

Cash Settlement Date September 28, 2022

Payment data	
Calculation Date	September 21, 2022
Cash Settlement Date	September 28, 2022
Last Settlement Date	June 28, 2022
3 Months Euribor (%)	1,168%
Next Settlement Date	December 28, 2022

Losses information	
(i) Cumulative Losses previous (Jun-22)	9.779.918,93
Initial Credit Protection Amount	11.805.739,09
Credit Protection Adjustment Amount (Workout)	(234.636,06)
Other Adjustment	(7.568,81)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep-22)	11.563.534,22
(ii)-(i) Period Losses	1.783.615,29

Portfolio amortization	
PRONA	1.144.183.835,92
Portfolio Amortization	142.049.851,92
C.P.R. (annual) <sup>(i)</sup>	2,79%

Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	0,00

CPR (i) Annualised Constant Prepayment Rate

Aggregate seller payment	0,00
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Tranches						
	Initial Balance	Previous Balance	Loss Allocation as of September, 2022	Amortisation	Final Balance	Cummulative Losses
Senior tranche	1.969.000.022	89,5%	1.138.811.328,84	0,00	129.070.674,72	1.009.740.654,12
Protected tranche A	55.000.000	2,5%	31.810.377,50	0,00	3.605.327,00	28.205.050,50
Protected tranche B	143.000.000	6,5%	82.706.981,50	0,00	9.373.850,20	73.333.131,30
Threshold	33.000.000	1,5%	23.220.081,08	1.783.615,29	0,00	21.436.465,79
<b>Total</b>	<b>2.200.000.022</b>	<b>100,0%</b>	<b>1.276.548.768,92</b>	<b>1.783.615,29</b>	<b>142.049.851,92</b>	<b>1.132.715.301,71</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 <sup>(ii)</sup>	Next Interest Rate	Next Interest per Note	Next Interest per Tranche
Protected tranche A	ES0305510002	550	236,49	130.069,50	6.555,14	3.605.327,00	1,45	2,77%	358,81	197.345,50
Protected tranche B	ES0305510010	1.430	886,83	1.268.166,90	6.555,14	9.373.850,20	1,45	7,17%	929,18	1.328.727,40

 WAL<sup>(ii)</sup> Weighted average life

Triggers: Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	33.000.000,34	11.841.962,59
Cumulative Unmatured Losses	137.737.440,08	8.347.676,88
Weighted average PD Non Defaulted PRONA vs Initial PRONA	2,50%	1,74%
	10,00%	52,01%

