

# FONDO DE TITULIZACIÓN PYMES MAGDALENA 3

## QUARTERLY INVESTOR REPORT

Cash Settlement Date December 20, 2021

### Transaction data

| GENERAL DATA           |                    |
|------------------------|--------------------|
| Calculation Date       | December 13, 2021  |
| Cash Settlement Date   | December 20, 2021  |
| Last Settlement Date   | September 20, 2021 |
| 3 Months Euribor (%)   | -0,589%            |
| Next Settlement Date   | March 21, 2022     |
| C.P.R.                 | 4,41%              |
| RONA                   | 1.403.648.155,91   |
| Portfolio Amortization | 132.966.451,81     |

| FIXED AMOUNT              | 2.400.754,80 |
|---------------------------|--------------|
| Fixed Component Amount    | 2.273.442,15 |
| Issuer Operating Expenses | 127.312,65   |
| Subordinated Loan Amounts | 0,00         |

| AGGREGATE SELLER PAYMENT | 0,00 |
|--------------------------|------|
|--------------------------|------|

|           | ISIN Code    | Number of Bonds | Current Interest per Note | Current Interest per Tranche | Amortisation Amount per Tranche | Amortisation Amount per Note | WAL  | Next Interest Rate | Next Interest per Note | Next Interest per Tranche |
|-----------|--------------|-----------------|---------------------------|------------------------------|---------------------------------|------------------------------|------|--------------------|------------------------|---------------------------|
| TRANCHE A | ES0305424006 | 1.425           | 149,73                    | 213.365,25                   | 6.708.700,50                    | 4.707,86                     | 1,98 | 1,160%             | 135,93                 | 193.700,25                |
| TRANCHE B | ES0305424014 | 1.995           | 1.032,62                  | 2.060.076,90                 | 9.392.180,70                    | 4.707,86                     | 1,77 | 8,000%             | 937,42                 | 1.870.152,90              |

### Transaction triggers

| CUMULATIVE UNMATURED LOSSES                |               |
|--|---------------|
| Defaulted Notional Amount                  | 58.599.785,90 |
| Non Worked-Out Initial Credit Prot. Amount | 21.242.589,50 |
| TOTAL                                      | 37.357.196,40 |

| SUBORDINATION EVENT INFORMATION   |                |               |
|-----------------------------------|----------------|---------------|
|                                   | Threshold      | Actual Data   |
| Cumulative Adjusted Credit Losses | 42.750.000,33  | 23.223.535,02 |
| Cumulative Unmatured Losses       | 174.637.717,20 | 37.357.196,40 |
| WA PD Non Defaulted               | 2,50%          | 1,35%         |
| PRONA vs Initial PRONA            | 10,00%         | 46,79%        |

| CUMULATIVE ADJUSTED CREDIT LOSSES        |               |
|--|---------------|
| Initial Credit Protection Amount         | 23.664.834,94 |
| Pending to verify                        | -1.015.017,90 |
| Credit Protection Adjustment Amount (>0) | 573.717,98    |

### Tranches and amortisation

#### Threshold Loss Allocation

| CURRENT PERIOD LOSS ADJUSTMENT (Calculation Period) |               |
|---|---------------|
| Initial Credit Protection Amount                    | 23.664.834,94 |
| Pending to verify                                   | 1.015.017,90  |
| Credit Protection Adjustment Amount                 | 26.906,84     |
| Others Recovery Amount                              | (96.290,31)   |
| TOTAL   | 24.610.469,37 |

#### Tranches Amortisation

| PORTFOLIO AMORTISATION AMOUNT                  |                |
|--|----------------|
| Reductions / Removals                          |                |
| ▪ Senior Tranche Amortisation Amount (87,891%) | 116.865.570,61 |
| ▪ Tranche A Amortisation Amount (5,045%)       | 6.708.700,50   |
| ▪ Tranche B Amortisation Amount (7,064%)       | 9.392.180,70   |
| TOTAL  | 132.966.451,81 |

