

FONDO DE TITULIZACIÓN PYMES MAGDALENA 10

QUARTERLY INVESTOR REPORT

Cash Settlement Date September 24, 2024

Payment data	
Cash Settlement Date	September 24, 2024
Last Settlement Date	June 20, 2024
3 Months Euribor (%)	3,436%
Next Settlement Date	December 24, 2024

Portfolio Amortization	
PRONA	901.874.432,76
Portfolio Amortization	448,66
C.P.R. (annual)	11,30%

Losses information	
(i) Cumulative Losses previous (Jun 2024)	0,00
Initial Credit Protection Amount	48.684,66
Credit Protection Adjustment Amount (Workout)	0,00
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative Losses (Sep 2024)	48.684,66
(ii)-(i) Period Losses	48.684,66
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, 2024	Amortisation Amount	Final Balance	Cummulative Losses
Senior tranche amount	1.738.500.000,00	91,5%	1.061.399.997,10	0,00	0,00	1.061.399.997,10	0,00
Protected tranche Amount A	142.500.000,00	7,5%	87.000.000,00	0,00	0,00	87.000.000,00	0,00
Threshold amount	19.000.000,00	1,0%	11.600.000,00	48.684,66	0,00	11.551.315,34	48.684,66
Total	1.900.000.000,00	100,0%	1.159.999.997,10	48.684,66	0,00	1.159.951.312,44	48.684,66

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	3.197,07	2.781.450,90	0,00	0,00	2,01	11,686%	2.953,96	2.569.945,20

Replenishment Information	
Replenishment Amount	Actual Data 258009141,27

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2,00%	0,00%
(b) Detachment Point Protected Tranche	4,25%	8,49%
(c) Higher Risk PRONA (difference 35 bps)	35,00%	0,84%
(d) Cumulative Unmatured Losses	98.600.000,00	67.289,75

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
90630001-55X000M2W6	Restructuring	August 22, 2024	8.889.13	n/a
90630001-55X000M3YL	Failure to pay	August 14, 2024	39.795.53	verified

48.684.66

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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
90630001-55X000M2W6	Restructuring	August 22, 2024	8.889,13	n/a			
90630001-55X000M3YL	Failure to pay	August 14, 2024	39.795,53	verified			
			48.684,66		0,00		
Total					48.684,66		