QUARTER CREDIT EVENT NOTICE INFORMATION					
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification	
90630001-55X0009JCS	Failure to pay	June 1, 2022	167,215,62	n/a	
90630001-55X0009BYX	Failure to pay	June 4, 2022	3,207,89	n/a	
90630001-55X00098NU	Restructuring	June 2, 2022	8,726,85	n/a	
90630001-55X00098B6	Failure to pay	June 7, 2022	5,789,06	n/a	
90630001-55X00070ZQ	Failure to pay	June 8, 2022	30,856,98	n/a	
90630001-55X0008SPU	Failure to pay	June 10, 2022	3,295,98	n/a	
90630001-55X0008TLE	Failure to pay	June 10, 2022	3,059,75	n/a	
90630001-55X0008TAN	Failure to pay	June 12, 2022	2,551,74	n/a	
90630001-55X00098B3	Failure to pay	June 13, 2022	2,166,00	n/a	
90630001-55X00070SN	Failure to pay	June 13, 2022	2,938,83	n/a	
90630001-55X0008S08	Failure to pay	June 16, 2022	2,662,71	n/a	
90630001-55X0009R2Q	Failure to pay	June 19, 2022	7,742,83	n/a	
90630001-55X0008X2H	Failure to pay	June 23, 2022	1,721,92	n/a	
90630001-55X0008XJ8	Failure to pay	June 23, 2022	2,861,36	n/a	
90630001-55X0008S0Z	Restructuring	June 23, 2022	2,520,46	n/a	
90630001-55X0009T1W	Failure to pay	June 29, 2022	7,358,32	n/a	
90630001-55X0008BND	Failure to pay	June 29, 2022	3,946,04	n/a	
90630001-55X0009W51	Failure to pay	June 29, 2022	3,199,38	n/a	
90630001-55X0008L25	Restructuring	June 29, 2022	3,082,01	n/a	
90630001-55X0009M0I	Failure to pay	July 1, 2022	765,28	n/a	
90630001-55X0008SFD	Failure to pay	July 1, 2022	1,764,18	n/a	
90630001-55X0008S7B	Failure to pay	July 3, 2022	2,462,13	n/a	
90630001-55X0009MPQ	Failure to pay	July 3, 2022	160,856,60	n/a	
90630001-55X0008VWN	Failure to pay	July 6, 2022	1,131,07	n/a	
90630001-55X0009R0X	Failure to pay	July 6, 2022	8,105,74	n/a	
90630001-55X0008M00	Failure to pay	July 6, 2022	2,065,63	n/a	
90630001-55X0008TWN	Failure to pay	July 7, 2022	8,196,90	n/a	
90630001-55X0009Y9C	Restructuring	July 5, 2022	901,62	n/a	
90630001-55X0008WNR	Restructuring	July 8, 2022	853,34	n/a	
90630001-55X0008UBH	Restructuring	July 11, 2022	2,603,53	n/a	
90630001-55X0009IEH	Restructuring	July 6, 2022	162,129,76	n/a	
90630001-55X0009IEH	Restructuring	July 6, 2022	244,578,76	n/a	
90630001-55X0009RWP	Restructuring	July 12, 2022	8,295,38	n/a	
90630001-55X0009T65	Restructuring	July 12, 2022	8,509,13	n/a	
90630001-55X0009T66	Restructuring	July 12, 2022	4,230,16	n/a	
90630001-55X0009T67	Restructuring	July 12, 2022	4,230,16	n/a	
90630001-55X0008XN1	Failure to pay	July 12, 2022	1,685,59	n/a	
90630001-55X0009R00	Failure to pay	July 9, 2022	9,105,39	n/a	
90630001-55X0009543	Restructuring	July 14, 2022	13,134,36	n/a	
90630001-55X0009544	Restructuring	July 14, 2022	8,507,10	n/a	
90630001-55X0008Y8E	Restructuring	July 14, 2022	1,197,07	n/a	
90630001-55X0009MDC	Failure to pay	July 14, 2022	979,67	n/a	
90630001-55X0009M42	Failure to pay	July 14, 2022	28,350,10	n/a	
90630001-55X0009S06	Failure to pay	July 14, 2022	8,770,17	n/a	
90630001-55X0007PGH	Failure to pay	July 15, 2022	62,266,65	n/a	
90630001-55X0008VA8	Restructuring	July 18, 2022	3,935,23	n/a	
90630001-55X0009M07	Bankruptcy	July 1, 2022	281,023,42	n/a	
90630001-55X0008X1B	Restructuring	July 21, 2022	2,224,08	n/a	
90630001-55X0008BU1	Restructuring	July 25, 2022	1,716,15	n/a	
90630001-55X0009R1U	Failure to pay	July 26, 2022	22,648,13	n/a	
90630001-55X0009R59	Restructuring	May 6, 2022	2,159,97	n/a	
