

FONDO DE TITULIZACIÓN MAGDALENA 14

QUARTERLY INVESTOR REPORT

Cash Settlement Date October 26, 2026

Dates	
Cash Settlement Date	26-Oct-26
Previous Settlement Date	27-Jul-26
3 Months Euribor	2,677%
Next Settlement Date	26-Jan-27

Portfolio information	
Protected Reference Portfolio Amount	2.055.000.081,90
Protected Reference Obligation Notional Amount pre-Replenishment	1.877.264.396,99
Replenishment Amount	177.574.614,67
Protected Reference Obligation Notional Amount post-Replenishment	2.054.839.011,66
C.P.R. (Annual)	3,50%
Amortisation Amount (on or prior to the Last Replenishment Date)	0,00

An amount between 0,00 and (i) - (ii) + (iii)

(i) Maximum Protected Reference Portfolio Notional Amount	2.047.150.764,10
(ii) Protected Reference Portfolio Notional Amount	1.877.264.396,99
(iii) Protected Reference Portfolio Notional Amount of Non WO	7.688.250,63
(i) - (ii) + (iii)	177.574.617,74

Current Period Loss Adjustment information	
(i) Loss Adjustment previous (jul-2026)	1.796.309,31
Initial Credit Protection Amount	4.258.772,66
Credit Protection Adjustment Amounts	(729.905,07)
Late Recovery Amount	0,00
(ii) Loss Adjustment (oct-2026)	3.528.867,59
(ii) - (i) Current Period Loss Adjustment	1.732.558,28
Initial Verifiable Reference Obligation (Pending)	0,00
Final Verifiable Reference Obligation (Pending)	0,00
Aggregate Seller Payment	0,00

Tranches Information

Tranches							
	Initial Balance		Previous Balance	Loss Allocation as of 26 October 2026	Amortisation	Final Balance	Cumulative Losses
Senior Tranche	1.870.050.074,53	91,0%	1.870.050.074,53	0,00	0,00	1.870.050.074,53	0,00
Protected Tranche	164.400.000,00	8,0%	164.400.000,00	0,00	0,00	164.400.000,00	0,00
Threshold Amount	20.550.007,37	1,0%	18.753.698,06	1.732.558,28	0,00	17.021.139,78	3.528.867,59
Total	2.055.000.081,90	100,0%	2.053.203.772,59	1.732.558,28	0,00	2.051.471.214,31	3.528.867,59

CLN information										
	ISIN Code	Number of Bonds	Current Interest		Amortisation Amount		WAL	Next Interest Rate	Next Interest	
			Note	Tranche	Note	Tranche			Note	Tranche
Protected Tranche	ES0305975007	1.644	2.331,12	3.832.361,28	0,00	0,00	2,55	9,427%	2.409,12	3.960.593,28

Triggers

Triggers: Subordination Event Information		
	Threshold	Actual Data
(a) Cumulative Credit Losses	2,00%	0,17%
(b) Detachment Point Protected Tranche	4,500%	8,836%
(c) Higherf Risk PRONA (difference 35 bps)	35,00%	3,72%
(d) Cumulative Unmatured Losses	183.153.698,06	4.320.450,21

There is no Subordination Event, so amortisation takes place Pro-rata

Triggers: Replenishment Stop Event		
	Threshold	Actual Data
(a) Cumulative Credit Losses	35.962.501,43	3.528.867,59
(b) Higherf Risk PRONA (difference 25 bps)	25,00%	4,07%
(c) PRONA > 10% Protected Ref. Port. Am.	10,00%	91,35%
(d) No Replenishment Previous Payment	FALSE	FALSE
(e) Issuer Bankruptcy	FALSE	FALSE
(f) Settlement Date > 21 Oct 2026	21/10/2026	26/10/2026

There is Replenishment Stop Event

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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
90630001-55X000WPFL	Bankruptcy	May 12, 2026	33.946,09	N/A
90630001-55X0013PBZ	Restructuring	July 3, 2026	48.935,15	N/A
90630001-55X0013QEV	Failure to pay	July 7, 2026	22.896,19	N/A
90630001-55X000WNCJ	Failure to pay	July 7, 2026	11.198,24	N/A
90630001-55X000WOPO	Failure to pay	July 7, 2026	11.673,20	N/A
90630001-55X000WNCH	Failure to pay	July 8, 2026	20.112,40	N/A
90630001-55X000WP2V	Failure to pay	July 14, 2026	23.895,75	N/A
90630001-55X000WP5Z	Failure to pay	July 14, 2026	17.897,46	N/A
90630001-55X000WPHY	Failure to pay	July 14, 2026	55.594,57	N/A
90630001-55X000WQSE	Failure to pay	July 16, 2026	21.409,09	N/A
90630001-55X000WMHC	Failure to pay	July 17, 2026	43.701,62	N/A
90630001-55X000WOW8	Failure to pay	July 21, 2026	25.676,50	N/A
90630001-55X0010RZI	Failure to pay	July 1, 2026	9.676,64	N/A
90630001-55X000WP4V	Failure to pay	August 4, 2026	8.778,45	N/A
90630001-55X000WP7Q	Failure to pay	August 14, 2026	9.668,64	N/A
90630001-55X000WOII	Failure to pay	August 18, 2026	7.664,19	N/A
90630001-55X000WQEJ	Failure to pay	August 18, 2026	44.280,53	N/A
90630001-55X000WRBP	Failure to pay	August 25, 2026	493.987,45	N/A
90630001-55X000WPHR	Failure to pay	August 25, 2026	9.292,92	N/A
90630001-55X000WNQU	Failure to pay	August 26, 2026	192.576,19	N/A
90630001-55X000WR94	Failure to pay	August 26, 2026	10.122,55	N/A
90630001-55X001A9ER	Restructuring	August 25, 2026	23.921,00	N/A
90630001-55X001A9F4	Restructuring	September 2, 2026	4.840,60	N/A
90630001-55X000WPBX	Failure to pay	September 1, 2026	31.356,76	N/A
90630001-55X000WO0N	Failure to pay	September 3, 2026	16.718,42	N/A
90630001-55X000WO0I	Failure to pay	September 15, 2026	42.590,49	N/A
90630001-55X000WMW3	Failure to pay	September 22, 2026	13.429,80	N/A
90630001-55X000WR3S	Failure to pay	September 22, 2026	88.133,95	N/A
90630001-55X000WO8F	Failure to pay	September 22, 2026	9.796,61	N/A
90630001-55X000WOGV	Failure to pay	September 30, 2026	1.244.624,26	N/A
90630001-55X000WRCI	Failure to pay	September 30, 2026	4.062,29	N/A

