### Bonds issue

**Series A1**
- ISIN Code: ES0314148003
- N° bonds: 6,000
- Principal outstanding: 5,900,000,000 (Final Maturity: 17,028,240.00)
- Interest rate: 1.66%
- Reference rate and margin: 2,766,906.66
- Payment Date: 06/17/2021

**Series A2**
- ISIN Code: ES0314148026
- N° bonds: 3,875
- Principal outstanding: 3,875,500,000 (Final Maturity: 18,565,000,000)
- Interest rate: 6.00%
- Reference rate and margin: 35,888,906.66
- Payment Date: 06/17/2021

**Series A3**
- ISIN Code: ES0314148034
- N° bonds: 10,500
- Principal outstanding: 10,500,000,000 (Final Maturity: 18,675,000,000)
- Interest rate: 1.60%
- Reference rate and margin: 40,000,000,000
- Payment Date: 06/17/2021

**Series B**
- ISIN Code: ES0314148042
- N° bonds: 1,125
- Principal outstanding: 1,125,500,000 (Final Maturity: 18,740,000,000)
- Interest rate: 6.00%
- Reference rate and margin: 45,888,906.66
- Payment Date: 06/17/2021

**Series C**
- ISIN Code: ES0314148059
- N° bonds: 1,000
- Principal outstanding: 1,000,000,000 (Final Maturity: 18,815,000,000)
- Interest rate: 6.00%
- Reference rate and margin: 50,888,906.66
- Payment Date: 06/17/2021

**Series D**
- ISIN Code: ES0314148067
- N° bonds: 1,000
- Principal outstanding: 1,000,000,000 (Final Maturity: 18,880,000,000)
- Interest rate: 6.12%
- Reference rate and margin: 55,888,906.66
- Payment Date: 06/17/2021

**Total**
- Issued: 1,667,028,240.00
- Issued outstanding: 5,000,000,000.00

### Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date

**Series A2**
- Without optional redemption
  - Average life: 8.98
  - Final Maturity: 10.51
- With optional redemption
  - Average life: 7.91
  - Final Maturity: 9.76

**Series A3**
- Without optional redemption
  - Average life: 7.91
  - Final Maturity: 9.76
- With optional redemption
  - Average life: 6.93
  - Final Maturity: 8.76

**Series A4**
- Without optional redemption
  - Average life: 11.15
  - Final Maturity: 13.51
- With optional redemption
  - Average life: 10.51
  - Final Maturity: 12.00

**Series B**
- Without optional redemption
  - Average life: 6.93
  - Final Maturity: 8.76
- With optional redemption
  - Average life: 5.94
  - Final Maturity: 7.51

**Series C**
- Without optional redemption
  - Average life: 19.19
  - Final Maturity: 17.93
- With optional redemption
  - Average life: 18.41
  - Final Maturity: 16.98

### Credit enhancement and financial operations

**Credit enhancement (CE)**
- % CE: 0.00%
- % CE: 0.00%

**Other financial operations (current)**

- Assets
  - Balance: 33,184,127.00
  - Interest: -0.45%
- Liabilities
  - Available: 40,000,000.00
  - Balance: 2.80%
- Loan UT
  - Current: 0.00
  - Interest: 0.00
- Loan ST
  - Current: 0.00
  - Interest: 0.00

### Additional information

- European Titulization 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 European Titulization, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.
Brief report

Date: 12/31/2019
Currency: EUR

Collateral: Residential mortgage loans (PTCs)

- General
  - Count: 21,704, Al constitution date: 35,077
  - Principal principal outstanding: 1,659,922,677.42, Minimum: 4,666.73
  - Average loan: 76,480.03, Maximum: 1,113.40
  - Minimum: 76,480.03, Maximum: 1,113.40
  - Interest rate: 0.45%
  - Weighted average (wac): 4.36%
  - Minimum: 0.00%
  - Maximum: 5.89%
  - Final maturity: 180
  - Weighted average (WARM) (months): 324
  - Minimum: 0.00%
  - Maximum: 2.89%

- LTV Distribution
  - Current: 53.37
  - Al constitution date: 100.00
  - % Pool: 100.00
  - % LTV: 100.00

- Prepayments
  - Current month: 0.49%
  - Last 3 months: 0.35%
  - Last 6 months: 0.23%
  - Last 12 months: 0.28%
  - Historical: 0.28%
  - Single month. inst. (SMR): 5.68%
  - Annual Percentage Rate (APR): 4.12%

- Geographic distribution
  - Current: 12.64%
  - Al constitution date: 12.55%

- Current delinquency
  - Aging: 0.00%
  - Overdue debt: 0.00%
  - Total: 0.00%
  - % Total del Past Approval Value: 0.00%

- Additional information
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