

# FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

## QUARTERLY INVESTOR REPORT

Cash Settlement Date September 22, 2023

Payment data	
Cash Settlement Date	September 22, 2023
Last Settlement Date	June 22, 2023
3 Months Euribor (%)	3.934%
Next Settlement Date	December 22, 2023

Portfolio Amortization	
PRONA	119.897.537,10
Portfolio Amortization	13.648.987,70
C.P.R. (annual)	6,37%

Losses information	
(i) Cumulative Losses previous (Jun 22, 2023)	7.130.446,07
Initial Credit Protection Amount	8.584.805,22
Credit Protection Adjustment Amount (Workout)	(1.278.152,32)
Other Adjustment	(278.520,99)
Late Recovery Amount	0,00
Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	(76.226,06)
(ii) Cumulative Losses (Sep-22)	7.028.131,91
(ii)-(i) Period Losses	-102.314,16

Aggregate Seller Payment	0,00
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Tranches							
	Initial Balance		Previous Balance	Loss Allocation as of September 22, 2023	Amortisation Amount	Final Balance	Cummulative Losses
Senior tranche amount	874.000.000,00	92,0%	118.304.521,14	0,00	12.683.906,45	105.620.614,69	0,00
Protected tranche Amount A	66.500.000,00	7,0%	9.001.433,35	0,00	965.081,25	8.036.352,10	0,00
Threshold amount	9.500.000,00	1,0%	2.369.553,92	-102.314,16	0,00	2.471.868,08	7.028.131,91
<b>Total</b>	<b>950.000.000,00</b>	<b>100,0%</b>	<b>129.675.508,41</b>	<b>-102.314,16</b>	<b>13.648.987,70</b>	<b>116.128.834,87</b>	<b>7.028.131,91</b>

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	483,84	321.753,60	1.451,25	965.081,25	0,94	14,334%	437,87	291.183,55

Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	19.000.000,00	9.515.288,48
Cumulative Unmatured Losses	11.370.987,27	4.373.074,25

\* 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
90630001-55X000007H	Failure to pay	June 28, 2023	54,196.34	n/a

54,196.34

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QUARTER LOSS AMOUNT							
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
90630001-55X000007H	Failure to pay	June 28, 2023	54,196.34	n/a			
90630001-555120TBL	Failure to pay	June 30, 2018		n/a	23,382.06		June 16, 2023
90630001-555120TJ15	Failure to pay	November 1, 2018		n/a	7,112.66		June 16, 2023
90630001-555120TJMN	Failure to pay	May 9, 2018		n/a	5,261.79		June 16, 2023
90630001-555120TKQC	Bankruptcy	September 15, 2022		n/a	(16,816.26)		June 30, 2023
90630001-55X000027B	Restructuring	July 27, 2017	(108,546.31)	n/a		July 27, 2023	
90630001-555120TKBC	Failure to pay	April 23, 2023	(25,055.77)	n/a		July 12, 2023	

-	18,940.25
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Total	-
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