

FONDO DE TITULIZACIÓN PYMES MAGDALENA 4
QUARTERLY INVESTOR REPORT

Cash Settlement Date March 28, 2022

Transaction data

Payment data	
Calculation Date	March 21, 2022
Cash Settlement Date	March 28, 2022
Last Settlement Date	December 28, 2021
3 Months Euribor (%)	-0,483%
Next Settlement Date	June 28, 2022
PRONA	1.446.201.042,25
Portfolio Amortization	182.057.995,11
C.P.R. (annual)	3,35%

FIXED AMOUNT	1.865.562,76
Fixed Component Amount	1.741.016,20
Issuer Operating Expenses	124.546,56
Subordinated Loan Amounts	0,00

Aggregate seller payment	0,00
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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	Next Interest per Tranche
Protected tranche A	ES0305510002	550	294,46	161.953,00	8.401,38	4.620.759,00	1,62	1,60%	266,66	146.663,00
Protected tranche B	ES0305510010	1.430	1.104,24	1.579.063,20	8.401,38	12.013.973,40	1,62	6,00%	999,96	1.429.942,80

Transaction triggers

Cumulative Unmatured Losses	
Defaulted Notional Amount	15.021.951,10
Non Worked-Out Initial Credit Prot. Amount	8.662.547,06
Total	6.359.404,04

Cumulative Adjusted Credit Losses	
Initial Credit Protection Amount	8.863.955,58
Credit Protection Adjustment Amount (>0)	0,00
Total	8.863.955,58

Triggers: Subordination Event Information		
	Threshold	Actual Data
Cumulative Adjusted Credit Losses	33.000.000,34	8.863.955,58
Cumulative Unmatured Losses	172.087.540,12	6.359.404,04
Weighted average PD Non Defaulted	2,50%	1,73%
PRONA vs Initial PRONA	10,00%	65,74%

Tranches and amortisation

CURRENT PERIOD LOSS ADJUSTMENT (Calculation Period)	
Initial Credit Protection Amount	8.863.955,58
Credit Protection Adjustment Amount	(203.844,20)
Late Recovery Amount	0,00
TOTAL	8.660.111,38

PORTFOLIO AMORTISATION AMOUNT	
Reductions / Removals	
• Senior Tranche Amortisation Amount (90,862%)	165.423.262,71
• Tranche A Amortisation Amount (2,538%)	4.620.759,00
• Tranche B Amortisation Amount (6,598 %)	12.013.973,40
TOTAL	182.057.995,11

Tranches							
	Initial Balance		Previous Balance	Loss Allocation as of dic-21	Amortisation	Final Balance	Accumulated Losses
Senior tranche	1.969.000.022	89,5%	1.449.499.317,76	0,00	165.423.262,71	1.284.076.055,05	0,00
Protected tranche A	55.000.000	2,5%	40.488.811,00	0,00	4.620.759,00	35.868.052,00	0,00
Protected tranche B	143.000.000	6,5%	105.270.908,60	0,00	12.013.973,40	93.256.935,20	0,00
Threshold	33.000.000	1,5%	26.327.820,52	1.987.931,89	0,00	24.339.888,63	8.660.111,38
Total	2.200.000.022	100,0%	1.621.586.857,88	1.987.931,89	182.057.995,11	1.437.540.930,88	8.660.111,38

