

FONDO DE TITULIZACIÓN PYMES MAGDALENA 11

QUARTERLY INVESTOR REPORT

Cash Settlement Date July 23, 2026

Payment data	
Cash Settlement Date	July 23, 2026
Last Settlement Date	April 23, 2026
3 Months Euribor (%)	2.475%
Next Settlement Date	October 23, 2026

Portfolio Amortization	
PRONA	1,169,667,421.69
Portfolio Amortization	86,489,636.39
C.P.R. (annual)	7.56%

Losses information	
(i) Cumulative Losses previous (Apr 2026)	7,383,550.85
Initial Credit Protection Amount	9,044,361.27
Credit Protection Adjustment Amount (Workout)	811,124.49
Other Adjustment	(25,705.84)
Late Recovery Amount	0.00
(ii) Cumulative Losses (Jul 2026)	9,829,779.92
(ii)-(i) Period Losses	2,446,229.07
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	Amortisation Amount	Final Balance	Cummulative Losses
			as of July 23, 2026			
Senior tranche amount	2,404,000,746.05	91.5%	1,139,411,224.69	0.00	79,935,824.87	1,059,475,399.82
Protected tranche Amount A	197,100,000.00	7.5%	93,418,422.66	0.00	6,553,811.52	86,964,611.14
Threshold amount	26,300,000.00	1.0%	18,916,449.15	2,446,229.07	0.00	16,470,220.08
Total	2,627,400,746.05	100.0%	1,261,746,096.50	2,446,229.07	86,489,636.39	1,162,810,231.04

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	ES0305863005	1,971	1,036.49	2,048,863.79	3,325.12	6,553,811.52	1.96	8.975%	1,010.83

WAL: ⁽¹⁾ Weighted average life based on Maturity Date

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2.00%	0.38%
(b) Detachment Point Protected Tranche	4.25%	8.78%
(c) Higher Risk PRONA (difference 35 bps)	0.00%	9.23%
(d) Cumulative Unmatured Losses	112,334,871.81	6,296,762.96

