

PYMES MAGDALENA

QUARTERLY INVESTOR REPORT

Cash Settlement Date December 22nd, 2021

TRANCHES				
	Previous Balance	Loss Amount	Amortisation Amount	Final Balance
SENIOR TRANCHE AMOUNT	243.878.949,43	0,00	23.094.432,62	220.784.516,81
PROTECTED TRANCHE AMOUNT	18.556.000,40	0,00	1.757.182,70	16.798.817,70
THRESHOLD AMOUNT	2.678.337,18	62.967,43	0,00	2.615.369,75
TOTALS	265.113.287,01	62.967,43	24.851.615,32	240.198.704,26

FIXED AMOUNT	540.548,05
Fixed Component Amount	487.817,40
Issuer Operating Expenses	52.730,65
Subordinated Loan Amounts	0,00

AGGREGATE SELLER PAYMENT	0,00
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CLN INFORMATION	
ISIN Code	ES0305249007
Current Interest Amount	487.817,40
CLN Amortisation Amount	1.757.182,70
WAL	1,77
Next Interest Amount per Note	656,80

GENERAL DATA	
Calculation Date	December 15, 2021
Cash Settlement Date	December 22, 2021
Last Settlement Date	September 22, 2021
3 Months Euribor(%)	-0,588%
Next Interest Rate	10,400%
Next Settlement Date	March 22, 2022

PORTFOLIO INFORMATION (as of November 30th)	
PRONA	246.258.962,83
CPR	5,44%
Portfolio Amortisation Amount	24.851.615,32

INITIAL CREDIT PROTECTION AMOUNTS	
	7.774.615,60

Credit Protection Adjustment Amount	-889.985,36
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QUARTER CREDIT EVENT NOTICE INFORMATION					
RO Reference Number	Ref Entity Ref Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
9063000155512OTIPL	0-001657465	Failure to pay	September 13, 2021	2.325,86	N/A
9063000155512OTHHW	0-007106463	Failure to pay	September 18, 2021	1.385,48	N/A
9063000155512OTLKI	0-008664501	Failure to pay	September 29, 2021	17.814,32	N/A
9063000155512OTJ0D	0-006046308	Restructuring	August 11, 2021	65.652,58	Pending
9063000155512OTIZD	0-000087742	Restructuring	October 18, 2021	79.013,97	Pending
9063000155512OTKJZ	0-006301553	Restructuring	September 29, 2021	44.852,58	N/A
9063000155X0000571	0-006750658	Failure to pay	October 29, 2021	342,78	N/A
9063000155512OTLNQ	0-008292433	Failure to pay	November 29, 2021	6.388,75	N/A
9063000155X00005D9	0-006173426	Restructuring	November 30, 2021	35.530,14	N/A
9063000155512OTL00	0-007196162	Restructuring	June 18, 2020	309.117,48	Pending

QUARTER LOSS AMOUNT							
RO Reference Number	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification	Credit Protection Adjustment Amount	Cure Date	Worked out Date
9063000155512OTIPL	Failure to pay	September 13, 2021	2.325,86	N/A			
9063000155512OTHHW	Failure to pay	September 18, 2021	1.385,48	N/A			
9063000155512OTLKI	Failure to pay	September 29, 2021	17.814,32	N/A			
9063000-55512OTKJY	Failure to pay	January 29, 2021	-39.101,42			September 22, 2021	
9063000155512OTKJZ	Restructuring	September 29, 2021	44.852,58	N/A			
9063000155X000057I	Failure to pay	October 29, 2021	342,78	N/A			
9063000155512OTLNQ	Failure to pay	November 29, 2021	6.388,75	N/A			
9063000155X00005D9	Restructuring	November 30, 2021	35.530,14	N/A			
9063000155512OTKB1	Restructuring	March 8, 2018			4.061,50		November 24, 2021
9063000155X0000038	Failure to pay	August 14, 2019			1.392,69		November 24, 2021

* 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.