

FONDO DE TITULIZACIÓN PYMES MAGDALENA 3
QUARTERLY INVESTOR REPORT

Cash Settlement Date September 20, 2022

| Payment data | |
|----------------------|--------------------|
| Calculation Date | September 13, 2022 |
| Cash Settlement Date | September 20, 2022 |
| Last Settlement Date | June 20, 2022 |
| 3 Months Euribor (%) | 1,063% |
| Next Settlement Date | December 20, 2022 |

| Losses information | |
|--|----------------------|
| (i) Cumulative Losses previous (Jun-22) | 25.515.739,56 |
| Initial Credit Protection Amount | 26.696.643,23 |
| Credit Protection Adjustment Amount (Workout) | 192.741,88 |
| Other Adjustment | (204.519,00) |
| Late Recovery Amount | 0,00 |
| (ii) Cumulative Losses (Sep-22) | 26.684.866,11 |
| (ii)-(i) Period Losses | 1.169.126,55 |

| Portfolio amortization | |
|--------------------------------|----------------|
| PRONA | 990.421.353,26 |
| Portfolio Amortization | 107.769.421,86 |
| C.P.R. (annual) ⁽ⁱ⁾ | 4,15% |

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

CPR (i) Annualised Constant Prepayment Rate

| | |
|---------------------------------|---------------------|
| Aggregate seller payment | 1.034.826,45 |
|---------------------------------|---------------------|

| Tranches | | | | | | | |
|---------------------|----------------------|---------------|-------------------------|---------------------------------------|------------------------------------|-----------------------|----------------------|
| | Initial Balance | | Previous Balance | Loss Allocation as of September, 2022 | Amortisation as of September, 2022 | Final Balance | Cummulative Losses |
| Senior tranche | 2.482.350.000 | 87,1% | 945.376.932,33 | 0,00 | 94.810.853,76 | 850.566.078,57 | 0,00 |
| Protected tranche A | 142.500.000 | 5,0% | 54.269.628,75 | 0,00 | 5.442.645,00 | 48.826.983,75 | 0,00 |
| Protected tranche B | 199.500.000 | 7,0% | 75.977.480,25 | 1.034.826,45 | 7.515.923,10 | 67.426.730,70 | 1.034.826,45 |
| Threshold | 25.650.022 | 0,9% | 134.282,29 | 134.282,29 | 0,00 | 0,00 | 25.650.021,85 |
| Total | 2.850.000.022 | 100,0% | 1.075.758.323,62 | 1.169.108,74 | 107.769.421,86 | 966.819.793,02 | 26.684.848,30 |

| CLN 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 |
| Protected tranche A | ES0305424006 | 1.425 | 112,90 | 160.882,50 | 3.819,40 | 5.442.645,00 | 1,70 | 2,22% | 192,54 | 274.369,50 |
| Protected tranche B | ES0305424014 | 1.995 | 778,61 | 1.553.326,95 | 3.767,38 | 7.515.923,10 | 1,49 | 9,06% | 774,28 | 1.544.688,60 |

 WAL⁽ⁱⁱ⁾ Weighted average life

| Triggers: Subordination Event Information | | |
|--|----------------|---------------|
| | Threshold | Actual Data |
| Cumulative Adjusted Credit Losses | 42.750.000,33 | 27.968.653,11 |
| Cumulative Unmatured Losses | 130.381.391,29 | 41.346.722,96 |
| Weighted average PD Non Defaulted PRONA vs Initial PRONA | 2,50% | 1,78% |
| | 10,00% | 34,76% |

