

Brief report

Date: 04/30/2026
 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	59,048.99 378,681,172.87 59.05%	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	2.7950% 05/22/2026 137.534939 Gross 111.403301 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	"Pass-Through" Pro rata / Sequential	AA-sf Aaa (sf)	AA Aa1	
Series B ES0305838015	09/18/2024 150	59,048.99 8,857,348.50 59.05%	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	3.2450% 05/22/2026 159.678310 Gross 129.339431 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	59,048.99 17,832,794.98 59.05%	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	3.6950% 05/22/2026 181.821682 Gross 147.275562 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	59,048.99 20,667,146.50 59.05%	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	4.7950% 05/22/2026 235.949923 Gross 191.119438 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	59,048.99 7,971,613.65 59.05%	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	5.2950% 05/22/2026 260.553688 Gross 211.048471 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	59,048.99 8,857,348.50 59.05%	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	7.0950% 05/22/2026 349.127153 Gross 282.792994 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	8,166.29 751,298.68 8.17%	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	6.7950% 05/22/2026 46.241617 Gross 37.455710 Net	10/22/2035 MENS i/Apr/May/Jun/Jul/Aug/S	Planned	n.c. n.c.	n.c. n.c.	
Total		443,618,723.68	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	Option	Average life	Years	% 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	2.34	2.24	2.16	2.08	1.99	1.92	1.83	1.76
		Final Maturity	Years	08/23/2028	07/17/2028	06/17/2028	05/19/2028	04/16/2028	03/21/2028	02/19/2028	01/25/2028
	Without optional redemption *	Average life	Years	2.44	2.35	2.26	2.18	2.10	2.03	1.95	1.88
		Final Maturity	Years	09/26/2028	08/25/2028	07/25/2028	06/26/2028	05/28/2028	04/30/2028	04/03/2028	03/09/2028
Series B	With optional redemption *	Average life	Years	2.34	2.24	2.16	2.08	1.99	1.92	1.83	1.76
		Final Maturity	Years	08/23/2028	07/17/2028	06/17/2028	05/19/2028	04/16/2028	03/21/2028	02/19/2028	01/25/2028
	Without optional redemption *	Average life	Years	2.56	2.49	2.41	2.33	2.26	2.19	2.13	2.06
		Final Maturity	Years	11/11/2028	10/15/2028	09/16/2028	08/18/2028	07/26/2028	06/29/2028	06/07/2028	05/13/2028
Series C	With optional redemption *	Average life	Years	2.34	2.24	2.16	2.08	1.99	1.92	1.83	1.76
		Final Maturity	Years	08/23/2028	07/17/2028	06/17/2028	05/19/2028	04/16/2028	03/21/2028	02/19/2028	01/25/2028
	Without optional redemption *	Average life	Years	2.57	2.50	2.42	2.34	2.28	2.21	2.15	2.08
		Final Maturity	Years	11/16/2028	10/21/2028	09/21/2028	08/23/2028	08/01/2028	07/06/2028	06/15/2028	05/21/2028
Series D	With optional redemption *	Average life	Years	2.34	2.24	2.16	2.08	1.99	1.92	1.83	1.76
		Final Maturity	Years	08/23/2028	07/17/2028	06/17/2028	05/19/2028	04/16/2028	03/21/2028	02/19/2028	01/25/2028
	Without optional redemption *	Average life	Years	2.60	2.53	2.45	2.37	2.31	2.24	2.19	2.12
		Final Maturity	Years	11/24/2028	10/30/2028	10/01/2028	09/03/2028	08/12/2028	07/17/2028	06/28/2028	06/03/2028
Series E	With optional redemption *	Average life	Years	2.34	2.24	2.16	2.08	1.99	1.92	1.83	1.76
		Final Maturity	Years	08/23/2028	07/17/2028	06/17/2028	05/19/2028	04/16/2028	03/21/2028	02/19/2028	01/25/2028
	Without optional redemption *	Average life	Years	2.62	2.55	2.47	2.39	2.34	2.27	2.22	2.15
		Final Maturity	Years	12/02/2028	11/08/2028	10/10/2028	09/12/2028	08/23/2028	07/27/2028	07/10/2028	06/16/2028
Series F	With optional redemption *	Average life	Years	2.34	2.24	2.16	2.08	1.99	1.92	1.83	1.76
		Final Maturity	Years	08/23/2028	07/17/2028	06/17/2028	05/19/2028	04/16/2028	03/21/2028	02/19/2028	01/25/2028
	Without optional redemption *	Average life	Years	2.65	2.59	2.50	2.43	2.37	2.30	2.26	2.19
		Final Maturity	Years	12/13/2028	11/20/2028	10/21/2028	09/23/2028	09/04/2028	08/09/2028	07/24/2028	06/29/2028
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	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026
	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	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026	11/06/2026

