

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

21.03.2023

Período de Interés / Interest accrual period

desde / From
hasta / To
plazo / Term

20.12.2022 (incluido) / (included)
21.03.2023 (excluido) / (excluded)
91 días / days

| Bonos Serie AG | Bonos Serie B (CA) | Bonos Serie B (CM) | Bonos Serie B (CP) | Bonos Serie B (CT) |
|-----------------|---------------------|---------------------|---------------------|---------------------|
| Series AG Bonds | Series B (CA) Bonds | Series B (CM) Bonds | Series B (CP) Bonds | Series B (CT) Bonds |
| ES0341068007 | ES0341068015 | ES0341068023 | ES0341068031 | ES0341068049 |

Determinación Tipo Interés Nominal
Nominal Interest Rate Calculation

Euribor 3 meses / 3 Months Euribor 16.12.2022

Margen / Margin

| | | | | |
|--------|--------|--------|--------|--------|
| 2,047% | 2,047% | 2,047% | 2,047% | 2,047% |
| 0,500% | 0,800% | 0,800% | 0,800% | 0,800% |

Tipo de interés calculado / Calculated interest rate

| | | | | |
|--------|--------|--------|--------|--------|
| 2,547% | 2,847% | 2,847% | 2,847% | 2,847% |
|--------|--------|--------|--------|--------|

Tipo de Interés Nominal aplicable
Applicable interest rate

| | | | | |
|--------|--------|--------|--------|--------|
| 2,547% | 2,847% | 2,847% | 2,847% | 2,847% |
|--------|--------|--------|--------|--------|

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 |
| | 3.316 | | 98 | | 33 | | 27 | | 20 |
| 1.112,62 | 3.689.447,92 | 100.000,00 | 9.800.000,00 | 91.794,58 | 3.029.221,14 | 1.308,21 | 35.321,67 | 4.023,46 | 80.469,20 |

Liquidación de Intereses
Interest Payment

(Euros)

Base / Day count fraction Act / 360

Intereses Brutos / Gross Interest

Retención / Withholding tax

Intereses Netos / Net Interest

19,00%

| | | | | | | | | | |
|----------|-----------|------------|-----------|------------|-----------|----------|--------|-----------|--------|
| 7,163326 | 23.753,59 | 719,658333 | 70.526,52 | 660,607345 | 21.800,04 | 9,414642 | 254,20 | 28,955165 | 579,10 |
| 1,361032 | 4.513,18 | 136,735083 | 13.400,04 | 125,515396 | 4.142,01 | 1,788782 | 48,30 | 5,501481 | 110,03 |
| 5,802294 | 19.240,41 | 582,923250 | 57.126,48 | 535,091949 | 17.658,03 | 7,625860 | 205,90 | 23,453684 | 469,07 |

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

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Interest accrual period

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hasta / To
plazo / Term

20.12.2022

(incluido) / (included)

21.03.2023

(excluido) / (excluded)

91

días / days

| Bonos Serie C (CA) | Bonos Serie C (CM) | Bonos Serie C (CP) | Bonos Serie C (CT) |
|---------------------|---------------------|---------------------|---------------------|
| Series C (CA) Bonds | Series C (CM) Bonds | Series C (CP) Bonds | Series C (CT) Bonds |
| ES0341068056 | ES0341068064 | ES0341068072 | ES0341068080 |

Determinación Tipo Interés Nominal

Nominal Interest Rate Calculation

Euribor 3 meses / 3 Months Euribor

16.12.2022

2,047%

2,047%

2,047%

2,047%

Margen / Margin

2,000%

2,000%

2,000%

2,000%

Tipo de interés calculado / Calculated interest rate

4,047%

4,047%

4,047%

4,047%

Tipo de Interés Nominal aplicable

Applicable interest rate

4,047%

4,047%

4,047%

4,047%

Número de Bonos / N.Bonds

Nominal / Face value

(Euros)

| Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie |
|------------|--------------|------------|--------------|------------|--------------|------------|--------------|
| Bond | Class | Bond | Class | Bond | Class | Bond | Class |
| | 32 | | 23 | | 15 | | 15 |
| 100.000,00 | 3.200.000,00 | 100.000,00 | 2.300.000,00 | 100.000,00 | 1.500.000,00 | 100.000,00 | 1.500.000,00 |

Liquidación de Intereses

Interest Payment

(Euros)

Base / Day count fraction

Act /

360

Intereses Brutos / Gross Interest

1.022,991667

32.735,73

1.022,991667

23.528,81

1.022,991667

15.344,88

1.022,991667

15.344,88

Retención / Withholding tax

19,00%

194,368417

6.219,79

194,368417

4.470,47

194,368417

2.915,53

194,368417

2.915,53

Intereses Netos / Net Interest

828,623250

26.515,94

828,623250

19.058,34

828,623250

12.429,35

828,623250

12.429,35

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

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 hasta / To 21.03.2023 (excluido) / (excluded)
 plazo / Term 91 días / days

| Bonos Serie D (CA) | Bonos Serie D (CM) | Bonos Serie D (CP) | Bonos Serie D (CT) |
|---------------------|---------------------|---------------------|---------------------|
| Series D (CA) Bonds | Series D (CM) Bonds | Series D (CP) Bonds | Series D (CT) Bonds |
| ES0341068098 | ES0341068106 | ES0341068114 | ES0341068122 |

Determinación Tipo Interés Nominal

Nominal Interest Rate Calculation

Euribor 3 meses / 3 Months Euribor 16.12.2022 2,047% 2,047% 2,047% 2,047%
 Margen / Margin 5,000% 5,000% 5,000% 5,000%

Tipo de interés calculado / Calculated interest rate 7,047% 7,047% 7,047% 7,047%

Tipo de Interés Nominal aplicable

Applicable interest rate

7,047%

7,047%

7,047%

7,047%

| Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie |
|------|-------|------|-------|------|-------|------|-------|
| Bond | Class | Bond | Class | Bond | Class | Bond | Class |

Número de Bonos / N.Bonds 61 25 16 14
 Nominal / Face value (Euros) 51.936,20 3.168.108,20 86.926,49 2.173.162,25 56.200,51 899.208,16 72.914,96 1.020.809,44

Liquidación de Intereses

Interest Payment

(Euros)

Base / Day count fraction Act / 360
 Intereses Brutos / Gross Interest 925,152515 56.434,30 1.548,443298 38.711,08 1.001,113735 16.017,82 1.298,852411 18.183,93
 Retención / Withholding tax 19,00% 175,778978 10.722,52 294,204227 7.355,11 190,211610 3.043,39 246,781958 3.454,95
 Intereses Netos / Net Interest 749,373537 45.711,78 1.254,239071 31.355,97 810,902125 12.974,43 1.052,070453 14.728,98

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

Pagos no satisfechos por insuficiencia de Fondos Disponibles

Payments not made due to insufficient Available Funds

(Euros)

Fecha vencimiento / Maturity date 22.06.2020 / 20.12.2022 20.06.2019 / 20.12.2022 20.12.2018 / 20.12.2022 20.03.2020 / 20.12.2022
 Intereses Brutos / Gross Interest 6.766,786253 412.773,96 14.543,145325 363.578,63 11.013,431900 176.214,91 10.347,402483 144.863,62
 Retención / Withholding tax 19,00% 1.285,689388 78.427,05 2.763,197612 69.079,93 2.092,552058 33.480,83 1.966,006473 27.524,08
 Intereses Netos / Net Interest 5.481,096865 334.346,91 11.779,947713 294.498,70 8.920,879842 142.734,08 8.381,396010 117.339,54