

# EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

| Descripción del valor<br>Security details |                                      | Moneda   | Saldo Circulación.<br>Outstanding Volume | Último Precio*<br>Last Price |               |
|-------------------------------------------|--------------------------------------|----------|------------------------------------------|------------------------------|---------------|
| Cód. ISIN<br>ISIN Code                    | Emisión<br>Issue                     | Currency |                                          | Precio<br>Price              | Fecha<br>Date |
| ENTIDADES DE FINANCIACION                 |                                      |          |                                          |                              |               |
| ES0305607006                              | BTN A-BEST 20-A 0,000 05/2035        | EUR      | 81.791.645,74                            |                              |               |
| ES0305607014                              | BTN A-BEST 20-B 0,625 05/2035        | EUR      | 16.900.000,00                            |                              |               |
| ES0305607022                              | BTN A-BEST 20-M 2,300 05/2035        | EUR      | 24.200.000,00                            |                              |               |
| ES0305370019                              | BTN AUT ABS S 18-B 2,000 06/2029     | EUR      | 45.275.169,60                            |                              |               |
| ES0305506000                              | BTN AUT ABS S 20-A VBLE 06/2031      | EUR      | 147.768.442,80                           |                              |               |
| ES0305506018                              | BTN AUT ABS S 20-B VBLE 06/2031      | EUR      | 13.799.862,84                            |                              |               |
| ES0305506026                              | BTN AUT ABS S 20-C VBLE 06/2031      | EUR      | 11.449.001,25                            |                              |               |
| ES0305506034                              | BTN AUT ABS S 20-D 3,600 06/2031     | EUR      | 7.510.544,82                             |                              |               |
| ES0305506042                              | BTN AUT ABS S 20-E 5,700 06/2031     | EUR      | 2.656.168,29                             |                              |               |
| ES0305646004                              | BTN AUTO ABS S 22-A VBLE 02/2032     | EUR      | 375.351.948,64                           |                              |               |
| ES0305646012                              | BTN AUTO ABS S 22-B VBLE 02/2032     | EUR      | 27.882.118,96                            |                              |               |
| ES0305646020                              | BTN AUTO ABS S 22-C VBLE 02/2032     | EUR      | 25.087.089,92                            |                              |               |
| ES0305646038                              | BTN AUTO ABS S 22-D VBLE 02/2032     | EUR      | 32.722.291,20                            |                              |               |
| ES0305646046                              | BTN AUTO ABS S 22-E VBLE 02/2032     | EUR      | 16.156.631,28                            |                              |               |
| ES0305646053                              | BTN AUTO ABS S 22-F 6,750 02/2032    | EUR      | 2.756.480,00                             |                              |               |
| ES0305452007                              | BTN AUTONORIA SPA 19-A VBLE 12/2035  | EUR      | 185.821.272,00                           |                              |               |
| ES0305452015                              | BTN AUTONORIA SPA 19-B VBLE 12/2035  | EUR      | 7.056.504,00                             |                              |               |
| ES0305452023                              | BTN AUTONORIA SPA 19-C VBLE 12/2035  | EUR      | 12.936.924,00                            |                              |               |
| ES0305452031                              | BTN AUTONORIA SPA 19-D VBLE 12/2035  | EUR      | 12.936.924,00                            |                              |               |
| ES0305452049                              | BTN AUTONORIA SPA 19-E VBLE 12/2035  | EUR      | 4.704.336,00                             |                              |               |
| ES0305452056                              | BTN AUTONORIA SPA 19-F VBLE 12/2035  | EUR      | 5.880.420,00                             |                              |               |
| ES0305452064                              | BTN AUTONORIA SPA 19-G 6,000 12/2035 | EUR      | 5.880.420,00                             |                              |               |
| ES0305565006                              | BTN AUTONORIA SPA 21-A VBLE 01/2039  | EUR      | 449.742.892,00                           |                              |               |
| ES0305565014                              | BTN AUTONORIA SPA 21-B VBLE 01/2039  | EUR      | 31.311.214,00                            |                              |               |
| ES0305565022                              | BTN AUTONORIA SPA 21-C VBLE 01/2039  | EUR      | 28.464.740,00                            |                              |               |
| ES0305565030                              | BTN AUTONORIA SPA 21-D VBLE 01/2039  | EUR      | 22.771.792,00                            |                              |               |
| ES0305565048                              | BTN AUTONORIA SPA 21-E VBLE 01/2039  | EUR      | 17.078.844,00                            |                              |               |
| ES0305565055                              | BTN AUTONORIA SPA 21-F VBLE 01/2039  | EUR      | 11.385.896,00                            |                              |               |
| ES0305565063                              | BTN AUTONORIA SPA 21-G 5,250 01/2039 | EUR      | 8.539.422,00                             |                              |               |
| ES0305652002                              | BTN AUTONORIA SPA 22-A VBLE 01/2040  | EUR      | 408.876.100,50                           |                              |               |
| ES0305652010                              | BTN AUTONORIA SPA 22-B VBLE 01/2040  | EUR      | 12.427.845,00                            |                              |               |
| ES0305652028                              | BTN AUTONORIA SPA 22-C VBLE 01/2040  | EUR      | 19.884.552,00                            |                              |               |
| ES0305652036                              | BTN AUTONORIA SPA 22-D VBLE 01/2040  | EUR      | 9.942.276,00                             |                              |               |
| ES0305652044                              | BTN AUTONORIA SPA 22-E VBLE 01/2040  | EUR      | 22.370.121,00                            |                              |               |
| ES0305652051                              | BTN AUTONORIA SPA 22-F VBLE 01/2040  | EUR      | 7.456.707,00                             |                              |               |
| ES0305652069                              | BTN AUTONORIA SPA 22-G VBLE 01/2040  | EUR      | 16.156.198,50                            |                              |               |
| ES0305733000                              | BTN AUTONORIA SPA 23-A VBLE 09/2041  | EUR      | 484.400.000,00                           |                              |               |
| ES0305733018                              | BTN AUTONORIA SPA 23-B VBLE 09/2041  | EUR      | 5.700.000,00                             |                              |               |
| ES0305733026                              | BTN AUTONORIA SPA 23-C VBLE 09/2041  | EUR      | 25.900.000,00                            |                              |               |
| ES0305733034                              | BTN AUTONORIA SPA 23-D VBLE 09/2041  | EUR      | 11.500.000,00                            |                              |               |
| ES0305733042                              | BTN AUTONORIA SPA 23-E VBLE 09/2041  | EUR      | 27.300.000,00                            |                              |               |
| ES0305733059                              | BTN AUTONORIA SPA 23-F VBLE 09/2041  | EUR      | 7.200.000,00                             |                              |               |
| ES0305733067                              | BTN AUTONORIA SPA 23-G VBLE 09/2041  | EUR      | 13.000.000,00                            |                              |               |
| ES0312273016                              | BTN AYT COL GLOB-1B 1,300 03/2047    | EUR      | 81.000.000,00                            |                              |               |
| ES0312273024                              | BTN AYT COL GLOB-1C 1,650 03/2047    | EUR      | 13.500.000,00                            |                              |               |
| ES0312273032                              | BTN AYT COL GLOB-1D 3,000 03/2047    | EUR      | 14.300.000,00                            |                              |               |
| ES0312273370                              | BTN AYT COL GLOB-10B 1,600 06/2043   | EUR      | 30.500.000,00                            |                              |               |
| ES0312273388                              | BTN AYT COL GLOB-10C 2,000 06/2043   | EUR      | 7.000.000,00                             |                              |               |
| ES0312273396                              | BTN AYT COL GLOB-10D 3,000 06/2043   | EUR      | 7.000.000,00                             |                              |               |
| ES0312273446                              | BTN AYT COL GLOB-12A VBLE 03/2048    | EUR      | 46.914.910,35                            |                              |               |
| ES0312273453                              | BTN AYT COL GLOB-12B VBLE 03/2048    | EUR      | 9.954.280,32                             |                              |               |
| ES0312273107                              | BTN AYT COL GLOB-3C VBLE 11/2047     | EUR      | 5.098.322,94                             |                              |               |
| ES0312273115                              | BTN AYT COL GLOB-3D VBLE 11/2047     | EUR      | 2.577.655,14                             |                              |               |
| ES0312273248                              | BTN AYT COL GLOB-7A 1,300 11/2047    | EUR      | 123.921.843,20                           |                              |               |
| ES0312273255                              | BTN AYT COL GLOB-7B 1,600 11/2047    | EUR      | 45.600.000,00                            |                              |               |
| ES0312273263                              | BTN AYT COL GLOB-7C 2,500 11/2047    | EUR      | 28.000.000,00                            |                              |               |
| ES0312273271                              | BTN AYT COL GLOB-7D 3,500 11/2047    | EUR      | 10.400.000,00                            |                              |               |
| ES0312273461                              | BTN AYT COL GLOB-12C VBLE 03/2048    | EUR      | 8.078.836,93                             |                              |               |
| ES0312273479                              | BTN AYT COL GLOB-12D VBLE 03/2048    | EUR      | 2.741.033,75                             |                              |               |
| ES0312273362                              | BTN AYT COL GLOB-10A 1,300 06/2043   | EUR      | 151.063.307,85                           | 83,9475                      | 03-12-08      |
| ES0312273099                              | BTN AYT COL GLOB-3B VBLE 11/2047     | EUR      | 7.282.946,16                             | 65,0526                      | 02-02-09      |
| ES0312273008                              | BTN AYT COL GLOB-1A 1,170 03/2047    | EUR      | 277.559.842,32                           | 77,4426                      | 26-02-10      |
| ES0312273081                              | BTN AYT COL GLOB-3A VBLE 11/2047     | EUR      | 42.842.233,14                            | 70,1848                      | 18-11-11      |
| ES0312212014                              | BTN AYT GRANA H1-B VBLE 03/2047      | EUR      | 24.000.000,00                            |                              |               |
| ES0312212022                              | BTN AYT GRANA H1-C VBLE 03/2047      | EUR      | 11.000.000,00                            |                              |               |
| ES0312212030                              | BTN AYT GRANA H1-D VBLE 03/2047      | EUR      | 2.000.000,00                             |                              |               |
| ES0312212006                              | BTN AYT GRANA H1-A VBLE 03/2047      | EUR      | 18.749.676,00                            | 85,2500                      | 03-07-13      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0312274014                                     | BTN AYT GY HPIII-B VBLE 12/2052  | EUR      | 139.449.900,00                                  |                                     |                      |
