

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

17.07.2020

Periodo de Interés /
Interest accrual period

desde / From
hasta / To
plazo / Term

17.04.2020 (incluido) / (included)
17.07.2020 (excluido) / (excluded)
91 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 |
| ES0313270011 | ES0313270029 | ES0313270037 | ES0313270045 | ES0313270052 |

Determinación Interés Nominal Nominal Interest Calculation

| | | | | | | |
|--|------------|---------|---------|---------|---------|---------|
| Euribor 3 meses / 3 Month Euribor | 15.04.2020 | -0,250% | -0,250% | -0,250% | -0,250% | -0,250% |
| Margen / Margin | | 0,150% | 0,270% | 0,480% | 2,250% | 3,900% |
| Tipo de interés calculado / Calculated interest rate | | -0,100% | 0,020% | 0,230% | 2,000% | 3,650% |
| Tipo de interés aplicable / Applicable interest rate | | 0,000%* | 0,020% | 0,230% | 2,000% | 3,650% |

| 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 |
| | | 13.974 | 224 | 241 | 205 | 206 | | | | | |
| | | 28.374,26 | 396.501.909,24 | 56.017,97 | 12.548.025,28 | 56.028,66 | 13.502.907,06 | 56.022,60 | 11.484.633,00 | 59.075,69 | 12.169.592,14 |

Liquidación de Intereses Interest Payment

| | | | | | | | | | | | |
|-----------------------------------|--------|----------|------|----------|--------|-----------|----------|------------|-----------|------------|------------|
| Base / Day count fraction | Act / | 360 | | | | | | | | | |
| Intereses Brutos / Gross Interest | | 0,000000 | 0,00 | 2,832020 | 634,37 | 32,574440 | 7.850,44 | 283,225367 | 58.061,20 | 545,055290 | 112.281,39 |
| Retención / Withholding tax | 19,00% | 0,000000 | 0,00 | 0,538084 | 120,53 | 6,189144 | 1.491,58 | 53,812820 | 11.031,63 | 103,560505 | 21.333,46 |
| Intereses Netos / Net Interest | | 0,000000 | 0,00 | 2,293936 | 513,84 | 26,385296 | 6.358,86 | 229,412547 | 47.029,57 | 441,494785 | 90.947,93 |

Amortización de Principal Principal Redemption

| | | | | | | | | | | | |
|---------------------------|---------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|
| Amortización / Redemption | (Euros) | 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.