

Brief report

Date: 03/31/2026
 Currency: EUR

Constitution date
 09/18/2024

VAT Reg. no.
 V19913748

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

Originator
 Banco Sabadell

Servicer
 Banco Sabadell

Lead Manager
 Banco Sabadell
 Société Générale

Bond Paying Agent
 Société Générale

Financial Structuring
 Société Générale

Market
 AIAF Mercado de Renta Fija

Register of Book Securities
 Iberclear

Treasury Account
 Société Générale

Fund Auditor
 KPMG Auditores

Issued securities: Asset-Backed Bonds

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		
		Current	Original			Final maturity (legal)	Next	Current	Original	
Series A ES0305838007	09/18/2024 6,413	60,960.21 390,937,826.73 60.96%	100,000.00 641,300,000.00	Floating 1-M Euribor+0.800% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	2.7200% 04/22/2026 138.176476 Gross 111.922946 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	AAsf Aaa (sf)	AA Aa1	
Series B ES0305838015	09/18/2024 150	60,960.21 9,144,031.50 60.96%	100,000.00 15,000,000.00	Floating 1-M Euribor+1.250% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	3.1700% 04/22/2026 161.036555 Gross 130.439610 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	AA-sf Aa3 (sf)	AA- A2	
Series C ES0305838023	09/18/2024 302	60,960.21 18,409,983.42 60.96%	100,000.00 30,200,000.00	Floating 1-M Euribor+1.700% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	3.6200% 04/22/2026 183.896634 Gross 148.956274 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	Asf A2 (sf)	A- Baa1	
Series D ES0305838031	09/18/2024 350	60,960.21 21,336,073.50 60.96%	100,000.00 35,000,000.00	Floating 1-M Euribor+2.800% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	4.7200% 04/22/2026 239.776826 Gross 194.219229 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	BBB-sf Baa2 (sf)	BBB- Baa3	
Series E ES0305838049	09/18/2024 135	60,960.21 8,229,628.35 60.96%	100,000.00 13,500,000.00	Floating 1-M Euribor+3.300% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	5.2200% 04/22/2026 265.176914 Gross 214.793300 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	BB+sf Baa2 (sf)	BB+ Baa3	
Series F ES0305838056	09/18/2024 150	60,960.21 9,144,031.50 60.96%	100,000.00 15,000,000.00	Floating 1-M Euribor+5.100% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	7.0200% 04/22/2026 356.617229 Gross 288.859955 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	BB-sf B1 (sf)	B B2	
Series G ES0305838064	09/18/2024 92	10,763.08 990,203.36 10.76%	100,000.00 9,200,000.00	Floating 1-M Euribor+4.800% 22-Jan/Feb/Mar/Apr/May/Jun/Jul/Aug/Sep/Oct/Nov/Dec	6.7200% 04/22/2026 60.273248 Gross 48.821331 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	Planned	n.c. n.c.	n.c. n.c.	
Total		458,191,778.36	759,200,000.00							