| QUARTER CREDIT EVENT NOTICE INFORMATION | | | | | |
|---|-------------------|-------------------|----------------------------------|----------------------|--|
| Original RO ID Anon | Credit Event Type | Credit Event Date | Initial Credit Protection Amount | Auditor Verification | |
| 90630001-55X0002CUS | Failure to pay | June 3, 2022 | 5,450.32 | n/a | |
| 90630001-55X0002KFF | Failure to pay | June 3, 2022 | 1,052.89 | n/a | |
| 90630001-55X00025ZF | Restructuring | June 1, 2022 | 6,851.92 | n/a | |
| 90630001-55X0002BHG | Restructuring | June 7, 2022 | 1,888.98 | n/a | |
| 90630001-55X0002JRS | Failure to pay | June 13, 2022 | 9,222.70 | n/a | |
| 90630001-55X0002757 | Restructuring | June 10, 2022 | 4,288.58 | n/a | |
| 90630001-55X0002BM7 | Failure to pay | June 16, 2022 | 6,815.17 | n/a | |
| 90630001-55X0002CZ5 | Failure to pay | June 16, 2022 | 62,394.53 | n/a | |
| 90630001-55X0002GAP | Failure to pay | June 18, 2022 | 7,138.57 | n/a | |
| 90630001-55X0002P4S | Bankruptcy | May 27, 2022 | 8,407.77 | n/a | |
| 90630001-55X0002PA2 | Failure to pay | June 20, 2022 | 18,297.90 | n/a | |
| 90630001-55X0002BU0 | Restructuring | June 21, 2022 | 30,215.46 | n/a | |
| 90630001-55X0002EIF | Failure to pay | June 21, 2022 | 3,465.93 | n/a | |
| 90630001-55X0002GMZ | Failure to pay | June 21, 2022 | 3,084.80 | n/a | |
| 90630001-55X0002E9F | Failure to pay | June 26, 2022 | 1,754.09 | n/a | |
| 90630001-55X0002HDB | Failure to pay | June 29, 2022 | 3,424.68 | n/a | |
| 90630001-55X0002H60 | Failure to pay | June 29, 2022 | 4,255.69 | n/a | |
| 90630001-55X0002JL1 | Failure to pay | June 29, 2022 | 3,280.74 | n/a | |
| 90630001-55X00025UI | Restructuring | June 30, 2022 | 5,206.02 | n/a | |
| 90630001-55X0002HBK | Failure to pay | July 3, 2022 | 8,362.34 | n/a | |
| 90630001-55X00025GS | Restructuring | July 11, 2022 | 18,849.31 | n/a | |
| 90630001-55X000244M | Failure to pay | July 11, 2022 | 15,580.62 | n/a | |
| 90630001-55X0002460 | Failure to pay | July 10, 2022 | 5,324.03 | n/a | |
| 90630001-55X00025FG | Failure to pay | July 11, 2022 | 6,233.25 | n/a | |
| 90630001-55X0002E9H | Failure to pay | July 11, 2022 | 1,894.31 | n/a | |
| 90630001-55X0002JFW | Failure to pay | July 10, 2022 | 2,016.44 | n/a | |
| 90630001-55X0002JCY | Failure to pay | July 10, 2022 | 61,404.46 | n/a | |
| 90630001-55X0002E9G | Failure to pay | July 15, 2022 | 1,743.92 | n/a | |
| 90630001-55X0002CXC | Restructuring | July 19, 2022 | 10,036.67 | n/a | |
| 90630001-55X0002B1C | Failure to pay | July 16, 2022 | 20,699.68 | n/a | |
| 90630001-55X0002FLJ | Failure to pay | July 17, 2022 | 3,287.79 | n/a | |
| 90630001-55X000247A | Failure to pay | July 19, 2022 | 19,158.75 | n/a | |
| 90630001-55X0002FLK | Failure to pay | July 20, 2022 | 4,069.39 | n/a | |
| 90630001-55X0002G0Z | Failure to pay | July 20, 2022 | 8,421.94 | n/a | |
| 90630001-55X0002J5S | Failure to pay | July 24, 2022 | 15,254.47 | n/a | |
| 90630001-55X0002F7C | Failure to pay | July 25, 2022 | 1,223.90 | n/a | |
| 90630001-55X0002CX6 | Restructuring | July 26, 2022 | 16,155.71 | n/a | |
| 90630001-55X0002BU8 | Bankruptcy | January 12, 2022 | 651.86 | n/a | |
