

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 24, 2026

Payment data	
Cash Settlement Date	September 24, 2026
Last Settlement Date	June 24, 2026
3 Months Euribor (%)	2,608%
Next Settlement Date	December 24, 2026

Portfolio Amortization	
PRONA	400.005.142,81
Portfolio Amortization	36.620.995,07
C.P.R. (annual)	10,35%

Losses Information	
(i) Cumulative Losses previous (Jun 2026)	4.628.447,91
Initial Credit Protection Amount	5.456.769,60
Credit Protection Adjustment Amount (Workout)	(934.351,45)
Other Adjustment	(4.721,04)
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep 2026)	4.517.697,11
(iii)-(i) Period Losses	-110.750,80
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, 2026	Amortisation Amount	Final Balance
Senior tranche amount	1.061.399.997,10	91,5%	395.841.864,28	0,00	33.846.678,17	361.995.186,11
Protected tranche Amount A	87.000.000,00	7,5%	32.446.058,40	0,00	2.774.316,90	29.671.741,50
Threshold amount	11.600.000,00	1,0%	6.971.552,09	-110.750,80	0,00	7.082.302,89
Total	1.159.999.997,10	100,0%	435.259.474,77	-110.750,80	36.620.995,07	398.749.230,50

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	ES0305805006	870	1.006,74	875.863,80	3.188,87	2.774.316,90	2,24	10,858%	936,08

WAL ⁽⁶⁾ Weighted average life based on Maturity Date

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,39%
(b) Detachment Point Protected Tranche	0,04250000	0,09081563
(c) Higher Risk PRONA (difference 35 bps)	0,00%	13,66%
(d) Cumulative Unmatured Losses	39.417.610,49	2.563.292,71

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
90630001-55X000M11H	Restructuring	June 12, 2026	9,581.68	
90630001-55X000M29X	Failure to pay	June 4, 2026	39,272.26	
90630001-55X000M3UL	Failure to pay	June 9, 2026	6,427.28	
90630001-55X000M2WH	Failure to pay	June 18, 2026	19,437.45	
90630001-55X000M1SJ	Failure to pay	June 30, 2026	108,676.83	
90630001-55X000PBLK	Failure to pay	June 2, 2026	11,027.64	
90630001-55X000PBLU	Failure to pay	June 3, 2026	10,089.80	
90630001-55X000PBRP	Failure to pay	June 10, 2026	504.01	
90630001-55X000M3HH	Restructuring	July 2, 2026	10,156.99	
90630001-55X000M2X8	Failure to pay	July 8, 2026	10,236.56	
90630001-55X000M4IH	Failure to pay	July 14, 2026	5,037.31	
90630001-55X000M1QD	Failure to pay	July 16, 2026	15,829.44	
90630001-55X000M44W	Failure to pay	July 23, 2026	37,427.22	
90630001-55X000M3OT	Failure to pay	July 30, 2026	8,293.93	
90630001-55X000MHBQ	Failure to pay	July 14, 2026	23,206.37	
90630001-55X000PBKS	Failure to pay	July 16, 2026	17,634.81	
90630001-55X000M2H6	Failure to pay	August 25, 2026	4,798.42	
90630001-55X000M1NE	Failure to pay	August 27, 2026	5,250.05	
90630001-55X000PBK8	Failure to pay	August 25, 2026	3,542.71	

346,420.76

