

FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 22, 2022

Payment data	
Calculation Date	September 15, 2022
Cash Settlement Date	September 22, 2022
Last Settlement Date	June 22, 2022
3 Months Euribor (%)	1,100%
Next Settlement Date	December 22, 2022

Portfolio Amortization	
PRONA	180.429.870,92
Portfolio Amortization	17.358.630,58
C.P.R. (annual)	5,87%

Losses information	
(i) Cumulative Losses previous (Jun 22, 2022)	6.685.485,89
Initial Credit Protection Amount	8.443.555,57
Credit Protection Adjustment Amount (Workout)	(1.521.395,31)
Other Adjustment	(172.817,42)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep-22)	6.749.342,84
(ii)-(i) Period Losses	63.856,95
Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	0,00
Aggregate Seller Payment	0,00

Tranches						
	Initial Balance		Previous Balance	Loss Allocation as of September 22, 2022	Amortisation Amount	Final Balance
Senior tranche amount	874.000.000,00	92,0%	176.667.619,37	0,00	16.131.253,38	160.536.365,99
Protected tranche Amount A	66.500.000,00	7,0%	13.442.103,85	0,00	1.227.377,20	12.214.726,65
Threshold amount	9.500.000,00	1,0%	2.814.514,10	63.856,95	0,00	2.750.657,15
Total	950.000.000,00	100,0%	192.924.237,32	63.856,95	17.358.630,58	175.501.749,79

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
Protected tranche Amount A	ES0305249007	665	537,23	357.257,95	1.845,68	1.227.377,20	1,57	11,500%	533,95

Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	19.000.000,00	8.874.540,53
Cumulative Unmatured Losses	16.256.617,95	5.609.903,24

* 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.

