

Logo of Edt (Europea de Titulización), featuring the letters 'edt' in a stylized, lowercase font, with 'Europea de Titulización' and 'Sociedad Gestora de Fondos de Titulización' written in smaller text below it.

Date: 07/31/2026
Currency: EUR

Bonds Issue									
Series ISIN Code	Issue date N° bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating DBRS / Fitch	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series A ES0305622005	07/08/2022 5,010	15,572.06 78,016,020.60 15.57%	100,000.00 501,000,000.00	Floating Euribor 1 mes+0.870% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	3.0510% 08/24/2026 40.911695 Gross 33.138473 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	AAA (sf) AAA AAA	AAA AAA
Series B ES0305622013	07/08/2022 850	15,572.06 13,236,251.00 15.57%	100,000.00 85,000,000.00	Floating Euribor 1 mes+3.100% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	5.2810% 08/24/2026 70.814375 Gross 57.359644 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	AA (sf) AA	AA AAA AAA
Series C ES0305622021	07/08/2022 500	15,572.06 7,786,030.00 15.57%	100,000.00 50,000,000.00	Floating Euribor 1 mes+4.150% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	6.3310% 08/24/2026 84.894113 Gross 68.764232 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	A (sf) AA-sf	A AA- AA
Series D ES0305622039	07/08/2022 320	15,572.06 4,983,059.20 15.57%	100,000.00 32,000,000.00	Floating Euribor 1 mes+5.000% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	7.1810% 08/24/2026 96.291996 Gross 77.996517 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	BBB (sf) BBB+sf	BBB BBB+
Series E ES0305622047	07/08/2022 160	15,572.06 2,491,529.60 15.57%	100,000.00 16,000,000.00	Floating Euribor 1 mes+7.750% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	9.9310% 08/24/2026 133.167499 Gross 107.865674 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	BB (high) (sf) BBB-sf	BB (high) BBB-
Series F ES0305622054	07/08/2022 120	15,572.06 1,868,647.20 15.57%	100,000.00 12,000,000.00	Floating Euribor 1 mes+9.250% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	11.4310% 08/24/2026 153.281410 Gross 124.157942 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	BB (low) (sf) BBsf	B (low) BB
Series G ES0305622062	07/08/2022 540	15,572.06 8,408,312.40 15.57%	100,000.00 54,000,000.00	Floating Euribor 1 mes+13.250% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	15.4310% 08/24/2026 206.918505 Gross 167.603989 Net	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	"Pass-Through" Pro rata / Secuential	n.c. n.c.	n.c. n.c. n.c.
Series H ES0305622070	07/08/2022 91		100,000.00 9,100,000.00	Floating Euribor 1 mes+10.000% 24.Jan/Feb/Mar/Apr/May/Ju n/Jul/Aug/Sep/Oct/Nov/Dec	08/24/2026	12/24/2034 Monthly 1/Apr/May/Jun/Jul/Aug/Se	Planned	n.c. n.c.	n.c. n.c. n.c.
Total		116,790,450.00	759,100,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date												
		% Monthly CPR (SMM)		0,17	0,34	0,51	0,69	0,87	1,06	1,25	1,44	
		% Annual equivalent CPR		2,00	4,00	6,00	8,00	10,00	12,00	14,00	16,00	
Series A	With optional redemption *	Average life	Years	0.84	0.78	0.77	0.77	0.72	0.71	0.70	0.65	
		Final Maturity	Years	05/24/2027	05/05/2027	05/02/2027	04/30/2027	04/11/2027	04/08/2027	04/06/2027	03/18/2027	
	Without optional redemption *	Average life	Years	1.08	1.00	1.00	1.00	0.92	0.92	0.92	0.83	
		Final Maturity	Years	08/24/2027	07/24/2027	07/24/2027	07/24/2027	06/24/2027	06/24/2027	06/24/2027	05/24/2027	
	With optional redemption *	Average life	Years	1.14	1.10	1.07	1.05	1.01	0.99	0.97	0.97	0.93
		Final Maturity	Years	09/12/2027	08/27/2027	08/20/2027	08/12/2027	07/28/2027	07/20/2027	07/13/2027	06/28/2027	06/28/2027
Series B	With optional redemption *	Average life	Years	2.34	2.25	2.25	2.25	2.17	2.09	2.09	2.00	
		Final Maturity	Years	11/24/2028	10/24/2028	10/24/2028	10/24/2028	09/24/2028	08/24/2028	08/24/2028	07/24/2028	
	Without optional redemption *	Average life	Years	0.84	0.78	0.77	0.77	0.72	0.71	0.70	0.65	
