

**FONDO DE TITULIZACIÓN  
PYMES MAGDALENA**

**QUARTERLY INVESTOR REPORT**

Cash Settlement Date December 22nd, 2020

<b>TRANCHES</b>				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
<b>SENIOR TRANCHE AMOUNT</b>	362.105.062,96	0,00	35.796.835,00	326.308.227,96
<b>PROTECTED TRANCHE AMOUNT</b>	27.551.468,70	0,00	2.723.673,75	24.827.794,95
<b>THRESHOLD AMOUNT</b>	2.893.792,48	-59.070,97	0,00	2.952.863,45
<b>TOTALS</b>	392.550.324,14	-59.070,97	38.520.508,75	354.088.886,36

<b>FIXED AMOUNT</b>	
<b>Fixed Component Amount</b>	724.298,05
<b>Issuer Operating Expenses</b>	40.225,45
<b>Subordinated Loan Amounts</b>	0,00

<b>AGGREGATE SELLER PAYMENT</b>	<b>0,00</b>
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<b>CLN INFORMATION</b>	
<b>ISIN Code</b>	ES0305249007
<b>Current Interest Amount</b>	724.298,05
<b>CLN Amortisation Amount</b>	2.723.673,75
<b>WAL</b>	1,92
<b>Next Interest Amount per Note</b>	970,71

<b>GENERAL DATA</b>	
<b>Calculation Date</b>	December 15, 2020
<b>Cash Settlement Date</b>	December 22, 2020
<b>Last Settlement Date</b>	September 22, 2020
<b>3 Months Euribor(%)</b>	-0,537%
<b>Next Interest Rate</b>	10,400%
<b>Next Settlement Date</b>	March 22, 2021

<b>PORTFOLIO INFORMATION (as of November 30th)</b>	
<b>PRONA</b>	360.041.848,08
<b>CPR</b>	6,56%
<b>Portfolio Amortisation Amount</b>	38.520.508,75

<b>INITIAL CREDIT PROTECTION AMOUNTS</b>	
	7.073.951,98

<b>Credit Protection Adjustment Amount</b>	
	-380.131,35

<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
9063000155512OTHY4	0-000517122	Failure to pay	September 24, 2020	5.404,52	N/A
9063000155512OHP5	0-007186379	Restructuring	June 16, 2020	3.262,57	N/A
9063000155512OHC4	0-001275964	Failure to pay	October 3, 2020	5.070,29	N/A
9063000155512OTL4G	0-000993272	Failure to pay	October 17, 2020	16.506,08	N/A
9063000155512OTJWW	0-007045996	Failure to pay	September 28, 2020	222.187,74	Pending
9063000155512OTLU9	0-006038450	Failure to pay	October 28, 2020	19.544,00	N/A
9063000155X000095U	0-001507673	Failure to pay	October 29, 2020	43.665,51	N/A
9063000155512OTKNS	0-008315907	Failure to pay	November 16, 2020	940,47	N/A
9063000155512OTKED	0-006640552	Failure to pay	November 22, 2020	3.275,05	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
9063000155512OTHY4	Failure to pay	September 24, 2020	5.404,52	N/A			
9063000155512OTHP5	Restructuring	June 16, 2020	3.262,57	N/A			
9063000155512OTHC4	Failure to pay	October 3, 2020	5.070,29	N/A			
9063000155512OTL4G	Failure to pay	October 17, 2020	16.506,08	N/A			
9063000155512OTLU9	Failure to pay	October 28, 2020	19.544,00	N/A			
9063000155X000095U	Failure to pay	October 29, 2020	43.665,51	N/A			
9063000155512OTIEU	Restructuring	June 28, 2018			-144.002,75		October 28, 2020
9063000155512OTKNS	Failure to pay	November 16, 2020	940,47	N/A			
9063000155512OTKED	Failure to pay	November 22, 2020	3.275,05	N/A			
9063000155512OTIEV	Restructuring	June 28, 2018			-32.914,90		November 4, 2020

\* 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.