

FONDO DE TITULIZACIÓN PYMES MAGDALENA 12

QUARTERLY INVESTOR REPORT

Cash Settlement Date July 21, 2026

Payment data	
Cash Settlement Date	July 21, 2026
Last Settlement Date	April 21, 2026
3 Months Euribor (%)	2.483%
Next Settlement Date	October 21, 2026

Portfolio Amortization	
PRONA	3,230,717,865.71
Portfolio Amortization	1,628,152.45
C.P.R. (annual)	5.00%

Losses information	
(i) Cumulative Losses previous	3,210,920.13
Initial Credit Protection Amount	10,803,060.60
Credit Protection Adjustment Amount (Workout)	175,654.88
Other Adjustment	0.00
Late Recovery Amount	0.00
(ii) Cumulative Losses (Jul 2026)	10,978,715.48
(ii)-(i) Period Losses	7,767,795.35
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 July 21, 2026	Amortisation Amount	Final Balance	Cumulative Losses
Senior tranche amount	3,549,000,003.44	91.0%	3,549,000,003.44	0.00	0.00	3,549,000,003.44
Protected tranche Amount A	312,000,000.00	8.0%	312,000,000.00	0.00	0.00	312,000,000.00
Threshold amount	39,000,000.00	1.0%	35,789,079.87	7,767,795.35	0.00	28,021,284.52
Total	3,900,000,003.44	100.0%	3,896,789,083.31	7,767,795.35	0.00	3,889,021,287.96

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
Protected tranche Amount A	ES0305901003	3,120	2,326.57	7,258,898.40	0.00	0.00	2.50	9.483%	2,423.43

WAL: Weighted average life based on Maturity Date

Replenishment Information	
Replenishment Amount	667,367,379.54

Replenishment Stop Event		
	Threshold	Actual Data
(a) Cumulative Credit Losses	1.75%	0.28%
(b) Higher Risk Ratio	25.00%	5.65%
(c) Buyer's Bankruptcy Event of Default	100.00%	0.00%
(d) PRONA <	10.00%	82.84%
(e) No replenishment	100.00%	0.00%

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

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2.00%	0.28%
(b) Detachment Point Protected Tranche	4.25%	8.73%
(c) Higher Risk PRONA (difference 35 bps)	0.00%	5.65%
(d) Cumulative Unmatured Losses	347,789,079.87	26,800,981.10

