

FONDO DE TITULIZACIÓN PYMES MAGDALENA 12

QUARTERLY INVESTOR REPORT

Cash Settlement Date October 21, 2026

Payment data	
Cash Settlement Date	October 21, 2026
Last Settlement Date	July 21, 2026
3 Months Euribor (%)	2.643%
Next Settlement Date	January 21, 2027

Portfolio Amortization	
PRONA	3,322,608,201.57
Portfolio Amortization	575,111,965.04
C.P.R. (annual)	5.00%

Losses information	
(i) Cumulative Losses previous	10,978,715.48
Initial Credit Protection Amount	13,161,467.61
Credit Protection Adjustment Amount (Workout)	-2,184,248.63
Other Adjustment	(49,609.91)
Late Recovery Amount	0.00
(ii) Cumulative Losses (Oct 2026)	10,927,609.07
(ii)-(i) Period Losses	-51,106.41
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 October 21, 2026	Amortisation Amount	Final Balance
Senior tranche amount	3,549,000,003.44	91.0%	3,549,000,003.44	0.00	528,638,285.84	3,020,361,717.60
Protected tranche Amount A	312,000,000.00	8.0%	312,000,000.00	0.00	46,473,679.20	265,526,320.80
Threshold amount	39,000,000.00	1.0%	28,021,284.52	-51,106.41	0.00	28,072,390.93
Total	3,900,000,003.44	100.0%	3,889,021,287.96	-51,106.41	575,111,965.04	3,313,960,429.33

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	ES0305901003	3,120	2,423.43	7,561,101.60	14,855.41	46,473,679.20	2.24	9.643%	2,097.25

WAL ¹⁰ Weighted average life based on Maturity Date

Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Adjusted Credit Losses	2.00%	0.28%
(b) Detachment Point Protected Tranche	4.25%	8.74%
(c) Higher Risk PRONA (difference 35 bps)	0.00%	5.40%
(d) Cumulative Unmatured Losses	340,021,284.52	19,594,591.58

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
90630001-55X000T1VD	Restructuring	July 2, 2026	24,462.70	n/a
90630001-55X000T1DN	Restructuring	July 29, 2026	29,272.94	n/a
90630001-55X000SZ5V	Failure to pay	July 1, 2026	34,441.04	verified
90630001-55X000SYXJ	Failure to pay	July 2, 2026	18,151.63	n/a
90630001-55X000T4DN	Failure to pay	July 7, 2026	5,837.11	n/a
90630001-55X000T0TM	Failure to pay	July 7, 2026	8,915.82	n/a
90630001-55X000T1EB	Failure to pay	July 7, 2026	11,410.53	verified
90630001-55X000T3YJ	Failure to pay	July 7, 2026	6,394.80	n/a
90630001-55X000T1UW	Failure to pay	July 7, 2026	6,960.78	n/a
90630001-55X000T163	Failure to pay	July 8, 2026	1,590.56	n/a
90630001-55X000SX6Z	Failure to pay	July 14, 2026	38,617.04	n/a
