

FECHA DE PAGO / Payment date
20.05.2019
Periodo de Interés / Interest accrual period
desde / From 20.02.2019 (incluido) / (included)
hasta / To 20.05.2019 (excluido) / (excluded)
plazo / Term 89 días / days

| Bonos Serie A2 | Bonos Serie B | Bonos Serie C |
|------------------------|-----------------------|-----------------------|
| <i>Series A2 Bonds</i> | <i>Series B Bonds</i> | <i>Series C Bonds</i> |
| ES0312885017 | ES0312885025 | ES0312885033 |

Tipo de Interés Nominal aplicable
Applicable interest Rate

| | | |
|----------------|---------------|---------------|
| 0,000%* | 0,342% | 0,992% |
|----------------|---------------|---------------|

Número de Bonos / N.Bonds
Nominal / Face value
(Euros)

| Bono | Serie | Bono | Serie | Bono | Serie |
|-------------|----------------|-------------|---------------|-------------|--------------|
| <i>Bond</i> | <i>Class</i> | <i>Bond</i> | <i>Class</i> | <i>Bond</i> | <i>Class</i> |
| | 17.836 | | 1.196 | | 468 |
| 8.778,47 | 156.572.790,92 | 19.855,59 | 23.747.285,64 | 19.855,59 | 9.292.416,12 |

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 | 16,787901 | 20.078,33 | 48,694731 | 22.789,13 |
| 0,000000 | 0,00 | 3,189701 | 3.814,88 | 9,251999 | 4.329,94 |
| 0,000000 | 0,00 | 13,598200 | 16.263,45 | 39,442732 | 18.459,20 |

Amortización de Principal
Principal Redemption
Amortización / Redemption
(Euros)

| | | | | | |
|-----------------|----------------|------------------|---------------|------------------|--------------|
| 8.778,47 | 156.572.790,92 | 19.855,59 | 23.747.285,64 | 19.855,59 | 9.292.416,12 |
|-----------------|----------------|------------------|---------------|------------------|--------------|

* 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 II.10 y V.4.2.1 del Folleto Informativo 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 II.10 and V.4.2.1 of the Prospectus do not provide for the possibility of a negative Nominal Interest Rate which might result in interest being payable by Bondholders to the Fund.