

**IM SABADELL PYME 10, FT
EARLY LIQUIDATION**

Data corresponding to the period: 20/11/2020 - 22/02/2021

I. GENERAL INFORMATION ABOUT THE FONDO

Date of Incorporation of the Fondo	29/07/2016
Closing Date of the Bonds	03/08/2016
<i>Sociedad Gestora</i>	InterMoney Titulización, SGFT, S.A.
<i>Loan Issuer</i>	Banco Sabadell, S.A.
<i>Paying Agent</i>	Banco Sabadell, S.A.
<i>Traded Market</i>	Mercado AIAF
<i>Rating Agencies</i>	Moody's Investors Service / DBRS / SCOPE
<i>Current Rating Bonds</i>	
<i>A Bonds</i>	Aa3 (sf) / AA (sf) / AAA (sf)
<i>B Bonds</i>	B2 (sf) / BBB (high) (sf) / BBB (sf)

II. SECURITIES ISSUED BY THE FONDO

A Series	
ISIN Code	ES0305154009
Minimum Increment (Outstanding)	Fully amortised
B Series	
ISIN Code	ES0305154017
Minimum Increment (Outstanding)	Fully amortised

III. ADDITIONAL INFORMATION

Settlement corresponding to the period: 20/11/2020 - 22/02/2021

Bond Payment Notification: 22/02/2021

Cash Flow period: 20/11/2020 - 22/02/2021

IMT/IM SABADELL PYME 10, FT / Payment Report/ Early Liquidation

**IM SABADELL PYME 10, FT
EARLY LIQUIDATION**
Settlement Period: 20/11/2020 - 22/02/2021
Payment Date: 22/02/2021

<i>Concept</i>	<i>Amount</i>
<u>AVAILABLE RESOURCES</u>	
I. Withdrawal of the Reserve Fund:	83.125.000,00
II. Funds received from the Issuer:	26.944.320,75
II.1 Principal received from Credit Rights	24.888.143,86
In accordance with the Due Date up to 31/01/2021	16.607.899,76
Prepayments	8.142.364,95
Defaults Recovery	137.879,15
II.2 Interest Collection from Credit Rights	2.038.089,21
II.3 Others	18.087,68
III. Reinvestment Accounts Subtotal (I+ II):	110.069.320,75
IV. Accounts interests:	0,00
V. Others:	0,00
VI. Proceeds from Credit Rights sale (1):	293.738.488,18
VII. Available Funds (III + IV + V + VI):	403.807.808,93
<u>PAYMENTS</u>	
(i) Reserve to pay the Liquidation Expenses of the Fund	16.102,41
(ii) Periodical Payments:	65.111,62
(iii) Payment of interest of the A Bonds:	5.213,16
(iv) Amortisation of the A Bonds:	9.059.168,79
(v) Payment of interest of the B Bonds:	294.020,41
(vi) Amortisation of the B Bonds:	301.900.000,00
(vii) Interest accrued by the Subordinated Loan for Initial Expenses:	Fully amortised
(viii) Interest accrued by the Subordinated Loan for the Reserve Fund:	Fully amortised
(ix) Amortisation of the Subordinated Loan for Initial Expenses:	Fully amortised
(x) Amortisation of the Subordinated Loan for the Reserve Fund:	Fully amortised
(xi) Payment of the Variable Commission:	92.468.192,54
(1) Proceeds from Credit Rights sale:	293.738.488,18
Proceeds from the Non Default Credit Rights sale:	285.845.126,56
Proceeds from the Default Credit Rights sale:	7.893.361,62
<u>Delinquency and Defaults Information</u>	
Principal in Arrears	
Previous quarter	463.617,50
Current quarter	468.461,91
Defaulted amount of the period	363.771,63

IMT/IM SABADELL PYME 10, FT/PAYMENT/ Early Liquidation

IM SABADELL PYME 10, FT
BOND PAYMENT REPORT - EARLY LIQUIDATION
PAYMENT DATE: 22/02/2021

	A BONDS		B BONDS	
ISIN Code	ES0305154009		ES0305154017	
Accrual Period:	20/11/2020	22/02/2021	20/11/2020	22/02/2021
Current Reference Rate	-0,527%		-0,527%	
Spread	0,750%		0,900%	
Current Coupon	0,223%		0,373%	
Floor	0,000 %		0,000 %	
	TOTAL	PER BOND	TOTAL	PER BOND
Original Principal Balance	1.448.100.000,00	100.000,00	301.900.000,00	100.000,00
Balance on the prior Payment Date	9.059.168,79	625,59	301.900.000,00	100.000,00
Principal Payment	9.059.168,79	625,59	301.900.000,00	100.000,00
Principal due and not paid	0,00	0,00	0,00	0,00
Balance after this Payment Date	0,00	0,00	0,00	0,00
Current Factor	0,00%	0,00%	0,00%	0,00%
Gross Interest due and not paid on the prior Payment Date	0,00	0,00	0,00	0,00
Gross Interest Accrued	5.213,16	0,36	294.020,41	97,39
Gross Interest Payment	5.213,16	0,36	294.020,41	97,39
Gross Interest due and not paid	0,00	0,00	0,00	0,00

IMT/IM SABADELL PYME 10, FT/Bond Payment Report/ Early liquidation

Note: The Gross Interest of the Bonds could be subject or not to Withholding tax in accordance with current legislation.

**IM SABADELL PYME 10, FT
EARLY LIQUIDATION
Cash Flow Period: 20/11/2020 - 22/02/2021**

Concept	Amount	
	<u>Income</u>	<u>Payment</u>
<u>I. Principal</u>	<u>318.626.632,04</u>	<u>310.959.168,79</u>
Credit Rights derived from SME loans amortisations	24.888.143,86	
Bond amortisations		310.959.168,79
Subordinated Loan amortisations		Fully Amortised
Proceeds from Credits Rights sale	293.738.488,18	
<u>II. Interest</u>	<u>2.056.176,89</u>	<u>299.233,57</u>
Interest received from Credit Rights derived from SME loans	2.038.089,21	
Account interests	0,00	
Other	18.087,68	
Bond interests		299.233,57
Subordinated Loan interests		Fully Amortised
<u>III. Reserve to pay the Liquidation Expenses of the Fund</u>	<u>0,00</u>	<u>16.102,41</u>
<u>IV. Periodical Payments</u>	<u>0,00</u>	<u>92.533.304,16</u>
TOTAL INCOME / EXPENSES	320.682.808,93	403.807.808,93
Treasury Account Initial Balance 20/11/2020	83.125.000,00	
TOTAL	403.807.808,93	403.807.808,93
Tax Withholding on 22/02/2021	56.854,38	
Reinvested up to 22/03/2021		56.854,38

IMT/IM SABADELL PYME 10, FT/Cash Flow/ Early liquidation