| ES0312274006                                     | BTN AYT GY HPIII-A VBLE 12/2052  | EUR      | 976.149.000,00                                  | 60,2735                             | 12-05-14             |
| ES0312275011                                     | BTN AYT GY HPIV-B VBLE 09/2052   | EUR      | 123.845.061,60                                  |                                     |                      |
| ES0312275003                                     | BTN AYT GY HPIV-A VBLE 09/2052   | EUR      | 220.168.868,40                                  | 64,7659                             | 01-03-12             |
| ES0312276019                                     | BTN AYT GY HPV-B VBLE 03/2053    | EUR      | 150.599.848,00                                  |                                     |                      |
| ES0312276001                                     | BTN AYT GY HPV-A VBLE 03/2053    | EUR      | 225.899.744,00                                  | 61,8005                             | 01-03-12             |
| ES0312364013                                     | BTN AYT HIP BBK1 -B VBLE 04/2037 | EUR      | 46.000.000,00                                   |                                     |                      |
| ES0312364021                                     | BTN AYT HIP BBK1 -C VBLE 04/2037 | EUR      | 39.500.000,00                                   |                                     |                      |
| ES0312364005                                     | BTN AYT HIP BBK1 -A VBLE 04/2037 | EUR      | 43.984.980,85                                   | 100,0000                            | 29-06-05             |
| ES0312251012                                     | BTN AYT HIP BBK2-B VBLE 04/2041  | EUR      | 43.500.000,00                                   |                                     |                      |
| ES0312251020                                     | BTN AYT HIP BBK2-C VBLE 04/2041  | EUR      | 38.500.000,00                                   |                                     |                      |
| ES0312251004                                     | BTN AYT HIP BBK2-A VBLE 04/2041  | EUR      | 81.500.866,20                                   | 100,0000                            | 16-06-06             |
| ES0312378013                                     | BTN AYT HP MX 3-B VBLE 03/2038   | EUR      | 6.215.090,32                                    | 29,2500                             | 21-10-13             |
| ES0312252010                                     | BTN AYT HP MX 5-B VBLE 06/2041   | EUR      | 12.200.000,00                                   | 41,3000                             | 21-06-12             |
| ES0312252028                                     | BTN AYT HP MX 5-C VBLE 06/2041   | EUR      | 13.400.000,00                                   | 31,4949                             | 09-10-13             |
| ES0312252002                                     | BTN AYT HP MX 5-A VBLE 06/2041   | EUR      | 50.124.068,88                                   | 96,9850                             | 27-03-17             |
| ES0312304019                                     | BTN AYT ICO C VI-B VBLE 10/2057  | EUR      | 3.842.518,68                                    |                                     |                      |
| ES0312304027                                     | BTN AYT ICO C VI-C VBLE 10/2057  | EUR      | 3.440.484,90                                    |                                     |                      |
| ES0312304001                                     | BTN AYT ICO C VI-A VBLE 10/2057  | EUR      | 31.374.120,96                                   | 87,7294                             | 01-07-10             |
| ES0370153027                                     | BTN AYT KUTXA H1-C VBLE 04/2041  | EUR      | 6.674.766,00                                    | 40,0000                             | 14-06-12             |
| ES0370153019                                     | BTN AYT KUTXA H1-B VBLE 04/2041  | EUR      | 9.189.723,15                                    | 50,0000                             | 18-06-12             |
| ES0370153001                                     | BTN AYT KUTXA H1-A VBLE 04/2041  | EUR      | 103.327.759,00                                  | 95,0200                             | 30-11-15             |
| ES0370154025                                     | BTN AYT KUTXA H2-C VBLE 10/2056  | EUR      | 24.000.000,00                                   | 25,0000                             | 14-06-12             |
| ES0370154017                                     | BTN AYT KUTXA H2-B VBLE 10/2056  | EUR      | 58.200.000,00                                   | 42,0000                             | 12-09-13             |
| ES0370154009                                     | BTN AYT KUTXA H2-A VBLE 10/2056  | EUR      | 169.243.750,62                                  | 100,0000                            | 01-03-17             |
| ES0312349022                                     | BTH AYT.GEN. H6-B VBLE 01/2038   | EUR      | 2.399.373,20                                    |                                     |                      |
| ES0312349030                                     | BTH AYT.GEN. H6-C VBLE 01/2038   | EUR      | 2.639.310,52                                    | 89,3621                             | 14-04-15             |
| ES0312349048                                     | BTH AYT.GEN. H6-D VBLE 01/2038   | EUR      | 2.502.203,48                                    | 90,4951                             | 25-05-15             |
| ES0312349014                                     | BTH AYT.GEN. H6-A2 VBLE 01/2038  | EUR      | 53.056.519,60                                   | 94,7600                             | 30-07-15             |
| ES0312301023                                     | BTH AYT.GEN.H10-B VBLE 03/2040   | EUR      | 5.172.174,00                                    | 22,4900                             | 28-06-10             |
| ES0312301031                                     | BTH AYT.GEN.H10-C VBLE 03/2040   | EUR      | 3.792.927,60                                    | 16,4000                             | 28-06-10             |
| ES0312301049                                     | BTH AYT.GEN.H10-D VBLE 03/2040   | EUR      | 4.827.362,40                                    | 10,4700                             | 28-06-10             |
| ES0312301015                                     | BTH AYT.GEN.H10-A2 VBLE 03/2040  | EUR      | 158.613.367,50                                  | 96,4100                             | 23-03-15             |
| ES0312302021                                     | BTH AYT.GEN.H11-B VBLE 11/2040   | EUR      | 6.160.089,60                                    | 19,6700                             | 28-06-10             |
| ES0312302039                                     | BTH AYT.GEN.H11-C VBLE 11/2040   | EUR      | 5.749.416,96                                    | 15,2200                             | 28-06-10             |
| ES0312302047                                     | BTH AYT.GEN.H11-D VBLE 11/2040   | EUR      | 4.106.726,40                                    | 6,6600                              | 28-06-10             |
| ES0312302013                                     | BTH AYT.GEN.H11-A2 VBLE 11/2040  | EUR      | 189.320.040,00                                  | 63,9555                             | 01-03-12             |
| ES0312285002                                     | BTH AYT.GEN.H12-A VBLE 03/2051   | EUR      | 134.673.822,80                                  | 70,7299                             | 04-12-09             |
| ES0312285010                                     | BTH AYT.GEN.H12-B VBLE 03/2051   | EUR      | 22.000.000,00                                   | 16,1900                             | 28-06-10             |
| ES0312343033                                     | BTH AYT.GEN.H7-C VBLE 09/2038    | EUR      | 4.563.133,65                                    | 78,0000                             | 30-09-13             |
| ES0312343025                                     | BTH AYT.GEN.H7-B VBLE 09/2038    | EUR      | 4.832.822,40                                    | 82,4994                             | 25-11-15             |
| ES0312343017                                     | BTH AYT.GEN.H7-A2 VBLE 09/2038   | EUR      | 141.664.467,10                                  | 97,3594                             | 06-04-17             |
| ES0312344049                                     | BTH AYT.GEN.H8-D VBLE 05/2039    | EUR      | 7.730.255,40                                    | 12,3100                             | 28-06-10             |
| ES0312344031                                     | BTH AYT.GEN.H8-C VBLE 05/2039    | EUR      | 7.730.255,40                                    | 80,9950                             | 16-11-15             |
| ES0312344023                                     | BTH AYT.GEN.H8-B VBLE 05/2039    | EUR      | 7.730.255,40                                    | 83,5000                             | 26-05-16             |
| ES0312344015                                     | BTH AYT.GEN.H8-A2 VBLE 05/2039   | EUR      | 186.562.215,00                                  | 96,9000                             | 01-07-16             |
| ES0312300041                                     | BTH AYT.GEN.H9-D VBLE 07/2039    | EUR      | 5.128.839,56                                    | 4,9300                              | 28-06-10             |
| ES0312300025                                     | BTH AYT.GEN.H9-B VBLE 07/2039    | EUR      | 5.272.638,80                                    | 27,8700                             | 28-06-10             |
| ES0312300033                                     | BTH AYT.GEN.H9-C VBLE 07/2039    | EUR      | 5.176.772,64                                    | 70,0000                             | 30-09-13             |
| ES0312300017                                     | BTH AYT.GEN.H9-A2 VBLE 07/2039   | EUR      | 133.231.350,00                                  | 100,0000                            | 04-04-17             |
| ES0312872064                                     | BTN BANCAJA 10-E VBLE 05/2050    | EUR      | 31.000.000,00                                   |                                     |                      |
| ES0312872031                                     | BTN BANCAJA 10-B VBLE 05/2050    | EUR      | 65.000.000,00                                   | 41,1464                             | 17-12-10             |
| ES0312872049                                     | BTN BANCAJA 10-C VBLE 05/2050    | EUR      | 52.000.000,00                                   | 23,1314                             | 01-10-15             |
| ES0312872023                                     | BTN BANCAJA 10-A3 VBLE 05/2050   | EUR      | 338.516.100,00                                  | 100,0000                            | 27-12-16             |
| ES0312872056                                     | BTN BANCAJA 10-D VBLE 05/2050    | EUR      | 26.000.000,00                                   | 71,0000                             | 22-02-18             |
| ES0312867064                                     | BTN BANCAJA 11-E VBLE 04/2050    | EUR      | 22.900.000,00                                   |                                     |                      |
| ES0312867031                                     | BTN BANCAJA 11-B VBLE 04/2050    | EUR      | 63.000.000,00                                   | 99,9600                             | 23-07-07             |
| ES0312867049                                     | BTN BANCAJA 11-C VBLE 04/2050    | EUR      | 24.000.000,00                                   | 99,9595                             | 23-07-07             |
| ES0312867023                                     | BTN BANCAJA 11-A3 VBLE 04/2050   | EUR      | 352.094.864,00                                  | 71,0000                             | 23-07-13             |
| ES0312867056                                     | BTN BANCAJA 11-D VBLE 04/2050    | EUR      | 20.000.000,00                                   | 42,4806                             | 07-07-17             |
| ES0312847017                                     | BTN BANCAJA 13-B VBLE 04/2052    | EUR      | 152.000.000,00                                  |                                     |                      |
| ES0312847025                                     | BTN BANCAJA 13-C VBLE 04/2052    | EUR      | 159.300.000,00                                  |                                     |                      |
| ES0312847009                                     | BTN BANCAJA 13-A VBLE 04/2052    | EUR      | 683.077.830,89                                  | 95,5000                             | 08-09-16             |
| ES0312887047                                     | BTN BANCAJA 8-E VBLE 10/2037     | EUR      | 14.025.004,70                                   | 100,0000                            | 28-04-05             |
| ES0312887021                                     | BTN BANCAJA 8-C VBLE 10/2037     | EUR      | 14.900.000,00                                   | 42,1000                             | 04-11-10             |
