



FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

QUARTERLY INVESTOR REPORT

Cash Settlement Date

22 June 2022

Payment data	
Calculation Date	June 15, 2022
Cash Settlement Date	June 22, 2022
Last Settlement Date	March 22, 2022
3 Months Euribor (%)	-0,178%
Next Settlement Date	September 22, 2022

Portfolio amortization	
PRONA	197.788.501,50
Portfolio Amortization	21.143.049,37
C.P.R. (annual) ⁽ⁱ⁾	5,99%

CPR ⁽ⁱ⁾ Annualised Constant Prepayment Rate

Losses information	
(i) Cumulative Losses previous (Mar-22)	7.277.275,10
Initial Credit Protection Amount	8.352.799,91
Credit Protection Adjustment Amount (Workout)	(1.399.309,31)
Other Adjustment	(268.004,71)
Late Recovery Amount	0,00
(ii) Total	6.685.485,89
(ii)-(i) Cumulative Losses (Jun-22)	-591.789,21
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 Jun-22	Amortisation	Final Balance	Cummulative Losses
Senior tranche	874.000.000 92,0%	196.315.708,84	0,00	19.648.089,47	176.667.619,37	0,00
Protected tranche A	66.500.000 7,0%	14.937.063,75	0,00	1.494.959,90	13.442.103,85	0,00
Threshold	9.500.000 1,0%	2.222.724,89	-591.789,21	0,00	2.814.514,10	6.685.485,89
Total	950.000.000 100,0%	213.475.497,48	-591.789,21	21.143.049,37	192.924.237,32	6.685.485,89

Credit Link Note information										
	ISIN Code	Number of Bonds	Current Interest per Note	Current Interest per Tranche	Amortisation Amount per Note	Amortisation Amount per Tranche	WAL ⁽ⁱⁱ⁾	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
Protected tranche A	ES0305249007	665	596,98	396.991,70	2.248,06	1.494.959,90	1,69	10,40%	537,23	357.257,95

WAL ⁽ⁱⁱ⁾ Weighted average life

Triggers: Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	19.000.000,00	8.783.784,87
Cumulative Unmatured Losses	17.159.788,64	5.376.586,04

Banco Santander, S.A., as Originator, continues to retain in this securitisation, on an ongoing basis, a material net economic interest of not less than 5% as contemplated by Article 6.3.(b) of Regulation (EU) 2017/2402. Such holding will be achieved by retaining not less than 5% of the nominal value of each Reference Obligation.



FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

QUARTERLY INVESTOR REPORT

[illegible]

2.972,19

[illegible]

(717.902,70)