| TRANCHES                   |                  |                 |                     |                  |
|----------------------------|------------------|-----------------|---------------------|------------------|
|                            | Previous Balance | Loss Allocation | Amortisation Amount | Final Balance    |
| SENIOR TRANCHE AMOUNT      | 1.267.578.598,20 | 0,00            | 116.865.570,61      | 1.150.713.027,59 |
| PROTECTED TRANCHE AMOUNT A | 72.765.715,50    | 0,00            | 6.708.700,50        | 66.057.015,00    |
| PROTECTED TRANCHE AMOUNT B | 101.872.001,70   | 0,00            | 9.392.180,70        | 92.479.821,00    |
| THRESHOLD AMOUNT           | 6.161.061,60     | 3.091.473,32    | 0,00                | 3.069.588,28     |
| TOTALS                     | 1.448.377.377,00 | 3.091.473,32    | 132.966.451,81      | 1.312.319.451,87 |

FONDO DE TITULIZACIÓN  
PYMES MAGDALENA 3

QUARTERLY INVESTOR REPORT

| QUARTER CREDIT EVENT NOTICE INFORMATION |                     |                   |                    |                                  |                      |
|---|---------------------|-------------------|--------------------|----------------------------------|----------------------|
| RO Reference Number                     | Original RO ID Anon | Credit Event Type | Credit Event Date  | Initial Credit Protection Amount | Auditor Verification |
| -                                       | 9063000155X0002HLV  | Restructuring     | September 6, 2021  | 6,885.88                         | n/a                  |
| -                                       | 9063000155X0002HEB  | Failure to pay    | September 7, 2021  | 4,312.40                         | n/a                  |
| -                                       | 9063000155X0002KKQ  | Failure to pay    | September 9, 2021  | 2,955.50                         | n/a                  |
| -                                       | 9063000155X0002F4T  | Failure to pay    | September 13, 2021 | 18,104.03                        | n/a                  |
| -                                       | 9063000155X00026NN  | Failure to pay    | September 13, 2021 | 12,224.34                        | n/a                  |
| -                                       | 9063000155X0002DJU  | Failure to pay    | September 14, 2021 | 7,243.08                         | n/a                  |
| -                                       | 9063000155X0002KOB  | Failure to pay    | September 17, 2021 | 7,618.80                         | n/a                  |
| -                                       | 9063000155X0002BEV  | Failure to pay    | September 18, 2021 | 27,428.24                        | n/a                  |
| -                                       | 9063000155X0002HCN  | Failure to pay    | September 18, 2021 | 4,188.02                         | n/a                  |
| -                                       | 9063000155X0002KKP  | Failure to pay    | September 19, 2021 | 3,682.06                         | n/a                  |
| -                                       | 9063000155X0002HMM  | Restructuring     | September 21, 2021 | 9,721.35                         | n/a                  |
| -                                       | 9063000155X0002ED6  | Restructuring     | September 22, 2021 | 8,945.17                         | n/a                  |
| -                                       | 9063000155X000266S  | Failure to pay    | September 22, 2021 | 1,554.94                         | n/a                  |
| -                                       | 9063000155X0002H9E  | Failure to pay    | September 22, 2021 | 1,545.74                         | n/a                  |
| -                                       | 9063000155X0002LSS  | Failure to pay    | September 23, 2021 | 29,339.74                        | n/a                  |
| -                                       | 9063000155X00027EH  | Failure to pay    | September 24, 2021 | 16,115.59                        | n/a                  |
| -                                       | 9063000155X00027G7  | Failure to pay    | September 25, 2021 | 3,050.94                         | n/a                  |
| -                                       | 9063000155X0002IDQ  | Failure to pay    | September 27, 2021 | 15,867.69                        | n/a                  |
| -                                       | 9063000155X0002F4S  | Failure to pay    | September 28, 2021 | 10,119.02                        | n/a                  |
| -                                       | 9063000155X0002F8L  | Failure to pay    | September 28, 2021 | 8,066.76                         | n/a                  |
| -                                       | 9063000155X0002HDB  | Failure to pay    | September 28, 2021 | 4,700.01                         | n/a                  |
| -                                       | 9063000155X0002W6O  | Failure to pay    | September 28, 2021 | 6,052.22                         | n/a                  |
| -                                       | 9063000155X0002B9F  | Failure to pay    | September 28, 2021 | 10,565.31                        | n/a                  |