		Final Maturity	Years	05/24/2027	05/05/2027	05/02/2027	04/30/2027	04/11/2027	04/08/2027	04/06/2027	03/18/2027	
	With optional redemption *	Average life	Years	1.08	1.00	1.00	1.00	0.92	0.92	0.92	0.83	
		Final Maturity	Years	08/24/2027	07/24/2027	07/24/2027	07/24/2027	06/24/2027	06/24/2027	06/24/2027	05/24/2027	
Series C	With optional redemption *	Average life	Years	1.62	1.61	1.57	1.53	1.52	1.48	1.44	1.43	
		Final Maturity	Years	03/07/2028	03/01/2028	02/16/2028	02/03/2028	01/28/2028	01/15/2028	01/01/2028	12/26/2027	
	Without optional redemption *	Average life	Years	2.67	2.59	2.59	2.51	2.42	2.34	2.34	2.24	
		Final Maturity	Years	03/24/2029	02/24/2029	02/24/2029	02/24/2029	01/24/2029	12/24/2028	12/24/2028	11/24/2028	
	With optional redemption *	Average life	Years	0.84	0.78	0.77	0.77	0.72	0.71	0.70	0.65	
		Final Maturity	Years	05/24/2027	05/05/2027	05/02/2027	04/30/2027	04/11/2027	04/08/2027	04/06/2027	03/18/2027	
Series D	With optional redemption *	Average life	Years	1.08	1.00	1.00	1.00	0.92	0.92	0.92	0.83	
		Final Maturity	Years	08/24/2027	07/24/2027	07/24/2027	07/24/2027	06/24/2027	06/24/2027	06/24/2027	05/24/2027	
	Without optional redemption *	Average life	Years	1.77	1.77	1.73	1.69	1.69	1.65	1.61	1.60	
		Final Maturity	Years	04/29/2028	04/29/2028	04/14/2028	03/31/2028	03/30/2028	03/16/2028	03/01/2028	02/29/2028	
	With optional redemption *	Average life	Years	2.84	2.84	2.84	2.75	2.75	2.67	2.67	2.59	
		Final Maturity	Years	05/24/2029	05/24/2029	05/24/2029	04/24/2029	04/24/2029	03/24/2029	03/24/2029	02/24/2029	
Series E	With optional redemption *	Average life	Years	0.84	0.78	0.77	0.77	0.72	0.71	0.70	0.65	
		Final Maturity	Years	05/24/2027	05/05/2027	05/02/2027	04/30/2027	04/11/2027	04/08/2027	04/06/2027	03/18/2027	
	Without optional redemption *	Average life	Years	1.08	1.00	1.00	1.00	0.92	0.92	0.92	0.83	
		Final Maturity	Years	08/24/2027	07/24/2027	07/24/2027	07/24/2027	06/24/2027	06/24/2027	06/24/2027	05/24/2027	
	With optional redemption *	Average life	Years	1.88	1.88	1.86	1.86	1.72	1.72	1.72	1.65	
		Final Maturity	Years	06/08/2028	06/09/2028	05/26/2028	05/10/2028	05/13/2028	04/27/2028	04/12/2028	04/15/2028	
Series F	With optional redemption *	Average life	Years	3.00	3.00	3.00	2.92	2.92	2.84	2.84	2.75	
		Final Maturity	Years	07/24/2029	07/24/2029	07/24/2029	06/24/2029	06/24/2029	05/24/2029	05/24/2029	04/24/2029	
	Without optional redemption *	Average life	Years	0.84	0.78	0.77	0.77	0.72	0.71	0.70	0.65	
		Final Maturity	Years	05/24/2027	05/05/2027	05/02/2027	04/30/2027	04/11/2027	04/08/2027	04/06/2027	03/18/2027	
	With optional redemption *	Average life	Years	1.08	1.00	1.00	1.00	0.92	0.92	0.92	0.83	
		Final Maturity	Years	08/24/2027	07/24/2027	07/24/2027	07/24/2027	06/24/2027	06/24/2027	06/24/2027	05/24/2027	
Series G	With optional redemption *	Average life	Years	2.00	2.01	1.97	1.93	1.94	1.90	1.86	1.88	
		Final Maturity	Years	07/22/2028	07/27/2028	07/12/2028	06/26/2028	07/02/2028	06/17/2028	06/01/2028	06/09/2028	
	Without optional redemption *	Average life	Years	3.17	3.17	3.17	3.17	3.09	3.09	3.00	3.00	
		Final Maturity	Years	09/24/2029	09/24/2029	09/24/2029	09/24/2029	08/24/2029	08/24/2029	07/24/2029	07/24/2029	
	With optional redemption *	Average life	Years	0.84	0.78	0.77	0.77	0.72	0.71	0.70	0.65	
		Final Maturity	Years	05/24/2027	05/05/2027	05/02/2027	04/30/2027	04/11/2027	04/08/2027	04/06/2027	03/18/2027	
Series H	With optional redemption *	Average life	Years	1.08	1.00	1.00	1.00	0.92	0.92	0.92	0.83	
		Final Maturity	Years	08/24/2027	07/24/2027	07/24/2027	07/24/2027	06/24/2027	06/24/2027	06/24/2027	05/24/2027	
	Without optional redemption *	Average life	Years	2.10	2.10	2.10	2.10	2.10	2.10	2.10	2.10	
		Final Maturity	Years	09/25/2028	10/04/2028	09/19/2028	09/03/2028	09/14/2028	08/29/2028	08/14/2028	08/27/2028	
	With optional redemption *	Average life	Years	5.76	5.76	5.76	5.76	5.76	5.76	5.76	5.76	
		Final Maturity	Years	04/24/2032	04/24/2032	04/24/2032	04/24/2032	04/24/2032	04/24/2032	04/24/2032	04/24/2032	

