

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 24, 2025

Payment data	
Cash Settlement Date	September 24, 2025
Last Settlement Date	June 24, 2025
3 Months Euribor (%)	2.004%
Next Settlement Date	December 24, 2025

Portfolio Amortization	
PRONA	601.568.958,73
Portfolio Amortization	162.002.135,54
C.P.R. (annual)	7.62%

Losses Information	
(i) Cumulative Losses previous (Jun 2025)	2.596.427,47
Initial Credit Protection Amount	3.669.374,64
Credit Protection Adjustment Amount (Workout)	(397.951,31)
Other Adjustment	(185.105,28)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep 2025)	3.086.318,05
(iii)-(i) Period Losses	487.890,58
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 September 24, 2025	Amortisation Amount	Cummulative Losses
Senior tranche amount	1.061.399.997,10	91,5%	696.242.691,89	0,00	149.729.245,64	0,00
Protected tranche Amount A	87.000.000,00	7,5%	57.069.076,80	0,00	12.272.889,90	0,00
Threshold amount	11.600.000,00	1,0%	9.001.572,53	487.890,58	0,00	3.086.318,05
Total	1.159.999.997,10	100,0%	762.313.341,22	487.890,58	162.002.135,54	3.086.318,05

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 Tranche
Protected tranche Amount A	ES0305805006	870	1.723,97	1.499.853,90	14.106,77	12.272.889,90	1,81	10,254%	1.161.110,70

WAL ⁽¹⁾ Weighted average life based on Maturity Date

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2.00%	0,28%
(b) Detachment Point Protected Tranche	0.04250000	0.08861805
(c) Higher Risk PRONA (difference 35 bps)	0.00%	6,69%
(d) Cumulative Unmatured Losses	66.070.649,33	1.733.304,39

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

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QUARTER CREDIT EVENT NOTICE INFORMATION				
Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification
90630001-55X000M32C	Failure to pay	June 10, 2025	752.05	n/a
90630001-55X000M11R	Failure to pay	June 17, 2025	9,955.92	n/a
90630001-55X000M25W	Failure to pay	June 17, 2025	2,442.93	n/a
90630001-55X000M359	Failure to pay	June 25, 2025	371.43	n/a
90630001-55X000M43E	Restructuring	July 4, 2025	8,347.06	n/a
90630001-55X000M3H2	Failure to pay	July 1, 2025	2,189.14	n/a
90630001-55X000M253	Failure to pay	July 8, 2025	16,221.19	n/a
90630001-55Y00004DE	Failure to pay	July 7, 2025	60,179.95	n/a
90630001-55X000M1JV	Failure to pay	August 7, 2025	88,369.88	n/a
90630001-55X000M196	Failure to pay	August 12, 2025	4,077.73	n/a
90630001-55X000M18H	Failure to pay	August 19, 2025	36,923.26	verified
90630001-55X000M3XQ	Failure to pay	August 19, 2025	38,722.99	n/a
90630001-55Y000048H	Failure to pay Excel	August 12, 2025	802,394.00	verified

1,070,947.17

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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
90630001-55X000M32C	Failure to pay	June 10, 2025	752.09	n/a			
90630001-55X000M11R	Failure to pay	June 17, 2025	9,955.92	n/a			
90630001-55X000M25W	Failure to pay	June 17, 2025	2,442.93	n/a			
90630001-55X000M359	Failure to pay	June 25, 2025	371.43	n/a			
90630001-55X000M43E	Restructuring	July 4, 2025	8,347.06	n/a			
90630001-55X000M9H2	Failure to pay	July 1, 2025	2,189.14	n/a			
90630001-55X000M253	Failure to pay	July 8, 2025	16,221.19	n/a			
90630001-55Y0004CDE	Failure to pay	July 7, 2025	60,179.55	n/a			
90630001-55X000M1JV	Failure to pay	August 7, 2025	88,369.88	n/a			
90630001-55X000M196	Failure to pay	August 12, 2025	4,077.73	n/a			
90630001-55X000M18H	Failure to pay	August 19, 2025	36,923.26	verified			
90630001-55X000M3XQ	Failure to pay	August 19, 2025	38,722.99	n/a			
90630001-55Y00048H	Failure to pay Exce	August 12, 2025	802,394.00	verified			
90630001-55X000M359	Failure to pay	June 25, 2025		n/a	(371.43)		July 2, 2025
90630001-55X000M458	Failure to pay	March 11, 2025		n/a	(394.85)		August 7, 2025
90630001-55Y0003AC	Failure to pay Exce	January 7, 2025		n/a	(397,185.03)		August 26, 2025

1,070,947.17

-397,951.31

Total

672,995.86