

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
22.02.2019
Periodo de Interés / Interest accrual period

 desde / From
 hasta / To
 plazo / Term

22.11.2018 (incluido) / (included)
22.02.2019 (excluido) / (excluded)
 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 | 20.11.2018 | -0,316% | -0,316% | -0,316% | -0,316% | -0,316% | -0,316% |
| Margen / Margin | | 0,120% | 0,190% | 0,270% | 0,500% | 1,900% | 4,000% |
| Tipo de interés calculado / Calculated interest rate | | -0,196% | -0,126% | -0,046% | 0,184% | 1,584% | 3,684% |

Tipo de Interés Nominal aplicable
Applicable interest rate

| | | | | | |
|----------------|----------------|----------------|---------------|---------------|---------------|
| 0,000%* | 0,000%* | 0,000%* | 0,184% | 1,584% | 3,684% |
|----------------|----------------|----------------|---------------|---------------|---------------|

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 | |
| | 19.218,36 | 295.386.193,20 | 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 (Euros)

Base / Day count fraction Act / 360

| | | | | | | | | | | | | | |
|--|--------|----------|------|----------|------|----------|------|-----------|-----------|------------|------------|------------|------------|
| Intereses Brutos / Gross Interest | | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 47,022222 | 24.451,56 | 404,800000 | 105.248,00 | 941,466667 | 291.854,67 |
| Retención / Withholding tax | 19,00% | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 8,934222 | 4.645,80 | 76,912000 | 19.997,12 | 178,878667 | 55.452,39 |
| Intereses Netos / Net Interest | | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 38,088000 | 19.805,76 | 327,888000 | 85.250,88 | 762,588000 | 236.402,28 |

Amortización de Principal
Principal Redemption
Amortización / Redemption (Euros)

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

Pagos pendientes por insuficiencia de Fondos Disponibles
Payments outstanding due to insufficient Available Funds (Euros)

Fecha de Vencimiento / Maturity date
Intereses Brutos / Gross Interest
Retención / Withholding tax 19,00%
Intereses Netos / Net Interest

| | | | |
|--|--------------------------------|--------------------------------|--------------------------------|
| | 24.02.2014 / 22.11.2018 | 22.08.2013 / 22.11.2018 | 24.11.2008 / 22.11.2018 |
| Intereses Brutos / Gross Interest | 1.939,583334 | 1.008.583,34 | 10.120,161110 |
| Retención / Withholding tax | 368,520834 | 191.630,84 | 1.922,830610 |
| Intereses Netos / Net Interest | 1.571,062500 | 816.952,50 | 8.197,330500 |
| | 2.631.241,90 | 46.543,440771 | 14.428.466,61 |
| | 499.935,95 | 8.843,253744 | 2.741.408,65 |
| | 37.700,187027 | 11.687,05796 | |

* 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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