Hypothesis of delinquency and default assumptions of the securitised assets: 0%

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund. Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid www.edt-sg.com info@edt-sg.com
 Official register CNMV: C/ Edison. 4 - 28006 Madrid www.cnmv.com

SABADELL CONSUMO 2 Fondo de Titulización

Brief report

Date: 07/31/2026
Currency: EUR

Constitution date
07/08/2022

VAT Reg. no.
V67715250

Management Company
Europea de Titulización, S.G.F.T

Originator
Banco Sabadell

Servicer
Banco Sabadell

Lead Manager
Banco Sabadell
Deutsche Bank
Société Générale

Bond Paying Agent
Société Générale

Financial Structuring
Deutsche Bank

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Société Générale

Fund Auditor
KPMG Auditores

Credit enhancement and financial operations

Credit enhancement (CE)							
Current				At issue date			
		% CE				% CE	
Series A	66.80%	78,016,020.60	35.94%	66.00%	501,000,000.00	34.37%	
Series B	11.33%	13,236,251.00	24.61%	11.20%	85,000,000.00	23.04%	
Series C	6.67%	7,786,030.00	17.94%	6.59%	50,000,000.00	16.37%	
Series D	4.27%	4,983,059.20	13.67%	4.22%	32,000,000.00	12.11%	
Series E	2.13%	2,491,529.60	11.54%	2.11%	16,000,000.00	9.97%	
Series F	1.60%	1,868,647.20	9.94%	1.58%	12,000,000.00	8.37%	
Series G	7.20%	8,408,912.40	2.74%	7.11%	54,000,000.00	1.17%	
Series H	0.00%	0.00		1.20%	9,100,000.00		
Issue of Bonds		116,790,450.00			759,100,000.00		
Reserve Fund	2.74%	3,200,000.00		1.17%	8,800,000.00		

