

FONDO DE TITULIZACIÓN PYMES MAGDALENA 1

QUARTERLY INVESTOR REPORT

Cash Settlement Date December 22, 2022

Payment data	
Calculation Date	December 15, 2022
Cash Settlement Date	December 22, 2022
Last Settlement Date	September 22, 2022
3 Months Euribor (%)	2,081%
Next Settlement Date	March 22, 2023

Portfolio Amortization	
PRONA	164.150.648,33
Portfolio Amortization	16.061.887,79
C.P.R. (annual)	5,49%

Losses information	
(i) Cumulative Losses previous (Sep 22, 2022)	6.749.342,84
Initial Credit Protection Amount	8.524.076,25
Credit Protection Adjustment Amount (Workout)	(1.596.835,67)
Other Adjustment	(136.518,77)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep-22)	6.790.721,81
(ii)-(i) Period Losses	41.378,97
Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	(38.164,58)
Aggregate Seller Payment	0,00

Tranches						
	Initial Balance		Previous Balance	Loss Allocation as of December 22, 2022	Amortisation Amount	Final Balance
Senior tranche amount	874.000.000,00	92,0%	160.536.365,99	0,00	14.926.200,79	145.610.165,20
Protected tranche Amount A	66.500.000,00	7,0%	12.214.726,65	0,00	1.135.687,00	11.079.039,65
Threshold amount	9.500.000,00	1,0%	2.750.657,15	41.378,97	0,00	2.709.278,18
Total	950.000.000,00	100,0%	175.501.749,79	41.378,97	16.061.887,79	159.398.483,03

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	533,95	355.076,75	1.707,80	1.135.687,00	1,47	12,481%	519,84

Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	19.000.000,00	8.994.549,88
Cumulative Unmatured Losses	14.965.383,80	5.567.885,19

* 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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QUARTER CREDIT EVENT NOTICE INFORMATION				
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
90630001-555120TKDC	Bankruptcy	September 15, 2022	16,816.26	n/a
90630001-555120TJ74	Failure to pay	November 29, 2022	53,702.22	n/a
90630001-55X000096D	Failure to pay	November 29, 2022	10,002.20	n/a

80,520.68

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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
90630001-555120TKQC	Bankruptcy	September 15, 2022	16.816,26	n/a			
90630001-555120TK7X	Restructuring	July 2, 2018		n/a	(49.667,60)		October 27, 2022
90630001-555120TJ74	Failure to pay	November 29, 2022	53.702,22	n/a			
90630001-55X000096D	Failure to pay	November 29, 2022	10.002,20	n/a			
90630001-55X0000015	Restructuring	November 30, 2017		n/a	(30.567,22)		November 30, 2022
90630001-555120TKL6	Failure to pay	April 16, 2018		n/a	7.375,03		November 28, 2022
90630001-555120TH27	Failure to pay	October 28, 2018		n/a	3.021,15		November 28, 2022
90630001-555120TK2L	Failure to pay	October 29, 2018		n/a	2.681,34		November 28, 2022
90630001-555120TJ14	Failure to pay	December 4, 2018		n/a	13.746,25		November 28, 2022
90630001-555120TIEX	Failure to pay	March 13, 2019		n/a	1.920,74		November 28, 2022
90630001-555120TJR2	Failure to pay	June 22, 2019		n/a	4.911,99		November 28, 2022
90630001-555120TK9L	Failure to pay	March 30, 2020		n/a	1.137,11		November 28, 2022
90630001-555120TM35	Failure to pay	June 1, 2020		n/a	4.209,08		November 28, 2022
90630001-555120TLU9	Failure to pay	October 28, 2020		n/a	(8.905,50)		November 28, 2022
90630001-55X000009A	Restructuring	January 15, 2021		n/a	(10.579,77)		November 15, 2022
90630001-555120TK5G	Failure to pay	January 19, 2021		n/a	485,98		November 28, 2022
90630001-55X0000947	Failure to pay	June 29, 2022		n/a	(15.208,94)		November 8, 2022

80.520,68

- 75.440,36