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QUARTERLY INVESTOR REPORT

QUARTER CREDIT EVENT NOTICE INFORMATION				
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
9063000155X0009TG3	Failure to pay	December 4, 2021	14,252.55	n/a
9063000155X000BV3R	Failure to pay	December 4, 2021	1,265.65	n/a
9063000155X000BTV	Failure to pay	December 9, 2021	3,908.17	n/a
9063000155X0009LBF	Failure to pay	December 10, 2021	13,936.90	n/a
9063000155X0009LBE	Failure to pay	December 11, 2021	72,889.73	n/a
9063000155X0009R5I	Failure to pay	December 13, 2021	41,474.47	n/a
9063000155X000BS86	Failure to pay	December 15, 2021	2,955.44	n/a
9063000155X0009RFJ	Restructuring	December 13, 2021	44,490.60	n/a
9063000155X000BT76	Failure to pay	December 16, 2021	890.02	n/a
9063000155X000BT3Y	Restructuring	December 16, 2021	1,778.54	n/a
9063000155X000BSRB	Failure to pay	December 18, 2021	2,085.69	n/a
9063000155X0009SFS	Failure to pay	December 19, 2021	48,851.47	n/a
9063000155X0009RLK	Failure to pay	December 20, 2021	5,103.69	n/a
9063000155X000BSSY	Failure to pay	December 29, 2021	4,288.11	n/a
9063000155X0009REY	Failure to pay	December 29, 2021	8,202.09	n/a
9063000155X000BT2J	Failure to pay	December 29, 2021	3,178.38	n/a
9063000155X000BW2S	Failure to pay	December 29, 2021	2,528.57	n/a
9063000155X000BWDE	Failure to pay	December 29, 2021	2,235.76	n/a
9063000155X000BY2B	Failure to pay	December 29, 2021	3,414.25	n/a
9063000155X000BYKL	Failure to pay	December 29, 2021	2,295.26	n/a
90630001-55X000BUJ1	Failure to pay	January 1, 2022	3,623.19	n/a
90630001-55X0009KZ1	Failure to pay	January 4, 2022	175,877.18	n/a
90630001-55X0009MZJ	Failure to pay	January 4, 2022	90,381.65	n/a
90630001-55X000BS4K	Failure to pay	January 5, 2022	1,802.29	n/a
90630001-55X0007PQ9	Failure to pay	January 10, 2022	113,164.44	n/a
90630001-55X0009SJ2	Failure to pay	January 12, 2022	17,871.01	n/a
90630001-55X0009I71	Failure to pay	January 13, 2022	6,530.87	n/a
90630001-55X0007NJW	Failure to pay	January 13, 2022	53,062.18	n/a
90630001-55X0009IP5	Failure to pay	January 14, 2022	11,026.37	n/a
90630001-55X0009LVV	Failure to pay	January 14, 2022	2,127.84	n/a
90630001-55X000BV82	Failure to pay	January 15, 2022	2,490.99	n/a
90630001-55X0009LVX	Failure to pay	January 18, 2022	26,482.64	n/a
90630001-55X0009R84	Restructuring	January 18, 2022	5,048.57	n/a
90630001-55X0009VZJ	Failure to pay	January 19, 2022	2,851.48	n/a
90630001-55X0009RQJ	Restructuring	January 27, 2022	11,860.51	n/a
90630001-55X000BW31	Failure to pay	January 28, 2022	3,096.66	n/a
90630001-55X0009SJ4	Failure to pay	January 28, 2022	37,107.02	n/a
90630001-55X000BX6J	Restructuring	January 28, 2022	3,219.49	n/a
90630001-55X000BYGO	Restructuring	January 28, 2022	2,174.52	n/a
90630001-55X0009S9P	Failure to pay	January 29, 2022	14,323.14	n/a
90630001-55X0009S9Q	Failure to pay	January 29, 2022	7,379.97	n/a
90630001-55X000BYHV	Failure to pay	January 30, 2022	1,579.92	n/a
90630001-55X0009T4B	Failure to pay	January 31, 2022	12,269.70	n/a
90630001-55X0009R2S	Restructuring	December 30, 2021	6,794.18	n/a
90630001-55X0009KU9	Failure to pay	January 7, 2022	9,163.96	n/a
90630001-55X0009LON	Restructuring	May 27, 2021	596,373.48	n/a
90630001-55X0009LON	Restructuring	May 27, 2021	204,056.58	n/a
90630001-55X0009RYS	Failure to pay	February 2, 2022	10,334.22	n/a
90630001-55X0009RIU	Failure to pay	February 2, 2022	18,938.07	n/a
90630001-55X0009RKO	Failure to pay	February 3, 2022	5,373.81	n/a
90630001-55X000BXWM	Restructuring	February 3, 2022	1,118.78	n/a
90630001-55X0009MSV	Failure to pay	February 8, 2022	79,568.61	n/a
90630001-55X000BXEZ	Failure to pay	February 8, 2022	3,832.31	n/a
90630001-55X0009T3H	Restructuring	February 11, 2022	4,792.23	n/a
90630001-55X000BXUP	Restructuring	February 11, 2022	2,111.73	n/a
90630001-55X000BWQP	Failure to pay	February 14, 2022	3,431.09	n/a
90630001-55X0009SIN	Failure to pay	February 17, 2022	10,052.18	n/a
90630001-55X000BS7Z	Restructuring	February 18, 2022	1,648.45	n/a
90630001-55X0009T11	Failure to pay	February 21, 2022	6,201.33	n/a
90630001-55X000BTCM	Restructuring	February 24, 2022	2,189.46	n/a
90630001-55X000BTCO	Restructuring	February 24, 2022	2,333.04	n/a
90630001-55X000BRWP	Restructuring	November 5, 2021	2,299.99	n/a
90630001-55X000BSJO	Restructuring	July 26, 2021	3,210.20	n/a
90630001-55X000BSJP	Restructuring	July 26, 2021	2,603.70	n/a
90630001-55X0009KVV	Restructuring	October 6, 2020	134,634.91	n/a
90630001-55X0009S19	Restructuring	March 30, 2021	167,057.92	n/a
90630001-55X0009RD3	Failure to pay	February 26, 2022	14,574.41	n/a
90630001-55X000BTI5	Failure to pay	February 28, 2022	3,549.53	n/a
90630001-55X000BTJB	Failure to pay	February 28, 2022	2,475.57	n/a
90630001-55X000BUJ2	Failure to pay	February 28, 2022	3,406.36	n/a
90630001-55X000BUJG	Failure to pay	February 28, 2022	3,038.76	n/a
90630001-55X0009S1N	Failure to pay	February 28, 2022	6,231.09	n/a
90630001-55X0009RDC	Restructuring	February 28, 2022	15,866.48	n/a

