

FONDO DE TITULIZACIÓN PYMES MAGDALENA 12

QUARTERLY INVESTOR REPORT

Cash Settlement Date April 21, 2026

Payment data	
Cash Settlement Date	April 21, 2026
Last Settlement Date	January 21, 2026
3 Months Euribor (%)	2.204%
Next Settlement Date	July 21, 2026

Portfolio Amortization	
PRONA	3,426,315,903.00
Portfolio Amortization	670,791.06
C.P.R. (annual)	5.00%

Losses information	
(i) Cumulative Losses previous	1,226,478.65
Initial Credit Protection Amount	2,999,393.10
Credit Protection Adjustment Amount (Workout)	211,527.03
Other Adjustment	0.00
Late Recovery Amount	0.00
(ii) Cumulative Losses (Apr 2026)	3,210,920.13
(ii)-(i) Period Losses	1,984,441.48
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 April 21, 2026	Amortisation Amount	Final Balance	Cumulative Losses
Senior tranche amount	3,549,000,003.44	91.0%	3,549,000,003.44	0.00	0.00	3,549,000,003.44
Protected tranche Amount A	312,000,000.00	8.0%	312,000,000.00	0.00	0.00	312,000,000.00
Threshold amount	39,000,000.00	1.0%	27,773,521.35	1,984,441.48	0.00	35,789,079.87
Total	3,900,000,003.44	100.0%	3,888,773,524.79	1,984,441.48	0.00	3,896,789,083.31

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	ES0305901003	3,120	2,257.25	7,042,620.00	0.00	0.00	2.67	9.204%	2,326.57	7,258,898.40

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

Replenishment Information	
	Actual Data
Replenishment Amount	472,342,539.64

Replenishment Stop Event		
	Threshold	Actual Data
(a) Cumulative Credit Losses	1.75%	0.08%
(b) Higher Risk Ratio	25.00%	7.85%
(c) Buyer's Bankruptcy Event of Default	100.00%	0.00%
(d) PRONA <	10.00%	99.98%
(e) No replenishment	100.00%	0.00%

The fund does not meet any of the triggers with respect of replenishment stop events.

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2.00%	0.08%
(b) Detachment Point Protected Tranche	4.25%	8.93%
(c) Higher Risk PRONA (difference 35 bps)	0.00%	7.65%
(d) Cumulative Unmatured Losses	349,773,521.35	1,751,087.61

