

34. Non subordinated debt securities issued

This balance is analysed as follows:

| | (Thousands of euros) | |
|--------------------------|----------------------|------------------|
| | 2020 | 2019 |
| Bonds | 126,953 | 309,804 |
| Covered bonds | 997,765 | 995,976 |
| Medium term notes (MTNs) | 91,811 | 99,119 |
| Securitisations | 167,801 | 184,631 |
| | 1,384,330 | 1,589,530 |
| Accruals | 4,519 | 5,194 |
| | 1,388,849 | 1,594,724 |

The characteristics of the bonds issued by the Group, as at 31 December 2020 are analysed as follows:

| | (Thousands of euros) | | | | |
|--|----------------------|----------------|---|---------------|------------|
| Issue | Issue date | Maturity date | Interest rate | Nominal value | Book value |
| Banco Comercial Português: | | | | | |
| BCP Cln Brisa Fev 2023 EpvM Sr 23 | February, 2015 | February, 2023 | Fixed rate 2.65% - underlying asset Brisa 022023 | 2,000 | 2,000 |
| BCP 4.03 Maio 2021 EpvM Sr 33 | August, 2015 | May, 2021 | Until 27 Sep 2015: Fixed rate 6.961%; after 27 Sep 2015: Fixed rate 4.03% | 2,500 | 2,542 |
| Covered Bonds Sr 9 | May, 2017 | May, 2022 | Fixed rate 0,75% | 1,000,000 | 997,765 |
| Bcp Mill Cabaz 3 Ações Fev 2021 SmtN Sr 6 | February, 2018 | February, 2021 | Indexed to portfolio of 3 shares | 10,854 | 10,849 |
| Tit Div Mill Cabaz 3 Ações Mar 2021 SmtN Sr 7 | March, 2018 | March, 2021 | Indexed to portfolio of 3 shares | 24,230 | 24,208 |
| Bcp Part Euro Ações Valor Iii/18 SmtN Sr. 8 | March, 2018 | March, 2021 | Indexed to EuroStoxx Select Dividend 30 | 1,320 | 1,320 |
| Bcp Tit Div Mill Cabaz 3 Ações Mai 2021 SmtN Sr 10 | May, 2018 | May, 2021 | Indexed to portfolio of 3 shares | 31,781 | 31,733 |
| Bcp Perfor Cabaz Ponder 18/17.05.21 SmtN Sr.14 | May, 2018 | May, 2021 | Indexed to portfolio of 3 shares | 790 | 787 |
| Bcp Rend Min Cb Multi Set Iii19 Eur SmtN Sr 36 | March, 2019 | March, 2022 | Indexed to portfolio of 3 shares | 3,000 | 3,000 |
| Bcp Euro Sectores Retorno Garantido Iv SmtN 37 | May, 2019 | May, 2022 | Indexed to portfolio of 3 indexes | 3,960 | 3,960 |
| Bcp Ações Euro Zona Ret Min V19 SmtN 39 | May, 2019 | May, 2022 | Indexed to portfolio of 3 shares | 2,480 | 2,480 |
| Bcp Rend Min Euro Setores Vi SmtN Sr 41 | June, 2019 | June, 2022 | Indexed to portfolio of 3 indexes | 3,150 | 3,150 |
| Bcp Eur Cabaz Ações Ret MinVii 19 Eur SmtN Sr 43 | July, 2019 | August, 2022 | Indexed to portfolio of 3 shares | 2,220 | 2,204 |
| Bcp Cabaz Ações America Ret Min Out22 SmtN 45 | October, 2019 | October, 2022 | Indexed to portfolio of 3 shares | 1,610 | 1,610 |
| Bcp Cabaz Ações Euro Retorno Min.Xii19 SmtN 46 | December, 2019 | December, 2022 | Indexed to portfolio of 3 shares | 6,210 | 6,210 |
| BCP Finance Bank: | | | | | |
| BCP Fin.Bank - EUR 10 M | March, 2004 | March, 2024 | Fixed rate 5.01% | 300 | 305 |
| Magellan Mortgages n.º 3: | | | | | |
| Mbs Magellan Mortgages S 3 Cl.A | June, 2005 | May, 2058 | Euribor 3M + 0.26% | 178,490 | 165,619 |
| Mbs Magellan Mortgages S.3 Cl.B | June, 2005 | May, 2058 | Euribor 3M + 0.38% | 921 | 855 |
| Mbs Magellan Mortgages S. 3 Cl.C | June, 2005 | May, 2058 | Euribor 3M + 0.58% | 1,430 | 1,327 |
| Bank Millennium: | | | | | |
| EBK_011221C | December, 2017 | December, 2021 | Wibor 6m + 82 bp | 54,821 | 54,819 |
| Bank Millennium - BPW_2021/05 | May, 2018 | May, 2021 | Indexed to Gold Fix Price | 1,115 | 1,115 |
| Bank Millennium - BPW_2021/06A | June, 2018 | June, 2021 | Indexed to Nasdaq 100 index | 2,542 | 2,542 |

