

FECHA DE PAGO / Payment date
15.10.2019
Periodo de Interés / Interest accrual period

 desde / From
 hasta / To
 plazo / Term

15.07.2019 (Incluido) / (included)
15.10.2019 (excluido) / (excluded)
 92 días / days

| Bonos Serie A2 | Bonos Serie A3 | Bonos Serie B | Bonos Serie C | Bonos Serie D |
|-----------------|-----------------|----------------|----------------|----------------|
| Series A2 Bonds | Series A3 Bonds | Series B Bonds | Series C Bonds | Series D Bonds |
| ES0345672010 | ES0345672028 | ES0345672036 | ES0345672044 | ES0345672051 |

Determinación Interés Nominal
Nominal Interest Calculation

| | | | | | | |
|--|------------|---------|---------|---------|---------|---------|
| Euribor 3 meses / 3 Month Euribor | 11.07.2019 | -0,364% | -0,364% | -0,364% | -0,364% | -0,364% |
| Margen / Margin | | 0,130% | 0,160% | 0,260% | 0,500% | 4,500% |
| Tipo de interés calculado / Calculated interest rate | | -0,234% | -0,204% | -0,104% | 0,136% | 4,136% |
| Tipo de interés Nominal aplicable / Applicable interest rate | | 0,000%* | 0,000%* | 0,000%* | 0,136% | 4,136% |

| | Bono | | Bono | | Bono | | Bono | | Bono | |
|------------------------------|-----------|----------------|----------|---------------|------------|---------------|------------|---------------|------------|---------------|
| | Serie | Class | Serie | Class | Serie | Class | Serie | Class | Serie | Class |
| Número de Bonos / N. Bonds | 10.832 | | 2.000 | | 528 | | 640 | | 280 | |
| Nominal / Face value (Euros) | 20.215,61 | 218.975.487,52 | 6.351,66 | 12.703.320,00 | 100.000,00 | 52.800.000,00 | 100.000,00 | 64.000.000,00 | 100.000,00 | 28.000.000,00 |

Liquidación de Intereses
Interest Payment

| | | | | | | | | | | | |
|-----------------------------------|-----------|----------|------|----------|------|----------|------|-----------|-----------|--------------|------------|
| Base / Day count fraction | Act / 360 | | | | | | | | | | |
| Intereses Brutos / Gross Interest | | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 34,755556 | 22.243,56 | 1.056,977778 | 295.953,78 |
| Retención / Withholding tax | 19% | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 6,603556 | 4.226,28 | 200,825778 | 56.231,22 |
| Intereses Netos / Net Interest | | 0,000000 | 0,00 | 0,000000 | 0,00 | 0,000000 | 0,00 | 28,152000 | 18.017,28 | 856,152000 | 239.722,56 |

Amortización de Principal
Principal Redemption

| | | | | | | | | | | |
|---------------------------|--|---------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|---------------------------------|
| 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 | 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

| | | | | | | | | | | |
|--------------------------------------|-----|--|--|--|-----------------------|-----------------------|-----------------------|--------------|---------------|---------------|
| Fecha de Vencimiento / Maturity date | | | | | | | | | | |
| Intereses Brutos / Gross Interest | | | | | 15.10.2010-15.07.2019 | 15.01.2010-15.07.2019 | 15.01.2009-15.07.2019 | | | |
| Retención / Withholding tax | 19% | | | | 4.480,750000 | 2.365.836,00 | 7.392,210868 | 4.731.014,95 | 54.139,739444 | 15.159.127,04 |
| Intereses Netos / Net Interest | | | | | 851,342500 | 449.508,84 | 1.404,520064 | 898.892,84 | 10.286,550494 | 2.880.234,13 |
| | | | | | 3.629,407500 | 1.916.327,16 | 5.987,690804 | 3.832.122,11 | 43.853,188950 | 12.278.892,91 |

Pagos pendientes por insuficiencia de Fondos Disponibles
Payments outstanding due to insufficient Available Funds
Interest Payment of deferred unpaid interest

| | | | | | | | | | | |
|--------------------------------------|-----|--|--|--|-----------------------|-----------------------|-----------------------|------------|---------------|--------------|
| Fecha de Vencimiento / Maturity date | | | | | | | | | | |
| Intereses Brutos / Gross Interest | | | | | 15.10.2010-15.07.2019 | 15.01.2010-15.07.2019 | 15.01.2009-15.07.2019 | | | |
| Retención / Withholding tax | 19% | | | | 93,927462 | 49.593,70 | 262,101344 | 167.744,86 | 14.300,346250 | 4.004.096,95 |
| Intereses Netos / Net Interest | | | | | 17,846218 | 9.422,80 | 49,799255 | 31.871,52 | 2.717,065788 | 760.778,42 |
| | | | | | 76,081244 | 40.170,90 | 212,302089 | 135.873,34 | 11.583,280462 | 3.243.318,53 |

* 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 3.4.6.1 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 3.4.6.1 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.