* 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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KPMG Auditores

Credit enhancement and financial operations

Credit enhancement (CE)							
		Current		At issue date			
			% CE		% CE		
Series A	85.36%	378,681,172.87	15.65%	84.47%	641,300,000.00	15.65%	
Series B	2.00%	8,857,348.50	13.65%	1.98%	15,000,000.00	13.65%	
Series C	4.02%	17,832,794.98	9.63%	3.98%	30,200,000.00	9.63%	
Series D	4.66%	20,667,146.50	4.96%	4.61%	35,000,000.00	4.96%	
Series E	1.80%	7,971,613.65	3.16%	1.78%	13,500,000.00	3.16%	
Series F	2.00%	8,857,348.50	1.16%	1.98%	15,000,000.00	1.16%	
Series G	0.17%	751,298.68		1.21%	9,200,000.00		
Issue of Bonds		443,618,723.68			759,200,000.00		
Reserve Fund	1.16%	5,137,262.13		1.16%	8,700,000.00		

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	9,364,764.92	1.730%	
Cash Collateral Account		0.00	
Servicer ppal collect not yet credited	7,920,986.48		
Servicer ints collect not yet credited	2,553,824.19		
Liabilities	Available	Balance	Interest
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		62.420	82.592	
Principal				
Principal outstanding		436,954,117.85	749,979,466.23	
Average loan		7,000.23	9,080.53	
Minimum		0.07	1,000.79	
Maximum		50,009.60	58,605.52	
Interest rate				
Weighted average (wac)		7.75%	7.75%	
Minimum		2.00%	2.00%	
Maximum		14.90%	14.90%	
Final maturity				
Weighted average (WARM) (months)		56	70	
Minimum		05/31/2026	01/31/2025	
Maximum		05/31/2033	09/30/2032	
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)	0.75%	0.80%	0.85%	0.88%	0.90%
Annual Percentage Rate (CPR)	8.63%	9.23%	9.75%	10.02%	10.29%

Geographic distribution		
	Current	At constitution date
Andalucia	6.67%	6.57%
Aragon	1.57%	1.55%
Asturias	3.62%	3.61%
Balearic Islands	3.86%	3.85%
Basque Country	1.77%	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	33.07%	33.59%
Ceuta	0.07%	0.07%
Extremadura	0.32%	0.31%
Galicia	2.89%	2.81%
La Rioja	0.20%	0.20%
Madrid	8.61%	8.74%
Mellilla	0.12%	0.11%
Murcia	8.43%	8.27%
Navarra	0.29%	0.32%
Valencia	22.36%	22.03%

Current delinquency									
Aging	Assets	Overdue debt					Outstanding debt	Total debt	
		Principal	Interest	Other	Total	%		Total debt	%
Delinquencies									
Up to 1 month	6,466	787,663.97	264,280.50	0.00	1,051,944.47	7.13	41,762,340.17	42,814,284.64	64.04
from > 1 to ≤ 2 months	255	141,340.95	40,049.81	0.00	181,390.76	1.23	1,985,911.37	2,167,302.13	3.24
from > 3 to ≤ 6 months	628	419,277.38	165,141.12	0.00	584,418.50	3.96	4,379,870.22	4,964,288.72	7.43
from > 6 to < 12 months	912	3,999,595.28	379,433.86	0.00	4,379,029.16	29.67	3,220,447.09	7,599,476.25	11.37
from ≥ 12 to < 18 months	804	6,069,918.71	390,264.49	0.00	6,460,183.20	43.77	663,723.30	7,123,906.50	10.66
from ≥ 18 to < 24 months	226	1,986,237.39	115,489.24	0.00	2,101,726.63	14.24	83,684.52	2,185,411.15	3.27
Subtotal	9,291	13,404,033.68	1,354,659.04	0.00	14,758,692.72	100.00	52,095,976.67	66,854,669.39	100.00
Total	9,291	13,404,033.68	1,354,659.04	0.00	14,758,692.72		52,095,976.67	66,854,669.39	

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