| 90630001-55X0002PGU | Failure to pay | July 27, 2022 | 70,070.67 | n/a | |
| 90630001-55X0002FHK | Restructuring | July 27, 2022 | 33,935.32 | n/a | |
| 90630001-55X0002FDR | Restructuring | July 29, 2022 | 1,296.94 | n/a | |
| 90630001-55X0002JFW | Restructuring | July 28, 2022 | 25,570.71 | n/a | |
| 90630001-55X00025EY | Failure to pay | July 29, 2022 | 1,895.21 | n/a | |
| 90630001-55X00027NU | Failure to pay | July 29, 2022 | 7,579.18 | n/a | |
| 90630001-55X0002E07 | Failure to pay | July 29, 2022 | 1,642.29 | n/a | |
| 90630001-55X0002EAW | Failure to pay | July 29, 2022 | 20,138.31 | n/a | |
| 90630001-55X0002LDD | Failure to pay | July 29, 2022 | 91,643.55 | n/a | |
| 90630001-55X0002E8C | Failure to pay | July 29, 2022 | 5,971.17 | n/a | |
| 90630001-55X00025L5 | Bankruptcy | July 19, 2022 | 22,301.68 | n/a | |
| 90630001-55X00025Y1 | Failure to pay | August 2, 2022 | 3,579.16 | n/a | |
| 90630001-55X0002E3J | Failure to pay | August 3, 2022 | 27,215.84 | n/a | |
| 90630001-55X0002880 | Failure to pay | August 4, 2022 | 3,930.70 | n/a | |
| 90630001-55X0002ANG | Failure to pay | August 8, 2022 | 14,343.26 | n/a | |
| 90630001-55X0002CF4 | Failure to pay | August 10, 2022 | 6,298.75 | n/a | |
| 90630001-55X0002MSV | Failure to pay | August 12, 2022 | 509.28 | n/a | |
| 90630001-55X0002E25 | Failure to pay | August 16, 2022 | 6,595.66 | n/a | |
| 90630001-55X0002MSW | Failure to pay | August 15, 2022 | 2,995.63 | n/a | |
| 90630001-55X0002466 | Failure to pay | August 16, 2022 | 4,756.24 | n/a | |
| 90630001-55X00028PM | Bankruptcy | July 19, 2022 | 7,808.78 | n/a | |
| 90630001-55X000285P | Failure to pay | August 19, 2022 | 7,898.26 | n/a | |
| 90630001-55X0002D1F | Failure to pay | August 21, 2022 | 7,269.35 | n/a | |
| 90630001-55X0002A18 | Restructuring | May 30, 2022 | 327,027.59 | n/a | |
| 90630001-55X00028D0 | Failure to pay | August 25, 2022 | 1,358.42 | n/a | |
| 90630001-55X000255L | Restructuring | August 11, 2022 | 10,180.89 | n/a | |
| 90630001-55X000255N | Restructuring | August 11, 2022 | 12,933.05 | n/a | |
| 90630001-55X000255O | Restructuring | August 11, 2022 | 21,093.64 | n/a | |
| 90630001-55X000217V | Failure to pay | August 26, 2022 | 11,594.28 | n/a | |
| 90630001-55X000241Q | Failure to pay | August 28, 2022 | 8,829.92 | n/a | |
| 90630001-55X00028L4 | Failure to pay | August 28, 2022 | 2,881.04 | n/a | |
| 90630001-55X0002DDF | Failure to pay | August 29, 2022 | 2,407.46 | n/a | |
| 90630001-55X0002CPD | Failure to pay | August 27, 2022 | 911.44 | n/a | |
| 90630001-55X0002FZH | Failure to pay | August 29, 2022 | 18,868.60 | n/a | |
| 90630001-55X000217R | Failure to pay | August 29, 2022 | 4,620.31 | n/a | |
| 90630001-55X0002P4B | Failure to pay | August 28, 2022 | 20,276.98 | n/a | |
| 90630001-55X0002PZ1 | Failure to pay | August 27, 2022 | 4,051.47 | n/a | |
| 90630001-55X00026GC | Restructuring | August 26, 2022 | 693.58 | n/a | |
| 90630001-55X00025LH | Failure to pay | August 26, 2022 | 2,420.21 | n/a | |
| 90630001-55X00020DN | Failure to pay | August 31, 2022 | 5,038.19 | n/a | |
| 90630001-55X00025QO | Restructuring | August 30, 2022 | 1,939.50 | n/a | |
| 90630001-55X0002C41 | Failure to pay | August 9, 2022 | 2,332.63 | n/a | |