| ES0312887013                                     | BTN BANCAJA 8-B VBLE 10/2037     | EUR      | 60.200.000,00                                   | 59,4794                             | 23-03-15             |
| ES0312887005                                     | BTN BANCAJA 8-A VBLE 10/2037     | EUR      | 50.870.191,12                                   | 98,6250                             | 08-06-16             |
| ES0312887039                                     | BTN BANCAJA 8-D VBLE 10/2037     | EUR      | 13.200.000,00                                   | 90,3087                             | 12-05-17             |
| ES0312888052                                     | BTN BANCAJA 9-E VBLE 09/2043     | EUR      | 22.600.000,00                                   |                                     |                      |
| ES0312888037                                     | BTN BANCAJA 9-C VBLE 09/2043     | EUR      | 25.000.000,00                                   | 30,0000                             | 26-03-10             |
| ES0312888029                                     | BTN BANCAJA 9-B VBLE 09/2043     | EUR      | 52.000.000,00                                   | 75,1000                             | 28-07-14             |
| ES0312888011                                     | BTN BANCAJA 9-A2 VBLE 09/2043    | EUR      | 139.358.520,00                                  | 94,8000                             | 10-05-16             |

Renta Fija privada/ *Private Debt*

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|--------------------------------------------------|------------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
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| ES0312888045                                     | BTN BANCAJA 9-D VBLE 09/2043       | EUR      | 23.000.000,00                                   | 77,7500                             | 22-05-17             |
| ES0313529028                                     | BTN BANKINTER 10-B VBLE 06/2043    | EUR      | 8.539.631,82                                    | 99,7000                             | 04-07-05             |
| ES0313529036                                     | BTN BANKINTER 10-C VBLE 06/2043    | EUR      | 9.241.227,52                                    | 99,4000                             | 04-07-05             |
| ES0313529044                                     | BTN BANKINTER 10-D VBLE 06/2043    | EUR      | 7.880.556,86                                    | 99,2000                             | 04-07-05             |
| ES0313529051                                     | BTN BANKINTER 10-E VBLE 06/2043    | EUR      | 11.164.401,92                                   | 99,0000                             | 04-07-05             |
| ES0313529010                                     | BTN BANKINTER 10-A2 VBLE 06/2043   | EUR      | 142.032.550,10                                  | 98,7730                             | 14-03-17             |
| ES0313714042                                     | BTH BANKINTER 11-D VBLE 08/2048    | EUR      | 4.571.769,58                                    |                                     |                      |
| ES0313714059                                     | BTH BANKINTER 11-E VBLE 08/2048    | EUR      | 6.212.500,00                                    |                                     |                      |
| ES0313714026                                     | BTH BANKINTER 11-B VBLE 08/2048    | EUR      | 7.276.749,48                                    | 65,1000                             | 22-01-13             |
| ES0313714034                                     | BTH BANKINTER 11-C VBLE 08/2048    | EUR      | 7.136.016,39                                    | 62,0000                             | 25-04-13             |
| ES0313714018                                     | BTH BANKINTER 11-A2 VBLE 08/2048   | EUR      | 83.259.854,56                                   | 97,8000                             | 20-10-16             |
| ES0313270045                                     | BTN BANKINTER 13-D VBLE 07/2049    | EUR      | 6.358.618,25                                    |                                     |                      |
| ES0313270052                                     | BTN BANKINTER 13-E VBLE 07/2049    | EUR      | 10.349.627,46                                   |                                     |                      |
| ES0313270029                                     | BTN BANKINTER 13-B VBLE 07/2049    | EUR      | 6.947.377,92                                    | 66,5000                             | 02-04-13             |
| ES0313270037                                     | BTN BANKINTER 13-C VBLE 07/2049    | EUR      | 7.476.061,00                                    | 59,5000                             | 02-08-13             |
| ES0313270011                                     | BTN BANKINTER 13-A2 VBLE 07/2049   | EUR      | 219.528.465,72                                  | 98,4000                             | 21-06-17             |
| ES0305364004                                     | BTN BBVA CON AUT-A 0,270 07/2031   | EUR      | 53.757.340,00                                   |                                     |                      |
| ES0305364012                                     | BTN BBVA CON AUT-B 1,100 07/2031   | EUR      | 23.200.000,00                                   |                                     |                      |
| ES0305364020                                     | BTN BBVA CON AUT-C 2,300 07/2031   | EUR      | 32.800.000,00                                   |                                     |                      |
| ES0305364038                                     | BTN BBVA CON AUT-D 4,100 07/2031   | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0305364046                                     | BTN BBVA CON AUT-E 6,850 07/2031   | EUR      | 6.000.000,00                                    |                                     |                      |
| ES0305364053                                     | BTN BBVA CON AUT-Z 7,000 07/2031   | EUR      | 1.000.000,00                                    |                                     |                      |
| ES0305487003                                     | BTN BBVA CONS 20-1-A VBLE 01/2036  | EUR      | 487.179.418,00                                  |                                     |                      |
| ES0305487011                                     | BTN BBVA CONS 20-1-B VBLE 01/2036  | EUR      | 14.080.330,00                                   |                                     |                      |
| ES0305487029                                     | BTN BBVA CONS 20-1-C VBLE 01/2036  | EUR      | 16.896.396,00                                   |                                     |                      |
| ES0305487037                                     | BTN BBVA CONS 20-1-D VBLE 01/2036  | EUR      | 16.896.396,00                                   |                                     |                      |
| ES0305487045                                     | BTN BBVA CONS 20-1-E VBLE 01/2036  | EUR      | 11.264.264,00                                   |                                     |                      |
| ES0305487052                                     | BTN BBVA CONS 20-1-F VBLE 01/2036  | EUR      | 16.896.396,00                                   |                                     |                      |
| ES0305487060                                     | BTN BBVA CONS 20-1-Z VBLE 01/2036  | EUR      | 2.590.781,05                                    |                                     |                      |
| ES0305654008                                     | BTN BBVA CONS 22-1-A VBLE 02/2036  | EUR      | 692.838.634,80                                  |                                     |                      |
| ES0305654016                                     | BTN BBVA CONS 22-1-B VBLE 02/2036  | EUR      | 20.024.238,00                                   |                                     |                      |
| ES0305654024                                     | BTN BBVA CONS 22-1-C VBLE 02/2036  | EUR      | 16.019.390,40                                   |                                     |                      |
| ES0305654032                                     | BTN BBVA CONS 22-1-D VBLE 02/2036  | EUR      | 32.038.780,80                                   |                                     |                      |
| ES0305654040                                     | BTN BBVA CONS 22-1-E VBLE 02/2036  | EUR      | 20.024.238,00                                   |                                     |                      |
| ES0305654057                                     | BTN BBVA CONS 22-1-F VBLE 02/2036  | EUR      | 20.024.238,00                                   |                                     |                      |
| ES0305654065                                     | BTN BBVA CONS 22-1-Z VBLE 02/2036  | EUR      | 3.644.411,65                                    |                                     |                      |
| ES0305714000                                     | BTN BBVA CONS 23-1-A VBLE 12/2036  | EUR      | 659.337.782,40                                  |                                     |                      |
| ES0305714018                                     | BTN BBVA CONS 23-1-B VBLE 12/2036  | EUR      | 28.750.194,00                                   |                                     |                      |
| ES0305714026                                     | BTN BBVA CONS 23-1-C VBLE 12/2036  | EUR      | 28.750.194,00                                   |                                     |                      |
| ES0305714034                                     | BTN BBVA CONS 23-1-D VBLE 12/2036  | EUR      | 19.166.796,00                                   |                                     |                      |
| ES0305714042                                     | BTN BBVA CONS 23-1-E VBLE 12/2036  | EUR      | 30.666.873,60                                   |                                     |                      |
| ES0305714059                                     | BTN BBVA CONS 23-1-Z VBLE 12/2036  | EUR      | 3.799.242,40                                    |                                     |                      |
| ES0305426001                                     | BTN BBVA CONS10-A 0.270 09/2033    | EUR      | 441.743.532,00                                  |                                     |                      |
| ES0305426019                                     | BTN BBVA CONS10-B 1,100 09/2033    | EUR      | 58.000.000,00                                   |                                     |                      |
| ES0305426027                                     | BTN BBVA CONS10-C 2,300 09/2033    | EUR      | 82.000.000,00                                   |                                     |                      |
| ES0305426035                                     | BTN BBVA CONS10-D 3,850 09/2033    | EUR      | 30.000.000,00                                   |                                     |                      |
| ES0305426043                                     | BTN BBVA CONS10-E 5,600 09/2033    | EUR      | 20.000.000,00                                   |                                     |                      |
| ES0305426050                                     | BTN BBVA CONS10-Z 5,750 09/2033    | EUR      | 2.908.718,00                                    |                                     |                      |
| ES0305541007                                     | BTN BBVA CONS11-A 0,02 12/2033     | EUR      | 784.923.970,00                                  |                                     |                      |
| ES0305541015                                     | BTN BBVA CONS11-B 0,500 12/2033    | EUR      | 150.000.000,00                                  |                                     |                      |
| ES0305701007                                     | BTN BBVA CONS12-A 2,000 08/2036    | EUR      | 2.319.712.185,00                                |                                     |                      |
| ES0305701015                                     | BTN BBVA CONS12-B 3,000 08/2036    | EUR      | 150.000.000,00                                  |                                     |                      |
| ES0314209034                                     | BTN BBVA LEAS 1-C VBLE 05/2031     | EUR      | 34.952.125,95                                   | 32,0908                             | 07-03-17             |
| ES0305753008                                     | BTN BBVA LEASING 3-A 2,000 11/2043 | EUR      | 2.064.000.000,00                                |                                     |                      |
| ES0305753016                                     | BTN BBVA LEASING 3-B 2,500 11/2043 | EUR      | 336.000.000,00                                  |                                     |                      |
| ES0305050009                                     | BTN BBVA RMBS 14-A VBLE 06/2055    | EUR      | 225.768.215,40                                  |                                     |                      |