90630001-55X0008R12	Restructuring	July 29, 2022	6,691,55	n/a	
90630001-55X0009R1V	Failure to pay	July 29, 2022	7,909,94	n/a	
90630001-55X0009T3Y	Failure to pay	July 29, 2022	8,042,12	n/a	
90630001-55X0008T51	Failure to pay	July 29, 2022	2,180,09	n/a	
90630001-55X0008W1Q	Failure to pay	July 29, 2022	2,530,72	n/a	
90630001-55X0008XPP	Failure to pay	July 29, 2022	3,198,91	n/a	
90630001-55X0008ZBL	Failure to pay	July 29, 2022	3,255,44	n/a	
90630001-55X0009MPO	Failure to pay	July 4, 2022	53,160,94	n/a	
90630001-55X0009R8V	Bankruptcy	July 1, 2022	3,691,38	n/a	
90630001-55X0009S1Q	Failure to pay	August 1, 2022	8,770,17	n/a	
90630001-55X0009S2H	Failure to pay	August 2, 2022	43,444,77	n/a	
90630001-55X0008S05	Failure to pay	August 1, 2022	2,420,23	n/a	
90630001-55X0008S8K	Failure to pay	July 30, 2022	2,681,30	n/a	
90630001-55X0008W1O	Failure to pay	July 30, 2022	2,716,59	n/a	
90630001-55X0008W62	Failure to pay	August 2, 2022	2,562,39	n/a	
90630001-55X0008T5R	Failure to pay	August 2, 2022	1,783,47	n/a	
90630001-55X0009J14	Failure to pay	August 2, 2022	599,93	n/a	
90630001-55X0009I53	Bankruptcy	July 19, 2022	8,529,10	n/a	
90630001-55X0009I58	Bankruptcy	July 19, 2022	3,526,26	n/a	
90630001-55X0009I59	Bankruptcy	July 19, 2022	4,936,83	n/a	
90630001-55X0009I5A	Bankruptcy	July 19, 2022	19,373,52	n/a	
90630001-55X0009I5B	Bankruptcy	July 19, 2022	9,343,37	n/a	
90630001-55X0007N59	Failure to pay	August 5, 2022	58,888,74	n/a	
90630001-55X000954Q	Failure to pay	August 8, 2022	6,336,15	n/a	
90630001-55X0009554	Failure to pay	August 11, 2022	1,968,15	n/a	
90630001-55X0009P03	Bankruptcy	July 5, 2022	8,802,14	n/a	
90630001-55X0009R5M	Failure to pay	August 12, 2022	3,969,90	n/a	
90630001-55X0008S8B	Failure to pay	August 14, 2022	1,976,44	n/a	
90630001-55X0009T2U	Failure to pay	August 20, 2022	25,608,18	n/a	
90630001-55X0009T6V	Failure to pay	August 20, 2022	595,11	n/a	
90630001-55X0009M7G	Failure to pay	August 22, 2022	17,672,61	n/a	
90630001-55X0008WTD	Restructuring	August 1, 2022	1,368,76	n/a	
90630001-55X0008W0S	Restructuring	August 2, 2022	3,175,68	n/a	
90630001-55X0009R7X	Restructuring	August 9, 2022	2,750,97	n/a	
90630001-55X0009T1Z	Restructuring	August 11, 2022	18,506,95	n/a	
90630001-55X0009R9A	Restructuring	August 18, 2022	4,737,18	n/a	
90630001-55X000955P	Restructuring	August 18, 2022	3,821,79	n/a	
90630001-55X0008S0C	Restructuring	August 18, 2022	2,358,35	n/a	
90630001-55X0009RNC	Failure to pay	August 29, 2022	5,748,84	n/a	
90630001-55X0009R0V	Failure to pay	August 29, 2022	6,574,31	n/a	
90630001-55X0009T7H	Failure to pay	August 29, 2022	8,711,78	n/a	
90630001-55X0008W6C	Failure to pay	August 26, 2022	977,13	n/a	
90630001-55X0008R93	Failure to pay	August 29, 2022	2,535,57	n/a	
90630001-55X0009S2P	Failure to pay	August 28, 2022	2,481,73	n/a	
90630001-55X0008T08	Failure to pay	August 29, 2022	3,784,19	n/a	
90630001-55X0008V7W	Failure to pay	August 29, 2022	2,139,28	n/a	
90630001-55X0008L2M	Failure to pay	August 29, 2022	2,712,84	n/a	
90630001-55X0008VDP	Restructuring	August 29, 2022	1,688,79	n/a	
90630001-55X0008XAI	Failure to pay	August 30, 2022	2,262,09	n/a	
90630001-55X0007C0S	Failure to pay	August 13, 2022	57,778,05	n/a	
90630001-55X0008VNU	Failure to pay	August 27, 2022	16,345,04	n/a	