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
90630001-55X000T1BD	Restructuring	April 13, 2026	2,252.95	n/a
90630001-55X000T1BE	Restructuring	April 13, 2026	6,024.98	n/a
90630001-55X000T3R3	Restructuring	April 17, 2026	1,663.41	n/a
90630001-55X000T0ZY	Restructuring	April 24, 2026	21,908.61	n/a
90630001-55X000T0ZX	Restructuring	April 24, 2026	25,441.43	n/a
90630001-55X000T0ZW	Restructuring	April 24, 2026	25,485.57	n/a
90630001-55X000T0ZS	Restructuring	April 24, 2026	31,756.09	n/a
90630001-55X000SXLQ	Restructuring	April 28, 2026	8,082.61	n/a
90630001-55X000SXZW	Failure to pay	April 1, 2026	7,291.33	n/a
90630001-55X000T0VY	Failure to pay	April 1, 2026	560,075.60	n/a
90630001-55X000T1EN	Failure to pay	April 6, 2026	42,439.21	n/a
90630001-55X000T1LH	Failure to pay	April 7, 2026	2,463.11	n/a
90630001-55X000S2PU	Failure to pay	April 8, 2026	4,735.05	n/a
90630001-55X000T1BX	Failure to pay	April 9, 2026	15,134.96	n/a
90630001-55X000SX08	Failure to pay	April 14, 2026	41,060.41	n/a
90630001-55X000SXCX	Failure to pay	April 14, 2026	80,070.30	n/a
90630001-55X000T2EJ	Failure to pay	April 17, 2026	22,280.55	n/a
90630001-55X000T407	Failure to pay	April 21, 2026	245,302.52	n/a
90630001-55X000SWP9	Failure to pay	April 21, 2026	9,792.38	n/a
90630001-55X000T06E	Failure to pay	April 21, 2026	6,943.65	n/a
90630001-55X000W4AQ	Failure to pay	April 15, 2026	12,311.18	n/a
90630001-55Y00003AA	Failure to pay	April 27, 2026	20,441.81	n/a
90630001-55X000SZ8E	Restructuring	May 6, 2026	3,701.93	n/a
90630001-55X000SYMQ	Restructuring	May 7, 2026	2,245,840.44	verified
90630001-55X000T1OR	Restructuring	May 12, 2026	7,761.30	verified
90630001-55X000SYMJ	Restructuring	May 8, 2026	1,041,567.25	verified
90630001-55X000SWXY	Failure to pay	May 5, 2026	15,544.33	n/a
90630001-55X000T3E7	Failure to pay	May 5, 2026	42,535.44	n/a
90630001-55X000T3YL	Failure to pay	May 5, 2026	6,645.47	verified
90630001-55X000T2XU	Restructuring	May 14, 2026	164,231.87	n/a
90630001-55X000T26Q	Failure to pay	May 13, 2026	12,664.25	n/a
90630001-55X000T444	Failure to pay	May 13, 2026	17,547.32	n/a
90630001-55X000T10D	Failure to pay	May 19, 2026	16,586.41	n/a
90630001-55X000SZM6	Failure to pay	May 22, 2026	10,505.43	verified
90630001-55X000T26H	Failure to pay	May 22, 2026	9,950.90	n/a
90630001-55X000T59U	Failure to pay	May 22, 2026	11,999.68	n/a
90630001-55Y00005SM	Failure to pay	May 20, 2026	5,250.33	n/a
90630001-55X000T4FE	Bankruptcy	May 19, 2026	4,530.34	n/a
90630001-55X000SXMJ	Restructuring	June 17, 2026	22,763.87	n/a
90630001-55X000T4DO	Restructuring	May 29, 2026	2,647,026.24	verified
90630001-55X000T06W	Restructuring	June 25, 2026	21,218.99	n/a
90630001-55X000T0EY	Restructuring	June 25, 2026	5,566.04	n/a
90630001-55X000SZG3	Failure to pay	June 2, 2026	15,856.37	n/a
90630001-55X000T3M0	Failure to pay	June 2, 2026	14,191.41	n/a
90630001-55X000T51X	Failure to pay	June 4, 2026	10,155.06	n/a
90630001-55X000SWSM	Failure to pay	June 9, 2026	34,192.49	n/a
90630001-55X000T59W	Failure to pay	June 9, 2026	10,851.84	n/a
90630001-55X000T2L7	Failure to pay	June 10, 2026	9,741.70	n/a
90630001-55X000T09N	Failure to pay	June 12, 2026	8,828.70	n/a
90630001-55X000SXEO	Failure to pay	June 16, 2026	4,188.73	n/a
90630001-55X000SZV2	Failure to pay	June 16, 2026	118,574.85	verified
90630001-55X000SYXA	Failure to pay	June 16, 2026	32,891.26	n/a
90630001-55X000SZTL	Failure to pay	June 24, 2026	2,739.46	n/a
90630001-55X000T16Z	Failure to pay	June 24, 2026	1,155.19	n/a
90630001-55X000T1Y3	Failure to pay	June 26, 2026	18,460.38	n/a
90630001-55X000SWKH	Failure to pay	June 30, 2026	12,647.60	n/a
90630001-55X000T10Z	Failure to pay	June 30, 2026	18,169.46	n/a
90630001-55X000T2QO	Failure to pay	June 30, 2026	20,083.04	n/a
90630001-55X000X1ZW	Failure to pay	June 19, 2026	25,862.94	n/a
90630001-55X000T04F	Failure to pay	June 9, 2026	9,807.61	n/a

