

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date March 24, 2025

Payment data

Cash Settlement Date	March 24, 2025
Last Settlement Date	December 24, 2024
3 Months Euribor (%)	2,387%
Next Settlement Date	June 24, 2025

Portfolio Amortization

PRONA	977.443.969,91
Portfolio Amortization	181.215.352,77
C.P.R. (annual)	9,23%

Losses information

(i) Cumulative Losses previous (Dec 2024)	804.061,58
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Initial Credit Protection Amount	1.357.433,66
Credit Protection Adjustment Amount (Workout)	0,00
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative Losses (Mar 2025)	1.357.433,66

(ii)-(i) Period Losses	553.372,08
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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, 2025	Amortisation Amount	Final Balance	Cummulative Losses
Senior tranche amount	1.061.399.997,10	91,5%	1.061.399.997,10	0,00	167.486.918,07	893.913.079,03	0,00
Protected tranche Amount A	87.000.000,00	7,5%	87.000.000,00	0,00	13.728.434,70	73.271.565,30	0,00
Threshold amount	11.600.000,00	1,0%	10.795.938,42	553.372,08	0,00	10.242.566,34	1.357.433,66
Total	1.159.999.997,10	100,0%	1.159.195.935,52	553.372,08	181.215.352,77	977.427.210,67	1.357.433,66

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	2,755,50	2,397,285,00	15,779,81	13,728,434,70	1,41	10,637%	2,289,39	1,991,769,30

Subordination Event Information

	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,12%
(b) Detachment Point Protected Tranche	0,04250000	0,08545850
(c) Higher Risk PRONA (difference 35 bps)	0,00%	2,59%
(d) Cumulative Unmatured Losses	97.795.938,42	967.827,39

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
90630001-55X000M2W5	Restructuring	December 27, 2024	41,692.76	n/a
90630001-55X000M2F1	Restructuring	December 23, 2024	23,257.93	n/a
90630001-55X000M1D0	Failure to pay	December 3, 2024	10,495.86	n/a
90630001-55X000M3OX	Failure to pay	December 3, 2024	9,426.47	n/a
90630001-55X000M31L	Failure to pay	December 17, 2024	1,520.19	n/a
90630001-55X000M21Y	Failure to pay	December 18, 2024	3,701.68	n/a
90630001-55X000M2DC	Failure to pay	December 31, 2024	7,040.50	n/a
90630001-55Y0000312	Failure to pay	November 11, 2024	240,718.20	n/a
90630001-55X000M103	Failure to pay	January 3, 2025	5,659.76	n/a
90630001-55X000M2D0	Failure to pay	January 15, 2025	6,868.06	n/a
90630001-55X000M4H4	Failure to pay	January 21, 2025	16,426.96	n/a
90630001-55X000M3HO	Failure to pay	January 28, 2025	56,580.38	n/a
90630001-55X000M3HS	Failure to pay	January 28, 2025	7,907.38	n/a
90630001-55X000M3HU	Failure to pay	January 28, 2025	23,570.08	verified
90630001-55X000M330	Failure to pay	January 19, 2025	12,432.11	n/a
90630001-55X000M331	Failure to pay	January 19, 2025	30,334.77	n/a
90630001-55X000M4O8	Failure to pay	February 4, 2025	48,468.80	n/a
90630001-55X000M0US	Failure to pay	February 18, 2025	7,171.67	n/a
90630001-55X000MHAL	Failure to pay	February 11, 2025	17,535.08	n/a

570,908.44

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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
90630001-55X000M2W5	Restructuring	December 27, 2024	41,692.76	n/a			
90630001-55X000M2F1	Restructuring	December 23, 2024	23,257.93	n/a			
90630001-55X000M1DD	Failure to pay	December 3, 2024	10,495.86	n/a			
90630001-55X000M3OX	Failure to pay	December 3, 2024	9,426.47	n/a			
90630001-55X000M31L	Failure to pay	December 17, 2024	1,520.19	n/a			
90630001-55X000M2Y	Failure to pay	December 18, 2024	3,701.68	n/a			
90630001-55X000M2DC	Failure to pay	December 31, 2024	7,040.50	n/a			
90630001-55Y0000312	Failure to pay	November 11, 2024	240,718.20	n/a			
90630001-55X000M103	Failure to pay	January 3, 2025	5,659.76	n/a			
90630001-55X000M2DD	Failure to pay	January 15, 2025	6,868.06	n/a			
90630001-55X000M4S4	Failure to pay	January 21, 2025	16,426.96	n/a			
90630001-55X000M9HO	Failure to pay	January 28, 2025	56,680.28	n/a			
90630001-55X000M9HS	Failure to pay	January 28, 2025	7,907.28	n/a			
90630001-55X000M9HU	Failure to pay	January 28, 2025	23,570.08	verified			
90630001-55X000M330	Failure to pay	January 19, 2025	12,432.11	n/a			
90630001-55X000M331	Failure to pay	January 19, 2025	30,334.77	n/a			
90630001-55X000M408	Failure to pay	February 4, 2025	48,468.80	n/a			
90630001-55X000M0US	Failure to pay	February 18, 2025	7,171.67	n/a			
90630001-55X000M4HAL	Failure to pay	February 11, 2025	17,535.08	n/a			
90630001-55X000M1DD	Failure to pay	December 3, 2024	-10,495.86	n/a		January 15, 2025	
90630001-55X000M2DC	Failure to pay	December 31, 2024	-7,040.50	n/a		February 4, 2025	
			553,372.08		0.00		
			Total		553,372.08		