

**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**

15.03.2018

**Periodo de Interés / Interest accrual period**

**desde / From**  
**hasta / To**  
**plazo / Term**

15.12.2017 (incluido) / (included)  
15.03.2018 (excluido) / (excluded)  
90 días / days

| Bonos Serie A1  | Bonos Serie B  | Bonos Serie C  |
|-----------------|----------------|----------------|
| Series A1 Bonds | Series B Bonds | Series C Bonds |
| ES0358284000    | ES0358284026   | ES0358284034   |

**Determinación Tipo de Interés Nominal**

*Nominal Interest Rate Calculation*

|   |            |         |         |         |
|---|------------|---------|---------|---------|
| <b>Euribor 3 meses / 3 Month Euribor</b>                            | 13/12/2017 | -0,329% | -0,329% | -0,329% |
| <b>Margen / Margin</b>  |            | 0,250%  | 0,650%  | 1,450%  |
| <b>Tipo de Interés Nominal calculado / Calculated interest rate</b> |            | -0,079% | 0,321%  | 1,121%  |

**Tipo de Interés Nominal aplicable / Applicable interest rate**

|                |               |               |
|----------------|---------------|---------------|
| <b>0,000%*</b> | <b>0,321%</b> | <b>1,121%</b> |
|----------------|---------------|---------------|

**Número de Bonos / N.Bonds**

**Nominal / Face value**

(Euros)

| Bono      | Serie         | Bono      | Serie        | Bono      | Serie        |
|-----------|---------------|-----------|--------------|-----------|--------------|
| Bond      | Series        | Bond      | Series       | Bond      | Series       |
|           | 5.668         |           | 188          |           | 94           |
| 13.892,71 | 78.743.880,28 | 24.611,46 | 4.626.954,48 | 24.611,46 | 2.313.477,24 |

**Liquidación de Intereses**

*Interest Payment*

**Base / Day count fraction** Act / **360**

|  |         |          |      |           |          |           |          |
|--|---------|----------|------|-----------|----------|-----------|----------|
| <b>Intereses Brutos / Gross Interest</b> | (Euros) | 0,000000 | 0,00 | 19,750697 | 3.713,13 | 68,973617 | 6.483,52 |
| <b>Retención / Withholding tax</b>       | 19,00%  | 0,000000 | 0,00 | 3,752632  | 705,49   | 13,104987 | 1.231,87 |
| <b>Intereses Netos / Net interest</b>    |         | 0,000000 | 0,00 | 15,998065 | 3.007,64 | 55,868630 | 5.251,65 |

**Amortización de Principal**

*Principal Redemption*

**Amortización / Redemption** (Euros) **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 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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