| ES0305050017                                     | BTN BBVA RMBS 14-B VBLE 06/2055    | EUR      | 63.000.000,00                                   |                                     |                      |
| ES0305217004                                     | BTN BBVA RMBS 17- VBLE 08/2066     | EUR      | 677.982.729,60                                  |                                     |                      |
| ES0305462006                                     | BTN BBVA RMBS 19- VBLE 08/2062     | EUR      | 1.130.381.280,00                                |                                     |                      |
| ES0314148042                                     | BTN BBVA RMBS 2-B VBLE 09/2050     | EUR      | 45.379.406,25                                   | 46,5000                             | 10-10-13             |
| ES0314148034                                     | BTN BBVA RMBS 2-A4 VBLE 09/2050    | EUR      | 922.714.590,00                                  | 99,9700                             | 05-05-15             |
| ES0314148059                                     | BTN BBVA RMBS 2-C VBLE 09/2050     | EUR      | 40.337.250,00                                   | 63,2500                             | 14-03-17             |
| ES0305567002                                     | BTN BBVA RMBS 20-A VBLE 02/2065    | EUR      | 1.811.909.925,00                                |                                     |                      |
| ES0305567010                                     | BTN BBVA RMBS 20-B VBLE 02/2065    | EUR      | 150.000.000,00                                  |                                     |                      |
| ES0305643001                                     | BTN BBVA RMBS 21-A VBLE 11/2066    | EUR      | 9.829.737.461,20                                |                                     |                      |
| ES0305643019                                     | BTN BBVA RMBS 21-B VBLE 11/2066    | EUR      | 372.000.000,00                                  |                                     |                      |
| ES0305689004                                     | BTN BBVA RMBS 22-A VBLE 07/2066    | EUR      | 1.261.997.819,60                                |                                     |                      |
| ES0305689012                                     | BTN BBVA RMBS 22-B VBLE 07/2066    | EUR      | 42.000.000,00                                   |                                     |                      |
| ES0314149032                                     | BTN BBVA RMBS 3-B VBLE 02/2060     | EUR      | 156.000.000,00                                  |                                     |                      |
| ES0314149040                                     | BTN BBVA RMBS 3-C VBLE 02/2060     | EUR      | 88.500.000,00                                   |                                     |                      |
| ES0314149065                                     | BTN BBVA RMBS 3-A3b VBLE 02/2060   | EUR      | 136.206.230,40                                  |                                     |                      |
| ES0314149016                                     | BTN BBVA RMBS 3-A2 VBLE 02/2060    | EUR      | 179.137.833,60                                  | 100,0000                            | 27-07-07             |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                   | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|-----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>           | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0314149081                                     | BTN BBVA RMBS 3-A3d VBLE 02/2060  | EUR      | 27.241.246,08                                   | 60,0000                             | 03-07-12             |
| ES0314149073                                     | BTN BBVA RMBS 3-A3c VBLE 02/2060  | EUR      | 63.562.907,52                                   | 62,9993                             | 05-02-16             |
| ES0314149057                                     | BTN BBVA RMBS 3-A3a VBLE 02/2060  | EUR      | 367.973.496,00                                  | 93,9993                             | 05-02-16             |
| ES0310003001                                     | BTN BBVA RMBS 5-A VBLE 03/2061    | EUR      | 1.368.000.370,00                                |                                     |                      |
| ES0310003019                                     | BTN BBVA RMBS 5-B VBLE 03/2061    | EUR      | 157.241.425,00                                  |                                     |                      |
| ES0310003027                                     | BTN BBVA RMBS 5-C VBLE 03/2061    | EUR      | 47.172.427,50                                   |                                     |                      |
| ES0313199004                                     | BTN BBVA RMBS 9- VBLE 09/2053     | EUR      | 414.344.444,50                                  |                                     |                      |
| ES0314147028                                     | BTN BBVA RMBS I-A3 VBLE 06/2050   | EUR      | 449.851.297,50                                  | 75,0000                             | 03-07-12             |
| ES0314147036                                     | BTN BBVA RMBS I-B VBLE 06/2050    | EUR      | 51.657.576,00                                   | 46,2500                             | 04-06-13             |
| ES0314147044                                     | BTN BBVA RMBS I-C VBLE 06/2050    | EUR      | 36.590.783,00                                   | 31,4979                             | 03-07-13             |
| ES0370460034                                     | BTN BBVA-6 FTPYM-C VBLE 03/2046   | EUR      | 12.614.845,75                                   | 8,0318                              | 16-10-13             |
| ES0305483002                                     | BTN CAIXA CONS 5-A 0,750 10/2054  | EUR      | 259.615.902,00                                  |                                     |                      |
| ES0305483010                                     | BTN CAIXA CONS 5-B 1,000 10/2054  | EUR      | 319.500.000,00                                  |                                     |                      |
| ES0305713002                                     | BTN CAIXA CONS 6-A 4,125 09/2036  | EUR      | 1.780.000.000,00                                |                                     |                      |
| ES0305713010                                     | BTN CAIXA CONS 6-B 5,000 09/2036  | EUR      | 220.000.000,00                                  |                                     |                      |
| ES0305418008                                     | BTN CAIXA LEAS 3-A 0,75 12/2039   | EUR      | 41.335.542,24                                   |                                     |                      |
| ES0305418016                                     | BTN CAIXA LEAS 3-B 1,000 12/2039  | EUR      | 256.200.000,00                                  |                                     |                      |
| ES0305380000                                     | BTN CAIXA PYME 10-A VBLE 10/2051  | EUR      | 63.982.323,30                                   |                                     |                      |
| ES0305380018                                     | BTN CAIXA PYME 10-B VBLE 10/2051  | EUR      | 532.000.000,00                                  |                                     |                      |
| ES0305460000                                     | BTN CAIXA PYME 11-A 0,75 04/2052  | EUR      | 371.750.865,15                                  |                                     |                      |
| ES0305460018                                     | BTN CAIXA PYME 11-B 0,800 04/2052 | EUR      | 318.500.000,00                                  |                                     |                      |
| ES0305516009                                     | BTN CAIXA PYME 12-A 0,300 09/2062 | EUR      | 635.699.822,40                                  |                                     |                      |
| ES0305516017                                     | BTN CAIXA PYME 12-B 0,500 09/2062 | EUR      | 357.000.000,00                                  |                                     |                      |
| ES0305750004                                     | BTN CAIXA PYME 13-A 2,500 04/2047 | EUR      | 2.610.000.000,00                                |                                     |                      |
| ES0305750012                                     | BTN CAIXA PYME 13-B 2,750 04/2047 | EUR      | 390.000.000,00                                  |                                     |                      |
| ES0305117006                                     | BTN CAIXA RMBS 1-A VBLE 03/2063   | EUR      | 6.053.670.451,10                                |                                     |                      |
| ES0305117014                                     | BTN CAIXA RMBS 1-B VBLE 03/2063   | EUR      | 1.349.000.000,00                                |                                     |                      |
| ES0305247001                                     | BTN CAIXA RMBS 2-A VBLE 01/2061   | EUR      | 1.268.329.608,00                                |                                     |                      |
| ES0305247019                                     | BTN CAIXA RMBS 2-B VBLE 01/2061   | EUR      | 272.000.000,00                                  |                                     |                      |
| ES0305308001                                     | BTN CAIXA RMBS 3-A VBLE 09/2062   | EUR      | 1.133.397.913,50                                |                                     |                      |
| ES0305308019                                     | BTN CAIXA RMBS 3-B VBLE 09/2062   | EUR      | 255.000.000,00                                  |                                     |                      |
| ES0305679005                                     | BTN CARS ALLIANCE-A 3,800 10/2036 | EUR      | 1.120.000.000,00                                |                                     |                      |
| ES0305679013                                     | BTN CARS ALLIANCE-B 4,000 10/2036 | EUR      | 107.700.000,00                                  |                                     |                      |
| ES0312092002                                     | BTN CIN AYT 2-A VBLE 05/2051      | EUR      | 103.694.640,75                                  |                                     |                      |
| ES0312092010                                     | BTN CIN AYT 2-B VBLE 05/2051      | EUR      | 44.440.555,50                                   |                                     |                      |
| ES0364376014                                     | BTN CIN TDA 1-A2 VBLE 05/2049     | EUR      | 61.359.046,60                                   |                                     |                      |
| ES0364376022                                     | BTN CIN TDA 1-B VBLE 05/2049      | EUR      | 2.695.685,40                                    |                                     |                      |
| ES0364376030                                     | BTN CIN TDA 1-C VBLE 05/2049      | EUR      | 2.695.685,40                                    |                                     |                      |
| ES0305250047                                     | BTN COLUMBUS MC-A 4,000 06/2038   | EUR      | 414.000.000,00                                  |                                     |                      |
| ES0305250054                                     | BTN COLUMBUS MC-C 4,35 06/2038    | EUR      | 152.000.000,00                                  |                                     |                      |
| ES0357326026                                     | BTN CP PYME1 TDA-C VBLE 09/2045   | EUR      | 15.506.367,62                                   | 55,4935                             | 24-10-11             |
| ES0328421039                                     | BTN EDT PASTOR 3-C VBLE 01/2039   | EUR      | 1.012.126,50                                    | 28,5000                             | 15-11-10             |
| ES0378641247                                     | BTN FADE-26 1,000 09/2026         | EUR      | 200.000.000,00                                  |                                     |                      |
| ES0378641320                                     | BTN FADE-33 0,850 12/2023         | EUR      | 1.000.000.000,00                                |                                     |                      |
| ES0378641346                                     | BTN FADE-35 0,050 09/2024         | EUR      | 1.000.000.000,00                                |                                     |                      |
| ES0378641353                                     | BTN FADE-36 0,010 09/2025         | EUR      | 1.200.000.000,00                                |                                     |                      |
