

## 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

17.10.2019

Periodo de Interés /  
Interest accrual period

desde / From  
hasta / To  
plazo / Term

17.07.2019 (incluido) / (included)  
17.10.2019 (excluido) / (excluded)  
92 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                    | 15.07.2019 | -0,363%        | -0,363%        | -0,363%       | -0,363%       | -0,363%       |
| Margen / Margin                                      |            | 0,150%         | 0,270%         | 0,480%        | 2,250%        | 3,900%        |
| Tipo de interés calculado / Calculated interest rate |            | -0,213%        | -0,093%        | 0,117%        | 1,887%        | 3,537%        |
| Tipo de interes aplicable / Applicable interest rate |            | <b>0,000%*</b> | <b>0,000%*</b> | <b>0,117%</b> | <b>1,887%</b> | <b>3,537%</b> |

| 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           |           |               |
| Número de Bonos / N.Bonds<br>Nominal / Face value | (Euros) | 30.971,45 | 432.795.042,30 | 61.145,48 | 13.696.587,52 | 61.157,15 | 14.738.873,15 | 61.150,53 | 12.535.858,65 | 61.175,66 | 12.602.185,96 |

### Liquidación de Intereses Interest Payment

(Euros)

Base / Day count fraction Act / 360

|                                   |        |          |      |          |      |           |          |            |           |            |            |
|-----------------------------------|--------|----------|------|----------|------|-----------|----------|------------|-----------|------------|------------|
| Intereses Brutos / Gross Interest |        | 0,000000 | 0,00 | 0,000000 | 0,00 | 18,285988 | 4.406,92 | 294,888239 | 60.452,09 | 552,966791 | 113.911,16 |
| Retención / Withholding tax       | 19,00% | 0,000000 | 0,00 | 0,000000 | 0,00 | 3,474338  | 837,32   | 56,028765  | 11.485,90 | 105,063690 | 21.643,12  |
| Intereses Netos / Net Interest    |        | 0,000000 | 0,00 | 0,000000 | 0,00 | 14,811650 | 3.569,60 | 238,859474 | 48.966,19 | 447,903101 | 92.268,04  |

### Amortización de Principal Principal Redemption

Amortización / Redemption (Euros)

A determinar A determinar A determinar A determinar A determinar A determinar A determinar A determinar A determinar A determinar  
To be determined To be determined To be determined To be determined To be determined To be determined To be determined To be determined To be determined 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.

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