90630001-55X000T0QL	Failure to pay	July 14, 2026	44,095.81	n/a
90630001-55X000SXV9	Failure to pay	July 16, 2026	2,826.73	n/a
90630001-55X000SXTK	Failure to pay	July 17, 2026	7,703.60	n/a
90630001-55X000SX10	Failure to pay	July 20, 2026	13,439.22	n/a
90630001-55X000SX1L	Failure to pay	July 21, 2026	30,617.47	n/a
90630001-55X000T4HD	Failure to pay	July 21, 2026	20,032.45	n/a
90630001-55X000T2NP	Failure to pay	July 28, 2026	16,624.95	n/a
90630001-55X000T4HC	Failure to pay	July 28, 2026	5,384.65	n/a
90630001-55X000W4HH	Failure to pay	July 14, 2026	4,260.54	n/a
90630001-55X000X1DT	Failure to pay	July 2, 2026	59,531.78	n/a
90630001-55X000X138	Failure to pay	July 30, 2026	19,515.51	n/a
90630001-55Y00001UE	Failure to pay	July 10, 2026	105,006.69	n/a
90630001-55Y00001UH	Failure to pay	July 10, 2026	81,767.51	n/a
90630001-55X000SXRV	Restructuring	August 10, 2026	1,110,786.77	verified
90630001-55X000T3TF	Failure to pay	August 5, 2026	38,261.44	n/a
90630001-55X000T0GJ	Failure to pay	August 12, 2026	7,931.63	n/a
90630001-55X000T138	Failure to pay	August 14, 2026	9,147.76	n/a
90630001-55X000SXK0	Failure to pay	August 18, 2026	11,732.51	n/a
90630001-55X000SWK4	Failure to pay	August 19, 2026	157,599.02	n/a
90630001-55X000SWK7	Failure to pay	August 19, 2026	172,190.26	n/a
90630001-55X000T0HE	Failure to pay	August 21, 2026	6,335.93	n/a
90630001-55X000SWRN	Failure to pay	August 27, 2026	46,305.86	n/a
90630001-55X000T3TE	Failure to pay	August 31, 2026	7,264.34	n/a
90630001-55Y00004WU	Failure to pay	August 21, 2026	28,315.22	n/a
90630001-55X000SZNA	Restructuring	September 18, 2026	271,046.94	n/a
90630001-55X000SYDC	Failure to pay	September 1, 2026	165,499.85	n/a
90630001-55X000SZP8	Failure to pay	September 7, 2026	49,618.29	n/a
90630001-55X000T4QF	Failure to pay	September 7, 2026	17,195.90	n/a
90630001-55X000T4OZ	Failure to pay	September 8, 2026	9,929.11	n/a
90630001-55X000T4VZ	Failure to pay	September 8, 2026	4,886.84	n/a
90630001-55X000T4GA	Failure to pay	September 10, 2026	6,975.44	n/a
90630001-55X000T53K	Failure to pay	September 11, 2026	3,814.51	n/a
90630001-55X000T28M	Failure to pay	September 22, 2026	85,964.93	n/a
90630001-55X000T4KU	Failure to pay	September 22, 2026	7,506.47	verified
90630001-55X000T2WJ	Failure to pay	September 29, 2026	6,994.31	n/a
90630001-55Y000066B	Bankruptcy	July 10, 2026	130,811.42	n/a