2,212,759.40

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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
9063000155X0009KNG	Restructuring	February 21, 2021	-	N/A	(166,069.57)	-	January 27, 2022
9063000155X0009N3D	Failure to pay	October 20, 2021	-	N/A	(20,283.63)	-	December 27, 2021
9063000155X0009TG3	Failure to pay	December 4, 2021	14,252.55	N/A	-	-	-
9063000155X0008V3R	Failure to pay	December 4, 2021	1,265.65	N/A	-	-	-
9063000155X0008TVA	Failure to pay	December 9, 2021	3,908.17	N/A	-	-	-
9063000155X0009LBF	Failure to pay	December 10, 2021	13,936.90	N/A	-	-	-
9063000155X0009LBE	Failure to pay	December 11, 2021	72,889.73	N/A	-	-	-
9063000155X0009H5I	Failure to pay	December 13, 2021	41,474.47	N/A	-	-	-
9063000155X0008S86	Failure to pay	December 15, 2021	2,955.44	N/A	-	-	-
9063000155X0009FTB	Restructuring	December 13, 2021	44,490.60	N/A	-	-	-
9063000155X0008T76	Failure to pay	December 16, 2021	890.02	N/A	-	-	-
9063000155X0009FUTO	Restructuring	December 16, 2021	1,778.54	N/A	-	-	-
9063000155X0008S8B	Failure to pay	December 18, 2021	2,085.69	N/A	-	-	-
9063000155X00099FS	Failure to pay	December 19, 2021	48,851.47	N/A	-	-	-
9063000155X0009RLK	Failure to pay	December 20, 2021	5,103.69	N/A	-	-	-
9063000155X0008SSY	Failure to pay	December 29, 2021	4,288.11	N/A	-	-	-
9063000155X0009REY	Failure to pay	December 29, 2021	8,202.09	N/A	-	-	-
9063000155X0008T2J	Failure to pay	December 29, 2021	3,178.38	N/A	-	-	-
9063000155X0008W2S	Failure to pay	December 29, 2021	2,528.57	N/A	-	-	-
9063000155X0008WDE	Failure to pay	December 29, 2021	2,235.76	N/A	-	-	-
9063000155X0008V2B	Failure to pay	December 29, 2021	3,414.25	N/A	-	-	-
9063000155X0008YRL	Failure to pay	December 29, 2021	2,295.26	N/A	-	-	-
9063000155X0008Y5A	Failure to pay	October 3, 2021	(3,822.42)	N/A	-	December 16, 2021	-
9063000155X0008XC1	Failure to pay	October 28, 2021	(3,878.90)	N/A	-	December 1, 2021	-
9063000155X0008WH7	Failure to pay	November 29, 2021	(3,161.47)	N/A	-	December 7, 2021	-
90630001-55X0008LU1	Failure to pay	January 1, 2022	3,623.19	N/A	-	-	-
90630001-55X0009K2I	Failure to pay	January 4, 2022	175,977.18	N/A	-	-	-
90630001-55X0009M2J	Failure to pay	January 4, 2022	90,381.65	N/A	-	-	-
90630001-55X0008S4K	Failure to pay	January 5, 2022	1,802.29	N/A	-	-	-
90630001-55X0007P09	Failure to pay	January 10, 2022	113,164.44	N/A	-	-	-
90630001-55X0009S2	Failure to pay	January 12, 2022	17,871.01	N/A	-	-	-
90630001-55X0009I71	Failure to pay	January 13, 2022	6,530.87	N/A	-	-	-
90630001-55X0007NJW	Failure to pay	January 13, 2022	53,062.18	N/A	-	-	-
90630001-55X0009HPS	Failure to pay	January 14, 2022	11,026.37	N/A	-	-	-
90630001-55X0009LVL	Failure to pay	January 14, 2022	2,127.84	N/A	-	-	-
90630001-55X0008YB2	Failure to pay	January 15, 2022	2,490.99	N/A	-	-	-
90630001-55X0009LXV	Failure to pay	January 18, 2022	26,482.64	N/A	-	-	-
90630001-55X0007Z5D	Restructuring	January 18, 2022	5,048.57	N/A	-	-	-
90630001-55X0008V2J	Failure to pay	January 19, 2022	2,851.48	N/A	-	-	-
90630001-55X0007Z68	Restructuring	January 27, 2022	11,880.51	N/A	-	-	-