1.808.909,94



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QUARTERLY INVESTOR REPORT

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	
90630001-55X0009JCS	Failure to pay	June 1, 2022	167,215.62	n/a				
90630001-55X0008VYX	Failure to pay	June 4, 2022	3,207.89	n/a				
90630001-55X0009RNU	Restructuring	June 2, 2022	8,726.85	n/a				
90630001-55X0009R86	Failure to pay	June 7, 2022	5,789.06	n/a				
90630001-55X0007OZQ	Failure to pay	June 8, 2022	30,856.98	n/a				
90630001-55X0008ESPU	Failure to pay	June 10, 2022	3,295.98	n/a				
90630001-55X0008TLE	Failure to pay	June 10, 2022	3,059.75	n/a				
90630001-55X0008BTAN	Failure to pay	June 12, 2022	2,551.74	n/a				
90630001-55X0009K83	Failure to pay	June 13, 2022	2,166.00	n/a				
90630001-55X0007O5N	Failure to pay	June 13, 2022	2,938.83	n/a				
90630001-55X0008S08	Failure to pay	June 16, 2022	2,662.71	n/a				
90630001-55X0009R2Q	Failure to pay	June 19, 2022	7,742.83	n/a				
90630001-55X0008X2H	Failure to pay	June 23, 2022	1,721.92	n/a				
90630001-55X0008BX8	Failure to pay	June 23, 2022	2,861.36	n/a				
90630001-55X0008SOZ	Restructuring	June 23, 2022	2,520.46	n/a				
90630001-55X0009TLLW	Failure to pay	June 29, 2022	7,358.32	n/a				
90630001-55X0008VAD	Failure to pay	June 29, 2022	3,946.04	n/a				
90630001-55X0008W51	Failure to pay	June 29, 2022	3,199.38	n/a				
90630001-55X0008U25	Restructuring	June 29, 2022	3,082.01	n/a				
90630001-55X0008TFX	Failure to pay	May 1, 2022	(2,618.88)			June 22, 2022		
90630001-55X0008WZX	Failure to pay	May 14, 2022	(2,471.62)			June 15, 2022		
90630001-55X00095XR	Failure to pay	May 29, 2022	(11,891.53)			June 24, 2022		
90630001-55X000995Y	Bankruptcy	January 8, 2021			36,223.50		June 29, 2022	
90630001-55X0009MQI	Failure to pay	July 1, 2022	765.28	n/a				
90630001-55X0008SFD	Failure to pay	July 1, 2022	1,764.18	n/a				
90630001-55X000857B	Failure to pay	July 3, 2022	2,462.13	n/a				
90630001-55X0009MPS	Failure to pay	July 3, 2022	160,856.60	n/a				
90630001-55X0008VWN	Failure to pay	July 6, 2022	1,131.07	n/a				
90630001-55X0009R9V	Failure to pay	July 6, 2022	8,105.74	n/a				
90630001-55X0008XN0	Failure to pay	July 6, 2022	2,063.63	n/a				
90630001-55X0008TVN	Failure to pay	July 7, 2022	8,196.90	n/a				
90630001-55X0008BY9C	Restructuring	July 5, 2022	901.62	n/a				
90630001-55X0008WNR	Restructuring	July 8, 2022	853.34	n/a				
90630001-55X0008UBH	Restructuring	July 11, 2022	2,603.53	n/a				
90630001-55X0009EH	Restructuring	July 6, 2022	162,129.76	n/a				
90630001-55X0009EH	Restructuring	July 6, 2022	244,578.76	n/a				
90630001-55X0009RWP	Restructuring	July 12, 2022	8,295.38	n/a				
90630001-55X0009TCS	Restructuring	July 12, 2022	8,509.13	n/a				