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
90630001-55X000T4DK	Failure to pay	January 2, 2026	314,383.01	n/a
90630001-55X000T09H	Failure to pay	January 13, 2026	47,070.57	n/a
90630001-55X000T44X	Failure to pay	January 13, 2026	34,095.83	n/a
90630001-55X000SWJW	Failure to pay	January 16, 2026	18,276.13	n/a
90630001-55X000SXVZ	Failure to pay	January 20, 2026	3,827.70	n/a
90630001-55X000SZ84	Failure to pay	January 20, 2026	3,114.68	verified
90630001-55X000T02Y	Failure to pay	January 20, 2026	10,345.89	n/a
90630001-55X000T0QI	Failure to pay	January 20, 2026	35,309.55	n/a
90630001-55X000T2T5	Failure to pay	January 20, 2026	46,465.56	n/a
90630001-55X000T411	Failure to pay	January 20, 2026	50,033.16	n/a
90630001-55X000T456	Failure to pay	January 22, 2026	1,728.18	n/a
90630001-55X000T415	Failure to pay	January 27, 2026	25,336.90	n/a
90630001-55X000T43W	Failure to pay	January 30, 2026	55,666.87	n/a
90630001-55Y000T1QA	Failure to pay	October 7, 2025	140,418.95	n/a
90630001-55X000T2AA	Restructuring	February 6, 2026	71,514.44	n/a
90630001-55X000T30N	Restructuring	February 13, 2026	6,133.95	n/a
90630001-55X000T29M	Restructuring	February 23, 2026	21,165.00	n/a
90630001-55X000SYOO	Failure to pay	February 10, 2026	17,202.88	n/a
90630001-55X000T1AA	Failure to pay	February 10, 2026	27,833.41	n/a
90630001-55X000T565	Failure to pay	February 10, 2026	11,841.11	n/a
90630001-55X000SXL8	Failure to pay	February 12, 2026	5,604.22	n/a
90630001-55X000TOGJ	Failure to pay	February 13, 2026	8,976.71	n/a
90630001-55X000SXH2	Failure to pay	February 20, 2026	49,349.35	n/a
90630001-55X000SZT8	Failure to pay	February 24, 2026	49,368.15	n/a
90630001-55X000T51Z	Failure to pay	February 24, 2026	34,563.76	n/a
90630001-55X000T2QI	Failure to pay	February 26, 2026	5,456.73	n/a
90630001-55X000I89P	Failure to pay	February 10, 2026	57,229.00	n/a
90630001-55X000T414	Failure to pay	February 12, 2026	117,724.95	verified
90630001-55X000T1M9	Bankruptcy	February 27, 2026	6,326.79	n/a
90630001-55X000SWVY	Restructuring	March 2, 2026	9,533.16	n/a
90630001-55X000T222	Restructuring	March 17, 2026	31,437.61	n/a
90630001-55X000SK7E	Restructuring	March 25, 2026	3,993.59	n/a
90630001-55X000SYG3	Restructuring	March 26, 2026	2,052.84	n/a
90630001-55X000T1CY	Restructuring	March 31, 2026	94,426.28	n/a
90630001-55X000SY4L	Failure to pay	March 2, 2026	30,950.80	n/a
90630001-55X000SXW2	Failure to pay	March 4, 2026	11,415.32	n/a
90630001-55X000T1LB	Failure to pay	March 4, 2026	18,733.90	n/a
90630001-55X000T2JT	Failure to pay	March 4, 2026	13,665.99	n/a
90630001-55X000T1SH	Failure to pay	March 9, 2026	20,055.62	n/a
90630001-55X000T0GR	Failure to pay	March 11, 2026	3,668.69	n/a
90630001-55X000T3E2	Failure to pay	March 11, 2026	4,110.01	n/a
90630001-55X000SYOV	Failure to pay	March 12, 2026	18,091.67	n/a
90630001-55X000T0GK	Failure to pay	March 12, 2026	5,525.36	n/a
90630001-55X000T159	Failure to pay	March 12, 2026	11,107.64	n/a
90630001-55X000SYDE	Failure to pay	March 13, 2026	32,759.68	n/a
90630001-55X000SY9R	Failure to pay	March 17, 2026	50,559.57	n/a
90630001-55X000T1PH	Failure to pay	March 17, 2026	15,642.49	n/a
90630001-55Y00002FI	Failure to pay	March 18, 2026	78,755.02	verified
90630001-55X000W4GF	Failure to pay	March 24, 2026	23,060.95	n/a
90630001-55X000T1QD	Failure to pay	September 22, 2025	42,454.45	n/a