1.241.811,72



FONDO DE TITULIZACIÓN PYMES MAGDALENA 3

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 |
| 90630001-55X0002F5F | Failure to pay | August 29, 2021 | (1,360.42) | n/a | | | June 1, 2022 |
| 90630001-55X00027Q0 | Failure to pay | May 20, 2022 | (8,022.83) | n/a | | | June 20, 2022 |
| 90630001-55X00026C6 | Failure to pay | May 26, 2022 | (1,667.09) | n/a | | | June 6, 2022 |
| 90630001-55X00028B0D | Bankruptcy | January 13, 2022 | | n/a | (8,162.66) | | June 10, 2022 |
| 90630001-55X00026NZ | Failure to pay | April 20, 2022 | (2,422.63) | n/a | | | July 1, 2022 |
| 90630001-55X00029J3 | Failure to pay | May 28, 2022 | (9,521.29) | n/a | | | July 19, 2022 |
| 90630001-55X00029PF | Failure to pay | July 27, 2020 | | n/a | 21,087.22 | | July 12, 2022 |
| 90630001-55X00029MC | Bankruptcy | January 11, 2021 | | n/a | (3,552.96) | | July 1, 2022 |
| 90630001-55X00029PW | Failure to pay | December 30, 2020 | | n/a | 114.20 | | July 29, 2022 |
| 90630001-55X0002C01 | Failure to pay | January 21, 2021 | | n/a | (1,411.36) | | July 29, 2022 |
| 90630001-55X00029NM | Failure to pay | May 5, 2022 | (3,172.62) | n/a | | August 26, 2022 | |
| 90630001-55X000240Y | Failure to pay | May 21, 2022 | (40,487.55) | n/a | | | August 17, 2022 |
| 90630001-55X00025EY | Failure to pay | July 29, 2022 | (1,896.21) | n/a | | August 16, 2022 | |
| 90630001-55X0002E18 | Failure to pay | December 27, 2019 | | n/a | 18,151.15 | | August 24, 2022 |
| 90630001-55X0002D9L | Failure to pay | January 28, 2020 | | n/a | 17,589.92 | | August 2, 2022 |
| 90630001-55X00028H8 | Failure to pay | May 20, 2020 | | n/a | 11,160.38 | | August 3, 2022 |
| 90630001-55X0002887 | Bankruptcy | June 3, 2020 | | n/a | (2,378.13) | | August 12, 2022 |
| 90630001-55X0002HTW | Restructuring | April 27, 2020 | | n/a | (9,973.06) | | August 8, 2022 |
| 90630001-55X0002HTX | Restructuring | April 27, 2020 | | n/a | (9,324.55) | | August 8, 2022 |
| 90630001-55X000250Y | Failure to pay | August 24, 2021 | | n/a | (21,454.97) | | August 5, 2022 |
| 90630001-55X0002JAC | Bankruptcy | March 10, 2022 | | n/a | (8,274.24) | | August 4, 2022 |
| 90630001-55X0002C05 | Failure to pay | June 3, 2022 | 5,450.32 | n/a | | | |
| 90630001-55X0002K77 | Failure to pay | June 3, 2022 | 1,052.89 | n/a | | | |
| 90630001-55X00025ZF | Restructuring | June 1, 2022 | 6,851.92 | n/a | | | |
| 90630001-55X00028HG | Restructuring | June 7, 2022 | 1,888.98 | n/a | | | |
| 90630001-55X0002JRS | Failure to pay | June 13, 2022 | 9,222.70 | n/a | | | |
| 90630001-55X0002757 | Restructuring | June 10, 2022 | 4,288.58 | n/a | | | |
| 90630001-55X00028M7 | Failure to pay | June 16, 2022 | 6,815.17 | n/a | | | |
| 90630001-55X0002K25 | Failure to pay | June 16, 2022 | 62,594.53 | n/a | | | |
| 90630001-55X0002GNP | Failure to pay | June 18, 2022 | 7,138.57 | n/a | | | |