2.602.458,00

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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
90630001-55X000WSOM	Restructuring	December 23, 2025	0,00	N/A	(141.536,29)	-	September 29, 2026
90630001-55X0010776	Restructuring	March 20, 2026	0,00	N/A	(646.000,00)	-	September 30, 2026
90630001-55X000WQGR	Failure to pay	March 4, 2026	0,00	N/A	11.594,83	-	August 13, 2026
90630001-55X000WPFL	Bankruptcy	May 12, 2026	33.946,09	N/A	9.708,49	-	August 19, 2026
90630001-55X0013PBZ	Restructuring	July 3, 2026	48.935,15	N/A	-	-	-
90630001-55X0013QEV	Failure to pay	July 7, 2026	22.896,19	N/A	-	-	-
90630001-55X000WNCJ	Failure to pay	July 7, 2026	11.198,24	N/A	-	-	-
90630001-55X000WOP0	Failure to pay	July 7, 2026	11.673,20	N/A	-	-	-
90630001-55X000WNCH	Failure to pay	July 8, 2026	20.112,40	N/A	-	-	-
90630001-55X000WP2V	Failure to pay	July 14, 2026	23.895,75	N/A	-	-	-
90630001-55X000WP5Z	Failure to pay	July 14, 2026	17.897,46	N/A	-	-	-
90630001-55X000WPHY	Failure to pay	July 14, 2026	55.594,57	N/A	-	-	-
90630001-55X000WQSE	Failure to pay	July 16, 2026	21.409,09	N/A	-	-	-
90630001-55X000WMHC	Failure to pay	July 17, 2026	43.701,62	N/A	-	-	-
90630001-55X000WOW8	Failure to pay	July 21, 2026	25.676,50	N/A	-	-	-
90630001-55X0010RZI	Failure to pay	July 1, 2026	9.676,64	N/A	-	-	-
90630001-55X000WQG4	Failure to pay	June 18, 2026	(6.179,22)	N/A	-	July 16, 2026	-
90630001-55X000WP4V	Failure to pay	August 4, 2026	8.778,45	N/A	-	-	-
90630001-55X000WP7Q	Failure to pay	August 14, 2026	9.668,64	N/A	-	-	-
90630001-55X000WOII	Failure to pay	August 18, 2026	7.664,19	N/A	-	-	-
90630001-55X000WQEJ	Failure to pay	August 18, 2026	44.280,53	N/A	-	-	-
90630001-55X000WRBP	Failure to pay	August 25, 2026	493.987,45	N/A	-	-	-
90630001-55X000WPHR	Failure to pay	August 25, 2026	9.292,92	N/A	5.649,55	-	September 29, 2026
90630001-55X000WNQU	Failure to pay	August 26, 2026	192.576,19	N/A	-	-	-
90630001-55X000WR94	Failure to pay	August 26, 2026	10.122,55	N/A	-	-	-
90630001-55X001A9ER	Restructuring	August 25, 2026	23.921,00	N/A	-	-	-
90630001-55X000WMME	Restructuring	December 10, 2025	(85.239,62)	N/A	-	August 17, 2026	-
90630001-55X001A9F4	Restructuring	September 2, 2026	4.840,60	N/A	-	-	-
90630001-55X000WPBX	Failure to pay	September 1, 2026	31.356,76	N/A	-	-	-
90630001-55X000WO0N	Failure to pay	September 3, 2026	16.718,42	N/A	-	-	-
90630001-55X000WO0I	Failure to pay	September 15, 2026	42.590,49	N/A	-	-	-
90630001-55X000WMW3	Failure to pay	September 22, 2026	13.429,80	N/A	-	-	-
90630001-55X000WR3S	Failure to pay	September 22, 2026	88.133,95	N/A	-	-	-
90630001-55X000WO8F	Failure to pay	September 22, 2026	9.796,61	N/A	-	-	-
90630001-55X000WQGV	Failure to pay	September 30, 2026	1.244.624,26	N/A	-	-	-
90630001-55X000WRCI	Failure to pay	September 30, 2026	4.062,29	N/A	-	-	-
90630001-55X000WP5Z	Failure to pay	July 14, 2026	(17.897,46)	N/A	-	September 22, 2026	-

2.493.141,70

(760.583,42)