| ES0378641098                                     | BTN FADE-10 6,460 03/2027         | EUR      | 642.000.000,00                                  | 99,7500                             | 21-02-12             |
| ES0378641106                                     | BTN FADE-11 6,500 03/2026         | EUR      | 125.000.000,00                                  | 94,7110                             | 09-01-14             |
| ES0378641270                                     | BTN FADE-28 0,750 03/2024         | EUR      | 458.000.000,00                                  | 99,5707                             | 27-12-16             |
| ES0378641064                                     | BTN FADE-7 5,000 06/2026          | EUR      | 125.000.000,00                                  | 127,5050                            | 07-03-17             |
| ES0378641148                                     | BTN FADE-15 5,75 12/2026          | EUR      | 89.000.000,00                                   | 134,1700                            | 29-05-17             |
| ES0378641221                                     | BTN FADE-23 1,800 06/2026         | EUR      | 120.000.000,00                                  | 103,0000                            | 21-06-17             |
| ES0378641080                                     | BTN FADE-9 6,250 03/2025          | EUR      | 608.800.000,00                                  | 129,6930                            | 02-05-19             |
| ES0378641056                                     | BTN FADE-6 5,000 12/2026          | EUR      | 200.000.000,00                                  | 133,0775                            | 13-05-19             |
| ES0332233065                                     | BTN FT PASTOR 4-E VBLE 07/2045    | EUR      | 12.600.000,00                                   | 10,4861                             | 07-04-16             |
| ES0339759054                                     | BTN FTPYME CAM 4-D VBLE 09/2045   | EUR      | 29.300.000,00                                   |                                     |                      |
| ES0339759047                                     | BTN FTPYME CAM 4-C VBLE 09/2045   | EUR      | 35.559.081,40                                   | 21,3500                             | 28-07-14             |
| ES0341068064                                     | BTH GAT ICO-FTVP-CM VBLE 06/2036  | EUR      | 2.300.000,00                                    |                                     |                      |
| ES0341068122                                     | BTH GAT ICO-FTVP-DT VBLE 06/2036  | EUR      | 1.020.809,44                                    |                                     |                      |
| ES0341068080                                     | BTH GAT ICO-FTVP-CT VBLE 06/2036  | EUR      | 1.092.636,90                                    |                                     |                      |
| ES0341068098                                     | BTH GAT ICO-FTVP-DA VBLE 06/2036  | EUR      | 3.168.108,20                                    |                                     |                      |
| ES0341068106                                     | BTH GAT ICO-FTVP-DM VBLE 06/2036  | EUR      | 2.173.162,25                                    |                                     |                      |
| ES0341068023                                     | BTH GAT ICO-FTVP-BM VBLE 06/2036  | EUR      | 1.533.679,95                                    |                                     |                      |
| ES0341068015                                     | BTH GAT ICO-FTVP-BA VBLE 06/2036  | EUR      | 8.742.494,74                                    | 100,0000                            | 28-07-09             |
| ES0341068056                                     | BTH GAT ICO-FTVP-CA VBLE 06/2036  | EUR      | 3.200.000,00                                    | 36,3796                             | 13-08-13             |
| ES0341068114                                     | BTH GAT ICO-FTVP-DP VBLE 06/2036  | EUR      | 899.208,16                                      | 99,6929                             | 14-10-13             |
| ES0341068072                                     | BTH GAT ICO-FTVP-CP VBLE 06/2036  | EUR      | 904.109,55                                      | 100,0000                            | 14-10-13             |
| ES0332235037                                     | BTN GC PASTOR 5-C VBLE 06/2046    | EUR      | 7.300.000,00                                    | 99,6700                             | 29-06-07             |
| ES0332235029                                     | BTN GC PASTOR 5-B VBLE 06/2046    | EUR      | 24.900.000,00                                   | 25,0000                             | 20-05-11             |
| ES0332235011                                     | BTN GC PASTOR 5-A2 VBLE 06/2046   | EUR      | 100.186.634,24                                  | 94,6481                             | 31-03-15             |
| ES0332235045                                     | BTN GC PASTOR 5-D VBLE 06/2046    | EUR      | 10.500.000,00                                   | 1,0000                              | 14-12-22             |
| ES0305710008                                     | BTN GREEN PRADO11-A VBLE 10/2052  | EUR      | 331.243.108,56                                  |                                     |                      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                      | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|--------------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>              | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0305710016                                     | BTN GREEN PRADO11-B VBLE 10/2052     | EUR      | 78.400.000,00                                   |                                     |                      |
| ES0305710024                                     | BTN GREEN PRADO11-C 2,000 10/2052    | EUR      | 26.900.000,00                                   |                                     |                      |
| ES0305710032                                     | BTN GREEN PRADO11-D 3,000 10/2052    | EUR      | 31.900.000,00                                   |                                     |                      |
| ES0345671061                                     | BTN HIPOCAT 10-D VBLE 10/2039        | EUR      | 25.500.000,00                                   |                                     |                      |
| ES0345671046                                     | BTN HIPOCAT 10-B VBLE 10/2039        | EUR      | 54.800.000,00                                   | 20,0000                             | 17-02-12             |
| ES0345671053                                     | BTN HIPOCAT 10-C VBLE 10/2039        | EUR      | 51.800.000,00                                   | 12,0000                             | 29-01-13             |
| ES0345671012                                     | BTN HIPOCAT 10-A2 VBLE 10/2039       | EUR      | 41.386.202,04                                   | 85,9987                             | 16-05-14             |
| ES0345672051                                     | BTN HIPOCAT 11-D VBLE 01/2050        | EUR      | 28.000.000,00                                   |                                     |                      |
| ES0345672036                                     | BTN HIPOCAT 11-B VBLE 01/2050        | EUR      | 52.800.000,00                                   | 14,8704                             | 17-02-12             |
| ES0345672044                                     | BTN HIPOCAT 11-C VBLE 01/2050        | EUR      | 64.000.000,00                                   | 10,0000                             | 02-07-14             |
| ES0345672010                                     | BTN HIPOCAT 11-A2 VBLE 01/2050       | EUR      | 101.681.825,44                                  | 84,0619                             | 07-04-17             |
| ES0345721031                                     | BTN HIPOCAT 9-B VBLE 07/2038         | EUR      | 18.094.850,40                                   |                                     |                      |
| ES0345721064                                     | BTN HIPOCAT 9-E VBLE 07/2038         | EUR      | 16.000.000,00                                   |                                     |                      |
| ES0345721049                                     | BTN HIPOCAT 9-C VBLE 07/2038         | EUR      | 15.051.625,56                                   | 40,0000                             | 17-02-12             |
| ES0345721056                                     | BTN HIPOCAT 9-D VBLE 07/2038         | EUR      | 19.328.590,20                                   | 53,2462                             | 06-07-12             |
| ES0345721023                                     | BTN HIPOCAT 9-A2B VBLE 07/2038       | EUR      | 14.509.577,04                                   | 87,5990                             | 23-10-13             |
| ES0345721015                                     | BTN HIPOCAT 9-2A VBLE 07/2038        | EUR      | 30.714.600,00                                   | 99,9204                             | 10-10-14             |
| ES0305136006                                     | BTN HT ABANCA I- VBLE 01/2059        | EUR      | 325.723.827,60                                  |                                     |                      |
| ES0305306005                                     | BTN HT ABANCA II-A VBLE 01/2058      | EUR      | 395.334.186,00                                  |                                     |                      |
| ES0305564009                                     | BTN IM ANDBANK RMBS 1-A VBLE 06/2056 | EUR      | 93.709.729,52                                   |                                     |                      |
| ES0305564017                                     | BTN IM ANDBANK RMBS 1-B VBLE 06/2056 | EUR      | 4.066.419,61                                    |                                     |                      |
| ES0305564025                                     | BTN IM ANDBANK RMBS 1-C VBLE 06/2056 | EUR      | 3.520.184,14                                    |                                     |                      |
| ES0305564033                                     | BTN IM ANDBANK RMBS 1-Z VBLE 06/2056 | EUR      | 7.600.000,00                                    |                                     |                      |
| ES0305386007                                     | BTN IM BCC CA 1-A 0,312 04/2037      | EUR      | 108.608.890,53                                  |                                     |                      |
| ES0305386015                                     | BTN IM BCC CA 1-B 0,700 04/2037      | EUR      | 40.798.162,96                                   |                                     |                      |
| ES0305386023                                     | BTN IM BCC CA 1-C 2,100 04/2037      | EUR      | 11.587.110,77                                   |                                     |                      |
| ES0305386031                                     | BTN IM BCC CA 1-D 7,490 04/2037      | EUR      | 10.740.152,44                                   |                                     |                      |
| ES0305115000                                     | BTN IM BCC CM 1-A VBLE 03/2059       | EUR      | 205.737.795,00                                  |                                     |                      |
| ES0305115018                                     | BTN IM BCC CM 1-B VBLE 03/2059       | EUR      | 135.000.000,00                                  |                                     |                      |
| ES0305459002                                     | BTN IM BCC CM 2-A VBLE 12/2061       | EUR      | 380.298.918,37                                  |                                     |                      |
| ES0305459010                                     | BTN IM BCC CM 2-B VBLE 12/2061       | EUR      | 94.300.000,00                                   |                                     |                      |
| ES0305540009                                     | BTN IM BCC CP 3-A VBLE 06/2057       | EUR      | 190.170.827,00                                  |                                     |                      |
| ES0305540017                                     | BTN IM BCC CP 3-B VBLE 06/2057       | EUR      | 230.000.000,00                                  |                                     |                      |
| ES0305642003                                     | BTN IM BCC CP 4-A VBLE 07/2064       | EUR      | 354.427.655,40                                  |                                     |                      |
| ES0305642011                                     | BTN IM BCC CP 4-B VBLE 07/2064       | EUR      | 198.000.000,00                                  |                                     |                      |
| ES0347421002                                     | BTN IM BCG RMBS2-A VBLE 09/2061      | EUR      | 457.230.683,00                                  |                                     |                      |
