

# FONDO DE TITULIZACIÓN PYMES MAGDALENA 4

## QUARTERLY INVESTOR REPORT

Cash Settlement Date June 28, 2021

### Transaction data

GENERAL DATA	
Calculation Date	June 21, 2021
Cash Settlement Date	June 28, 2021
Last Settlement Date	March 29, 2021
3 Months Euribor (%)	-0,538%
Next Settlement Date	September 28, 2021
C.P.R.	3,03%
RONA	2.103.048.827,76
Portfolio Amortization	212.740.669,56

FIXED AMOUNT	2.569.986,06
Fixed Component Amount	2.391.280,10
Issuer Operating Expenses	178.705,96
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	404,44	222.442,00	5.129.531,00	9.326,42	1,83	1,600%	370,75	203.912,50
TRANCHE B	ES0305510010	1.430	1.516,67	2.168.838,10	13.336.780,60	9.326,42	1,83	6,000%	1.390,33	1.988.171,90

### Transaction triggers

CUMULATIVE UNMATURED LOSSES	
Defaulted Notional Amount	5.311.779,08
Non Worked-Out Initial Credit Prot. Amount	3.126.109,65
TOTAL	2.185.669,43

SUBORDINATION EVENT INFORMATION		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	33.000.000,34	3.126.109,65
Cumulative Unmatured Losses	229.553.038,52	2.185.669,43
WA PD Non Defaulted	2,50%	1,08%
PRONA vs Initial PRONA	10,00%	90,81%

CUMULATIVE ADJUSTED CREDIT LOSSES	
Initial Credit Protection Amount	3.126.109,65
Credit Protection Adjustment Amount (>0)	0,00
TOTAL	3.126.109,65

### Tranches and amortisation

#### Threshold Loss Allocation

CURRENT PERIOD LOSS ADJUSTMENT (Calculation Period)	
Initial Credit Protection Amount	3.126.109,65
Credit Protection Adjustment Amount	(207,17)
Late Recovery Amount	0,00
TOTAL	3.125.902,48

#### Tranches Amortisation

PORTFOLIO AMORTISATION AMOUNT	
Reductions / Removals	
• Senior Tranche Amortisation Amount (90,863%)	183.637.319,94
• Tranche A Amortisation Amount (2,538%)	5.129.531,00
• Tranche B Amortisation Amount (6,599%)	13.336.780,60
TOTAL	202.103.631,54

TRANCHES				
	Previous Balance	Loss Allocation	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	1.969.000.022,45	0,00	183.637.319,94	1.785.362.702,51
PROTECTED TRANCHE AMOUNT A	55.000.000,00	0,00	5.129.531,00	49.870.469,00
PROTECTED TRANCHE AMOUNT B	143.000.000,00	0,00	13.336.780,60	129.663.219,40
THRESHOLD AMOUNT	31.553.038,52	1.678.941,00	0,00	29.874.097,52
TOTALS	2.198.553.060,97	1.678.941,00	202.103.631,54	1.994.770.488,43

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Cash Settlement Date June 28, 2021