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date													
Series	Hypothesis	Average life	Final Maturity	% Monthly CPR (SMM)									
				0.17	0.34	0.51	0.69	0.87	1.06	1.25	1.44		
Series A	With optional redemption *	Average life	Years	2.37	2.27	2.19	2.10	2.01	1.94	1.85	1.79		
		Final Maturity	Years	08/05/2028	06/28/2028	05/28/2028	04/28/2028	03/27/2028	02/28/2028	01/28/2028	01/03/2028		
	Without optional redemption *	Average life	Years	2.46	2.37	2.29	2.21	2.12	2.05	1.97	1.90		
		Final Maturity	Years	09/07/2028	08/05/2028	07/05/2028	06/05/2028	05/06/2028	04/03/2028	03/11/2028	02/14/2028		
	Series B	With optional redemption *	Average life	Years	2.37	2.27	2.19	2.10	2.01	1.94	1.85	1.79	
			Final Maturity	Years	08/05/2028	06/28/2028	05/28/2028	04/28/2028	03/27/2028	02/28/2028	01/28/2028	01/03/2028	
Without optional redemption *		Average life	Years	2.59	2.51	2.43	2.35	2.28	2.20	2.14	2.07		
		Final Maturity	Years	10/27/2028	09/24/2028	08/25/2028	07/26/2028	07/02/2028	06/04/2028	05/13/2028	04/17/2028		
Series C		With optional redemption *	Average life	Years	2.37	2.27	2.19	2.10	2.01	1.94	1.85	1.79	
			Final Maturity	Years	08/05/2028	06/28/2028	05/28/2028	04/28/2028	03/27/2028	02/28/2028	01/28/2028	01/03/2028	
	Without optional redemption *	Average life	Years	2.60	2.53	2.44	2.36	2.30	2.22	2.16	2.09		
		Final Maturity	Years	10/27/2028	09/30/2028	08/30/2028	07/31/2028	07/08/2028	06/11/2028	05/20/2028	04/24/2028		
	Series D	With optional redemption *	Average life	Years	2.37	2.27	2.19	2.10	2.01	1.94	1.85	1.79	
			Final Maturity	Years	08/05/2028	06/28/2028	05/28/2028	04/28/2028	03/27/2028	02/28/2028	01/28/2028	01/03/2028	
Without optional redemption *		Average life	Years	2.62	2.55	2.47	2.39	2.33	2.25	2.20	2.13		
		Final Maturity	Years	11/04/2028	10/09/2028	09/08/2028	08/10/2028	07/19/2028	06/22/2028	06/02/2028	05/07/2028		
Series E		With optional redemption *	Average life	Years	2.37	2.27	2.19	2.10	2.01	1.94	1.85	1.79	
			Final Maturity	Years	08/05/2028	06/28/2028	05/28/2028	04/28/2028	03/27/2028	02/28/2028	01/28/2028	01/03/2028	
	Without optional redemption *	Average life	Years	2.64	2.57	2.49	2.41	2.36	2.28	2.23	2.16		
		Final Maturity	Years	11/11/2028	10/17/2028	09/17/2028	08/19/2028	07/29/2028	07/02/2028	06/14/2028	05/19/2028		
	Series F	With optional redemption *	Average life	Years	2.37	2.27	2.19	2.10	2.01	1.94	1.85	1.79	
			Final Maturity	Years	08/05/2028	06/28/2028	05/28/2028	04/28/2028	03/27/2028	02/28/2028	01/28/2028	01/03/2028	
Without optional redemption *		Average life	Years	2.67	2.61	2.52	2.44	2.39	2.31	2.27	2.20		
		Final Maturity	Years	11/22/2028	10/28/2028	09/28/2028	08/30/2028	08/10/2028	07/14/2028	06/26/2028	06/01/2028		
Series G		With optional redemption *	Average life	Years	0.54	0.54	0.54	0.54	0.54	0.54	0.54	0.54	
			Final Maturity	Years	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	
	Without optional redemption *	Average life	Years	0.54	0.54	0.54	0.54	0.54	0.54	0.54	0.54		
		Final Maturity	Years	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026	10/06/2026		

* Optional Clean up call when the amount of the Outstanding Balance of the Securitised Loans is less than 10 per 100 of the initial Outstanding Balance.
 Hypothesis of delinquency and default assumptions of the securitised assets: 0%

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.

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.

