

FONDO DE TITULIZACIÓN PYMES MAGDALENA 7

QUARTERLY INVESTOR REPORT

Cash Settlement Date June 24, 2024

Payment data		Losses information	
Cash Settlement Date	June 24, 2024	(i) Cumulative Losses previous (Mar 2024)	165.950,62
Last Settlement Date	March 25, 2024	Initial Credit Protection Amount	2.048.565,80
3 Months Euribor (%)	3,700%	Credit Protection Adjustment Amount (Workout)	0,00
Next Settlement Date	September 23, 2024	Other Adjustment	(1.156,29)
		Late Recovery Amount	0,00
		(ii) Cumulative Losses (Jun 2024)	2.047.409,51
		(ii)-(i) Period Losses	1.881.458,89
		Initial Verifiable Reference Obligations (Pending)	0,00
		Final Verifiable Reference Obligations (Pending)	0,00
		Aggregate Seller Payment	0,00

Tranches						
	Initial Balance		Previous Balance	Loss Allocation as of June 24, 2024	Amortisation Amount	Final Balance
Senior tranche amount	1.738.500.000,00	91,5%	1.416.281.866,13	0,00	218.247.933,70	1.198.033.932,43
Protected tranche Amount A	142.500.000,00	7,5%	116.088.679,50	0,00	17.889.179,25	98.199.500,25
Threshold amount	19.000.000,00	1,0%	18.834.049,38	1.881.458,89	0,00	16.952.590,49
Total	1.900.000.000,00	100,0%	1.551.204.595,01	1.881.458,89	236.137.112,95	1.313.186.023,17

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 Amount A	ES0305741003	1.425	2.867,74	4.086.529,50	12.553,81	17.889.179,25	2,44	13,700%	2.386,46	3.400.705,50

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,11%
(b) Detachment Point Protected Tranche	4,25%	8,77%
(c) Higher Risk PRONA (difference 35 bps)	35,00%	3,52%

The fund does not meet any of the triggers with respect of subordination events.

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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
90630001-55X000B0DK	Restructuring	March 7, 2024	29,461.49	n/a
90630001-55X000B0S5	Failure to Pay	March 19, 2024	20,314.58	n/a
90630001-55X000C0AD	Failure to Pay	March 20, 2024	6,830.39	n/a
90630001-55X000T0B0	Failure to Pay	March 20, 2024	6,676.03	n/a
90630001-55X000T09C	Failure to Pay	March 20, 2024	3,150.31	n/a
90630001-55X000U09A	Failure to Pay	March 20, 2024	6,556.13	n/a
90630001-55X000P0T3	Bankruptcy	February 14, 2024	3,894.65	n/a
90630001-55X000G0Z2	Failure to Pay	April 2, 2024	601,795.50	verified
90630001-55X000E0K7	Restructuring	April 11, 2024	1,596.93	n/a
90630001-55X000U0G2	Failure to Pay	April 11, 2024	11,614.33	n/a
90630001-55X000K0ZB	Failure to Pay	April 11, 2024	18,042.86	n/a
90630001-55X000S0P0	Failure to Pay	April 19, 2024	5,754.28	n/a
90630001-55X000Q0S5	Failure to Pay	April 19, 2024	14,880.00	n/a
90630001-55X000M0V5	Bankruptcy	March 12, 2024	5,995.91	n/a
90630001-55X000P0M0	Failure to Pay	April 23, 2024	89,513.26	verified
90630001-55X000S0A4	Failure to Pay	April 23, 2024	854,940.33	verified
90630001-55X000K0EY	Restructuring	April 26, 2024	5,565.69	n/a
90630001-55X000U0Z2	Restructuring	April 29, 2024	1,198.53	n/a
90630001-55X000U0ZD	Restructuring	April 29, 2024	6,028.75	n/a
90630001-55X000K0Q2	Bankruptcy	March 25, 2024	40,152.87	n/a
90630001-55X000K0E0	Restructuring	May 20, 2024	2,468.13	n/a
90630001-55X000R0B3	Restructuring	May 23, 2024	6,161.48	n/a
90630001-55X000K0Q0	Restructuring	May 24, 2024	20,921.38	n/a
90630001-55X000P0J0	Restructuring	May 31, 2024	6,861.33	n/a
90630001-55X000P0N8	Restructuring	May 31, 2024	4,022.38	n/a
90630001-55X000P0NC	Restructuring	May 31, 2024	2,430.27	n/a
90630001-55X000P0U0	Failure to pay	April 25, 2024	21,507.80	n/a
90630001-55X000M0T3	Failure to pay	May 7, 2024	11,522.74	n/a
90630001-55X000K0D0	Failure to pay	May 2, 2024	14,518.79	n/a
90630001-55X000M0V0	Failure to pay	May 3, 2024	9,647.87	verified
90630001-55X000P0W4	Failure to pay	May 7, 2024	19,778.49	n/a
90630001-55X000K0G0	Failure to pay	May 7, 2024	3,221.25	n/a
90630001-55X000S0XR	Failure to pay	May 8, 2024	3,511.50	n/a
90630001-55X000S0XS	Failure to pay	May 8, 2024	3,820.48	n/a
90630001-55X000Q0J9	Failure to pay	April 16, 2024	12,788.23	n/a
90630001-55X000S0ZW	Failure to pay	May 23, 2024	4,915.10	n/a
90630001-55X000P0J1	Failure to pay	May 29, 2024	13,249.79	n/a
90630001-55X000Q0E0	Failure to pay	May 29, 2024	11,765.85	n/a