| -                                       | 9063000155X0002LNG  | Failure to pay    | September 28, 2021 | 3,616.31                         | n/a                  |
| -                                       | 9063000155X00029QJ  | Restructuring     | June 24, 2021      | 418,655.08                       | n/a                  |
| -                                       | 9063000155X0002A26  | Restructuring     | April 20, 2020     | 1,015,017.90                     | pending              |
| -                                       | 9063000155X0002A2S  | Restructuring     | August 11, 2021    | 5,052.60                         | n/a                  |
| -                                       | 9063000155X00025YZ  | Failure to pay    | September 29, 2021 | 11,250.42                        | n/a                  |
| -                                       | 9063000155X0002KSV  | Restructuring     | September 29, 2021 | 5,131.81                         | n/a                  |
| -                                       | 9063000155X0002JUR  | Failure to pay    | October 1, 2021    | 5,079.16                         | n/a                  |
| -                                       | 9063000155X0002B99  | Failure to pay    | October 1, 2021    | 3,720.19                         | n/a                  |
| -                                       | 9063000155X0002E4H  | Failure to pay    | October 3, 2021    | 2,717.60                         | n/a                  |
| -                                       | 9063000155X0002DPF  | Failure to pay    | October 7, 2021    | 1,896.41                         | n/a                  |
| -                                       | 9063000155X00027PU  | Failure to pay    | October 8, 2021    | 2,855.36                         | n/a                  |
| -                                       | 9063000155X0002INR  | Failure to pay    | October 8, 2021    | 259.42                           | n/a                  |
| -                                       | 9063000155X0002IVV  | Restructuring     | October 1, 2021    | 3,341.57                         | n/a                  |
| -                                       | 9063000155X0002JLA  | Failure to pay    | October 10, 2021   | 11,628.34                        | n/a                  |
| -                                       | 9063000155X0002KMY  | Restructuring     | October 7, 2021    | 1,373.61                         | n/a                  |
| -                                       | 9063000155X0002A4Z  | Failure to pay    | October 12, 2021   | 21,636.47                        | n/a                  |
| -                                       | 9063000155X00027Q0  | Failure to pay    | October 13, 2021   | 3,104.05                         | n/a                  |
| -                                       | 9063000155X00024U9  | Restructuring     | October 14, 2021   | 3,407.40                         | n/a                  |
| -                                       | 9063000155X0002E5V  | Failure to pay    | October 16, 2021   | 8,782.88                         | n/a                  |
| -                                       | 9063000155X0002GWV  | Failure to pay    | October 18, 2021   | 14,385.46                        | n/a                  |
| -                                       | 9063000155X0002JPI  | Bankruptcy        | May 11, 2021       | 4,764.95                         | n/a                  |
| -                                       | 9063000155X00029ZM  | Restructuring     | October 18, 2021   | 72,528.83                        | n/a                  |
| -                                       | 9063000155X0002AAO  | Failure to pay    | October 20, 2021   | 801.70                           | n/a                  |
| -                                       | 9063000155X0002KG1  | Failure to pay    | October 20, 2021   | 8,680.04                         | n/a                  |
| -                                       | 9063000155X0002NVI  | Failure to pay    | October 20, 2021   | 22,857.54                        | n/a                  |
| -                                       | 9063000155X0002M1I  | Failure to pay    | October 21, 2021   | 8,635.64                         | n/a                  |
| -                                       | 9063000155X0002CUK  | Failure to pay    | October 22, 2021   | 9,502.43                         | n/a                  |
| -                                       | 9063000155X000244U  | Failure to pay    | October 23, 2021   | 4,476.11                         | n/a                  |
| -                                       | 9063000155X00029P8  | Failure to pay    | October 23, 2021   | 49,871.21                        | n/a                  |
| -                                       | 9063000155X0002DW7  | Failure to pay    | October 25, 2021   | 63,656.53                        | n/a                  |
| -                                       | 9063000155X000274G  | Failure to pay    | October 26, 2021   | 13,711.16                        | n/a                  |
| -                                       | 9063000155X00026FX  | Restructuring     | October 26, 2021   | 8,732.69                         | n/a                  |
