

FONDO DE TITULIZACIÓN TAYRONA

QUARTERLY INVESTOR REPORT

Cash Settlement Date October 26, 2026

Dates	
Cash Settlement Date	26-Oct-26
Last Settlement Date	24-Jul-26
3 Months Euribor	2,677%
Next Settlement Date	25-Jan-27

Portfolio Amortisation	
PRONA	1.261.689.299,02
Portfolio Amortisation Amount	93.204.268,24
C.P.R. (Annual)	7,46%

Losses information	
(i) Cumulative losses previous (jul-2026)	455.060,95
Initial Credit Protection Amount	455.060,95
Credit Protection Adjustment Amounts	0,00
Other Adjustment	0,00
Late Recovery Amount	0,00
(ii) Cumulative losses (oct-2026)	455.060,95
(ii) - (i) Period Losses	0,00
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	1.799.623.583,32	90,0%	1.213.516.525,26	0,00	84.729.544,24	1.128.786.981,02	0,00
Protected Tranche	180.000.000,00	9,0%	121.377.042,00	0,00	8.474.724,00	112.902.318,00	0,00
Threshold Amount	20.000.000,00	1,0%	19.544.939,05	0,00	0,00	19.544.939,05	455.060,95
Total	1.999.623.583,32	100,0%	1.354.438.506,31	0,00	93.204.268,24	1.261.234.238,07	455.060,95

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	ES0305859003	1.800	1.664,93	2.996.874,00	4.708,18	8.474.724,00	1,92	9,677%	1.534,30	2.761.740,00

WAL ⁽⁶⁾ Weighted average life based on Maturity Date

Triggers

Triggers: Subordination Event Information		
	Threshold	Actual Data
(a) Loss Balance	2,00%	0,02276%
(b) Detachment Point Protected Tranche	0,05000941	0,10404458
(c) Higher Risk PRONA (difference 35 bps)	35,00%	3,89%
(d) Cumulative Unmatured Losses	140.921.981,05	233.333,20
(e) Number of exposures	2	3

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



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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

0,00



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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

0,00

0,00