| ES0347783013                                     | BTN IM CAJAMAR 3-B VBLE 09/2048      | EUR      | 6.685.856,64                                    |                                     |                      |
| ES0347783021                                     | BTN IM CAJAMAR 3-C VBLE 09/2048      | EUR      | 1.392.886,80                                    |                                     |                      |
| ES0347783039                                     | BTN IM CAJAMAR 3-D VBLE 09/2048      | EUR      | 2.367.907,56                                    |                                     |                      |
| ES0347783005                                     | BTN IM CAJAMAR 3-A VBLE 09/2048      | EUR      | 128.841.982,50                                  | 97,9414                             | 18-07-17             |
| ES0349044018                                     | BTN IM CAJAMAR 4-B VBLE 03/2049      | EUR      | 7.451.352,50                                    |                                     |                      |
| ES0349044026                                     | BTN IM CAJAMAR 4-C VBLE 03/2049      | EUR      | 1.490.270,50                                    |                                     |                      |
| ES0349044034                                     | BTN IM CAJAMAR 4-D VBLE 03/2049      | EUR      | 2.533.459,85                                    |                                     |                      |
| ES0349044042                                     | BTN IM CAJAMAR 4-E VBLE 03/2049      | EUR      | 6.000.003,60                                    |                                     |                      |
| ES0349044000                                     | BTN IM CAJAMAR 4-A VBLE 03/2049      | EUR      | 137.551.997,70                                  | 97,8500                             | 31-03-17             |
| ES0347566004                                     | BTN IM CAJAMAR 5-A VBLE 06/2050      | EUR      | 140.481.822,00                                  |                                     |                      |
| ES0347566012                                     | BTN IM CAJAMAR 5-B VBLE 06/2050      | EUR      | 3.496.841,80                                    |                                     |                      |
| ES0347566020                                     | BTN IM CAJAMAR 5-C VBLE 06/2050      | EUR      | 3.648.878,40                                    |                                     |                      |
| ES0347566038                                     | BTN IM CAJAMAR 5-D VBLE 06/2050      | EUR      | 4.409.061,40                                    |                                     |                      |
| ES0347566046                                     | BTN IM CAJAMAR 5-E VBLE 06/2050      | EUR      | 7.500.000,00                                    |                                     |                      |
| ES0347559009                                     | BTN IM CAJAMAR 6-A VBLE 12/2050      | EUR      | 340.673.858,40                                  |                                     |                      |
| ES0347559017                                     | BTN IM CAJAMAR 6-B VBLE 12/2050      | EUR      | 12.332.087,04                                   |                                     |                      |
| ES0347559025                                     | BTN IM CAJAMAR 6-C VBLE 12/2050      | EUR      | 7.707.554,40                                    |                                     |                      |
| ES0347559033                                     | BTN IM CAJAMAR 6-D VBLE 12/2050      | EUR      | 24.664.174,08                                   |                                     |                      |
| ES0347559041                                     | BTN IM CAJAMAR 6-E VBLE 12/2050      | EUR      | 25.350.010,14                                   |                                     |                      |
| ES0347458004                                     | BTN IM CAJASTU 1-A VBLE 12/2052      | EUR      | 107.593.708,80                                  |                                     |                      |
| ES0347458012                                     | BTN IM CAJASTU 1-B VBLE 12/2052      | EUR      | 71.729.147,40                                   |                                     |                      |
| ES0347861025                                     | BTH IM PASTOR 2-C VBLE 09/2041       | EUR      | 14.200.000,00                                   |                                     |                      |
| ES0347861033                                     | BTH IM PASTOR 2-D VBLE 09/2041       | EUR      | 6.500.000,00                                    |                                     |                      |
| ES0347861017                                     | BTH IM PASTOR 2-B VBLE 09/2041       | EUR      | 12.893.741,90                                   | 61,9984                             | 22-02-13             |
| ES0347862015                                     | BTH IM PASTOR 3-B VBLE 03/2043       | EUR      | 17.000.000,00                                   | 100,0000                            | 15-06-05             |
| ES0347862031                                     | BTH IM PASTOR 3-D VBLE 03/2043       | EUR      | 10.000.000,00                                   | 99,5896                             | 16-11-05             |
| ES0347862023                                     | BTH IM PASTOR 3-C VBLE 03/2043       | EUR      | 12.000.000,00                                   | 99,6200                             | 02-08-07             |
| ES0347862007                                     | BTH IM PASTOR 3-A VBLE 03/2043       | EUR      | 65.189.338,90                                   | 80,0000                             | 03-04-17             |
| ES0347854038                                     | BTN IM PASTOR 4-D VBLE 03/2044       | EUR      | 6.900.000,00                                    | 7,5000                              | 29-06-12             |
| ES0347854020                                     | BTN IM PASTOR 4-C VBLE 03/2044       | EUR      | 9.200.000,00                                    | 23,0807                             | 26-05-14             |
| ES0347854004                                     | BTN IM PASTOR 4-A VBLE 03/2044       | EUR      | 84.718.434,00                                   | 75,2500                             | 18-07-16             |
| ES0347854012                                     | BTN IM PASTOR 4-B VBLE 03/2044       | EUR      | 17.900.000,00                                   | 59,0000                             | 25-11-22             |
| ES0359093038                                     | BTN MAD RMBS III-B VBLE 02/2050      | EUR      | 55.500.000,00                                   |                                     |                      |
| ES0359093046                                     | BTN MAD RMBS III-C VBLE 02/2050      | EUR      | 90.000.000,00                                   |                                     |                      |
| ES0359093053                                     | BTN MAD RMBS III-D VBLE 02/2050      | EUR      | 72.000.000,00                                   |                                     |                      |
| ES0359093061                                     | BTN MAD RMBS III-E VBLE 02/2050      | EUR      | 52.500.000,00                                   |                                     |                      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br>Security details |                                      | Moneda   | Saldo Circulación.<br>Outstanding Volume | Último Precio*<br>Last Price |               |
|-------------------------------------------|--------------------------------------|----------|------------------------------------------|------------------------------|---------------|
| Cód. ISIN<br>ISIN Code                    | Emisión<br>Issue                     | Currency |                                          | Precio<br>Price              | Fecha<br>Date |
| ES0359093020                              | BTN MAD RMBS III-A3 VBLE 02/2050     | EUR      | 435.330.749,00                           | 100,0000                     | 16-12-16      |
| ES0359094010                              | BTN MAD RMBS IV-A2 VBLE 11/2050      | EUR      | 323.719.928,64                           |                              |               |
| ES0359094028                              | BTN MAD RMBS IV-B VBLE 11/2050       | EUR      | 60.000.000,00                            |                              |               |
| ES0359094036                              | BTN MAD RMBS IV-C VBLE 11/2050       | EUR      | 74.400.000,00                            |                              |               |
| ES0359094044                              | BTN MAD RMBS IV-D VBLE 11/2050       | EUR      | 52.800.000,00                            |                              |               |
| ES0359094051                              | BTN MAD RMBS IV-E VBLE 11/2050       | EUR      | 26.400.000,00                            | 99,9000                      | 21-06-07      |
| ES0359091057                              | BTN MADR RMBS I-E VBLE 06/2049       | EUR      | 21.000.000,00                            |                              |               |
| ES0359091032                              | BTN MADR RMBS I-C VBLE 06/2049       | EUR      | 75.000.000,00                            |                              |               |
| ES0359091024                              | BTN MADR RMBS I-B VBLE 06/2049       | EUR      | 70.000.000,00                            |                              |               |
| ES0359091040                              | BTN MADR RMBS I-D VBLE 06/2049       | EUR      | 34.000.000,00                            |                              |               |
| ES0359091016                              | BTN MADR RMBS I-A2 VBLE 06/2049      | EUR      | 172.273.750,00                           | 100,0000                     | 10-08-17      |
| ES0359092063                              | BTN MADR RMBS II-E VBLE 08/2049      | EUR      | 18.900.000,00                            | 80,5000                      | 16-03-09      |
| ES0359092022                              | BTN MADR RMBS II-A3 VBLE 08/2049     | EUR      | 142.784.829,00                           |                              |               |
| ES0359092030                              | BTN MADR RMBS II-B VBLE 08/2049      | EUR      | 63.000.000,00                            |                              |               |
| ES0359092048                              | BTN MADR RMBS II-C VBLE 08/2049      | EUR      | 67.500.000,00                            |                              |               |
| ES0359092055                              | BTN MADR RMBS II-D VBLE 08/2049      | EUR      | 30.600.000,00                            |                              |               |
| ES0358968008                              | BTN MADRI RESI I- VBLE 08/2051       | EUR      | 119.760.229,01                           | 99,8631                      | 30-10-13      |
| ES0358969006                              | BTN MADRI RESI II- VBLE 02/2052      | EUR      | 121.689.254,40                           |                              |               |
| ES0361796032                              | BTN MBS BANCAJA3-C VBLE 12/2043      | EUR      | 2.819.994,80                             |                              |               |
| ES0361796040                              | BTN MBS BANCAJA3-D VBLE 12/2043      | EUR      | 7.200.000,00                             |                              |               |
| ES0361796057                              | BTN MBS BANCAJA3-E VBLE 12/2043      | EUR      | 10.000.000,00                            |                              |               |
| ES0361796016                              | BTN MBS BANCAJA3-A2 VBLE 12/2043     | EUR      | 54.986.486,80                            | 87,2445                      | 23-07-13      |
| ES0361796024                              | BTN MBS BANCAJA3-B VBLE 12/2043      | EUR      | 2.651.249,04                             | 84,0000                      | 15-02-16      |
| ES0361797063                              | BTN MBS BANCAJA4-E VBLE 07/2050      | EUR      | 23.100.000,00                            | 100,0000                     | 07-05-07      |
| ES0361797055                              | BTN MBS BANCAJA4-D VBLE 07/2050      | EUR      | 18.500.000,00                            |                              |               |
| ES0361797030                              | BTN MBS BANCAJA4-B VBLE 07/2050      | EUR      | 12.605.378,55                            |                              |               |
| ES0361797048                              | BTN MBS BANCAJA4-C VBLE 07/2050      | EUR      | 18.900.000,00                            |                              |               |
| ES0361797014                              | BTN MBS BANCAJA4-A2 VBLE 07/2050     | EUR      | 150.488.540,81                           |                              |               |
