

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date March 24, 2026

Payment data	
Cash Settlement Date	March 24, 2026
Last Settlement Date	December 24, 2025
3 Months Euribor (%)	2,111%
Next Settlement Date	June 24, 2026

Portfolio Amortization	
PRONA	487.813.432,69
Portfolio Amortization	43.996.215,76
C.P.R. (annual)	9,61%

Losses information	
(i) Cumulative Losses previous (Dec 2025)	3.439.663,76
Initial Credit Protection Amount	4.777.029,52
Credit Protection Adjustment Amount (Workout)	(835.440,04)
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative Losses (Mar 2026)	3.941.589,48
(ii)-(i) Period Losses	501.925,72
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 March 24, 2026	Amortisation Amount	Final Balance	Cummulative Losses
Senior tranche amount	1.061.399.997,10	91,5%	483.727.869,15	0,00	40.663.167,46	443.064.701,69	0,00
Protected tranche Amount A	87.000.000,00	7,5%	39.649.832,40	0,00	3.333.048,30	36.316.784,10	0,00
Threshold amount	11.600.000,00	1,0%	8.160.336,24	501.925,72	0,00	7.658.410,52	3.941.589,48
Total	1.159.999.997,10	100,0%	531.538.037,79	501.925,72	43.996.215,76	487.039.896,31	3.941.589,48

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	1,170,35	1,018,204,50	3,831,09	3,333,048,30	2,31	10,361%	1,105,29	961,602,30

WAL ⁽⁶⁾ Weighted average life based on Maturity Date

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,34%
(b) Detachment Point Protected Tranche	0,04250000	0,09029074
(c) Higher Risk PRONA (difference 3S tps)	0,00%	15,18%
(d) Cumulative Unmatured Losses	47.810.168,84	1.964.168,81

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
90630001-55X000M1CH	Bankruptcy	November 3, 2025	11,640.73	n/a
90630001-55X000M1CI	Bankruptcy	November 3, 2025	11,640.73	n/a
90630001-55X000M2NW	Bankruptcy	November 4, 2025	19,780.95	n/a
90630001-55X000M0XW	Failure to pay	December 2, 2025	20,255.65	n/a
90630001-55X000M4GU	Failure to pay	December 2, 2025	8,954.96	n/a
90630001-55X000M1LV	Failure to pay	December 12, 2025	8,731.36	n/a
90630001-55X000M0TY	Failure to pay	December 26, 2025	36,623.21	n/a
90630001-55X000M27X	Failure to pay	December 30, 2025	16.82	n/a
90630001-55X000M4CC	Failure to pay	December 30, 2025	15,392.10	n/a
90630001-55X000PBS8	Failure to pay	December 10, 2025	5,695.05	n/a
90630001-55X000M146	Failure to pay	January 5, 2026	5,568.85	n/a
90630001-55X000M4KA	Failure to pay	January 7, 2026	317,670.60	n/a
90630001-55X000M1LU	Failure to pay	January 7, 2026	71,661.13	n/a
90630001-55X000M2WY	Failure to pay	January 13, 2026	7,542.46	n/a
90630001-55X000M4SO	Failure to pay	January 16, 2026	10,568.83	n/a
90630001-55X000M2KU	Failure to pay	January 21, 2026	372.94	n/a
90630001-55X000M4SH	Failure to pay	January 30, 2026	3,717.19	n/a
90630001-55X000M4HH	Failure to pay	January 21, 2026	45,432.66	n/a
90630001-55X000M264	Bankruptcy	January 21, 2026	67,153.64	verified
90630001-55X000M48V	Restructuring	February 16, 2026	14,192.91	n/a
90630001-55X000M1WQ	Restructuring	July 30, 2025	182,789.04	n/a
90630001-55X000M3VK	Failure to pay	February 3, 2026	35,988.55	n/a
90630001-55X000M1K2	Failure to pay	February 6, 2026	11,729.73	n/a
90630001-55X000M2JU	Failure to pay	February 10, 2026	5,956.94	n/a
90630001-55X000M2NT	Failure to pay	February 11, 2026	28,990.61	n/a
90630001-55X000M17R	Failure to pay	February 13, 2026	34,972.41	n/a
90630001-55X000M2ST	Failure to pay	February 17, 2026	63.13	n/a
90630001-55X000M24N	Failure to pay	February 18, 2026	3,991.53	verified
90630001-55X000ES0X	Failure to pay	February 25, 2026	4,852.60	n/a

