 2021	31,86	N/A	0,00		-
-	9063000155X0009RIUJ	Failure to pay	July 3, 2021	19.728,91	N/A	0,00		-
-	9063000155X0009T1C	Failure to pay	July 3, 2021	5.397,08	N/A	0,00		-
-	9063000155X000BYT2	Failure to pay	July 8, 2021	4.018,67	N/A	0,00		-
-	9063000155X0009SG0	Failure to pay	July 12, 2021	7.985,90	N/A	0,00		-
-	9063000155X0009RVD	Failure to pay	July 13, 2021	7.760,79	N/A	0,00		-
-	9063000155X0009IMW	Failure to pay	July 21, 2021	1.629,21	N/A	(1.629,21)		August 20, 2021
-	9063000155X000BUXT	Failure to pay	July 21, 2021	3.150,16	N/A	0,00		-
-	9063000155X000BYQM	Failure to pay	July 21, 2021	3.463,63	N/A	0,00		-
-	9063000155X0009LYO	Failure to pay	July 18, 2021	24.716,90	N/A	0,00		-
-	9063000155X000BUKK	Failure to pay	July 19, 2021	2.879,78	N/A	0,00		-
-	9063000155X0009IMW	Failure to pay	July 24, 2021	20.982,95	N/A	0,00		-
-	9063000155X000DL2S	Restructuring	July 28, 2021	2.329,81	N/A	0,00		-
-	9063000155X000BSVD	Failure to pay	July 29, 2021	4.007,54	N/A	0,00		-
-	9063000155X000DL31	Restructuring	July 30, 2021	12.554,33	N/A	0,00		-
-	9063000155X0007PCE	Restructuring	July 30, 2021	67.966,97	N/A	0,00		-
-	9063000155X0007OCU	Failure to pay	August 5, 2021	76.135,85	N/A	0,00		-
-	9063000155X0009S26	Failure to pay	August 8, 2021	5.661,43	N/A	0,00		-
-	9063000155X0009KBQ	Failure to pay	August 10, 2021	4.385,84	N/A	0,00		-
-	9063000155X0009SFZ	Failure to pay	August 10, 2021	39.127,67	N/A	0,00		-
-	9063000155X0009KBT	Failure to pay	August 13, 2021	26.122,98	N/A	0,00		-
-	9063000155X0009IRT	Failure to pay	August 13, 2021	4.928,81	N/A	0,00		-
-	9063000155X0007QR8	Failure to pay	August 13, 2021	582,33	N/A	0,00		-
-	9063000155X0009RRH	Failure to pay	August 13, 2021	4.406,47	N/A	0,00		-
-	9063000155X000BY2	Failure to pay	August 15, 2021	3.522,85	N/A	0,00		-
-	9063000155X000DL4B	Restructuring	August 24, 2021	2.948,15	N/A	0,00		-
-	9063000155X000BT2U	Failure to pay	August 28, 2021	2.453,55	N/A	0,00		-
-	9063000155X000BTFI	Failure to pay	August 29, 2021	3.082,87	N/A	0,00		-
-	9063000155X000BUUW	Failure to pay	August 29, 2021	2.489,21	N/A	0,00		-
-	9063000155X000BS8O	Restructuring	August 9, 2021	380.868,92	N/A	0,00		-
-	9063000155X000BTI7	Restructuring	August 31, 2021	113.226,33	N/A	0,00		-
-	9063000155X000BUP3	Failure to pay	August 13, 2021	2.271,54	N/A	0,00		-
-	9063000155X0009SMP	Failure to pay	May 7, 2021	(16.289,49)	N/A	0,00		August 13, 2021
-	9063000155X0007S78	Failure to pay	June 13, 2021	(59.982,32)	N/A	0,00		August 6, 2021
				<b>1.056.954,95</b>			<b>(7.474,31)</b>	

\* In compliance with the provisions of the deed of incorporation Regulation (EU) No 2017/2402 Santander continues to retain a significant net financial interest in this fund on an ongoing basis.