## Issued securities: Asset-Backed Bonds

<table>
<thead>
<tr>
<th>Series</th>
<th>ISIN Code</th>
<th>Issue date</th>
<th>N. bonds</th>
<th>Principal outstanding (Bond Unit / Series Total / Forwarding)</th>
<th>Reference type</th>
<th>Reference rate and margin</th>
<th>Payment Date</th>
<th>Interest type</th>
<th>Reference rate</th>
<th>Final maturity</th>
<th>Redemption</th>
<th>Rating</th>
<th>DBRS Moody’s &amp; S&amp;P</th>
<th>Rating</th>
<th>DBRS Moody’s &amp; S&amp;P</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>ES0350417030</td>
<td>09/23/2020</td>
<td>58,602</td>
<td>58,602.43</td>
<td>Floating</td>
<td>3.4% Euroine+0.75%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>0.18%</td>
<td>58,602.43</td>
<td>Floating</td>
<td>3.4% Euroine+1.25%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
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<tr>
<td>B</td>
<td>ES0350467011</td>
<td>27/5/2022</td>
<td>15,628</td>
<td>15,628.18</td>
<td>Floating</td>
<td>3.4% Euroine+0.38%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
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<tr>
<td>C</td>
<td>ES0350467020</td>
<td>27/5/2022</td>
<td>18,751</td>
<td>18,751.68</td>
<td>Floating</td>
<td>3.4% Euroine+2.00%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
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<tr>
<td>D</td>
<td>ES0350467037</td>
<td>27/5/2022</td>
<td>18,751</td>
<td>18,751.68</td>
<td>Floating</td>
<td>3.4% Euroine+3.00%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
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<tr>
<td>E</td>
<td>ES0350467045</td>
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<td>12,500</td>
<td>12,500.08</td>
<td>Floating</td>
<td>3.4% Euroine+0.38%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
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<tr>
<td>F</td>
<td>ES0350467052</td>
<td>27/5/2022</td>
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<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
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<td>AA (sf)</td>
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<tr>
<td>G</td>
<td>ES0350467060</td>
<td>27/5/2022</td>
<td>52,056</td>
<td>52,056.54</td>
<td>Floating</td>
<td>3.4% Euroine+10.00%</td>
<td>20/Jan/Apr/Oct</td>
<td>2020</td>
<td>4.00%</td>
<td>30/Jan/Apr/Oct</td>
<td>&quot;Pass-Through&quot;</td>
<td>A1 (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
<td>AA (sf)</td>
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### Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date

<table>
<thead>
<tr>
<th>% Availability equivalent CPR</th>
<th>2.05</th>
<th>3.41</th>
<th>5.01</th>
<th>7.00</th>
<th>10.00</th>
<th>12.00</th>
<th>14.00</th>
<th>16.00</th>
</tr>
</thead>
<tbody>
<tr>
<td>% Availability equivalent CPR</td>
<td>2.05</td>
<td>3.41</td>
<td>5.01</td>
<td>7.00</td>
<td>10.00</td>
<td>12.00</td>
<td>14.00</td>
<td>16.00</td>
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</tr>
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<td>3.41</td>
<td>5.01</td>
<td>7.00</td>
<td>10.00</td>
<td>12.00</td>
<td>14.00</td>
<td>16.00</td>
</tr>
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<td>3.41</td>
<td>5.01</td>
<td>7.00</td>
<td>10.00</td>
<td>12.00</td>
<td>14.00</td>
<td>16.00</td>
</tr>
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<td>2.05</td>
<td>3.41</td>
<td>5.01</td>
<td>7.00</td>
<td>10.00</td>
<td>12.00</td>
<td>14.00</td>
<td>16.00</td>
</tr>
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<td>2.05</td>
<td>3.41</td>
<td>5.01</td>
<td>7.00</td>
<td>10.00</td>
<td>12.00</td>
<td>14.00</td>
<td>16.00</td>
</tr>
</tbody>
</table>

**Notes:**
- The table above shows the estimated average life and maturity of the different hypothesis of constant prepayment rates (CPR) as of the last Payment Date.
- The CPR percentages are based on the actual prepayment behavior of the collateral pool over the historical period up to 10/2022.
- The average life and maturity are calculated using the Cash Flow Projection Model, which takes into account the prepayment behavior of the collateral pool.
### Credit enhancement and financial operations

