

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date December 24, 2024

Payment data	
Cash Settlement Date	December 24, 2024
Last Settlement Date	September 24, 2024
3 Months Euribor (%)	2,772%
Next Settlement Date	March 24, 2025

Portfolio Amortization	
PRONA	944.600.139,89
Portfolio Amortization	84,57
C.P.R. (annual)	7,22%

Losses information	
(i) Cumulative Losses previous (Sep 2024)	48.684,66
Initial Credit Protection Amount	804.061,58
Credit Protection Adjustment Amount (Workout)	0,00
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative Losses (Dec 2024)	804.061,58
(ii)-(i) Period Losses	755.376,92
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 December 24, 2024	Amortisation Amount	Final Balance
Senior tranche amount	1.061.399.997,10	91,5%	1.061.399.997,10	0,00	0,00	1.061.399.997,10
Protected tranche Amount A	87.000.000,00	7,5%	87.000.000,00	0,00	0,00	87.000.000,00
Threshold amount	11.600.000,00	1,0%	11.551.315,34	755.376,92	0,00	10.795.938,42
Total	1.159.999.997,10	100,0%	1.159.951.312,44	755.376,92	0,00	1.159.195.935,52

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	2.953,96	2.569.945,20	0,00	0,00	1,54	11,022%	2.755,50

Replenishment Information	
Replenishment Amount	Actual Data 214059182,79

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,07%
(b) Detachment Point Protected Tranche	4,25%	8,39%
(c) Higher Risk PRONA (difference 35 bps)	35,00%	1,53%
(d) Cumulative Unmatured Losses	98.551.315,34	536.528,27

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
90630001-55X000M3PD	Failure to pay	September 10, 2024	22,274.15	n/a
90630001-55X000M3LR	Failure to pay	September 17, 2024	2,420.88	n/a
90630001-55X000M253	Failure to pay	September 26, 2024	17,497.39	n/a
90630001-55X000M1P0	Restructuring	October 8, 2024	5,752.35	n/a
90630001-55X000M1P1	Restructuring	October 8, 2024	7,973.70	verified
90630001-55X000M3X0	Restructuring	October 16, 2024	8,122.42	n/a
90630001-55X000M4AR	Failure to pay	October 8, 2024	93,238.75	n/a
90630001-55X000M1W8	Failure to pay	October 10, 2024	12,495.03	n/a
90630001-55X000M4ME	Failure to pay	October 22, 2024	237,280.06	n/a
90630001-55X000M1C2	Failure to pay	October 25, 2024	128,372.94	n/a
90630001-55X000M2H0	Failure to pay	October 16, 2024	320,397.60	n/a
90630001-55X000M3NA	Restructuring	November 28, 2024	2,001.34	n/a
90630001-55X000M3MB	Restructuring	November 28, 2024	1,306.70	n/a
90630001-55X000M2H8	Failure to pay	November 5, 2024	6,419.75	n/a

866,113.06

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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
90630001-55X000M3PD	Failure to pay	September 10, 2024	22,274.15	n/a			
90630001-55X000M3LR	Failure to pay	September 17, 2024	2,420.88	n/a			
90630001-55X000M2S3	Failure to pay	September 26, 2024	17,497.39	n/a			
90630001-55X000M1P0	Restructuring	October 8, 2024	5,752.35	n/a			
90630001-55X000M1P1	Restructuring	October 8, 2024	7,973.70	verified			
90630001-55X000M3X0	Restructuring	October 16, 2024	8,122.42	n/a			
90630001-55X000M4AR	Failure to pay	October 8, 2024	93,238.75	n/a			
90630001-55X000M1W8	Failure to pay	October 10, 2024	12,495.03	n/a			
90630001-55X000M4ME	Failure to pay	October 22, 2024	237,280.06	n/a			
90630001-55X000M1C2	Failure to pay	October 25, 2024	128,372.94	n/a			
90630001-55X000M2H0	Failure to pay	October 16, 2024	320,957.60	n/a			
90630001-55X000M3MA	Restructuring	November 28, 2024	2,603.34	n/a			
90630001-55X000M3MB	Restructuring	November 28, 2024	1,396.70	n/a			
90630001-55X000M2H8	Failure to pay	November 5, 2024	6,419.75	n/a			
90630001-55X000M2S3	Failure to pay	September 26, 2024	-17,497.39	n/a		October 14, 2024	
90630001-55X000M4AR	Failure to pay	October 8, 2024	-93,238.75	n/a		November 26, 2024	
			755,376.92		0.00		
			Total		755,376.92		