Other financial operations (current)			
Assets		Balance	Interest
Treasury Account		4,972,604.10	2.186%
Principals Account		0.00	
Servicer ppal collect not yet credited		4,170,173.65	
Servicer ints collect not yet credited		593,180.45	
Liabilities		Available	Balance
Start-up Loan L/T			0.00
Start-up Loan S/T			0.00

Collateral: Consumer loans to individuals

General			
	Current	At constitution date	
Count	30,603	107,782	
Principal			
Principal outstanding	111,524,503.13	749,999,990.20	
Average loan	3,644.23	6,958.49	
Minimum	0.02	1,000.14	
Maximum	49,609.40	97,312.56	
Interest rate			
Weighted average (wac)	6.94%	7.14%	
Minimum	2.00%	2.00%	
Maximum	13.75%	14.00%	
Final maturity			
Weighted average (WARM) (months)	31	60	
Minimum	08/04/2026	01/31/2023	
Maximum	04/05/2032	12/31/2031	
Index (principal outstanding distribution)			
Fixed Interest	100.00%	100.00%	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	1.02%	1.03%	0.99%	0.98%	0.86%
Annual Percentage Rate (CPR)	11.52%	11.65%	11.30%	11.14%	9.87%

Geographic distribution		
	Current	At constitution date
Andalucia	5.95%	5.84%
Aragon	1.17%	1.29%
Asturias	5.05%	4.63%
Balearic Islands	2.86%	2.98%
Basque Country	1.90%	2.03%
Canary Islands	1.73%	1.63%
Cantabria	0.23%	0.22%
Castilla-La Mancha	1.40%	1.33%
Castilla-Leon	2.33%	2.24%
Catalonia	34.38%	35.81%
Ceuta	0.10%	0.09%
Extremadura	0.38%	0.40%
Galicia	2.86%	2.91%
La Rioja	0.23%	0.24%
Madrid	6.22%	6.98%
Melilla	0.07%	0.09%
Murcia	9.62%	9.96%
Navarra	0.32%	0.38%
Valencia	23.21%	21.94%

Current delinquency									
Aging	Assets	Overdue debt					Outstanding debt	Total debt	
		Principal	Interest	Other	Total	%			%
Delinquencies									
Up to 1 month	3,275	414,046.71	62,159.99	0.00	476,206.70	2.33	10,757,111.84	11,233,318.54	32.89
from > 1 to ≤ 2 months	128	43,939.64	7,789.45	0.00	51,729.09	0.25	413,478.10	465,207.19	1.36
from > 2 to ≤ 3 months	110	52,859.74	8,748.27	0.00	61,608.01	0.30	331,776.79	393,384.80	1.15
from > 3 to ≤ 6 months	230	173,252.59	29,817.77	0.00	203,070.36	0.99	714,369.99	917,440.35	2.69
from > 6 to ≤ 12 months	528	1,223,688.67	105,736.20	0.00	1,329,424.87	6.50	870,574.01	2,199,998.88	6.44
from ≥ 12 to < 18 months	564	2,082,135.17	144,051.12	0.00	2,226,186.29	10.89	296,081.61	2,522,267.90	7.38
from ≥ 18 to < 24 months	588	2,584,850.64	164,310.97	0.00	2,749,161.61	13.44	112,294.23	2,861,455.84	8.38
from ≥ 2 years	2,656	12,493,127.12	858,166.92	0.00	13,351,294.04	65.29	210,971.44	13,562,265.48	39.71
Subtotal	8,079	19,067,900.28	1,380,780.69	0.00	20,448,680.97	100.00	13,706,658.01	34,155,338.98	100.00
Total	8,079	19,067,900.28	1,380,780.69	0.00	20,448,680.97		13,706,658.01	34,155,338.98	

In accordance with the provisions of the Prospectus, it is hereby certified that the Originator maintains, at all times, a material net economic interest of not less than five per cent (5%) in the securitisation transaction, in compliance with Article 6 of Regulation (EU) 2017/2402 and other applicable risk retention requirements.

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Additional information
Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid ☎ www.edt-sg.com ✉ info@edt-sg.com
Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ www.cnmv.com