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
90630001-55X000P180	Restructuring	April 10, 2026	3.835,75	n/a
90630001-55X000P3R2	Restructuring	April 21, 2026	6.385,94	n/a
90630001-55X000P2H0	Restructuring	April 24, 2026	1.618,24	n/a
90630001-55X000P3Y7	Restructuring	April 24, 2026	32.060,89	n/a
90630001-55X000P3Y6	Restructuring	April 24, 2026	5.718,12	n/a
90630001-55X000P65L	Restructuring	April 28, 2026	7.729,55	verified
90630001-55X000P2DZ	Failure to pay	April 8, 2026	12.132,23	n/a
90630001-55X000P60A	Failure to pay	April 14, 2026	6.220,29	n/a
90630001-55X000P61Q	Failure to pay	April 14, 2026	10.410,66	n/a
90630001-55X000P1JA	Failure to pay	April 17, 2026	10.652,79	n/a
90630001-55X000P6XW	Failure to pay	April 17, 2026	67.456,32	n/a
90630001-55X000P6AR	Failure to pay	April 21, 2026	35.371,29	n/a
90630001-55X000P176	Failure to pay	April 24, 2026	19.984,79	n/a
90630001-55X000P23V	Failure to pay	April 24, 2026	82.960,44	n/a
90630001-55X000P27R	Failure to pay	April 28, 2026	39.729,34	verified
90630001-55X000P3J0	Failure to pay	April 28, 2026	12.115,69	n/a
90630001-55X000P1R3	Bankruptcy	January 28, 2026	82.999,84	n/a
90630001-55X000P9KG	Restructuring	May 13, 2026	8.287,85	n/a
90630001-55X000P2CU	Failure to pay	May 4, 2026	40.201,89	n/a
90630001-55X000P1JG	Failure to pay	May 5, 2026	15.799,44	n/a
90630001-55X000P3X0	Failure to pay	May 6, 2026	45.413,16	n/a
90630001-55X000P2DY	Failure to pay	May 12, 2026	39.141,09	n/a
90630001-55X000P3Z7	Failure to pay	May 12, 2026	32.832,25	n/a
90630001-55X000P63W	Failure to pay	May 19, 2026	19.502,24	n/a
90630001-55X000P371	Failure to pay	May 21, 2026	49.296,98	n/a
90630001-55X000P0YJ	Failure to pay	May 26, 2026	3.028,09	n/a
90630001-55X000P23I	Failure to pay	May 26, 2026	603.558,33	verified
90630001-55X000P4PP	Failure to pay	May 26, 2026	1.185,01	n/a
90630001-55X000P47Q	Failure to pay	May 27, 2026	6.567,99	n/a
90630001-55X000P6KR	Bankruptcy	January 19, 2026	21.808,38	n/a
90630001-55X000P51B	Bankruptcy	April 28, 2026	16.781,30	n/a
90630001-55X000P5CD	Restructuring	June 22, 2026	9.170,95	n/a
90630001-55X000P46R	Restructuring	June 24, 2026	7.562,36	n/a
90630001-55X000P24Z	Failure to pay	June 2, 2026	15.884,99	n/a
90630001-55X000P3F6	Failure to pay	June 2, 2026	38.572,68	n/a
90630001-55X000P6YV	Failure to pay	June 2, 2026	29.666,16	n/a
90630001-55X000P3US	Failure to pay	June 4, 2026	3.439,19	n/a
90630001-55X000P2C0	Failure to pay	June 10, 2026	5.733,84	n/a
90630001-55X000P1WW	Failure to pay	June 23, 2026	840.609,22	verified
90630001-55X000P2ZY	Failure to pay	June 23, 2026	13.271,79	n/a
90630001-55X000P6MY	Failure to pay	June 23, 2026	9.334,35	n/a
90630001-55X000P6A5	Failure to pay	June 25, 2026	192.852,04	n/a

