

# FONDO DE TITULIZACIÓN PYMES MAGDALENA 7

## QUARTERLY INVESTOR REPORT

Cash Settlement Date September 23, 2024

Payment data	
Cash Settlement Date	September 23, 2024
Last Settlement Date	June 24, 2024
3 Months Euribor (%)	3,455%
Next Settlement Date	December 23, 2024

Portfolio Amortization	
PRONA	1.154.975.407,79
Portfolio Amortization	160.256.164,72
C.P.R. (annual)	0,49%

Losses information	
(i) Cumulative Losses previous (Jun 2024)	2.047.409,51
Initial Credit Protection Amount	2.754.802,76
Credit Protection Adjustment Amount (Workout)	(1.051,29)
Other Adjustment	(4.960,12)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep 2024)	2.748.791,35
(ii)-(i) Period Losses	701.381,84
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 as of September 23, 2024	Amortisation Amount as of September 23, 2024	Final Balance	Cummulative Losses	
Senior tranche amount	1.738.500.000,00	91,5%	1.198.033.932,43	0,00	148.115.549,47	1.049.918.382,96	0,00
Protected tranche Amount A	142.500.000,00	7,5%	98.199.500,25	0,00	12.140.615,25	86.058.885,00	0,00
Threshold amount	19.000.000,00	1,0%	16.952.590,49	701.381,84	0,00	16.251.208,65	2.748.791,35
<b>Total</b>	<b>1.900.000.000,00</b>	<b>100,0%</b>	<b>1.313.186.023,17</b>	<b>701.381,84</b>	<b>160.256.164,72</b>	<b>1.152.228.476,61</b>	<b>2.748.791,35</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
<b>Protected tranche Amount A</b>	ES0305741003	1.425	2.386,46	3.400.705,50	8.519,73	12.140.615,25	2,53	13,455%	2.054,01	2.926.964,25

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,14%
(b) Detachment Point Protected Tranche	4,25%	8,88%
(c) Higher Risk PRONA (difference 35 bps)	35,00%	3,43%

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
90630001-55X000T9R	Bankruptcy	April 23, 2024	2,313.00	n/a
90630001-55X000TCV	Restructuring	June 4, 2024	7,935.40	n/a
90630001-55X000Q4X	Restructuring	June 10, 2024	81,416.80	n/a
90630001-55X000TLV	Restructuring	June 26, 2024	4,305.50	n/a
90630001-55X000TRT	Failure to pay	June 11, 2024	12,484.62	n/a
90630001-55X000P5S	Failure to pay	June 18, 2024	3,880.63	n/a
90630001-55X000E4S	Failure to pay	June 18, 2024	26,115.11	n/a
90630001-55X000V1E	Failure to pay	June 18, 2024	7,458.85	n/a
90630001-55X000V1N	Failure to pay	June 27, 2024	16,616.32	n/a
90630001-55X000RW5	Bankruptcy	June 25, 2024	24,694.30	n/a
90630001-55X000ENCJ	Restructuring	July 3, 2024	3,369.30	n/a
90630001-55X000UJKX	Restructuring	July 18, 2024	6,081.44	n/a
90630001-55X000X9N	Restructuring	July 19, 2024	2,562.74	verified
90630001-55X000EDC	Restructuring	July 19, 2024	6,114.39	verified
90630001-55X000W7	Restructuring	June 27, 2024	249,225.38	n/a
90630001-55X000WJ1	Failure to pay	July 2, 2024	19,010.28	n/a
90630001-55X000X8F	Failure to pay	July 2, 2024	9,406.83	n/a
90630001-55X000S7M	Failure to pay	July 8, 2024	1,545.32	n/a
90630001-55X000V7L	Failure to pay	July 9, 2024	12,009.81	n/a
90630001-55X000P85	Failure to pay	July 16, 2024	2,955.33	n/a
90630001-55X000ISZ	Failure to pay	July 17, 2024	9,591.50	n/a
90630001-55X000XT6	Failure to pay	July 17, 2024	10,170.07	n/a
90630001-55X000V8I	Bankruptcy	July 18, 2024	4,401.49	n/a
90630001-55X000VDJ	Restructuring	August 2, 2024	1,790.54	n/a
90630001-55X000W8I	Restructuring	August 30, 2024	704.70	n/a
90630001-55X000TPE	Failure to pay	August 1, 2024	7,050.66	n/a
90630001-55X000DPI	Failure to pay	August 6, 2024	6,702.51	n/a
90630001-55X000QD4	Failure to pay	August 8, 2024	7,572.29	n/a
90630001-55X000T75	Failure to pay	August 22, 2024	3,133.12	n/a
90630001-55X000T10	Failure to pay	August 27, 2024	164,261.71	n/a
90630001-55X000TBI	Failure to pay	August 27, 2024	1,249.91	n/a
90630001-55X000IS0	Failure to pay	August 13, 2024	6,723.43	n/a