1,907,455.88

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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
90630001-55X000RDK	Restructuring	March 7, 2024	23,481.49	n/a			
90630001-55X000L96	Failure to Pay	March 19, 2024	20,314.58	n/a			
90630001-55X000IQAO	Failure to Pay	March 20, 2024	6,810.39	n/a			
90630001-55X000IT80	Failure to Pay	March 20, 2024	6,676.03	n/a			
90630001-55X000IT9C	Failure to Pay	March 20, 2024	3,150.31	n/a			
90630001-55X000L9BA	Failure to Pay	March 20, 2024	6,556.13	n/a			
90630001-55X000PT3	Bankruptcy	February 14, 2024	3,894.65	n/a			
90630001-55Y00000Z2	Failure to Pay	April 2, 2024	601,785.50	verified			
90630001-55X000ERX7	Restructuring	April 11, 2024	1,596.93	n/a			
90630001-55X000LUGZ	Failure to Pay	April 11, 2024	11,614.33	n/a			
90630001-55X0000K2B	Failure to Pay	April 11, 2024	18,042.86	n/a			
90630001-55X0000SDP	Failure to Pay	April 19, 2024	5,754.28	n/a			
90630001-55X000IQSF	Failure to Pay	April 19, 2024	14,880.00	n/a			
90630001-55X000WVVG	Bankruptcy	March 12, 2024	5,995.91	n/a			
90630001-55X000PMP	Failure to Pay	April 23, 2024	86,513.26	verified			
90630001-55X000SAG	Failure to Pay	April 23, 2024	854,940.53	verified			
90630001-55X00006Y	Restructuring	April 26, 2024	5,565.69	n/a			
90630001-55X000LJ22	Restructuring	April 29, 2024	1,198.53	n/a			
90630001-55X000LJZD	Restructuring	April 29, 2024	6,028.75	n/a			
90630001-55X000IQAO	Failure to Pay	March 20, 2024	(6,810.39)	n/a		April 3, 2024	
90630001-55X000KQ2	Bankruptcy	March 25, 2024	40,152.87	n/a			
90630001-55X000K6B	Restructuring	May 20, 2024	2,468.13	n/a			
90630001-55X000R63	Restructuring	May 23, 2024	6,161.48	n/a			
90630001-55X000KQO	Restructuring	May 24, 2024	20,921.38	n/a			
90630001-55X000PJQ	Restructuring	May 31, 2024	6,861.33	n/a			
90630001-55X000PNB	Restructuring	May 31, 2024	4,022.38	n/a			
90630001-55X000PNC	Restructuring	May 31, 2024	2,410.27	n/a			
90630001-55X000IPU	Failure to pay	April 25, 2024	21,507.80	n/a			
90630001-55X000WY3	Failure to pay	May 7, 2024	11,522.74	n/a			
90630001-55X0000XQ	Failure to pay	May 2, 2024	14,918.79	n/a			
90630001-55X000WTV	Failure to pay	May 3, 2024	9,647.87	verified			
90630001-55X000PWA	Failure to pay	May 7, 2024	19,778.49	n/a			
90630001-55X000LUG0	Failure to pay	May 7, 2024	3,221.25	n/a			
90630001-55X000ISXR	Failure to pay	May 8, 2024	3,511.50	n/a			
90630001-55X000ISXS	Failure to pay	May 8, 2024	3,820.48	n/a			
90630001-55X000KJ9	Failure to pay	April 16, 2024	12,788.23	n/a			
90630001-55X000S2W	Failure to pay	May 23, 2024	4,915.10	n/a			
90630001-55X000PJI	Failure to pay	May 29, 2024	13,249.79	n/a			
90630001-55X000QIF	Failure to pay	May 29, 2024	11,765.85	n/a			
90630001-55X000IT9C	Failure to pay	March 20, 2024	(3,150.31)	n/a		May 23, 2024	
90630001-55X000IQSF	Failure to pay	April 19, 2024	(14,880.00)	n/a		May 9, 2024	

1,882,615.18	0.00
Total	1,882,615.18