90630001-55X0008W31	Failure to pay	January 28, 2022	3,096.66	N/A	-	-	-
90630001-55X0009S14	Failure to pay	January 28, 2022	37,107.02	N/A	-	-	-
90630001-55X0007Z6M	Restructuring	January 28, 2022	3,219.49	N/A	-	-	-
90630001-55X0007Z6P	Restructuring	January 28, 2022	2,174.52	N/A	-	-	-
90630001-55X0009S9P	Failure to pay	January 29, 2022	14,323.14	N/A	-	-	-
90630001-55X0009S9Q	Failure to pay	January 29, 2022	7,379.97	N/A	-	-	-
90630001-55X0008YHV	Failure to pay	January 30, 2022	1,579.92	N/A	-	-	-
90630001-55X0009T4B	Failure to pay	January 31, 2022	12,269.70	N/A	-	-	-
90630001-55X0009YWH	Restructuring	December 30, 2021	6,794.18	N/A	-	-	-
90630001-55X0009KJ9	Failure to pay	January 7, 2022	9,163.96	N/A	-	-	-
90630001-55X0008VGT	Failure to pay	September 28, 2021	(4,074.15)	N/A	-	January 5, 2022	-
90630001-55X0009RRK	Failure to pay	September 13, 2021	(15,386.90)	N/A	-	January 20, 2022	-
90630001-55X0009L0N	Restructuring	May 27, 2021	596,373.48	0.00	-	-	-
9063000-155X0007Z6K	Restructuring	May 27, 2021	204,056.58	0.00	-	-	-
90630001-55X0009RYS	Failure to pay	February 2, 2022	10,334.22	0.00	-	-	-
90630001-55X0009RIU	Failure to pay	February 2, 2022	18,938.07	0.00	-	-	-
90630001-55X0009RKO	Failure to pay	February 3, 2022	5,373.81	0.00	-	-	-
9063000-155X000D3C2	Restructuring	February 3, 2022	1,118.78	0.00	-	-	-
90630001-55X0009MSV	Failure to pay	February 8, 2022	79,568.61	0.00	-	-	-
90630001-55X0008FEZ	Failure to pay	February 8, 2022	3,832.31	0.00	-	-	-
9063000-155X000FZ80	Restructuring	February 11, 2022	4,792.23	0.00	-	-	-
9063000-155X000FZ80	Restructuring	February 11, 2022	2,111.73	0.00	-	-	-
90630001-55X0008WQP	Failure to pay	February 14, 2022	3,431.09	0.00	-	-	-
90630001-55X0009S1N	Failure to pay	February 17, 2022	10,052.18	0.00	-	-	-
9063000-155X000FZ8T	Restructuring	February 18, 2022	1,648.45	0.00	-	-	-
90630001-55X0009T11	Failure to pay	February 21, 2022	6,201.33	0.00	-	-	-
9063000-155X000FZ9C	Restructuring	February 24, 2022	2,189.46	0.00	-	-	-
9063000-155X000FZ9C	Restructuring	February 24, 2022	2,333.04	0.00	-	-	-
90630001-55X0008RWP	Restructuring	November 5, 2021	2,299.99	0.00	-	-	-
90630001-55X000D1Zf	Restructuring	July 26, 2021	3,210.20	0.00	-	-	-
90630001-55X000D1Zf	Restructuring	July 26, 2021	2,603.70	0.00	-	-	-
90630001-55X0009G23	Restructuring	October 6, 2020	134,634.91	0.00	-	-	-
90630001-55X0009S19	Restructuring	March 30, 2021	167,057.92	0.00	-	-	-
90630001-55X0009RD3	Failure to pay	February 26, 2022	14,574.41	0.00	-	-	-
90630001-55X0008T15	Failure to pay	February 28, 2022	3,549.53	0.00	-	-	-
90630001-55X0008T1B	Failure to pay	February 28, 2022	2,475.57	0.00	-	-	-
90630001-55X000CAD9	Failure to pay	February 28, 2022	3,406.36	0.00	-	-	-
90630001-55X0008LJG	Failure to pay	February 28, 2022	3,038.76	0.00	-	-	-
90630001-55X0009S1N	Failure to pay	February 28, 2022	6,231.09	0.00	-	-	-
9063000-155X000FZ7A7	Restructuring	February 28, 2022	15,866.48	0.00	-	-	-
90630001-55X0008SMG	Failure to pay	September 28, 2021	(3,186.21)	0.00	-	February 3, 2022	-
90630001-55X0008W2S	Failure to pay	December 29, 2021	(2,528.57)	0.00	-	February 23, 2022	-

2,176,720.78

-186,353.20