2,945,977.61

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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
90630001-55X000T1VD	Restructuring	July 2, 2026	24,462.70	n/a			
90630001-55X000T1DN	Restructuring	July 29, 2026	28,272.94	n/a			
90630001-55X000SZ5V	Failure to pay	July 1, 2026	34,441.04	verified			
90630001-55X000SYXJ	Failure to pay	July 2, 2026	18,151.63	n/a			
90630001-55X000T4DN	Failure to pay	July 7, 2026	5,837.11	n/a			
90630001-55X000T0TM	Failure to pay	July 7, 2026	8,915.82	n/a			
90630001-55X000T1EB	Failure to pay	July 7, 2026	11,410.53	verified			
90630001-55X000T3VJ	Failure to pay	July 7, 2026	6,394.80	n/a			
90630001-55X000T1UW	Failure to pay	July 7, 2026	6,960.78	n/a			
90630001-55X000T163	Failure to pay	July 8, 2026	1,590.56	n/a			
90630001-55X000SX62	Failure to pay	July 14, 2026	38,617.04	n/a			
90630001-55X000T0GL	Failure to pay	July 14, 2026	44,095.81	n/a			
90630001-55X000SXV9	Failure to pay	July 16, 2026	2,826.73	n/a			
90630001-55X000SXTK	Failure to pay	July 17, 2026	7,703.60	n/a			
90630001-55X000SX10	Failure to pay	July 20, 2026	13,439.22	n/a			
90630001-55X000SX1L	Failure to pay	July 21, 2026	30,617.47	n/a			
90630001-55X000T4HD	Failure to pay	July 21, 2026	20,032.45	n/a			
90630001-55X000T2NP	Failure to pay	July 28, 2026	16,624.95	n/a			
90630001-55X000T4HC	Failure to pay	July 28, 2026	5,384.65	n/a			
90630001-55X000W4HH	Failure to pay	July 14, 2026	4,260.54	n/a			
90630001-55X000X1DT	Failure to pay	July 2, 2026	59,531.78	n/a			
90630001-55X000X138	Failure to pay	July 30, 2026	19,515.51	n/a			
90630001-55Y00001UE	Failure to pay	July 10, 2026	105,006.69	n/a			
90630001-55Y00001UH	Failure to pay	July 10, 2026	81,767.51	n/a			
90630001-55X000SXR9	Restructuring	August 10, 2026	1,110,786.77	verified			
90630001-55X000T3TF	Failure to pay	August 5, 2026	36,261.44	n/a			
90630001-55X000T0GJ	Failure to pay	August 12, 2026	7,931.63	n/a			
90630001-55X000T138	Failure to pay	August 14, 2026	9,147.76	n/a			
90630001-55X000SXK0	Failure to pay	August 18, 2026	11,732.51	n/a			
90630001-55X000SWK4	Failure to pay	August 19, 2026	157,599.02	n/a			
90630001-55X000SWK7	Failure to pay	August 19, 2026	172,190.26	n/a			
90630001-55X000T0HE	Failure to pay	August 21, 2026	6,335.93	n/a			
90630001-55X000SWRN	Failure to pay	August 27, 2026	46,305.86	n/a			
90630001-55X000T3TE	Failure to pay	August 31, 2026	7,264.34	n/a			
90630001-55Y00004WU	Failure to pay	August 21, 2026	28,315.22	n/a			
90630001-55X000SZNA	Restructuring	September 18, 2026	271,046.94	n/a			
90630001-55X000SYDC	Failure to pay	September 1, 2026	165,499.85	n/a			
90630001-55X000SZR8	Failure to pay	September 7, 2026	49,618.29	n/a			
90630001-55X000T4GF	Failure to pay	September 7, 2026	17,195.90	n/a			
90630001-55X000T4DZ	Failure to pay	September 8, 2026	9,929.11	n/a			
90630001-55X000T4VZ	Failure to pay	September 8, 2026	4,886.84	n/a			
90630001-55X000T4GA	Failure to pay	September 10, 2026	6,975.44	n/a			
90630001-55X000T53K	Failure to pay	September 11, 2026	3,814.51	n/a			
90630001-55X000T28M	Failure to pay	September 22, 2026	85,964.93	n/a			
90630001-55X000T4KU	Failure to pay	September 22, 2026	7,506.47	verified			
90630001-55X000T2WJ	Failure to pay	September 29, 2026	6,094.31	n/a			
90630001-55Y000066B	Bankruptcy	July 10, 2026	130,811.42	n/a			
90630001-55X000SYMQ	Restructuring	May 7, 2026		n/a	(2,245,840.44)		July 27, 2026
90630001-55X000T09H	Failure to pay	January 13, 2026		verified	33,259.44		July 22, 2026
90630001-55X000T2BQ	Failure to pay	May 13, 2026		n/a	8,948.40		July 24, 2026
90630001-55X000T3MD	Failure to pay	June 2, 2026		n/a	6,718.17		July 24, 2026
90630001-55Y00002ZF	Failure to pay	March 18, 2026		n/a	(78,755.02)		July 7, 2026
90630001-55X000T4D7	Failure to pay	April 21, 2026		n/a	(93,258.82)		August 7, 2026
90630001-55X000T2QQ	Failure to pay	June 30, 2026		n/a	14,190.42		August 19, 2026
90630001-55X000T0VY	Failure to pay	April 1, 2026	(560,075.60)	n/a		August 20, 2026	
90630001-55X000SWKH	Failure to pay	June 30, 2026	(12,647.60)	n/a		August 28, 2026	
90630001-55X000T163	Failure to pay	July 8, 2026	(1,590.56)	n/a		August 14, 2026	
90630001-55X000SYDE	Failure to pay	March 13, 2026		n/a	23,147.56		September 25, 2026
90630001-55Y00004WU	Failure to pay	August 21, 2026		n/a	(28,315.22)		September 3, 2026
90630001-55X000T565	Failure to pay	February 10, 2026	(11,841.11)	n/a		September 1, 2026	
90630001-55X000T162	Failure to pay	June 24, 2026	(1,155.19)	n/a		September 2, 2026	
90630001-55X000W4HH	Failure to pay	July 14, 2026	(4,260.54)	n/a		September 22, 2026	

2,358,407.01

-2,359,903.51

Total

(1,496.50)