991,947.21

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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
90630001-55X000M1CH	Bankruptcy	November 3, 2025	11,640.73	n/a			
90630001-55X000M1CI	Bankruptcy	November 3, 2025	11,640.73	n/a			
90630001-55X000M2NW	Bankruptcy	November 4, 2025	19,780.95	n/a			
90630001-55X000M0XW	Failure to pay	December 2, 2025	20,255.65	n/a			
90630001-55X000M4QU	Failure to pay	December 2, 2025	8,954.96	n/a			
90630001-55X000M1LV	Failure to pay	December 12, 2025	8,731.36	n/a			
90630001-55X000M0TY	Failure to pay	December 26, 2025	36,623.21	n/a			
90630001-55X000M27X	Failure to pay	December 30, 2025	16.82	n/a			
90630001-55X000M4CC	Failure to pay	December 30, 2025	15,392.10	n/a			
90630001-55X000PBS8	Failure to pay	December 10, 2025	5,695.05	n/a			
90630001-55X000M146	Failure to pay	January 5, 2026	5,568.85	n/a			
90630001-55X000M4KA	Failure to pay	January 7, 2026	317,670.60	n/a			
90630001-55X000M1LU	Failure to pay	January 7, 2026	71,661.13	n/a			
90630001-55X000M2WY	Failure to pay	January 13, 2026	7,542.46	n/a			
90630001-55X000M4SO	Failure to pay	January 16, 2026	10,568.83	n/a			
90630001-55X000M2JU	Failure to pay	January 21, 2026	372.84	n/a			
90630001-55X000M4SH	Failure to pay	January 30, 2026	3,717.19	n/a			
90630001-55X000MHH	Failure to pay	January 21, 2026	45,432.66	n/a			
90630001-55X000M264	Bankruptcy	January 21, 2026	67,153.64	verified			
90630001-55X000M49V	Restructuring	February 16, 2026	14,192.91	n/a			
90630001-55X000M1WQ	Restructuring	July 30, 2025	182,789.04	n/a			
90630001-55X000M3VK	Failure to pay	February 3, 2026	35,988.55	n/a			
90630001-55X000M1K2	Failure to pay	February 6, 2026	11,729.73	n/a			
90630001-55X000M2LU	Failure to pay	February 10, 2026	5,956.94	n/a			
90630001-55X000M2NT	Failure to pay	February 11, 2026	28,990.61	n/a			
90630001-55X000M17R	Failure to pay	February 13, 2026	34,972.41	n/a			
90630001-55X000M2ST	Failure to pay	February 17, 2026	63.13	n/a			
90630001-55X000M24N	Failure to pay	February 18, 2026	3,991.53	verified			
90630001-55X000ES0X	Failure to pay	February 25, 2026	4,852.60	n/a			
90630001-55X000M25W	Failure to pay	June 17, 2025		n/a	1,704.77		December 18, 2025
90630001-55X000M3YT	Failure to pay	October 21, 2025		n/a	1,064.25		December 22, 2025
90630001-55X000M32V	Failure to pay	November 7, 2025		n/a	(721.42)		December 15, 2025
90630001-55Y000048H	Failure to pay	August 12, 2025		verified	(802,394.00)		December 1, 2025
90630001-55X000M2NW	Bankruptcy	November 4, 2025		n/a	5,657.29		January 26, 2026
90630001-55X000M3JK	Restructuring	September 4, 2025		n/a	(196.77)		January 7, 2026
90630001-55X000M3SN	Failure to pay	March 12, 2025		n/a	18,690.93		January 23, 2026
90630001-55X000M27X	Failure to pay	December 30, 2025		n/a	(16.82)		January 13, 2026
90630001-55X000M2FI	Restructuring	December 23, 2024		n/a	(20,732.91)		February 27, 2026
90630001-55X000M4ME	Failure to pay	October 22, 2024		n/a	159,041.04		February 27, 2026
90630001-55X000M1C2	Failure to pay	October 25, 2024		n/a	64,250.28		February 27, 2026
90630001-55X000M2H8	Failure to pay	November 5, 2024		n/a	3,446.78		February 27, 2026
90630001-55X000M2SV	Failure to pay	April 11, 2025		verified	107,768.79		February 27, 2026
90630001-55X000M146	Failure to pay	January 5, 2026		n/a	3,277.62		February 25, 2026
90630001-55X000M11H	Failure to pay	May 20, 2025	(8,758.09)	n/a		January 5, 2026	
90630001-55X000M2XL	Failure to pay	May 21, 2025	(27,944.24)	n/a		January 13, 2026	
90630001-55X000M11R	Failure to pay	June 17, 2025	(4,955.92)	n/a		January 15, 2026	

940,268.96

-459,160.17

Total

481,108.79