

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
21.03.2022
Periodo de Interés / Interest accrual period

 desde / From
 hasta / To
 plazo / Term

20.12.2021 (incluido) / (included)
21.03.2022 (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
Margen / Margin

16.12.2021

| | | | | |
|---------|---------|---------|---------|---------|
| -0,589% | -0,589% | -0,589% | -0,589% | -0,589% |
| 0,500% | 0,800% | 0,800% | 0,800% | 0,800% |

Tipo de interés calculado / Calculated interest rate

| | | | | |
|---------|--------|--------|--------|--------|
| -0,089% | 0,211% | 0,211% | 0,211% | 0,211% |
|---------|--------|--------|--------|--------|

Tipo de Interés Nominal aplicable
Applicable interest rate

| | | | | |
|---------|--------|--------|--------|--------|
| 0,000%* | 0,211% | 0,211% | 0,211% | 0,211% |
|---------|--------|--------|--------|--------|

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 |
| 4.093,34 | 13.573.515,44 | 100.000,00 | 9.800.000,00 | 100.000,00 | 3.300.000,00 | 42.504,09 | 1.147.610,43 | 64.922,09 | 1.298.441,80 |

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%

| | | | | | | | | | |
|----------|------|-----------|----------|-----------|----------|-----------|--------|-----------|--------|
| 0,000000 | 0,00 | 53,336111 | 5.226,94 | 53,336111 | 1.760,09 | 22,670029 | 612,09 | 34,626918 | 692,54 |
| 0,000000 | 0,00 | 10,133861 | 993,12 | 10,133861 | 334,42 | 4,307306 | 116,30 | 6,579114 | 131,58 |
| 0,000000 | 0,00 | 43,202250 | 4.233,82 | 43,202250 | 1.425,67 | 18,362723 | 495,79 | 28,047804 | 560,96 |

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

* 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. 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. 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.

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

21.03.2022

Periodo de Interés / Interest accrual period

desde / From 20.12.2021 (incluido) / (included)
 hasta / To 21.03.2022 (excluido) / (excluded)
 plazo / Term 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 16.12.2021 -0,589% -0,589% -0,589% -0,589%
 Margen / Margin 2,000% 2,000% 2,000% 2,000%

Tipo de interés calculado / Calculated interest rate 1,411% 1,411% 1,411% 1,411%

Tipo de Interés Nominal aplicable

Applicable interest rate

1,411% 1,411% 1,411% 1,411%

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 356,669444 11.413,42 356,669444 8.203,40 356,669444 5.350,04 356,669444 5.350,04
 Retención / Withholding tax 19,00% 67,767194 2.168,55 67,767194 1.558,65 67,767194 1.016,51 67,767194 1.016,51
 Intereses Netos / Net Interest 288,902250 9.244,87 288,902250 6.644,75 288,902250 4.333,53 288,902250 4.333,53

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

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 | | 21.03.2022 | |
| Periodo de Interés / Interest accrual period | desde / From | 20.12.2021 | (incluido) / (included) |
| | hasta / To | 21.03.2022 | (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 | 16.12.2021 | -0,589% | -0,589% | -0,589% | -0,589% | -0,589% | -0,589% | -0,589% |
| Margen / Margin | | 5,000% | 5,000% | 5,000% | 5,000% | 5,000% | 5,000% | 5,000% |
| Tipo de interés calculado / Calculated interest rate | | 4,411% | 4,411% | 4,411% | 4,411% | 4,411% | 4,411% | 4,411% |

Tipo de Interés Nominal aplicable

| | | | | | | | | |
|---------------------------------|--|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| Applicable interest rate | | 4,411% | 4,411% | 4,411% | 4,411% | 4,411% | 4,411% | 4,411% |
|---------------------------------|--|---------------|---------------|---------------|---------------|---------------|---------------|---------------|

| | | | | | |
|-----------------------------------|---------|------------------|------------------|------------------|------------------|
| Número de Bonos / N. Bonds | | 61 | 25 | 16 | 14 |
| Nominal / Face value | (Euros) | 51.936,20 | 86.926,49 | 56.200,51 | 72.914,96 |

Liquidación de Intereses

| | | | | | | | | |
|--|---------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|
| Interest Payment | (Euros) | | | | | | | |
| Base / Day count fraction | Act / | 360 | | | | | | |
| Intereses Brutos / Gross Interest | | 579,090073 | 35.324,49 | 969,232778 | 24.230,82 | 626,637248 | 10.026,20 | 813,003829 |
| Retención / Withholding tax | 19,00% | 110,027114 | 6.711,65 | 184,154228 | 4.603,86 | 119,061077 | 1.904,98 | 154,470728 |
| Intereses Netos / Net Interest | | 469,062959 | 28.612,84 | 785,078550 | 19.626,96 | 507,576171 | 8.121,22 | 658,533101 |

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 / 20.12.2021 | 20.06.2019 / 20.12.2021 | 20.12.2018 / 20.12.2021 | 20.03.2020 / 20.12.2021 | | | |
| Intereses Brutos / Gross Interest | | 4.159,232673 | 253.713,20 | 10.178,839114 | 254.470,98 | 8.191,780700 | 131.068,49 | 6.686,571213 |
| Retención / Withholding tax | 19,00% | 790,254207 | 48.205,51 | 1.933,979431 | 48.349,48 | 1.556,438331 | 24.903,00 | 1.270,448532 |
| Intereses Netos / Net Interest | | 3.368,978466 | 205.507,69 | 8.244,859683 | 206.121,50 | 6.635,342369 | 106.165,49 | 5.416,122681 |