<table>
<thead>
<tr>
<th>Credit enhancement (CE)</th>
<th>Current</th>
<th>At issue date</th>
</tr>
</thead>
<tbody>
<tr>
<td>% CE</td>
<td>% CE</td>
<td></td>
</tr>
<tr>
<td>Series A</td>
<td>86.15%</td>
<td>86.07%</td>
</tr>
<tr>
<td>540,063,421.45</td>
<td>951,560,000.00</td>
<td>14.05%</td>
</tr>
<tr>
<td>Series B</td>
<td>2.45%</td>
<td>2.45%</td>
</tr>
<tr>
<td>15,626,662.25</td>
<td>27,500,000.00</td>
<td>11.50%</td>
</tr>
<tr>
<td>Series C</td>
<td>2.99%</td>
<td>2.99%</td>
</tr>
<tr>
<td>18,751,401.90</td>
<td>33,000,000.00</td>
<td>8.53%</td>
</tr>
<tr>
<td>Series D</td>
<td>2.99%</td>
<td>2.99%</td>
</tr>
<tr>
<td>18,751,401.90</td>
<td>33,000,000.00</td>
<td>5.53%</td>
</tr>
<tr>
<td>Series E</td>
<td>1.99%</td>
<td>1.99%</td>
</tr>
<tr>
<td>12,350,544.60</td>
<td>22,000,000.00</td>
<td>3.53%</td>
</tr>
<tr>
<td>Series F</td>
<td>2.99%</td>
<td>2.99%</td>
</tr>
<tr>
<td>18,751,401.90</td>
<td>33,000,000.00</td>
<td>0.53%</td>
</tr>
<tr>
<td>Series Z</td>
<td>0.46%</td>
<td>0.46%</td>
</tr>
<tr>
<td>2,875,215.20</td>
<td>5,000,000.00</td>
<td></td>
</tr>
</tbody>
</table>

#### Other financial operations (current)

| Assets Balance Interest |
|-------------------------|-----------------|
| Treasury Account         | 71,009,800.29  | 3.56% |
| Principal Account        | 2,213,563.79   |      |
| Servicer plg collect not yet credited | 385,453.70 |
| Liabilities              |                 |      |
| Startup Loan LT          | 0.00            |      |
| Startup Loan ST          | 0.00            |      |

### Collateral: Consumer loans to individuals

#### General

<table>
<thead>
<tr>
<th></th>
<th>Current</th>
<th>At constitution date</th>
</tr>
</thead>
<tbody>
<tr>
<td>Count</td>
<td>80,899</td>
<td>80,202</td>
</tr>
<tr>
<td>Principal</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Principal outstanding</td>
<td>574,720,416.72</td>
<td></td>
</tr>
<tr>
<td>Average loan</td>
<td>7,104.17</td>
<td>13,709.52</td>
</tr>
<tr>
<td>Minimum</td>
<td>13.12</td>
<td>6,475.74</td>
</tr>
<tr>
<td>Maximum</td>
<td>93,965.90</td>
<td>36,713.07</td>
</tr>
<tr>
<td>Interest rate</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Weighted average (vac)</td>
<td>6.73%</td>
<td>6.84%</td>
</tr>
<tr>
<td>Minimum</td>
<td>3.75%</td>
<td>3.75%</td>
</tr>
<tr>
<td>Maximum</td>
<td>11.99%</td>
<td>9.99%</td>
</tr>
<tr>
<td>Final maturity</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Weighted average (WARM) (months)</td>
<td>47</td>
<td>74</td>
</tr>
<tr>
<td>Minimum</td>
<td>10/01/2033</td>
<td>12/04/2020</td>
</tr>
<tr>
<td>Maximum</td>
<td>01/10/2032</td>
<td>01/10/2032</td>
</tr>
<tr>
<td>Index (principal outstanding distribution)</td>
<td>100.00%</td>
<td>100.00%</td>
</tr>
<tr>
<td>Fixed Interest</td>
<td>100.00%</td>
<td>100.00%</td>
</tr>
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</table>

#### Prepayments

<table>
<thead>
<tr>
<th></th>
<th>Current</th>
<th>Last 3 months</th>
<th>Last 6 months</th>
<th>Last 12 months</th>
<th>Historical</th>
</tr>
</thead>
<tbody>
<tr>
<td>Single month, mon. (SMM)</td>
<td>0.61%</td>
<td>0.68%</td>
<td>0.71%</td>
<td>0.80%</td>
<td>7.10%</td>
</tr>
<tr>
<td>Annual Percentage Rate (DPR)</td>
<td>7.07%</td>
<td>7.68%</td>
<td>8.24%</td>
<td>9.23%</td>
<td></td>
</tr>
</tbody>
</table>