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

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Credit enhancement and financial operations

Credit enhancement (CE)							
	Current			At issue date			
		% CE			% CE		
Series A	85.32%	390,937,826.73	15.65%	84.47%	641,300,000.00	15.65%	
Series B	2.00%	9,144,031.50	13.65%	1.98%	15,000,000.00	13.65%	
Series C	4.02%	18,409,983.42	9.63%	3.98%	30,200,000.00	9.63%	
Series D	4.66%	21,336,073.50	4.96%	4.61%	35,000,000.00	4.96%	
Series E	1.80%	8,229,628.35	3.16%	1.78%	13,500,000.00	3.16%	
Series F	2.00%	9,144,031.50	1.16%	1.98%	15,000,000.00	1.16%	
Series G	0.22%	990,203.36		1.21%	9,200,000.00		
Issue of Bonds		458,191,778.36			759,200,000.00		
Reserve Fund	1.16%	5,303,538.27		1.16%	8,700,000.00		

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	10,487,760.70	1.732%	
Cash Collateral Account		0.00	
Servicer ppal collect not yet credited	8,106,047.98		
Servicer ints collect not yet credited	2,629,464.53		
Liabilities	Available	Balance	Interest
Start-up Loan L/T		0.00	
Start-up Loan S/T		0.00	

Collateral: Consumer loans to individuals

General				
	Count	Current	At constitution date	
Principal	63,669		82,592	
Principal outstanding		450,779,217.83	749,979,466.23	
Average loan		7,080.04	9,080.53	
Minimum		0.03	1,000.79	
Maximum		50,795.43	58,605.52	
Interest rate		7.75%	7.75%	
Weighted average (wac)		7.75%	7.75%	
Minimum		2.00%	2.00%	
Maximum		14.90%	14.90%	
Final maturity		56	70	
Weighted average (WARM) (months)		04/30/2026	01/31/2025	
Minimum		05/31/2033	09/30/2032	
Maximum				
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)	0.89%	0.84%	0.88%	0.89%	0.91%
Annual Percentage Rate (CPR)	10.19%	9.61%	10.05%	10.13%	10.38%

Geographic distribution		
	Current	At constitution date
Andalucia	6.67%	6.57%
Aragon	1.56%	1.55%
Asturias	3.61%	3.61%
Balearic Islands	3.86%	3.85%
Basque Country	1.79%	1.86%
Canary Islands	2.42%	2.31%
Cantabria	0.23%	0.24%
Castilla-La Mancha	1.47%	1.48%
Castilla-Leon	2.04%	2.09%
Catalonia	33.06%	33.59%
Ceuta	0.07%	0.07%
Extremadura	0.32%	0.31%
Galicia	2.88%	2.81%
La Rioja	0.20%	0.20%
Madrid	8.64%	8.74%
Melilla	0.12%	0.11%
Murcia	8.43%	8.27%
Navarra	0.29%	0.32%
Valencia	22.34%	22.03%

Current delinquency									
Aging	Assets	Overdue debt					Outstanding debt	Total debt	
		Principal	Interest	Other	Total	%		Total debt	%
Delinquencies									
Up to 1 month	6,745	804,555.73	276,041.33	0.00	1,080,597.06	7.81	43,045,540.44	44,126,137.50	65.24
from > 1 to ≤ 2 months	264	87,619.47	43,193.40	0.00	130,812.87	0.95	1,949,497.79	2,080,310.66	3.08
from > 3 to ≤ 6 months	687	409,465.95	180,647.33	0.00	590,113.28	4.26	4,785,123.99	5,375,237.27	7.95
from > 6 to < 12 months	925	4,259,142.51	393,709.97	0.00	4,652,852.48	33.62	3,221,053.86	7,873,906.34	11.64
from ≥ 12 to < 18 months	792	5,970,956.54	390,462.29	0.00	6,361,418.83	45.97	770,825.61	7,132,244.44	10.54
from ≥ 18 to < 24 months	103	968,525.70	53,197.73	0.00	1,021,723.43	7.38	26,968.18	1,048,691.61	1.55
Subtotal	9,516	12,500,265.90	1,337,252.05	0.00	13,837,517.95	100.00	53,799,009.87	67,636,527.82	100.00
Total	9,516	12,500,265.90	1,337,252.05	0.00	13,837,517.95		53,799,009.87	67,636,527.82	

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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