

FONDO DE TITULIZACION PYMES MAGDALENA 7

QUARTERLY INVESTOR REPORT

Cash Settlement Date December 27, 2023

Payment data	
Cash Settlement Date	December 27, 2023
Last Settlement Date	September 28, 2023
3 Months Euribor (%)	3,916%
Next Settlement Date	March 25, 2024

Portfolio Amortization	
PRONA	1.719.971.980,62
Portfolio Amortization	180.028.019,38
C.P.R. (annual)	5,85%

Losses information	
(i) Cumulative Losses previous (Sep 2023)	0,00
Initial Credit Protection Amount	30.228,02
Credit Protection Adjustment Amount (Workout)	0,00
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative Losses (Dec 2023)	30.228,02
(ii)-(i) Period Losses	30.228,02
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 December 27, 2023	Amortisation Amount	Final Balance	Cummulative Losses	
Senior tranche amount	1.738.500.000,00	91,5%	1.738.500.000,00	0,00	166.389.529,63	1.572.110.470,37	0,00
Protected tranche Amount A	142.500.000,00	7,5%	142.500.000,00	0,00	13.638.489,75	128.861.510,25	0,00
Threshold amount	19.000.000,00	1,0%	19.000.000,00	30.228,02	0,00	18.969.771,98	30.228,02
Total	1.900.000.000,00	100,0%	1.900.000.000,00	30.228,02	180.028.019,38	1.719.941.752,60	30.228,02

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	3.488,75	4.971.468,75	9.570,87	13.638.489,75	2,19	13,916%	3.111,07	4.433.274,75

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,00%
(b) Detachment Point Protected Tranche	4,25%	8,60%
(c) Higher Risk PRONA (difference 35 bps)	35,00%	1,94%

There is no Subordination Event, so amortisation takes place Pro-rata

FONDO DE TITULIZACIÓN PYMES MAGDALENA 7

QUARTERLY INVESTOR REPORT

QUARTER CREDIT EVENT NOTICE INFORMATION				
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
90630001-55X000W62	Restructuring	October 18, 2023	2,866.57	n/a
90630001-55X000W6Z	Restructuring	October 21, 2023	4,501.69	verified
90630001-55X000S2N	Restructuring	November 6, 2023	11,475.63	n/a
90630001-55X000TWS	Restructuring	November 16, 2023	3,747.93	n/a
90630001-55X000L6Z	Restructuring	November 27, 2023	5,737.21	n/a

30,228.02

FONDO DE TITULIZACIÓN PYMES MAGDALENA 7

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
90630001-55X000W05	Restructuring	October 18, 2023	2,766.57	n/a			
90630001-55X000W07	Restructuring	October 31, 2023	4,520.68	verified			
90630001-55X000S2N	Restructuring	November 6, 2023	11,475.63	n/a			
90630001-55X000TWS	Restructuring	November 16, 2023	3,747.93	n/a			
90630001-55X000ELG2	Restructuring	November 27, 2023	5,737.21	n/a			

30,228.02

0.00

Total

30,228.02