722,853.28

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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	Cure Date	Worked out Date
90630001-55X000T9R	Bankruptcy	April 23, 2024	2,313.00	n/a			
90630001-55X000TCV	Restructuring	June 4, 2024	7,935.40	n/a			
90630001-55X000Q4X	Restructuring	June 10, 2024	81,416.80	n/a			
90630001-55X000TLV	Restructuring	June 26, 2024	4,305.50	n/a			
90630001-55X000TRT	Failure to pay	June 11, 2024	12,484.62	n/a			
90630001-55X000PSS	Failure to pay	June 18, 2024	3,880.63	n/a			
90630001-55X000E46S	Failure to pay	June 18, 2024	26,115.11	n/a			
90630001-55X000V1E	Failure to pay	June 18, 2024	7,458.85	n/a			
90630001-55X000VIN	Failure to pay	June 27, 2024	16,616.32	n/a			
90630001-55X000RW5	Bankruptcy	June 25, 2024	24,694.30	n/a			
90630001-55X000ENOU	Restructuring	July 3, 2024	3,369.30	n/a			
90630001-55X000KJK	Restructuring	July 18, 2024	6,081.44	n/a			
90630001-55X000X9N	Restructuring	July 19, 2024	2,562.74	verified			
90630001-55X000ED6C	Restructuring	July 19, 2024	6,114.39	verified			
90630001-55X000W77	Restructuring	June 27, 2024	249,225.38	n/a			
90630001-55X000WJ1	Failure to pay	July 2, 2024	19,010.28	n/a			
90630001-55X000X8F	Failure to pay	July 2, 2024	9,406.83	n/a			
90630001-55X000S7M	Failure to pay	July 8, 2024	1,545.32	n/a			
90630001-55X000V7L	Failure to pay	July 9, 2024	12,009.81	n/a			
90630001-55X000P8S	Failure to pay	July 16, 2024	2,955.33	n/a			
90630001-55X000S2I	Failure to pay	July 17, 2024	9,591.50	n/a			
90630001-55X000XT6	Failure to pay	July 17, 2024	10,170.07	n/a			
90630001-55X000V8I	Bankruptcy	July 18, 2024	4,401.49	n/a			
90630001-55X000VDJ	Restructuring	August 2, 2024	1,790.54	n/a			
90630001-55X000W8I	Restructuring	August 30, 2024	704.70	n/a			
90630001-55X000TPE	Failure to pay	August 1, 2024	7,050.66	n/a			
90630001-55X000DPII	Failure to pay	August 6, 2024	6,702.51	n/a			
90630001-55X000QD4	Failure to pay	August 8, 2024	7,572.29	n/a			
90630001-55X000IT75	Failure to pay	August 22, 2024	3,133.12	n/a			
90630001-55X000IT10	Failure to pay	August 27, 2024	164,281.71	n/a			
90630001-55X000TBI	Failure to pay	August 27, 2024	1,249.91	n/a			
90630001-55X000ISS0	Failure to pay	August 13, 2024	6,723.43	n/a			
90630001-55X000VIN	Failure to pay	June 27, 2024	(16,616.32)	n/a		July 26, 2024	
90630001-55X000VAA	Restructuring	February 27, 2024		verified	(1,051.29)		July 29, 2024

706,236.96	-1,051.29
Total	705,185.67