| 90630001-55X0002P45 | Bankruptcy | May 27, 2022 | 8,407.77 | n/a | | | |
| 90630001-55X0002PA2 | Failure to pay | June 20, 2022 | 18,297.90 | n/a | | | |
| 90630001-55X0002B0D | Restructuring | June 21, 2022 | 30,215.46 | n/a | | | |
| 90630001-55X0002E9F | Failure to pay | June 21, 2022 | 3,463.93 | n/a | | | |
| 90630001-55X0002G4Z | Failure to pay | June 21, 2022 | 3,084.80 | n/a | | | |
| 90630001-55X0002E9F | Failure to pay | June 26, 2022 | 1,754.09 | n/a | | | |
| 90630001-55X0002H0B | Failure to pay | June 29, 2022 | 3,424.68 | n/a | | | |
| 90630001-55X0002I60 | Failure to pay | June 29, 2022 | 4,255.69 | n/a | | | |
| 90630001-55X0002JL1 | Failure to pay | June 29, 2022 | 3,280.74 | n/a | | | |
| 90630001-55X00025L8 | Restructuring | June 30, 2022 | 5,206.02 | n/a | | | |
| 90630001-55X0002I8K | Failure to pay | July 3, 2022 | 8,362.34 | n/a | | | |
| 90630001-55X00025C5 | Restructuring | July 11, 2022 | 18,849.31 | n/a | | | |
| 90630001-55X000244M | Failure to pay | July 11, 2022 | 15,580.62 | n/a | | | |
| 90630001-55X0002460 | Failure to pay | July 10, 2022 | 5,324.03 | n/a | | | |
| 90630001-55X00025FG | Failure to pay | July 11, 2022 | 6,233.25 | n/a | | | |
| 90630001-55X0002E9H | Failure to pay | July 11, 2022 | 1,894.31 | n/a | | | |
| 90630001-55X0002JTW | Failure to pay | July 10, 2022 | 2,016.44 | n/a | | | |
| 90630001-55X0002LZY | Failure to pay | July 10, 2022 | 61,404.46 | n/a | | | |
| 90630001-55X0002E9C | Failure to pay | July 15, 2022 | 1,743.92 | n/a | | | |
| 90630001-55X0002CAC | Restructuring | July 19, 2022 | 10,036.67 | n/a | | | |
| 90630001-55X0002D1C | Failure to pay | July 16, 2022 | 20,659.68 | n/a | | | |
| 90630001-55X0002FLD | Failure to pay | July 17, 2022 | 3,287.79 | n/a | | | |
| 90630001-55X000247A | Failure to pay | July 19, 2022 | 19,158.75 | n/a | | | |
| 90630001-55X0002FLK | Failure to pay | July 20, 2022 | 4,069.39 | n/a | | | |
| 90630001-55X0002C0Z | Failure to pay | July 20, 2022 | 8,421.94 | n/a | | | |
| 90630001-55X0002L55 | Failure to pay | July 24, 2022 | 15,254.47 | n/a | | | |
| 90630001-55X0002F7C | Failure to pay | July 25, 2022 | 1,223.90 | n/a | | | |
| 90630001-55X0002C46 | Restructuring | July 26, 2022 | 16,155.71 | n/a | | | |
| 90630001-55X0002B0B | Bankruptcy | January 12, 2022 | 651.86 | n/a | | | |
| 90630001-55X0002PCJ | Failure to pay | July 27, 2022 | 70,070.67 | n/a | | | |
| 90630001-55X0002FNK | Restructuring | July 27, 2022 | 39,935.32 | n/a | | | |
| 90630001-55X0002FDR | Restructuring | July 29, 2022 | 1,296.94 | n/a | | | |
| 90630001-55X0002PWW | Restructuring | July 28, 2022 | 25,570.71 | n/a | | | |
| 90630001-55X00025EY | Failure to pay | July 29, 2022 | 1,896.21 | n/a | | | |
| 90630001-55X00027N1 | Failure to pay | July 29, 2022 | 7,579.18 | n/a | | | |
| 90630001-55X0002E07 | Failure to pay | July 29, 2022 | 1,642.29 | n/a | | | |
