

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) (1)	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

Vaaroaato collor paymont	0,00
Aggregate seller payment	0,00

	Tranches									
	Initial Previous Loss Allocation Amortisation Final									
	Balance		Balance	as of Jun-22		Balance	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			

ı	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
ı	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					



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QUARTERLY INVESTOR REPORT

	QUARTER CREDIT EVENT NOTICE INFORMATION							
			Initial Credit Protection					
Original RO ID Anon	Credit Event Type	Credit Event Date	Amount	Auditor Verification				
90630001-555120TIB3	Bankruptcy	04/03/2022	2.972,19	n/a				
30030001-3331201103	Bulkruptcy	04/03/2022	2.012,10	ii) d				
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2.972,19



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QUARTERLY INVESTOR REPORT

Description Description	QUARTER LOSS AMOUNT								
Original RO ID Anon Credit Event Type Credit Event Date Amount Auditor Verification Adjustment Amount Cure Date Worked out Date 90630001-555120T183 Bonkrupkcy Morch 4, 2022 n/a - 2.972,19 May 13, 2022 90630001-555120T135 Restructuring June 17, 2019 n/a - 140,815,00 April 22, 2022 90630001-555120T137 Restructuring June 17, 2019 n/a - 38,214,66 April 25, 2022 90630001-555000005W5 Foilure to pay May 1, 2019 n/a - 38,214,46 April 26, 2022 90630001-55X000004DP Restructuring Jonuary 8, 2018 n/a - 105,335,04 March 14, 2022 90630001-55X000007K Foilure to pay August 30, 2021 n/a - 13,761,99 March 15, 2022 90630001-55X000009WL Foilure to pay May 1,2019 n/a - 17,867,94 March 12, 2022 90630001-55X00009WL Foilure to pay May 1,2019 n/a - 17,867,94 March 11, 2022 90630001-55X00009WL Foilure to pay October 29, 2020 - 43,665,51 March 11,									
90630001-55X00006FO Restructuring December 27, 2017	Original RO ID Anon	Credit Event Type	Credit Event Date		Auditor Verification		Cure Date	Worked out Date	
90630001-555120Ti3S Restructuring June 17, 2019 Infa - 6.187.38 April 25, 2022 90630001-555120Ti3V Restructuring June 17, 2019 Infa - 31,282.68 April 25, 2022 90630001-55000005WS Foilure to pay May 1, 2019 Infa - 105,335.04 March 1, 2022 90630001-555120Ti3C Foilure to pay August 30, 2021 Infa - 105,335.04 March 15, 2022 90630001-555000007FK Foilure to pay June 29, 2020 Infa - 13,761,99 March 15, 2022 90630001-55000009WL Foilure to pay May 1, 2019 Infa - 17,867,94 March 12, 2022 90630001-55000009WL Foilure to pay May 1, 2019 Infa - 17,867,94 March 13, 2022 90630001-5500009WL Foilure to pay October 29, 2020 - 43,665,51 Infa - 17,867,94 March 11, 2022 90630001-55120TINO Foilure to pay November 29, 2021 - 6,388,75 March 12, 2022 90630001-55120TINO Foilure to pay Morch 4, 2022 2,972,19 Infa March 15, 2022 9063000155120TIBS Bankruptcy March 4, 2022 126,747,47 Verified Verified March 23, 1012 9063000155120TIKS Restructuring December 30, 2021 March 23, 1018 Verified 40,3573,86 December 30, 2021 90630001-55120TIKSH Foilure to pay February 28, 2020 Verified Verified 45,121,11 January 21, 2022	90630001-555120TIB3	Bankruptcy	March 4, 2022		n/a	- 2.972,19		May 13, 2022	
90630001-555120T13V Restructuring June 17, 2019 Infa 31.282.26 April 25, 2022 90630001-55X00005W5 Failure to pay May 1, 2019 Infa 36.274.46 April 4, 2022 9063001-55X00004DP Restructuring January 8, 2018 Infa 16.5335.04 March 15, 2022 9063001-555120T10L Failure to pay August 30, 2021 Infa 13.761.99 March 15, 2022 90630001-55X000097K Failure to pay June 29, 2020 Infa 6.337,51 March 23, 2022 90630001-55X000099WL Failure to pay May 1, 2019 Infa 17.667,94 March 11, 2022 90630001-555120T10D Failure to pay October 29, 2020 43.665,51 Infa March 11, 2022 90630001-555120T1ND Failure to pay November 29, 2021 6.338,75 March 23, 2022 90630001-555120T1ND Failure to pay November 29, 2021 6.338,75 March 11, 2022 90630001-555120T1ND Restructuring December 20, 2021 126.747,47 Verified 9063000155X00004LP Restructuring December 20, 2018 Verified 40.3573,86 December 30, 2021 90630001-555120TIXXV Bankrupty Berbruary 28, 2020 Verified 45.123,11 January 21, 2022 90630001-555120TIXXV Bankrupty February 28, 2020 Verified Verified January 21, 2022	90630001-55X00006FO	Restructuring	December 27, 2017		n/a	- 149.815,00		April 22, 2022	
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