1,798,343.81

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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	
90630001-55X000T4DK	Failure to pay	January 2, 2026	314,389.01	n/a				
90630001-55X000T09H	Failure to pay	January 13, 2026	47,070.57	n/a				
90630001-55X000T44X	Failure to pay	January 13, 2026	34,095.83	n/a				
90630001-55X000SWJW	Failure to pay	January 16, 2026	18,276.13	n/a				
90630001-55X000SXVZ	Failure to pay	January 20, 2026	3,827.70	n/a				
90630001-55X000SZ84	Failure to pay	January 20, 2026	3,114.68	verified				
90630001-55X000T02Y	Failure to pay	January 20, 2026	10,345.89	n/a				
90630001-55X000T0QI	Failure to pay	January 20, 2026	35,309.55	n/a				
90630001-55X000T2T5	Failure to pay	January 20, 2026	46,465.56	n/a				
90630001-55X000T411	Failure to pay	January 20, 2026	50,013.16	n/a				
90630001-55X000T496	Failure to pay	January 22, 2026	1,728.18	n/a				
90630001-55X000T415	Failure to pay	January 27, 2026	25,336.90	n/a				
90630001-55X000T4C9W	Failure to pay	January 30, 2026	55,666.67	n/a				
90630001-55Y00001GA	Failure to pay	October 7, 2025	140,418.95	n/a				
90630001-55X000T2AA	Restructuring	February 6, 2026	75,524.44	n/a				
90630001-55X000T30N	Restructuring	February 13, 2026	6,133.95	n/a				
90630001-55X000T29M	Restructuring	February 23, 2026	23,165.00	n/a				
90630001-55X000SYOO	Failure to pay	February 10, 2026	17,202.88	n/a				
90630001-55X000T1AA	Failure to pay	February 10, 2026	27,833.41	n/a				
90630001-55X000T565	Failure to pay	February 10, 2026	11,841.11	n/a				
90630001-55X000SXL8	Failure to pay	February 12, 2026	5,604.22	n/a				
90630001-55X000T0GJ	Failure to pay	February 13, 2026	8,976.71	n/a				
90630001-55X000SXH2	Failure to pay	February 20, 2026	49,349.35	n/a				
90630001-55X000SZT8	Failure to pay	February 24, 2026	49,368.15	n/a				
90630001-55X000T51Z	Failure to pay	February 24, 2026	34,563.76	n/a				
90630001-55X000T2QI	Failure to pay	February 26, 2026	5,456.73	n/a				
90630001-55X000T1B9P	Failure to pay	February 10, 2026	57,229.00	n/a				
90630001-55X000T414	Failure to pay	February 12, 2026	117,724.95	verified				
90630001-55X000T1M9	Bankruptcy	February 27, 2026	6,326.79	n/a				
90630001-55X000SWVY	Restructuring	March 2, 2026	9,533.16	n/a				
90630001-55X000T222	Restructuring	March 17, 2026	31,437.61	n/a				
90630001-55X000SX7E	Restructuring	March 25, 2026	3,993.59	n/a				
90630001-55X000SYG3	Restructuring	March 26, 2026	2,052.84	n/a				
90630001-55X000T1CY	Restructuring	March 31, 2026	94,426.28	n/a				
90630001-55X000SY4L	Failure to pay	March 2, 2026	30,950.80	n/a				
90630001-55X000SXW2	Failure to pay	March 4, 2026	11,415.32	n/a				
90630001-55X000T1LB	Failure to pay	March 4, 2026	18,733.90	n/a				
90630001-55X000T2JT	Failure to pay	March 4, 2026	13,665.93	n/a				
90630001-55X000T1SH	Failure to pay	March 9, 2026	20,055.62	n/a				
90630001-55X000T0GR	Failure to pay	March 11, 2026	3,668.69	n/a				
90630001-55X000T3E2	Failure to pay	March 11, 2026	4,110.01	n/a				
90630001-55X000SYOV	Failure to pay	March 12, 2026	18,091.67	n/a				
90630001-55X000T0GK	Failure to pay	March 12, 2026	5,525.36	n/a				
90630001-55X000T199	Failure to pay	March 12, 2026	13,107.64	n/a				
90630001-55X000SYDE	Failure to pay	March 13, 2026	32,759.68	n/a				
90630001-55X000SY9R	Failure to pay	March 17, 2026	50,559.57	n/a				
90630001-55X000T1PH	Failure to pay	March 17, 2026	15,642.49	n/a				
90630001-55Y00002FI	Failure to pay	March 18, 2026	78,755.02	verified				
90630001-55X000W4GF	Failure to pay	March 24, 2026	23,060.95	n/a				
90630001-55X000T1QD	Failure to pay	September 22, 2025	42,454.45	n/a				
90630001-55X000T444	Failure to pay	December 11, 2025	-21,598.67	n/a		January 13, 2026		
90630001-55X000S20W	Restructuring	October 16, 2025		n/a	-39,657.75		February 19, 2026	
90630001-55X000SZTL	Failure to pay	December 26, 2025	-3,830.69	n/a		February 25, 2026		
90630001-55X000T203	Bankruptcy	September 8, 2025		n/a	4,214.50		March 2, 2026	
90630001-55X000T0TY	Bankruptcy	October 10, 2025		n/a	13,979.63		March 2, 2026	
90630001-55X000T2F7	Bankruptcy	November 3, 2025		n/a	6,580.03		March 2, 2026	
90630001-55X000T1EF	Failure to pay	September 24, 2025		n/a	11,977.49		March 2, 2026	
90630001-55X000SY90	Failure to pay	October 7, 2025		n/a	58,410.75		March 2, 2026	
90630001-55X000T2VR	Failure to pay	October 21, 2025		n/a	32,733.68		March 2, 2026	
90630001-55X000SWLJ	Failure to pay	November 11, 2025		verified	73,266.73		March 2, 2026	
90630001-55X000SWLH	Failure to pay	November 21, 2025		n/a	25,306.12		March 2, 2026	
90630001-55X000SYOO	Failure to pay	February 10, 2026		n/a	4,919.97		March 25, 2026	
90630001-55Y00004T1	Failure to pay	December 23, 2025		n/a	19,795.88		March 25, 2026	

1,772,914.45

211,527.03

Total

1,984,441.48