| -                                       | 9063000155X0002HZV  | Restructuring     | September 28, 2021 | 64,795.47                        | n/a                  |
| -                                       | 9063000155X00027ZK  | Failure to pay    | October 28, 2021   | 6,293.89                         | n/a                  |
| -                                       | 9063000155X0002D.JL | Failure to pay    | October 28, 2021   | 7,502.96                         | n/a                  |
| -                                       | 9063000155X0002JT1  | Restructuring     | October 28, 2021   | 2,977.75                         | n/a                  |
| -                                       | 9063000155X0002L5X  | Restructuring     | October 28, 2021   | 888.78                           | n/a                  |
| -                                       | 9063000155X0002LRA  | Restructuring     | October 29, 2021   | 5,268.82                         | n/a                  |
| -                                       | 9063000155X00024QS  | Failure to pay    | October 29, 2021   | 7,396.49                         | n/a                  |
| -                                       | 9063000155X00025TZ  | Failure to pay    | October 29, 2021   | 6,907.38                         | n/a                  |
| -                                       | 9063000155X00024S0  | Failure to pay    | October 29, 2021   | 1,762.24                         | n/a                  |
| -                                       | 9063000155X0002EBN  | Failure to pay    | October 29, 2021   | 24,134.19                        | n/a                  |
| -                                       | 9063000155X0002IC7  | Failure to pay    | October 29, 2021   | 75,069.33                        | n/a                  |
| -                                       | 9063000155X0002HWH  | Failure to pay    | November 3, 2021   | 14,995.69                        | n/a                  |
| -                                       | 9063000155X0002CLG  | Failure to pay    | November 6, 2021   | 4,561.25                         | n/a                  |
| -                                       | 9063000155X0002CTC  | Failure to pay    | November 7, 2021   | 10,514.39                        | n/a                  |
| -                                       | 9063000155X0002HMA  | Restructuring     | November 7, 2021   | 3,048.93                         | n/a                  |
| -                                       | 9063000155X0002D40  | Failure to pay    | November 10, 2021  | 9,117.00                         | n/a                  |
| -                                       | 9063000155X00026TZ  | Failure to pay    | November 12, 2021  | 13,077.95                        | n/a                  |
| -                                       | 9063000155X00029GV  | Failure to pay    | November 12, 2021  | 12,587.01                        | n/a                  |
| -                                       | 9063000155X0002FE8  | Failure to pay    | November 12, 2021  | 782.22                           | n/a                  |
| -                                       | 9063000155X0002L2G  | Failure to pay    | November 15, 2021  | 15,496.95                        | n/a                  |
| -                                       | 9063000155X00026WE  | Failure to pay    | November 16, 2021  | 11,807.96                        | n/a                  |
| -                                       | 9063000155X0002B8W  | Failure to pay    | November 17, 2021  | 7,419.34                         | n/a                  |
| -                                       | 9063000155X0002FZB  | Restructuring     | November 18, 2021  | 2,868.31                         | n/a                  |
| -                                       | 9063000155X0002FDZ  | Failure to pay    | November 20, 2021  | 2,409.28                         | n/a                  |
| -                                       | 9063000155X0002KF9  | Failure to pay    | November 29, 2021  | 14,932.04                        | n/a                  |
| -                                       | 9063000155X0002HKQ  | Restructuring     | November 30, 2021  | 12,717.06                        | n/a                  |
| -                                       | 9063000155X00029B2  | Restructuring     | October 29, 2021   | 21,859.77                        | n/a                  |
| -                                       | 9063000155X00029ZK  | Restructuring     | June 3, 2020       | 6,575.11                         | n/a                  |
| -                                       | 9063000155X00028SD  | Restructuring     | July 24, 2020      | 21,793.38                        | n/a                  |
| -                                       | 9063000155X0002LS9  | Restructuring     | June 15, 2020      | 97,907.88                        | n/a                  |
| -                                       | 9063000155X00028U8  | Bankruptcy        | May 25, 2021       | 12,416.98                        | n/a                  |
| -                                       | 9063000155X0002NYD  | Failure to pay    | November 8, 2021   | 179,075.75                       | n/a                  |

2.710.369,25