| 90630001-55X0002EAW | Failure to pay | July 29, 2022 | 20,138.31 | n/a | | | |
| 90630001-55X0002LD0 | Failure to pay | July 29, 2022 | 91,643.35 | n/a | | | |
| 90630001-55X0002E9C | Failure to pay | July 29, 2022 | 5,971.17 | n/a | | | |
| 90630001-55X00025L5 | Bankruptcy | July 19, 2022 | 22,301.68 | n/a | | | |
| 90630001-55X00025YT | Failure to pay | August 2, 2022 | 3,579.16 | n/a | | | |
| 90630001-55X0002E31 | Failure to pay | August 3, 2022 | 27,255.84 | n/a | | | |
| 90630001-55X0002880 | Failure to pay | August 4, 2022 | 3,930.70 | n/a | | | |
| 90630001-55X0002ANG | Failure to pay | August 8, 2022 | 14,343.26 | n/a | | | |
| 90630001-55X0002C44 | Failure to pay | August 10, 2022 | 6,298.75 | n/a | | | |
| 90630001-55X0002M5W | Failure to pay | August 12, 2022 | 309.28 | n/a | | | |
| 90630001-55X0002E25 | Failure to pay | August 16, 2022 | 6,593.66 | n/a | | | |
| 90630001-55X0002M5W | Failure to pay | August 15, 2022 | 2,995.63 | n/a | | | |
| 90630001-55X0002466 | Failure to pay | August 16, 2022 | 4,756.24 | n/a | | | |
| 90630001-55X00026PM | Bankruptcy | July 19, 2022 | 7,808.78 | n/a | | | |
| 90630001-55X0002B5P | Failure to pay | August 19, 2022 | 7,896.26 | n/a | | | |
| 90630001-55X0002D1F | Failure to pay | August 21, 2022 | 7,269.35 | n/a | | | |
| 90630001-55X0002A18 | Restructuring | May 30, 2022 | 327,027.59 | n/a | | | |
| 90630001-55X0002BDO | Failure to pay | August 25, 2022 | 1,358.42 | n/a | | | |
| 90630001-55X000255L | Restructuring | August 11, 2022 | 10,180.89 | n/a | | | |
| 90630001-55X000255N | Restructuring | August 11, 2022 | 12,933.05 | n/a | | | |
| 90630001-55X000255O | Restructuring | August 11, 2022 | 21,093.64 | n/a | | | |
| 90630001-55X0003J7V | Failure to pay | August 26, 2022 | 11,594.28 | n/a | | | |
| 90630001-55X000241D | Failure to pay | August 29, 2022 | 8,829.92 | n/a | | | |
| 90630001-55X00028L4 | Failure to pay | August 28, 2022 | 2,881.04 | n/a | | | |
| 90630001-55X0002D0F | Failure to pay | August 29, 2022 | 2,407.46 | n/a | | | |
| 90630001-55X0002CPD | Failure to pay | August 27, 2022 | 911.44 | n/a | | | |
| 90630001-55X0002FZH | Failure to pay | August 29, 2022 | 18,868.60 | n/a | | | |
| 90630001-55X0003J7R | Failure to pay | August 29, 2022 | 4,620.31 | n/a | | | |
| 90630001-55X0002F48 | Failure to pay | August 28, 2022 | 20,276.98 | n/a | | | |
| 90630001-55X0003J7N | Failure to pay | August 27, 2022 | 4,051.47 | n/a | | | |
| 90630001-55X00026CC | Restructuring | August 26, 2022 | 693.58 | n/a | | | |
| 90630001-55X00025LH | Failure to pay | August 26, 2022 | 2,430.21 | n/a | | | |
| 90630001-55X0002I0N | Failure to pay | August 31, 2022 | 5,038.19 | n/a | | | |
| 90630001-55X00025Q0 | Restructuring | August 30, 2022 | 1,939.50 | n/a | | | |
| 90630001-55X0002C41 | Failure to pay | August 9, 2022 | 2,332.63 | n/a | | | |

1.173.261,09

3.670,94