90630001-55X0009T66	Restructuring	July 12, 2022	4,230.16	n/a				
90630001-55X0009T67	Restructuring	July 12, 2022	4,230.16	n/a				
90630001-55X0008XN1	Failure to pay	July 12, 2022	1,685.59	n/a				
90630001-55X0009R0I	Failure to pay	July 9, 2022	9,105.39	n/a				
90630001-55X0009543	Restructuring	July 14, 2022	13,134.36	n/a				
90630001-55X0009544	Restructuring	July 14, 2022	8,507.10	n/a				
90630001-55X0008XE	Restructuring	July 14, 2022	1,197.07	n/a				
90630001-55X0009MDC	Failure to pay	July 14, 2022	979.67	n/a				
90630001-55X0009NA2	Failure to pay	July 14, 2022	28,350.10	n/a				
90630001-55X00095D6	Failure to pay	July 14, 2022	8,770.17	n/a				
90630001-55X0007PQH	Failure to pay	July 15, 2022	62,266.65	n/a				
90630001-55X0008V48	Restructuring	July 18, 2022	3,935.23	n/a				
90630001-55X0009M07	Bankruptcy	July 1, 2022	281,023.82	n/a				
90630001-55X0008X1B	Restructuring	July 21, 2022	2,224.08	n/a				
90630001-55X0008U1I	Restructuring	July 25, 2022	1,716.15	n/a				
90630001-55X0009RULU	Failure to pay	July 26, 2022	22,648.13	n/a				
90630001-55X0008W59	Restructuring	May 6, 2022	2,159.97	n/a				
90630001-55X0008X2L	Restructuring	July 29, 2022	3,691.55	n/a				
90630001-55X0009R9L	Failure to pay	July 29, 2022	7,909.94	n/a				
90630001-55X0009T3Y	Failure to pay	July 29, 2022	8,042.12	n/a				
90630001-55X0008T51	Failure to pay	July 29, 2022	2,180.09	n/a				
90630001-55X0008W9Q	Failure to pay	July 29, 2022	2,530.72	n/a				
90630001-55X0008R9P	Failure to pay	July 29, 2022	3,199.91	n/a				
90630001-55X0008ZBL	Failure to pay	July 29, 2022	3,255.44	n/a				
90630001-55X0009MPO	Failure to pay	July 4, 2022	53,160.94	n/a				
90630001-55X0008UCA	Failure to pay	May 6, 2022	(1,960.19)	n/a		July 19, 2022		
90630001-55X0008VAD	Failure to pay	June 29, 2022	(3,946.04)	n/a		July 7, 2022		
90630001-55X0009589	Restructuring	February 26, 2021			(2,444.59)		July 21, 2022	
90630001-55X0009IBV	Bankruptcy	July 1, 2022	3,691.38	n/a				
90630001-55X00095WQ	Failure to pay	August 1, 2022	8,770.17	n/a				
90630001-55X000952H	Failure to pay	August 2, 2022	43,444.77	n/a				
90630001-55X0008S05	Failure to pay	August 1, 2022	2,420.23	n/a				
90630001-55X000858K	Failure to pay	July 30, 2022	2,681.30	n/a				
90630001-55X0008W10	Failure to pay	July 30, 2022	2,716.59	n/a				
90630001-55X0008W62	Failure to pay	August 2, 2022	2,562.39	n/a				
90630001-55X0008T8F	Failure to pay	August 2, 2022	1,783.47	n/a				
90630001-55X0008U44	Failure to pay	August 2, 2022	599.93	n/a				
90630001-55X0009J53	Bankruptcy	July 19, 2022	8,529.10	n/a				
90630001-55X0009J58	Bankruptcy	July 19, 2022	3,526.26	n/a				
90630001-55X0009J59	Bankruptcy	July 19, 2022	4,936.63	n/a				