(continues)

(continuation)

| Issue | Issue date | Maturity date | Interest rate | (Thousands of euros) | |
|--------------------------------|----------------|----------------|------------------------------|----------------------|------------|
| | | | | Nominal value | Book value |
| Bank Millennium - BPW_2021/01 | January, 2019 | January, 2021 | Indexed to Facebook shares | 7,218 | 7,218 |
| Bank Millennium - BPW_2021/03 | February, 2019 | March, 2021 | Indexed to Gold Fix Price | 4,525 | 4,525 |
| Bank Millennium - BPW_2021/03A | February, 2019 | March, 2021 | Indexed to Apple shares | 3,071 | 3,071 |
| Millennium Leasing - G12 | February, 2019 | February, 2021 | Wibor 3m + 80 bp | 7,489 | 7,489 |
| Bank Millennium - BPW_2021/03B | March, 2019 | March, 2021 | Indexed to DAX index | 1,762 | 1,762 |
| Bank Millennium - BPW_2021/03C | March, 2019 | March, 2021 | Indexed to Gold Fix Price | 5,618 | 5,618 |
| Bank Millennium - BPW_2021/04 | April, 2019 | April, 2021 | Indexed to Volkswagen shares | 1,615 | 1,615 |
| Bank Millennium - BPW_2021/04A | April, 2019 | April, 2021 | Indexed to Gold Fix Price | 6,164 | 6,164 |
| Bank Millennium - BPW_2021/05A | May, 2019 | May, 2021 | Indexed to DAX index | 2,038 | 2,038 |
| Bank Millennium - BPW_2021/05B | May, 2019 | May, 2021 | Indexed to Gold Fix Price | 5,427 | 5,427 |
| Millennium Leasing - G13 | May, 2019 | May, 2022 | Wibor 3m + 80 bp | 8,695 | 8,695 |
| Bank Millennium - BPW_2021/06 | June, 2019 | June, 2021 | Indexed to NDX index | 2,455 | 2,455 |
| Bank Millennium - BPW_2021/06B | June, 2019 | June, 2021 | Indexed to NDX index | 3,239 | 3,239 |
| Bank Millennium - BPW_2021/07 | July, 2019 | July, 2021 | Indexed to commodities | 2,019 | 2,019 |
| Bank Millennium - BPW_2021/07A | July, 2019 | July, 2021 | Indexed to SXAP index | 2,600 | 2,600 |
| | | | | | 1,384,330 |
| Accruals | | | | | 4,519 |
| | | | | | 1,388,849 |

This balance as at 31 December 2020, excluding accruals, is analysed by the remaining period, as follows:

| | 2020 | | | | | Total |
|-----------------|----------------|----------------------|--------------------|-------------------|--------------|-----------|
| | Up to 3 months | 3 months to 6 months | 6 months to 1 year | 1 year to 5 years | Over 5 years | |
| Bonds | 29,683 | 27,137 | 59,438 | 10,695 | — | 126,953 |
| Covered bonds | — | — | — | 997,765 | — | 997,765 |
| MTNs | 36,377 | 32,520 | — | 22,914 | — | 91,811 |
| Securitisations | — | — | — | — | 167,801 | 167,801 |
| | 66,060 | 59,657 | 59,438 | 1,031,374 | 167,801 | 1,384,330 |

This balance as at 31 December 2019, excluding accruals, is analysed by the remaining period, as follows:

| | 2019 | | | | | Total |
|-----------------|----------------|----------------------|--------------------|-------------------|--------------|-----------|
| | Up to 3 months | 3 months to 6 months | 6 months to 1 year | 1 year to 5 years | Over 5 years | |
| Bonds | 18,019 | 75,225 | 72,451 | 144,109 | — | 309,804 |
| Covered bonds | — | — | — | 995,976 | — | 995,976 |
| MTNs | — | — | 6,319 | 92,800 | — | 99,119 |
| Securitisations | — | — | — | — | 184,631 | 184,631 |
| | 18,019 | 75,225 | 78,770 | 1,232,885 | 184,631 | 1,589,530 |