QUARTER CREDIT EVENT NOTICE INFORMATION					
RO Reference Number	Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
-	9063000155X000BRL6	Restructuring	March 4, 2021	11.592,04	N/A
-	9063000155X000BRLH	Restructuring	March 11, 2021	12.546,07	N/A
-	9063000155X0009T7V	Restructuring	March 24, 2021	16.840,34	N/A
-	9063000155X0009T7W	Restructuring	March 24, 2021	12.018,25	N/A
-	9063000155X000BZDG	Restructuring	March 29, 2021	3.918,30	N/A
-	9063000155X000BZDK	Restructuring	March 31, 2021	3.369,52	N/A
-	9063000155X000BZD9	Restructuring	April 6, 2021	12.465,75	N/A
-	9063000155X000C4K6	Restructuring	April 9, 2021	4.651,06	N/A
-	9063000155X000C4L5	Restructuring	April 27, 2021	15.491,85	N/A
-	9063000155X000C4MB	Restructuring	April 28, 2021	9.547,21	N/A
-	9063000155X000C4K6	Restructuring	April 9, 2021	2.248,89	N/A
-	9063000155X000C4MB	Restructuring	April 28, 2021	2.864,86	N/A
-	9063000155X000C4MK	Restructuring	April 30, 2021	28.006,68	N/A
-	9063000155X0009R6W	Failure to pay	April 9, 2021	12.443,24	N/A
-	9063000155X0007Q2E	Failure to pay	April 13, 2021	11.461,42	N/A
-	9063000155X0009LEC	Failure to pay	April 15, 2021	47.205,61	N/A
-	9063000155X0009T1H	Failure to pay	April 23, 2021	8.461,62	N/A
-	9063000155X0009JD2	Failure to pay	April 30, 2021	35.315,43	N/A
-	9063000155X0009R1M	Restructuring	March 17, 2021	10.612,12	N/A
-	9063000155X0009SEN	Restructuring	March 5, 2021	6.428,76	N/A
-	9063000155X0009R8Q	Restructuring	March 30, 2021	13.337,96	N/A
-	9063000155X0009R9B	Restructuring	March 17, 2021	9.009,12	N/A
-	9063000155X0009RPP	Restructuring	March 1, 2021	7.370,17	N/A
-	9063000155X0009S89	Restructuring	February 26, 2021	2.444,59	N/A
-	9063000155X0009SPI	Restructuring	March 11, 2021	5.265,05	N/A
-	9063000155X000BZ6A	Restructuring	March 29, 2021	2.330,47	N/A
-	9063000155X0009TM8	Restructuring	December 22, 2020	151.778,11	N/A
-	9063000155X0009SZQ	Restructuring	April 28, 2021	18.376,89	N/A
-	9063000155X0009LBC	Failure to pay	April 15, 2021	14.904,34	N/A
-	9063000155X0009RUS	Failure to pay	May 1, 2021	5.757,71	N/A
-	9063000155X0009LNB	Failure to pay	May 6, 2021	740,44	N/A
-	9063000155X0009LNC	Failure to pay	May 6, 2021	1.568,96	N/A
-	9063000155X0009LND	Failure to pay	May 6, 2021	4.262,14	N/A
-	9063000155X0009LNE	Failure to pay	May 6, 2021	1.021,01	N/A
-	9063000155X0009LNF	Failure to pay	May 6, 2021	990,75	N/A
-	9063000155X0009LNG	Failure to pay	May 6, 2021	3.937,64	N/A
-	9063000155X0009LNH	Failure to pay	May 6, 2021	770,94	N/A
-	9063000155X0009LNI	Failure to pay	May 6, 2021	2.958,17	N/A
-	9063000155X0009LS1	Failure to pay	May 1, 2021	169.767,46	N/A
-	9063000155X0009LS5	Failure to pay	May 5, 2021	293.882,50	N/A
-	9063000155X0009M8Z	Failure to pay	May 9, 2021	34.660,42	N/A
-	9063000155X000C4C0	Restructuring	May 14, 2021	21.372,11	N/A
-	9063000155X000BVBP	Bankruptcy	April 20, 2021	14.260,38	N/A
-	9063000155X0007R8P	Failure to pay	May 28, 2021	6.733,75	N/A
-	9063000155X0007R8Q	Failure to pay	May 28, 2021	17.548,66	N/A
-	9063000155X0009I74	Bankruptcy	April 26, 2021	587.765,00	N/A
-	9063000155X0009SMP	Failure to pay	May 7, 2021	16.289,49	N/A