7,876,765.57

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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
90630001-55X000T1BD	Restructuring	April 13, 2026	2,252.95	n/a			
90630001-55X000T1BE	Restructuring	April 13, 2026	6,024.98	n/a			
90630001-55X000T3R3	Restructuring	April 17, 2026	1,663.41	n/a			
90630001-55X000T0ZY	Restructuring	April 24, 2026	21,908.61	n/a			
90630001-55X000T0ZX	Restructuring	April 24, 2026	25,441.43	n/a			
90630001-55X000T0ZW	Restructuring	April 24, 2026	25,485.57	n/a			
90630001-55X000T0ZS	Restructuring	April 24, 2026	31,756.09	n/a			
90630001-55X000SXLQ	Restructuring	April 28, 2026	8,082.61	n/a			
90630001-55X000SXZW	Failure to pay	April 1, 2026	7,291.33	n/a			
90630001-55X000T0VY	Failure to pay	April 1, 2026	560,075.60	n/a			
90630001-55X000T1EN	Failure to pay	April 6, 2026	42,439.21	n/a			
90630001-55X000T1LH	Failure to pay	April 7, 2026	2,463.11	n/a			
90630001-55X000SZPU	Failure to pay	April 8, 2026	4,725.05	n/a			
90630001-55X000T1BX	Failure to pay	April 9, 2026	15,124.96	n/a			
90630001-55X000SXOB	Failure to pay	April 14, 2026	41,060.41	n/a			
90630001-55X000SXCX	Failure to pay	April 14, 2026	80,070.30	n/a			
90630001-55X000T2EJ	Failure to pay	April 17, 2026	22,280.55	n/a			
90630001-55X000T407	Failure to pay	April 21, 2026	245,302.52	n/a			
90630001-55X000SWP9	Failure to pay	April 21, 2026	9,792.38	n/a			
90630001-55X000T0BE	Failure to pay	April 21, 2026	6,943.65	n/a			
90630001-55X000W4AQ	Failure to pay	April 15, 2026	12,311.18	n/a			
90630001-55Y00003AA	Failure to pay	April 27, 2026	20,441.81	n/a			
90630001-55X000S28E	Restructuring	May 6, 2026	3,701.93	n/a			
90630001-55X000SYMQ	Restructuring	May 7, 2026	2,245,840.44	verified			
90630001-55X000T1OR	Restructuring	May 12, 2026	7,761.30	verified			
90630001-55X000SYNUJ	Restructuring	May 8, 2026	1,041,567.25	verified			
90630001-55X000SWXY	Failure to pay	May 5, 2026	15,544.33	n/a			
90630001-55X000T3E7	Failure to pay	May 5, 2026	42,535.44	n/a			
90630001-55X000T3YL	Failure to pay	May 5, 2026	6,645.47	verified			
90630001-55X000T2XU	Restructuring	May 14, 2026	164,231.87	n/a			
90630001-55X000T2BQ	Failure to pay	May 13, 2026	12,664.25	n/a			
90630001-55X000T444	Failure to pay	May 13, 2026	17,547.32	n/a			
90630001-55X000T10D	Failure to pay	May 19, 2026	16,586.41	n/a			
90630001-55X000SZM6	Failure to pay	May 22, 2026	10,505.43	verified			
90630001-55X000T2BH	Failure to pay	May 22, 2026	9,950.90	n/a			
90630001-55X000T59UJ	Failure to pay	May 22, 2026	11,999.68	n/a			
90630001-55Y00003SM	Failure to pay	May 20, 2026	5,250.33	n/a			
90630001-55X000T4FE	Bankruptcy	May 10, 2026	6,520.34	n/a			
90630001-55X000SXAU	Restructuring	June 17, 2026	22,763.87	n/a			
90630001-55X000T4DO	Restructuring	May 29, 2026	2,647,026.24	verified			
90630001-55X000T06W	Restructuring	June 25, 2026	21,218.93	n/a			
90630001-55X000T06Y	Restructuring	June 25, 2026	5,566.04	n/a			
90630001-55X000SZG3	Failure to pay	June 2, 2026	15,856.37	n/a			
90630001-55X000T3M0	Failure to pay	June 2, 2026	14,191.41	n/a			
90630001-55X000T51X	Failure to pay	June 4, 2026	10,155.06	n/a			
90630001-55X000SWSM	Failure to pay	June 9, 2026	34,192.49	n/a			
90630001-55X000T59W	Failure to pay	June 9, 2026	10,851.84	n/a			
90630001-55X000T2L7	Failure to pay	June 10, 2026	9,741.70	n/a			
90630001-55X000T09N	Failure to pay	June 12, 2026	8,828.70	n/a			
90630001-55X000SXEO	Failure to pay	June 16, 2026	4,188.73	n/a			
90630001-55X000SZV2	Failure to pay	June 16, 2026	118,574.85	verified			
90630001-55X000SYXA	Failure to pay	June 16, 2026	32,891.26	n/a			
90630001-55X000SZTL	Failure to pay	June 24, 2026	2,739.46	n/a			
90630001-55X000T162	Failure to pay	June 24, 2026	1,155.19	n/a			
90630001-55X000T1Y3	Failure to pay	June 26, 2026	18,460.38	n/a			
90630001-55X000SWKH	Failure to pay	June 30, 2026	12,647.60	n/a			
90630001-55X000T102	Failure to pay	June 30, 2026	18,169.46	n/a			
90630001-55X000T20Q	Failure to pay	June 30, 2026	20,083.04	n/a			
90630001-55X000X12W	Failure to pay	June 19, 2026	25,862.94	n/a			
90630001-55X000T04F	Failure to pay	June 9, 2026	9,807.61	n/a			
90630001-55X000SY9R	Failure to pay	March 17, 2026		n/a	95,120.10		April 28, 2026
90630001-55X000T1M9	Bankruptcy	February 27, 2026		n/a	704.75		May 20, 2026
90630001-55X000T07H	Failure to pay	September 9, 2025		n/a	-4,903.26		May 20, 2026
90630001-55X000T4C0W	Failure to pay	January 30, 2026		n/a	23,904.44		May 14, 2026
90630001-55X000T1EN	Failure to pay	April 6, 2026		n/a	29,986.99		May 20, 2026
90630001-55Y00001GA	Failure to pay	October 7, 2025		n/a	-140,418.95		May 29, 2026
90630001-55X000T0GJ	Failure to pay	February 13, 2026	-8,976.71	n/a		May 4, 2026	
90630001-55X000SXOB	Failure to pay	April 14, 2026	-41,060.41	n/a		May 27, 2026	
90630001-55X000W4GF	Failure to pay	March 24, 2026	-23,060.95	n/a		May 20, 2026	
90630001-55X000T1S9	Failure to pay	March 12, 2026		n/a	7,848.51		June 22, 2026
90630001-55X000T3YL	Failure to pay	May 5, 2026		verified	4,695.60		June 24, 2026
90630001-55Y00003SM	Failure to pay	May 20, 2026		n/a	6,949.67		June 24, 2026

7,803,667.50

-35,872.15

Total

7,767,795.35