

FECHA DE PAGO / Payment date **26.03.2007**

Periodo de Interés / Interest accrual period
desde / From **27.12.2006** (incluido) / (included)
hasta / To **26.03.2007** (excluido) / (excluded)
plazo / Term **89** 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 |
| ES0361796016 | ES0361796024 | ES0361796032 | ES0361796040 | ES0361796057 |

Tipo de interes aplicable / Interest rate

| | | | | |
|---------------|---------------|---------------|---------------|---------------|
| 3,864% | 3,904% | 4,004% | 4,214% | 7,714% |
|---------------|---------------|---------------|---------------|---------------|

Número de Bonos / N.Bonds

| Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie | Bono | Serie | |
|------------------------------|------------------|-----------------------|-------------------|----------------------|-------------------|----------------------|-------------------|---------------------|-------------------|----------------------|
| Bond | Class | Bond | Class | Bond | Class | Bond | Class | Bond | Class | |
| | 6.680 | | 132 | | 116 | | 72 | | 100 | |
| Nominal / Face value (Euros) | 98.958,61 | 661.043.514,80 | 100.000,00 | 13.200.000,00 | 100.000,00 | 11.600.000,00 | 100.000,00 | 7.200.000,00 | 100.000,00 | 10.000.000,00 |

Liquidación de Intereses

Interest Payment

(Euros)

Base / Day count fraction Act / **360**

Intereses Brutos / Gross Interest

945,318615 6.314.728,35 **965,155556** 127.400,53 **989,877778** 114.825,82 **1.041,794444** 75.009,20 **1.907,072222** 190.707,22

Retención / Withholding tax **18%**

170,157351 1.136.651,10 **173,728000** 22.932,10 **178,178000** 20.668,65 **187,523000** 13.501,66 **343,273000** 34.327,30

Neto / Net Interest

775,161264 5.178.077,25 **791,427556** 104.468,43 **811,699778** 94.157,17 **854,271444** 61.507,54 **1.563,799222** 156.379,92

Amortización de Principal

Principal Redemption

(Euros)

Amortización / Redemption

5.312,40 35.486.832,00 **0,00** 0,00 **0,00** 0,00 **0,00** 0,00 **0,00** 0,00 **0,00** 0,00

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