1.676.593,25

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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
-	9063000155X000BRL6	Restructuring	March 4, 2021	11.592,04	N/A	0,00	-	-
-	9063000155X000BRLH	Restructuring	March 11, 2021	12.546,07	N/A	0,00	-	-
-	9063000155X0009T7V	Restructuring	March 24, 2021	16.840,34	N/A	0,00	-	-
-	9063000155X0009T7W	Restructuring	March 24, 2021	12.018,25	N/A	0,00	-	-
-	9063000155X000BZDG	Restructuring	March 29, 2021	3.918,30	N/A	0,00	-	-
-	9063000155X000BZDK	Restructuring	March 31, 2021	3.369,52	N/A	0,00	-	-
-	9063000155X000BZD9	Restructuring	April 6, 2021	12.465,75	N/A	0,00	-	-
-	9063000155X000C4K6	Restructuring	April 9, 2021	4.651,06	N/A	0,00	-	-
-	9063000155X000C4LS	Restructuring	April 27, 2021	15.491,85	N/A	0,00	-	-
-	9063000155X000C4MB	Restructuring	April 28, 2021	9.547,21	N/A	0,00	-	-
-	9063000155X000C4K6	Restructuring	April 9, 2021	2.248,89	N/A	0,00	-	-
	9063000155X000C4MB	Restructuring	April 28, 2021	2.864,86	N/A	0,00	-	-
	9063000155X000C4MK	Restructuring	April 30, 2021	28.006,68	N/A	0,00	-	-
	9063000155X0009R6W	Failure to pay	April 9, 2021	12.443,24	N/A	0,00	-	-
	9063000155X0007Q2E	Failure to pay	April 13, 2021	11.461,42	N/A	0,00	-	-
	9063000155X0009LEC	Failure to pay	April 15, 2021	47.205,61	N/A	0,00	-	-
	9063000155X0009T1H	Failure to pay	April 23, 2021	8.461,62	N/A	0,00	-	-
	9063000155X0009JD2	Failure to pay	April 30, 2021	35.315,43	N/A	0,00	-	-
	9063000155X0009R1M	Restructuring	March 17, 2021	10.612,12	N/A	0,00	-	-
	9063000155X0009SEN	Restructuring	March 5, 2021	6.428,76	N/A	0,00	-	-
	9063000155X0009R8Q	Restructuring	March 30, 2021	13.337,96	N/A	0,00	-	-
	9063000155X0009R8B	Restructuring	March 17, 2021	9.009,12	N/A	0,00	-	-
	9063000155X0009RPP	Restructuring	March 1, 2021	7.370,17	N/A	0,00	-	-
	9063000155X0009S89	Restructuring	February 26, 2021	2.444,59	N/A	0,00	-	-
	9063000155X0009SPI	Restructuring	March 11, 2021	5.265,05	N/A	0,00	-	-
	9063000155X000BZ6A	Restructuring	March 29, 2021	2.330,47	N/A	0,00	-	-
	9063000155X0009TM8	Restructuring	December 22, 2020	151.778,11	N/A	0,00	-	-
	9063000155X0009SZQ	Restructuring	April 28, 2021	18.376,89	N/A	0,00	-	-
	9063000155X0009LBC	Failure to pay	April 15, 2021	14.904,34	N/A	0,00	-	-
	9063000155X0009RUS	Failure to pay	May 1, 2021	5.757,71	N/A	0,00	-	-
	9063000155X0009LNB	Failure to pay	May 6, 2021	740,44	N/A	0,00	-	-
	9063000155X0009LNC	Failure to pay	May 6, 2021	1.568,96	N/A	0,00	-	-
	9063000155X0009LND	Failure to pay	May 6, 2021	4.262,14	N/A	0,00	-	-
	9063000155X0009LNE	Failure to pay	May 6, 2021	1.021,01	N/A	0,00	-	-
	9063000155X0009LNF	Failure to pay	May 6, 2021	990,75	N/A	0,00	-	-
	9063000155X0009LNG	Failure to pay	May 6, 2021	3.937,64	N/A	0,00	-	-
	9063000155X0009LNH	Failure to pay	May 6, 2021	770,94	N/A	0,00	-	-
	9063000155X0009LNI	Failure to pay	May 6, 2021	2.958,17	N/A	0,00	-	-
	9063000155X0009LS1	Failure to pay	May 1, 2021	169.767,46	N/A	0,00	-	-
	9063000155X0009LS5	Failure to pay	May 5, 2021	293.882,50	N/A	0,00	-	-
	9063000155X0009M8Z	Failure to pay	May 9, 2021	34.660,42	N/A	0,00	-	-
	9063000155X000C4O0	Restructuring	May 14, 2021	21.372,11	N/A	0,00	-	-
	9063000155X000BVBP	Bankruptcy	April 20, 2021	14.260,38	N/A	0,00	-	-
	9063000155X0007R8P	Failure to pay	May 28, 2021	6.733,75	N/A	0,00	-	-
	9063000155X0007R8Q	Failure to pay	May 28, 2021	17.548,66	N/A	0,00	-	-
	9063000155X0009I74	Bankruptcy	April 26, 2021	587.765,00	N/A	0,00	-	-
	9063000155X0009SMP	Failure to pay	May 7, 2021	16.289,49	N/A	0,00	-	-
				<b>1.676.593,25</b>			<b>0,00</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.