

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

21.11.2018

Período de Interés / Interest accrual period

desde / From
hasta / To
plazo / Term

21.08.2018 (incluido) / (included)
21.11.2018 (excluido) / (excluded)
92 días / days

| Bonos Serie A2 | Bonos Serie B | Bonos Serie C | Bonos Serie D | Bonos Serie E |
|-----------------|----------------|----------------|----------------|----------------|
| Series A2 Bonds | Series B Bonds | Series C Bonds | Series D Bonds | Series E Bonds |
| ES0313714018 | ES0313714026 | ES0313714034 | ES0313714042 | ES0313714059 |

Determinación Interés Nominal Nominal Interest Calculation

| | | | | | | |
|--|------------|----------------|----------------|---------------|---------------|---------------|
| Euribor 3 meses / 3 Month Euribor | 17.08.2018 | -0,319% | -0,319% | -0,319% | -0,319% | -0,319% |
| Margen / Margin | | 0,140% | 0,300% | 0,550% | 2,250% | 3,900% |
| Tipo de interés calculado / Calculated interest rate | | -0,179% | -0,019% | 0,231% | 1,931% | 3,581% |
| Tipo de interés aplicable / Applicable interest rate | | 0,000%* | 0,000%* | 0,231% | 1,931% | 3,581% |

Número de Bonos / N.Bonds
Nominal / Face value

(Euros)

| Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie |
|-----------|----------------|-----------|--------------|-----------|--------------|-----------|--------------|-----------|--------------|
| Bond | Class | Bond | Class | Bond | Class | Bond | Class | Bond | Class |
| | 8.168 | | 156 | | 153 | | 98 | | 125 |
| 27.233,49 | 222.443.146,32 | 55.198,64 | 8.610.987,84 | 55.192,48 | 8.444.449,44 | 55.204,41 | 5.410.032,18 | 57.119,04 | 7.139.880,00 |

Liquidación de Intereses Interest Payment

Base / Day count fraction Act / 360

(Euros)

| | | | | | | | | | | | |
|-----------------------------------|--------|----------|------|----------|------|-----------|----------|------------|-----------|------------|-----------|
| Intereses Brutos / Gross Interest | | 0,000000 | 0,00 | 0,000000 | 0,00 | 32,581961 | 4.985,04 | 272,421496 | 26.697,31 | 522,721721 | 65.340,22 |
| Retención / Withholding tax | 19,00% | 0,000000 | 0,00 | 0,000000 | 0,00 | 6,190573 | 947,16 | 51,760084 | 5.072,49 | 99,317127 | 12.414,64 |
| Intereses Netos / Net Interest | | 0,000000 | 0,00 | 0,000000 | 0,00 | 26,391388 | 4.037,88 | 220,661412 | 21.624,82 | 423,404594 | 52.925,58 |

Amortización de Principal Principal Redemption

(Euros)

| | | | | | | | | | | |
|---------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|
| Amortización / Redemption | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined | A determinar To be determined |
|---------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|

* 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 4.8 de la Nota de Valores y 3.4.6.2.1 del Módulo Adicional a la Nota de Valores 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 4.8 of the Securities Note and 3.4.6.2.1 of the Securities Note Building Block 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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