| ES0305522007                              | BTN NORIA SPAIN 2020-A 3,500 10/2040 | EUR      | 595.000.000,00                           | 98,1100                      | 12-09-17      |
| ES0305522015                              | BTH NORIA SPAIN 2020-B 3,600 10/2040 | EUR      | 255.000.000,00                           | 99,6921                      | 14-10-13      |
| ES0305518005                              | BTN PDRIIVER 20-1 - 0,052 10/2034    | EUR      | 1.386.000.000,00                         |                              |               |
| ES0313252019                              | BTN PENEDÉS 1TDA-B VBLE 01/2043      | EUR      | 6.208.099,60                             |                              |               |
| ES0313252027                              | BTN PENEDÉS 1TDA-C VBLE 01/2043      | EUR      | 4.495.520,40                             |                              |               |
| ES0313252001                              | BTN PENEDÉS 1TDA-A VBLE 01/2043      | EUR      | 89.125.675,00                            |                              |               |
| ES0305694004                              | BTN RMBS MIRAVET 23-1-A VBLE 11/2066 | EUR      | 156.745.310,04                           | 100,0000                     | 25-05-17      |
| ES0305694012                              | BTN RMBS MIRAVET 23-1-B VBLE 11/2066 | EUR      | 16.700.000,00                            |                              |               |
| ES0305694020                              | BTN RMBS MIRAVET 23-1-C VBLE 11/2066 | EUR      | 11.400.000,00                            |                              |               |
| ES0305694038                              | BTN RMBS MIRAVET 23-1-D VBLE 11/2066 | EUR      | 6.800.000,00                             |                              |               |
| ES0305694046                              | BTN RMBS MIRAVET 23-1-E VBLE 11/2066 | EUR      | 4.500.000,00                             |                              |               |
| ES0305694053                              | BTN RMBS MIRAVET 23-1-F VBLE 11/2066 | EUR      | 4.500.000,00                             |                              |               |
| ES0305694061                              | BTN RMBS MIRAVET 23-1-R VBLE 11/2066 | EUR      | 4.400.000,00                             |                              |               |
| ES0305694079                              | BTN RMBS MIRAVET 23-1-X VBLE 11/2066 | EUR      | 2.000.000,00                             |                              |               |
| ES0305694087                              | BTN RMBS MIRAVET 23-1-Z VBLE 11/2066 | EUR      | 85.400.000,00                            |                              |               |
| ES0305635007                              | BTN RMBS PRADO 10-A VBLE 03/2055     | EUR      | 422.468.174,61                           |                              |               |
| ES0305635015                              | BTN RMBS PRADO 10-B VBLE 03/2055     | EUR      | 23.700.000,00                            |                              |               |
| ES0305635023                              | BTN RMBS PRADO 10-C VBLE 03/2055     | EUR      | 39.600.000,00                            |                              |               |
| ES0305508006                              | BTN RMBS PRADO 7-A VBLE 06/2051      | EUR      | 292.607.421,25                           |                              |               |
| ES0305508014                              | BTN RMBS PRADO 7-B VBLE 06/2051      | EUR      | 38.600.000,00                            |                              |               |
| ES0305508022                              | BTN RMBS PRADO 7-C VBLE 06/2051      | EUR      | 33.500.000,00                            |                              |               |
| ES0305545008                              | BTN RMBS PRADO 8-A VBLE 03/2055      | EUR      | 270.828.679,20                           |                              |               |
| ES0305545016                              | BTN RMBS PRADO 8-Z 0,100 03/2055     | EUR      | 50.000.000,00                            |                              |               |
| ES0305545024                              | BTN RMBS PRADO 8-B VBLE 03/2055      | EUR      | 26.400.000,00                            |                              |               |
| ES0305545032                              | BTN RMBS PRADO 8-C VBLE 03/2055      | EUR      | 21.600.000,00                            |                              |               |
| ES0305608004                              | BTN RMBS PRADO 9-A VBLE 06/2055      | EUR      | 345.491.627,58                           |                              |               |
| ES0305608012                              | BTN RMBS PRADO 9-B VBLE 06/2055      | EUR      | 24.400.000,00                            |                              |               |
| ES0305608020                              | BTN RMBS PRADO 9-C VBLE 06/2055      | EUR      | 39.000.000,00                            |                              |               |
| ES0305493001                              | BTH RMBS SANT 6-A VBLE 02/2063       | EUR      | 2.380.783.860,00                         |                              |               |
| ES0305493019                              | BTH RMBS SANT 6-B VBLE 02/2063       | EUR      | 720.000.000,00                           |                              |               |
| ES0305493027                              | BTH RMBS SANT 6-C VBLE 02/2063       | EUR      | 225.000.000,00                           |                              |               |
| ES0305583009                              | BTN RMBS SANT 7-A VBLE 02/2067       | EUR      | 3.575.961.198,00                         |                              |               |
| ES0305583017                              | BTN RMBS SANT 7-B VBLE 02/2067       | EUR      | 530.000.000,00                           |                              |               |
| ES0305583025                              | BTN RMBS SANT 7-C VBLE 02/2067       | EUR      | 265.000.000,00                           |                              |               |
| ES0374274043                              | BTN RURAL HP IX-C VBLE 02/2050       | EUR      | 7.990.066,20                             |                              |               |
| ES0374274035                              | BTN RURAL HP IX-B VBLE 02/2050       | EUR      | 8.215.049,03                             |                              |               |
| ES0374274068                              | BTN RURAL HP IX-E VBLE 02/2050       | EUR      | 7.500.000,00                             |                              |               |
| ES0374274050                              | BTN RURAL HP IX-D VBLE 02/2050       | EUR      | 2.943.708,60                             | 33,4692                      | 29-01-14      |
| ES0374274027                              | BTN RURAL HP IX-A3 VBLE 02/2050      | EUR      | 191.116.044,00                           | 92,9183                      | 12-07-17      |
| ES0374275008                              | BTN RURAL HP X-A VBLE 05/2053        | EUR      | 281.630.281,92                           | 67,6189                      | 13-12-12      |
| ES0374275016                              | BTN RURAL HP X-B VBLE 05/2053        | EUR      | 12.475.593,52                            | 99,8552                      | 07-11-13      |
| ES0374275024                              | BTN RURAL HP X-C VBLE 05/2053        | EUR      | 17.783.960,08                            | 99,8152                      | 07-11-13      |
| ES0323975005                              | BTN RURAL HP XI-A VBLE 03/2053       | EUR      | 386.818.803,25                           | 99,9392                      | 07-11-13      |
| ES0323975013                              | BTN RURAL HP XI-B VBLE 03/2053       | EUR      | 9.659.972,63                             | 99,9159                      | 07-11-13      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                      | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|--------------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>              | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0323975021                                     | BTN RURAL HP XI-C VBLE 03/2053       | EUR      | 23.519.933,36                                   | 99,8925                             | 07-11-13             |
| ES0323976011                                     | BTN RURAL HP XII-B VBLE 06/2053      | EUR      | 10.289.181,65                                   | 99,9119                             | 07-11-13             |
| ES0323976029                                     | BTN RURAL HP XII-C VBLE 06/2053      | EUR      | 14.207.880,96                                   | 99,8874                             | 07-11-13             |
| ES0323976003                                     | BTN RURAL HP XII-A VBLE 06/2053      | EUR      | 203.897.625,66                                  | 99,9949                             | 28-03-14             |
| ES0374268011                                     | BTN RURAL HP XIV-B VBLE 05/2055      | EUR      | 22.500.000,00                                   |                                     |                      |
| ES0374268003                                     | BTN RURAL HP XIV-A VBLE 05/2055      | EUR      | 42.736.734,00                                   | 59,3860                             | 03-09-13             |
| ES0323977019                                     | BTN RURAL HP XV-B VBLE 05/2058       | EUR      | 52.900.000,00                                   |                                     |                      |
| ES0323977001                                     | BTN RURAL HP XV-A VBLE 05/2058       | EUR      | 131.498.058,24                                  | 62,2682                             | 03-09-13             |
| ES0323978017                                     | BTN RURAL HP XVI-B VBLE 04/2055      | EUR      | 16.500.000,00                                   | 100,0000                            | 29-07-13             |
| ES0323978009                                     | BTN RURAL HP XVI-A VBLE 04/2055      | EUR      | 27.804.205,20                                   | 62,3975                             | 03-09-13             |
| ES0366367052                                     | BTN RURAL HPVIII-D VBLE 01/2044      | EUR      | 1.506.888,72                                    | 100,0000                            | 01-06-06             |
| ES0366367029                                     | BTN RURAL HPVIII-A2B VBLE 01/2044    | EUR      | 32.700.010,00                                   | 78,2500                             | 09-07-12             |
| ES0366367045                                     | BTN RURAL HPVIII-C VBLE 01/2044      | EUR      | 3.264.019,20                                    | 24,6833                             | 17-12-12             |
| ES0366367060                                     | BTN RURAL HPVIII-E VBLE 01/2044      | EUR      | 5.850.000,00                                    | 99,8123                             | 07-11-13             |
| ES0366367037                                     | BTN RURAL HPVIII-B VBLE 01/2044      | EUR      | 5.712.033,60                                    | 59,4619                             | 04-03-15             |
| ES0366367011                                     | BTN RURAL HPVIII-2a VBLE 01/2044     | EUR      | 74.967.108,64                                   | 96,1000                             | 24-03-16             |
| ES0305491005                                     | BTN RURAL HPXIX-A VBLE 08/2058       | EUR      | 230.609.923,65                                  |                                     |                      |
| ES0305491013                                     | BTN RURAL HPXIX-B VBLE 08/2058       | EUR      | 42.500.000,00                                   |                                     |                      |
| ES0305033005                                     | BTN RURAL HPXVII- VBLE 01/2057       | EUR      | 17.728.560,00                                   |                                     |                      |
| ES0305393003                                     | BTN RURAL HPXVIII-A VBLE 12/2057     | EUR      | 125.902.794,65                                  |                                     |                      |
| ES0305393011                                     | BTN RURAL HPXVIII-B VBLE 12/2057     | EUR      | 21.700.000,00                                   |                                     |                      |
| ES0305622005                                     | BTN SABADELL CON 2-A VBLE 12/2034    | EUR      | 305.414.910,60                                  |                                     |                      |
| ES0305622013                                     | BTN SABADELL CON 2-B VBLE 12/2034    | EUR      | 51.816.901,00                                   |                                     |                      |
| ES0305622021                                     | BTN SABADELL CON 2-C VBLE 12/2034    | EUR      | 30.480.530,00                                   |                                     |                      |
