

DETERMINACIÓN Y CÁLCULO INTERÉS NOMINAL, INTERESES Y AMORTIZACIÓN APLICABLE A LOS BONOS

Determining and Calculating Bond Nominal Interest, Interest and Amortisation

FECHA DE PAGO / Payment date

12.02.2019

Periodo de Interés /
Interest accrual period

desde / From 12.11.2018 (incluido) / (included)
hasta / To 12.02.2019 (excluido) / (excluded)
plazo / Term 92 días / days

| Bonos Serie A | Bonos Serie B | Bonos Serie C |
|---------------|---------------|---------------|
| Class A Bonds | Class B Bonds | Class C Bonds |
| ES0313920003 | ES0313920011 | ES0313920029 |

Determinación Interés Nominal Nominal Interest Calculation

| | | | | |
|--|------------|---------|---------|---------|
| Euribor 3 meses / 3 Month Euribor | 07.11.2018 | -0,317% | -0,317% | -0,317% |
| Margen / Margin | | 0,240% | 0,450% | 1,250% |
| Tipo de interés calculado / Calculated interest rate | | -0,077% | 0,133% | 0,933% |
| Tipo de interés Nominal aplicable / Applicable interest rate | | 0,000%* | 0,133% | 0,933% |

| Bono | Serie | Bono | Serie | Bono | Serie |
|----------------------------|------------------|---------------|-----------|--------------|--------------|
| Bond | Class | Bond | Class | Bond | Class |
| | 6.841 | | 149 | | 110 |
| Número de Bonos / N. Bonds | | | | | |
| Nominal / Face value | (Euros) 9.578,09 | 65.523.713,69 | 19.924,25 | 2.968.713,25 | 19.919,93 |
| | | | | | 2.191.192,30 |

Liquidación de Intereses Interest Payment

| | | | | | | |
|-----------------------------------|-----------|----------|------|----------|----------|-----------|
| Base / Day count fraction | Act / 360 | (Euros) | | | | |
| Intereses Brutos / Gross Interest | | 0,000000 | 0,00 | 6,772031 | 1,009,03 | 47,495753 |
| Retención / Withholding tax | 19% | 0,000000 | 0,00 | 1,286686 | 191,72 | 9,024193 |
| Intereses Netos / Net Interest | | 0,000000 | 0,00 | 5,485345 | 817,31 | 38,471560 |
| | | | | | | 4,231,87 |

Amortización de Principal Principal Redemption

| | | | | | | |
|---------------------------|----------------------------------|----------------------------------|------|------|------|------|
| Amortización / Redemption | | (Euros) | | | | |
| | A determinar To be determined | A determinar To be determined | 0,00 | 0,00 | 0,00 | 0,00 |

* El Tipo de Interés Nominal aplicable se ha fijado en el 0,000% debido a que los términos del Folleto y en concreto los apartados II.10 y V.4.2 del Folleto Informativo no contemplan la posibilidad de un Tipo de Interés Nominal negativo que pudiera dar lugar a intereses a satisfacer por los tenedores de los Bonos a favor del Fondo.

* The applicable Nominal Interest Rate has been set at 0.000% because the terms of the Prospectus and specifically sections II.10 and V.4.2 of the Prospectus do not provide for the possibility of a negative Nominal Interest Rate which might result in interest being payable by Bondholders to the Fund.

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