

FONDO DE TITULIZACION PYMES MAGDALENA 7

QUARTERLY INVESTOR REPORT

Cash Settlement Date March 25, 2024

Payment data	
Cash Settlement Date	March 25, 2024
Last Settlement Date	December 27, 2023
3 Months Euribor (%)	3,926%
Next Settlement Date	June 24, 2024

Portfolio Amortization	
PRONA	1.551.370.545,63
Portfolio Amortization	168.601.434,99
C.P.R. (annual)	2,40%

Losses information	
(i) Cumulative Losses previous (Dec 2023)	30.228,02
Initial Credit Protection Amount	165.950,62
Credit Protection Adjustment Amount (Workout)	0,00
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative Losses (Mar 2024)	165.950,62
(ii)-(i) Period Losses	135.722,60
Initial Verifiable Reference Obligations (Pending)	0,00
Final Verifiable Reference Obligations (Pending)	0,00
<b>Aggregate Seller Payment</b>	<b>0,00</b>

Tranches							
	Initial Balance	Previous Balance	Loss Allocation	Amortisation Amount as of March 25, 2024	Final Balance	Cummulative Losses	
Senior tranche amount	1.738.500.000,00	91,5%	1.572.110.470,37	0,00	155.828.604,24	1.416.281.866,13	0,00
Protected tranche Amount A	142.500.000,00	7,5%	128.861.510,25	0,00	12.772.830,75	116.088.679,50	0,00
Threshold amount	19.000.000,00	1,0%	18.969.771,98	135.722,60	0,00	18.834.049,38	165.950,62
<b>Total</b>	<b>1.900.000.000,00</b>	<b>100,0%</b>	<b>1.719.941.752,60</b>	<b>135.722,60</b>	<b>168.601.434,99</b>	<b>1.551.204.595,01</b>	<b>165.950,62</b>

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	3.111,07	4.433.274,75	8.963,39	12.772.830,75	1,83	13,926%	2.867,74	4.086.529,50

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,01%
(b) Detachment Point Protected Tranche	4,25%	8,70%
(c) Higher Risk PRONA (difference 35 bps)	35,00%	3,78%

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
90630001-55X000J2D4	Restructuring	December 28, 2023	22,911.76	n/a
90630001-55X000M4Y	Restructuring	January 3, 2024	4,759.26	n/a
90630001-55X000W5T	Restructuring	January 3, 2024	3,147.80	n/a
90630001-55X000KHA	Failure to Pay	January 9, 2024	2,320.23	n/a
90630001-55X000EMR	Restructuring	January 16, 2024	2,727.91	n/a
90630001-55X000Q47	Restructuring	January 19, 2024	5,472.77	n/a
90630001-55X000G48	Restructuring	January 19, 2024	2,902.44	n/a
90630001-55X000C48	Restructuring	January 19, 2024	4,275.82	n/a
90630001-55X000RCQ	Restructuring	January 26, 2024	4,542.37	n/a
90630001-55X000Q7X	Bancarota	November 21, 2023	7,636.77	n/a
90630001-55X000Z9H	Failure to Pay	February 6, 2024	20,306.51	n/a
90630001-55X000S33	Restructuring	February 15, 2024	1,896.51	n/a
90630001-55X000S34	Restructuring	February 15, 2024	5,421.91	n/a
90630001-55X000U2C	Restructuring	February 15, 2024	24,132.96	n/a
90630001-55X000J8Z	Restructuring	February 22, 2024	4,487.68	n/a
90630001-55X000B7T	Restructuring	February 22, 2024	2,472.91	n/a
90630001-55X000VAA	Restructuring	February 27, 2024	2,911.46	n/a
90630001-55X000PUE	Failure to Pay	February 27, 2024	3,689.04	n/a
90630001-55X000T1B	Failure to Pay	February 28, 2024	4,810.32	verified
90630001-55X000KLV	Failure to Pay	February 28, 2024	5,476.07	n/a

135,722.60

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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	Worked out Date
90630001-55X0001U4	Restructuring	December 28, 2023	23,911.76	n/a		
90630001-55X0001W4Y	Restructuring	January 3, 2024	4,729.56	n/a		
90630001-55X0001W51	Restructuring	January 3, 2024	3,147.80	n/a		
90630001-55X0001H4	Failure to Pay	January 9, 2024	2,320.23	n/a		
90630001-55X0001M1R	Restructuring	January 16, 2024	2,727.91	n/a		
90630001-55X0001Q47	Restructuring	January 19, 2024	5,472.77	n/a		
90630001-55X0001Q48	Restructuring	January 19, 2024	2,902.44	n/a		
90630001-55X0001Q4B	Restructuring	January 19, 2024	4,275.82	n/a		
90630001-55X0001R0Q	Restructuring	January 26, 2024	4,182.37	n/a		
90630001-55X0001Q7X	Bancarota	November 21, 2023	7,016.77	n/a		
90630001-55X0001ZDH	Failure to Pay	February 6, 2024	20,306.51	n/a		
90630001-55X0001S3	Restructuring	February 15, 2024	1,896.51	n/a		
90630001-55X0001S14	Restructuring	February 15, 2024	5,421.91	n/a		
90630001-55X0001U20	Restructuring	February 15, 2024	24,132.96	n/a		
90630001-55X0001J6Z	Restructuring	February 22, 2024	4,487.88	n/a		
90630001-55X0001M1T	Restructuring	February 22, 2024	2,472.51	n/a		
90630001-55X0001OAA	Restructuring	February 27, 2024	2,913.46	n/a		
90630001-55X0001PUE	Failure to Pay	February 27, 2024	3,689.04	n/a		
90630001-55X0001TB	Failure to Pay	February 28, 2024	4,810.32	verfind		
90630001-55X0001QV	Failure to Pay	February 28, 2024	5,476.07	n/a		

135,722.60	0.00
Total	135,722.60