90630001-55X0009J5A	Bankruptcy	July 19, 2022	19,373.52	n/a				
90630001-55X0009J5B	Bankruptcy	July 19, 2022	9,343.37	n/a				
90630001-55X0007N59	Failure to pay	August 5, 2022	58,888.74	n/a				
90630001-55X000954Q	Failure to pay	August 8, 2022	6,336.15	n/a				
90630001-55X0009554	Failure to pay	August 11, 2022	1,968.15	n/a				
90630001-55X0007P03	Bankruptcy	July 5, 2022	8,802.14	n/a				
90630001-55X000955M	Failure to pay	August 12, 2022	3,969.90	n/a				
90630001-55X00085E9	Failure to pay	August 14, 2022	1,076.44	n/a				
90630001-55X0009T2U	Failure to pay	August 20, 2022	25,608.18	n/a				
90630001-55X0009T6V	Failure to pay	August 20, 2022	595.11	n/a				
90630001-55X0009M7G	Failure to pay	August 22, 2022	17,672.61	n/a				
90630001-55X0008WTD	Restructuring	August 1, 2022	1,368.76	n/a				
90630001-55X0008WOS	Restructuring	August 2, 2022	3,175.68	n/a				
90630001-55X0009RTX	Restructuring	August 9, 2022	2,750.97	n/a				
90630001-55X0009T7Z	Restructuring	August 11, 2022	18,506.95	n/a				
90630001-55X0009R5A	Restructuring	August 18, 2022	4,737.18	n/a				
90630001-55X000955P	Restructuring	August 18, 2022	3,821.79	n/a				
90630001-55X00085CI	Restructuring	August 18, 2022	2,358.35	n/a				
90630001-55X0009RNC	Failure to pay	August 29, 2022	5,748.84	n/a				
90630001-55X0009RVO	Failure to pay	August 29, 2022	6,574.31	n/a				
90630001-55X0009T8H	Failure to pay	August 29, 2022	8,711.78	n/a				
90630001-55X0008WEC	Failure to pay	August 26, 2022	977.13	n/a				
90630001-55X0008R9P	Failure to pay	August 29, 2022	2,535.57	n/a				
90630001-55X00085P2	Failure to pay	August 28, 2022	2,481.73	n/a				
90630001-55X0008T08	Failure to pay	August 29, 2022	3,784.19	n/a				
90630001-55X0008V7W	Failure to pay	August 29, 2022	2,139.28	n/a				
90630001-55X0008UZM	Failure to pay	August 29, 2022	2,712.84	n/a				
90630001-55X0008V9D	Restructuring	August 29, 2022	1,688.79	n/a				
90630001-55X0008X4I	Failure to pay	August 30, 2022	2,262.09	n/a				

1.711.898,59

33.778,91



FONDO DE TITULIZACIÓN PYMES MAGDALENA 4

QUARTERLY INVESTOR REPORT

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
90630001-55X00070DS	Failure to pay	August 13, 2022	57,778.05	n/a			
90630001-55X0008YNU	Failure to pay	August 27, 2022	16,345.04	n/a			
90630001-55X0009TLW	Failure to pay	June 29, 2022	(7,358.32)			August 24, 2022	
90630001-55X0008W51	Failure to pay	June 29, 2022	(3,199.38)			August 4, 2022	
90630001-55X0008ZBL	Failure to pay	July 29, 2022	(3,255.44)			August 3, 2022	
90630001-55X0009RIU	Failure to pay	February 2, 2022		n/a	-18,938.07	August 2, 2022	
90630001-55X0008YNF	Failure to pay	May 20, 2022		n/a	617.64	August 17, 2022	

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