2.515.913,74

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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
90630001-55X000P180	Restructuring	April 10, 2026	3.835,75	n/a			
90630001-55X000P3R2	Restructuring	April 21, 2026	6.385,94	n/a			
90630001-55X000P2H0	Restructuring	April 24, 2026	1.618,24	n/a			
90630001-55X000P3Y7	Restructuring	April 24, 2026	32.090,89	n/a			
90630001-55X000P3V6	Restructuring	April 24, 2026	5.718,12	n/a			
90630001-55X000P6SL	Restructuring	April 28, 2026	7.729,55	verified			
90630001-55X000P2DZ	Failure to pay	April 8, 2026	12.132,23	n/a			
90630001-55X000P60A	Failure to pay	April 14, 2026	6.220,29	n/a			
90630001-55X000P61Q	Failure to pay	April 14, 2026	10.410,66	n/a			
90630001-55X000P1JA	Failure to pay	April 17, 2026	10.652,79	n/a			
90630001-55X000P6XW	Failure to pay	April 17, 2026	67.456,32	n/a			
90630001-55X000P6AR	Failure to pay	April 21, 2026	35.371,29	n/a			
90630001-55X000P176	Failure to pay	April 24, 2026	19.984,79	n/a			
90630001-55X000P23V	Failure to pay	April 24, 2026	83.960,44	n/a			
90630001-55X000P27R	Failure to pay	April 28, 2026	39.729,34	verified			
90630001-55X000P9J0	Failure to pay	April 28, 2026	11.115,69	n/a			
90630001-55X000P1R3	Bankruptcy	January 28, 2026	82.999,84	n/a			
90630001-55X000P5KG	Restructuring	May 13, 2026	8.287,85	n/a			
90630001-55X000P2CU	Failure to pay	May 4, 2026	40.201,89	n/a			
90630001-55X000P1UG	Failure to pay	May 5, 2026	15.799,44	n/a			
90630001-55X000P3X0	Failure to pay	May 6, 2026	45.413,16	n/a			
90630001-55X000P2DY	Failure to pay	May 12, 2026	39.141,09	n/a			
90630001-55X000P3Z7	Failure to pay	May 12, 2026	32.832,25	n/a			
90630001-55X000P53W	Failure to pay	May 19, 2026	19.502,24	n/a			
90630001-55X000P371	Failure to pay	May 21, 2026	49.296,98	n/a			
90630001-55X000P0VJ	Failure to pay	May 26, 2026	3.028,09	n/a			
90630001-55X000P23I	Failure to pay	May 26, 2026	603.558,33	verified			
90630001-55X000P4PP	Failure to pay	May 26, 2026	1.185,01	n/a			
90630001-55X000P47Q	Failure to pay	May 27, 2026	6.567,99	n/a			
90630001-55X000P6KR	Bankruptcy	January 19, 2026	21.808,38	n/a			
90630001-55X000P51B	Bankruptcy	April 28, 2026	16.781,30	n/a			
90630001-55X000P5CD	Restructuring	June 22, 2026	9.170,95	n/a			
90630001-55X000P46R	Restructuring	June 24, 2026	7.562,36	n/a			
90630001-55X000P242	Failure to pay	June 2, 2026	15.884,99	n/a			
90630001-55X000P3F6	Failure to pay	June 2, 2026	38.572,68	n/a			
90630001-55X000P6YV	Failure to pay	June 2, 2026	29.666,16	n/a			
90630001-55X000P9J3	Failure to pay	June 4, 2026	3.435,19	n/a			
90630001-55X000P29C	Failure to pay	June 19, 2026	5.733,84	n/a			
90630001-55X000P1WW	Failure to pay	June 23, 2026	849.609,22	verified			
90630001-55X000P2ZY	Failure to pay	June 23, 2026	13.271,79	n/a			
90630001-55X000P6MY	Failure to pay	June 23, 2026	9.334,35	n/a			
90630001-55X000P6A5	Failure to pay	June 25, 2026	192.852,04	n/a			
90630001-55X000P4WK	Failure to pay	April 23, 2025		verified	4.217,52		April 24, 2026
90630001-55X000P190	Failure to pay	November 11, 2025		n/a	7.646,10		April 24, 2026
90630001-55X000P2D8	Failure to pay	February 25, 2026		n/a	9.448,68		April 28, 2026
90630001-55X000P6FB	Failure to pay Drag	February 6, 2026		n/a	5.805,66		May 20, 2026
90630001-55X000P17N	Failure to pay Drag	February 17, 2026		n/a	4.702,25		May 14, 2026
90630001-55X000P6KR	Bankruptcy	January 19, 2026		n/a	17.373,05		May 19, 2026
90630001-55X000P58B	Failure to pay	March 12, 2025		n/a	-32.101,83		January 23, 2026
90630001-55X000P737	Failure to pay Drag	January 29, 2026	-3.375,55	n/a		May 20, 2026	
90630001-55X000P60B	Failure to pay Drag	March 4, 2026	-153.989,63	n/a		May 13, 2026	
90630001-55X000P4UG	Failure to pay Drag	March 17, 2026	-22.066,07	n/a		May 26, 2026	
90630001-55X000P176	Failure to pay Drag	April 24, 2026	-19.984,79	n/a		May 29, 2026	
90630001-55X000P6ZH	Failure to pay	August 19, 2025		n/a	16.801,44		June 22, 2026
90630001-55X000P2QC	Failure to pay	September 9, 2025		n/a	79.920,63		June 22, 2026
90630001-55X000P6ZM	Failure to pay	November 4, 2025		n/a	3.894,35		June 22, 2026
90630001-55X000P53W	Failure to pay	May 19, 2026	-19.502,24	n/a		June 25, 2026	

2.296.995,46

117.707,86

Total

2.414.703,32