

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date June 24, 2026

| Payment data | |
|----------------------|--------------------|
| Cash Settlement Date | June 24, 2026 |
| Last Settlement Date | March 24, 2026 |
| 3 Months Euribor (%) | 2,313% |
| Next Settlement Date | September 24, 2026 |

| Portfolio Amortization | |
|------------------------|----------------|
| PRONA | 436.626.137,88 |
| Portfolio Amortization | 51.093.563,11 |
| C.P.R. (annual) | 10,81% |

| Losses Information | |
|--|--------------|
| (i) Cumulative Losses previous (Mar 2026) | 3.941.589,48 |
| Initial Credit Protection Amount | 5.446.326,52 |
| Credit Protection Adjustment Amount (Workout) | (814.557,03) |
| Other Adjustment | (3.321,58) |
| Late Recovery Amount | 0,00 |
| (ii) Cumulative Losses (Jun 2026) | 4.628.447,91 |
| (ii)-(i) Period Losses | 686.858,43 |
| 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, 2026 | Amortisation Amount | Final Balance | Cummulative Losses |
| Senior tranche amount | 1.061.399.997,10 | 91,5% | 443.064.701,69 | 0,00 | 47.222.837,41 | 395.841.864,28 | 0,00 |
| Protected tranche Amount A | 87.000.000,00 | 7,5% | 36.316.784,10 | 0,00 | 3.870.725,70 | 32.446.058,40 | 0,00 |
| Threshold amount | 11.600.000,00 | 1,0% | 7.658.410,52 | 686.858,43 | 0,00 | 6.971.552,09 | 4.628.447,91 |
| Total | 1.159.999.997,10 | 100,0% | 487.039.896,31 | 686.858,43 | 51.093.563,11 | 435.259.474,77 | 4.628.447,91 |

| 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 | ES0305805006 | 870 | 1,105,29 | 961.602,30 | 4.449,11 | 3.870.725,70 | 2,22 | 10,563% | 1.006,74 | 875.863,80 |

WAL ⁽⁶⁾ Weighted average life based on Maturity Date

| Subordination Event Information | | |
|---|---------------|--------------|
| | Threshold | Actual Data |
| (a) Cumulative Adjusted Credit Losses | 2,00% | 0,40% |
| (b) Detachment Point Protected Tranche | 0,04250000 | 0,09056118 |
| (c) Higher Risk PRONA (difference 3S tps) | 0,00% | 11,96% |
| (d) Cumulative Unmatured Losses | 43.975.194,62 | 2.811.078,54 |

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

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

| QUARTER CREDIT EVENT NOTICE INFORMATION | | | | |
|---|-------------------|-------------------|----------------------------------|----------------------|
| Original RO ID Anon | Credit Event Type | Credit Event Date | Initial Credit Protection Amount | Auditor Verification |
| 90630001-55X000M11C | Failure to pay | March 4, 2026 | 46,270.25 | n/a |
| 90630001-55X000M293 | Failure to pay | March 5, 2026 | 55,833.83 | n/a |
| 90630001-55X000M0QJ | Failure to pay | March 11, 2026 | 6,211.57 | n/a |
| 90630001-55X000M1UT | Failure to pay | March 27, 2026 | 16,332.19 | n/a |
| 90630001-55X000M30R | Restructuring | April 24, 2026 | 10,195.58 | verified |
| 90630001-55X000M0W4 | Failure to pay | April 22, 2026 | 12,495.69 | n/a |
| 90630001-55X000M235 | Failure to pay | April 22, 2026 | 297,254.69 | n/a |
| 90630001-55X000M2ZW | Failure to pay | April 22, 2026 | 31,332.53 | n/a |
| 90630001-55X000M45V | Restructuring | May 18, 2026 | 28,162.12 | n/a |
| 90630001-55X000M1ND | Failure to pay | May 15, 2026 | 181,005.18 | n/a |
| 90630001-55X000M1D5 | Failure to pay | May 19, 2026 | 913.51 | n/a |
| 90630001-55X000M4JB | Failure to pay | May 20, 2026 | 3,427.20 | n/a |

689,434.34

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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 |
| 90630001-55X000M1IC | Failure to pay | March 4, 2026 | 46,270.25 | n/a | | | |
| 90630001-55X000M293 | Failure to pay | March 5, 2026 | 55,833.83 | n/a | | | |
| 90630001-55X000M0QJ | Failure to pay | March 11, 2026 | 6,211.57 | n/a | | | |
| 90630001-55X000M1UT | Failure to pay | March 27, 2026 | 16,332.19 | n/a | | | |
| 90630001-55X000M264 | Bankruptcy | January 21, 2026 | | n/a | 19,205.75 | | March 25, 2026 |
| 90630001-55X000M2U | Failure to pay | February 10, 2026 | (5,956.94) | n/a | | March 18, 2026 | |
| 90630001-55X000M30R | Restructuring | April 24, 2026 | 10,195.58 | verified | | | |
| 90630001-55X000M0W4 | Failure to pay | April 22, 2026 | 12,495.69 | n/a | | | |
| 90630001-55X000M235 | Failure to pay | April 22, 2026 | 297,254.69 | n/a | | | |
| 90630001-55X000M2ZW | Failure to pay | April 22, 2026 | 31,332.53 | n/a | | | |
| 90630001-55X000PBS8 | Failure to pay | December 10, 2025 | | verified | 1,677.26 | | April 24, 2026 |
| 90630001-55X000M4QU | Failure to pay | December 2, 2025 | (8,954.96) | n/a | | April 23, 2026 | |
| 90630001-55X000ES0X | Failure to pay | February 25, 2026 | (4,852.60) | n/a | | April 1, 2026 | |
| 90630001-55X000M45V | Restructuring | May 18, 2026 | 28,162.12 | n/a | | | |
| 90630001-55X000M1ND | Failure to pay | May 15, 2026 | 181,005.18 | n/a | | | |
| 90630001-55X000M1D5 | Failure to pay | May 19, 2026 | 913.51 | n/a | | | |
| 90630001-55X000M4JB | Failure to pay | May 20, 2026 | 3,427.20 | n/a | | | |
| 90630001-55X000M2KU | Failure to pay Dra | January 21, 2026 | (372.84) | n/a | | May 25, 2026 | |

669,297.00

20,883.01

Total

690,180.01