

DETERMINACIÓN Y CÁLCULO INTERÉS NOMINAL, INTERESES Y AMORTIZACIÓN APLICABLE A LOS BONOS
Determining and Calculating Bond Nominal Interest, Interest and Redemption
FECHA DE PAGO / Payment date
22.02.2022
Periodo de Interés / Interest accrual period

desde / From **22.11.2021** (incluido) / (included)
hasta / To **22.02.2022** (excluido) / (excluded)
plazo / Term 92 días / days

| Bonos Serie A2 | Bonos Serie A3 | Bonos Serie B | Bonos Serie C | Bonos Serie D | Bonos Serie E |
|-----------------|-----------------|----------------|----------------|----------------|----------------|
| Series A2 Bonds | Series A3 Bonds | Series B Bonds | Series C Bonds | Series D Bonds | Series E Bonds |
| ES0312872015 | ES0312872023 | ES0312872031 | ES0312872049 | ES0312872056 | ES0312872064 |

Determinación Tipo Interés Nominal
Nominal Interest Rate Calculation
Euribor 3 meses / 3 Month Euribor 18/11/2021 -0,564%
Margen / Margin 0,120%
Tipo de interés calculado / Calculated interest rate -0,444%

| | | | | | |
|----------------|----------------|----------------|----------------|---------------|---------------|
| -0,564% | -0,564% | -0,564% | -0,564% | -0,564% | -0,564% |
| 0,120% | 0,190% | 0,270% | 0,500% | 1,900% | 4,000% |
| -0,444% | -0,374% | -0,294% | -0,064% | 1,336% | 3,436% |
| 0,000%* | 0,000%* | 0,000%* | 0,000%* | 1,336% | 3,436% |

Tipo de Interés Nominal aplicable
Applicable interest rate
Número de Bonos / N. Bonds
Nominal / Face value (Euros)

| Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie |
|--------|--------------|-----------|----------------|------------|---------------|------------|---------------|------------|---------------|------------|---------------|
| Bond | Series | Bond | Series | Bond | Series | Bond | Series | Bond | Series | Bond | Series |
| | 15.370 | | 5.000 | | 650 | | 520 | | 260 | | 310 |
| 516,02 | 7.931.227,40 | 97.199,77 | 485.998.850,00 | 100.000,00 | 65.000.000,00 | 100.000,00 | 52.000.000,00 | 100.000,00 | 26.000.000,00 | 100.000,00 | 31.000.000,00 |

Liquidación de Intereses
Interest Payment
Base / Day count fraction Act / **360**
Intereses Brutos / Gross Interest
Retención / Withholding tax 19,00%
Intereses Netos / Net Interest

| | | | | | | | | | | | |
|----------|------|----------|------|----------|------|----------|------|------------|-----------|------------|------------|
| 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 341,422222 | 88.769,78 | 878,088889 | 272.207,56 |
| 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 64,870222 | 16.866,26 | 166,836889 | 51.719,44 |
| 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 276,552000 | 71.903,52 | 711,252000 | 220.488,12 |

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 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
|--|--|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|

Pagos pendientes por insuficiencia de Fondos Disponibles
Payments outstanding due to insufficient Available Funds
Fecha de Vencimiento / Maturity date
Intereses Brutos / Gross Interest
Retención / Withholding tax 19,00%
Intereses Netos / Net Interest

| 24.02.2014 / 22.11.2021 | | 22.08.2013 / 22.11.2021 | | 24.11.2008 / 22.11.2021 | |
|-------------------------|--------------|-------------------------|--------------|-------------------------|---------------|
| 2.208,058333 | 1.148.190,34 | 14.609,149999 | 3.798.379,01 | 57.425,762992 | 17.801.986,49 |
| 419,531083 | 218.156,17 | 2.775,738499 | 721.692,01 | 10.910,894965 | 3.382.377,43 |
| 1.788,527250 | 930.034,17 | 11.833,411500 | 3.076.687,00 | 46.514,868027 | 14.419.609,06 |

* 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.

EUROPEA DE TITULIZACIÓN, S.A., S.G.F.T

C/ Jorge Juan, 68 - MADRID, SPAIN - Tel. (34) 91 411 84 67

info@edt-sg.com

http://www.edt-sg.com/