#### Geographic distribution

<table>
<thead>
<tr>
<th>Region</th>
<th>Current</th>
<th>At constitution date</th>
</tr>
</thead>
<tbody>
<tr>
<td>Andalusia</td>
<td>19.98%</td>
<td>19.60%</td>
</tr>
<tr>
<td>Aragon</td>
<td>1.42%</td>
<td>1.51%</td>
</tr>
<tr>
<td>Asturias</td>
<td>1.71%</td>
<td>1.87%</td>
</tr>
<tr>
<td>Baleares Islands</td>
<td>2.35%</td>
<td>2.53%</td>
</tr>
<tr>
<td>Balearic Islands</td>
<td>2.23%</td>
<td>2.61%</td>
</tr>
<tr>
<td>Canary Islands</td>
<td>6.09%</td>
<td>6.29%</td>
</tr>
<tr>
<td>Cantabria</td>
<td>0.74%</td>
<td>0.86%</td>
</tr>
<tr>
<td>Castilla-La Mancha</td>
<td>6.36%</td>
<td>6.58%</td>
</tr>
<tr>
<td>Castilla-Leon</td>
<td>3.41%</td>
<td>3.73%</td>
</tr>
<tr>
<td>Ceuta</td>
<td>19.45%</td>
<td>20.51%</td>
</tr>
<tr>
<td>Castilla</td>
<td>0.22%</td>
<td>0.22%</td>
</tr>
<tr>
<td>Extremadura</td>
<td>4.72%</td>
<td>4.91%</td>
</tr>
<tr>
<td>Galicia</td>
<td>3.34%</td>
<td>3.65%</td>
</tr>
<tr>
<td>La Rioja</td>
<td>0.18%</td>
<td>0.22%</td>
</tr>
<tr>
<td>Madrid</td>
<td>9.08%</td>
<td>9.66%</td>
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<tr>
<td>Melilla</td>
<td>0.49%</td>
<td>0.46%</td>
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<tr>
<td>Murcia</td>
<td>6.68%</td>
<td>5.61%</td>
</tr>
<tr>
<td>Navarra</td>
<td>0.50%</td>
<td>0.58%</td>
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<tr>
<td>Valencia</td>
<td>11.15%</td>
<td>10.72%</td>
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#### Current delinquency

<table>
<thead>
<tr>
<th>Aging</th>
<th>Assets</th>
<th>Overtout debt</th>
<th>Outstandig debt</th>
<th>Total debt</th>
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<tbody>
<tr>
<td></td>
<td>Principal</td>
<td>Interest</td>
<td>Other</td>
<td>%</td>
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<tr>
<td>Delinquencies</td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>Up to 1 month</td>
<td>879</td>
<td>165,065.94</td>
<td>38,971.98</td>
<td>0.00</td>
</tr>
<tr>
<td>from 1 to 2 months</td>
<td>545</td>
<td>185,416.18</td>
<td>47,711.54</td>
<td>0.00</td>
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<tr>
<td>from 2 to 3 months</td>
<td>346</td>
<td>175,524.17</td>
<td>47,706.94</td>
<td>0.00</td>
</tr>
<tr>
<td>from 3 to 6 months</td>
<td>369</td>
<td>222,363.08</td>
<td>58,246.05</td>
<td>0.00</td>
</tr>
<tr>
<td>from 6 to 12 months</td>
<td>487</td>
<td>648,056.03</td>
<td>208,681.53</td>
<td>0.00</td>
</tr>
<tr>
<td>from 12 to 18 months</td>
<td>396</td>
<td>893,671.12</td>
<td>307,262.28</td>
<td>0.00</td>
</tr>
<tr>
<td>from 18 to 36 months</td>
<td>345</td>
<td>1,103,456.36</td>
<td>399,655.20</td>
<td>0.00</td>
</tr>
<tr>
<td>from 2 years</td>
<td>539</td>
<td>2,576,573.71</td>
<td>942,617.97</td>
<td>0.00</td>
</tr>
<tr>
<td>Subtotal</td>
<td>3,829</td>
<td>6,032,810.79</td>
<td>2,059,986.82</td>
<td>0.00</td>
</tr>
<tr>
<td>Total</td>
<td>3,829</td>
<td>6,032,810.79</td>
<td>2,059,986.82</td>
<td>0.00</td>
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</tbody>
</table>