| ES0305622039                                     | BTN SABADELL CON 2-D VBLE 12/2034    | EUR      | 19.507.539,20                                   |                                     |                      |
| ES0305622047                                     | BTN SABADELL CON 2-E VBLE 12/2034    | EUR      | 9.753.769,60                                    |                                     |                      |
| ES0305622054                                     | BTN SABADELL CON 2-F VBLE 12/2034    | EUR      | 7.315.327,20                                    |                                     |                      |
| ES0305622062                                     | BTN SABADELL CON 2-G VBLE 12/2034    | EUR      | 32.918.972,40                                   |                                     |                      |
| ES0305443006                                     | BTN SABADELL CON I-A VBLE 03/2031    | EUR      | 100.246.387,50                                  |                                     |                      |
| ES0305443014                                     | BTN SABADELL CON I-B VBLE 03/2031    | EUR      | 4.009.855,50                                    |                                     |                      |
| ES0305443022                                     | BTN SABADELL CON I-C VBLE 03/2031    | EUR      | 4.009.855,50                                    |                                     |                      |
| ES0305443030                                     | BTN SABADELL CON I-D VBLE 03/2031    | EUR      | 2.864.182,50                                    |                                     |                      |
| ES0305443048                                     | BTN SABADELL CON I-E VBLE 03/2031    | EUR      | 3.437.019,00                                    |                                     |                      |
| ES0305443055                                     | BTN SABADELL CON I-F VBLE 03/2031    | EUR      | 1.250.001,00                                    |                                     |                      |
| ES0305443063                                     | BTN SABADELL CON I-Z VBLE 03/2031    | EUR      | 9.793.407,00                                    |                                     |                      |
| ES0305723001                                     | BTN SABD CON FI AUT 1-A VBLE 09/2035 | EUR      | 552.300.000,00                                  |                                     |                      |
| ES0305723019                                     | BTN SABD CON FI AUT 1-B VBLE 09/2035 | EUR      | 38.000.000,00                                   |                                     |                      |
| ES0305723027                                     | BTN SABD CON FI AUT 1-C VBLE 09/2035 | EUR      | 20.700.000,00                                   |                                     |                      |
| ES0305723035                                     | BTN SABD CON FI AUT 1-C VBLE 09/2035 | EUR      | 20.000.000,00                                   |                                     |                      |
| ES0305723043                                     | BTN SABD CON FI AUT 1-E VBLE 09/2035 | EUR      | 19.000.000,00                                   |                                     |                      |
| ES0305723050                                     | BTN SABD CON FI AUT 1-F VBLE 09/2035 | EUR      | 9.500.000,00                                    |                                     |                      |
| ES0305213003                                     | BTN SANT CAU 162-A 0,900 09/2033     | EUR      | 75.292.506,68                                   |                                     |                      |
| ES0305213011                                     | BTN SANT CAU 162-B 2,100 09/2033     | EUR      | 26.000.000,00                                   |                                     |                      |
| ES0305213029                                     | BTN SANT CAU 162-C 3,100 09/2033     | EUR      | 35.800.000,00                                   |                                     |                      |
| ES0305213037                                     | BTN SANT CAU 162-D 5,100 09/2033     | EUR      | 19.500.000,00                                   |                                     |                      |
| ES0305213045                                     | BTN SANT CAU 162-E 6,300 09/2033     | EUR      | 16.300.000,00                                   |                                     |                      |
| ES0305213052                                     | BTN SANT CAU 162-F 11,000 09/2033    | EUR      | 13.000.000,00                                   |                                     |                      |
| ES0305442008                                     | BTN SANT CAU 191-A VBLE 12/2035      | EUR      | 183.141.376,00                                  |                                     |                      |
| ES0305442016                                     | BTN SANT CAU 191-B VBLE 12/2035      | EUR      | 33.401.739,51                                   |                                     |                      |
| ES0305442024                                     | BTN SANT CAU 191-C 1,480 12/2035     | EUR      | 16.093.039,14                                   |                                     |                      |
| ES0305442032                                     | BTN SANT CAU 191-D 1,980 12/2035     | EUR      | 5.788.863,00                                    |                                     |                      |
| ES0305442040                                     | BTN SANT CAU 191-E 3,190 12/2035     | EUR      | 5.788.863,00                                    |                                     |                      |
| ES0305442057                                     | BTN SANT CAU 191-F 5,930 12/2035     | EUR      | 5.788.863,00                                    |                                     |                      |
| ES0305499008                                     | BTN SANT CAU 201-A VBLE 03/2033      | EUR      | 156.606.480,00                                  |                                     |                      |
| ES0305499016                                     | BTN SANT CAU 201-B VBLE 03/2033      | EUR      | 8.352.345,60                                    |                                     |                      |
| ES0305499024                                     | BTN SANT CAU 201-C VBLE 03/2033      | EUR      | 6.612.273,60                                    |                                     |                      |
| ES0305499032                                     | BTN SANT CAU 201-D 3,500 03/2033     | EUR      | 5.916.244,80                                    |                                     |                      |
| ES0305499040                                     | BTN SANT CAU 201-E 5,600 03/2033     | EUR      | 3.480.144,00                                    |                                     |                      |
| ES0305599005                                     | BTN SANT CAU 211-A VBLE 06/2035      | EUR      | 382.281.089,46                                  |                                     |                      |
| ES0305599013                                     | BTN SANT CAU 211-B VBLE 06/2035      | EUR      | 25.093.554,66                                   |                                     |                      |
| ES0305599021                                     | BTN SANT CAU 211-C VBLE 06/2035      | EUR      | 17.331.884,60                                   |                                     |                      |
| ES0305599039                                     | BTN SANT CAU 211-D 2,150 06/2035     | EUR      | 4.295.293,14                                    |                                     |                      |
| ES0305599047                                     | BTN SANT CAU 211-E 2,710 06/2035     | EUR      | 4.295.293,14                                    |                                     |                      |
| ES0305599054                                     | BTN SANT CAU 211-F 4,580 06/2035     | EUR      | 1.160.000,00                                    |                                     |                      |
| ES0305676001                                     | BTN SANT CAU 221-A VBLE 09/2038      | EUR      | 572.000.000,00                                  |                                     |                      |
| ES0305676019                                     | BTN SANT CAU 221-B VBLE 09/2038      | EUR      | 32.500.000,00                                   |                                     |                      |
| ES0305676027                                     | BTN SANT CAU 221-C VBLE 09/2038      | EUR      | 22.500.000,00                                   |                                     |                      |
| ES0305676035                                     | BTN SANT CAU 221-D VBLE 09/2038      | EUR      | 45.000.000,00                                   |                                     |                      |
| ES0305676043                                     | BTN SANT CAU 221-E VBLE 09/2038      | EUR      | 28.000.000,00                                   |                                     |                      |
| ES0305676050                                     | BTN SANT CAU 221-F FIJO 09/2038      | EUR      | 4.200.000,00                                    |                                     |                      |
| ES0305743009                                     | BTN SANT CAU 231-A VBLE 09/2039      | EUR      | 500.000.000,00                                  |                                     |                      |
| ES0305743017                                     | BTN SANT CAU 231-B VBLE 09/2039      | EUR      | 44.500.000,00                                   |                                     |                      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                      | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|--------------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>              | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0305743025                                     | BTN SANT CAU 231-C VBLE 09/2039      | EUR      | 20.000.000,00                                   |                                     |                      |
| ES0305743033                                     | BTN SANT CAU 231-D VBLE 09/2039      | EUR      | 15.500.000,00                                   |                                     |                      |
| ES0305743041                                     | BTN SANT CAU 231-E VBLE 09/2039      | EUR      | 20.000.000,00                                   |                                     |                      |
| ES0305743058                                     | BTN SANT CAU 231-F VBLE 09/2039      | EUR      | 10.500.000,00                                   |                                     |                      |
| ES0382043059                                     | BTN SANT FINAN 1-F VBLE 07/2035      | EUR      | 14.300.000,00                                   |                                     |                      |
| ES0382043042                                     | BTN SANT FINAN 1-E VBLE 07/2035      | EUR      | 15.734.788,44                                   | 99,9091                             | 05-11-14             |
| ES0382042051                                     | BTN SANT HIPOT 2-F VBLE 01/2049      | EUR      | 17.600.000,00                                   |                                     |                      |
| ES0382042010                                     | BTN SANT HIPOT 2-B VBLE 01/2049      | EUR      | 51.800.000,00                                   | 66,2700                             | 12-10-10             |
| ES0382042028                                     | BTN SANT HIPOT 2-C VBLE 01/2049      | EUR      | 32.300.000,00                                   | 57,4600                             | 12-10-10             |
| ES0382042036                                     | BTN SANT HIPOT 2-D VBLE 01/2049      | EUR      | 49.800.000,00                                   | 34,5229                             | 10-05-13             |
| ES0382042044                                     | BTN SANT HIPOT 2-E VBLE 01/2049      | EUR      | 19.600.000,00                                   | 28,8600                             | 13-11-13             |
| ES0382042002                                     | BTN SANT HIPOT 2-A VBLE 01/2049      | EUR      | 118.081.839,60                                  | 96,0000                             | 14-03-16             |
| ES0338093075                                     | BTN SANT HIPOT 3-F VBLE 01/2050      | EUR      | 22.400.000,00                                   |                                     |                      |
| ES0338093059                                     | BTN SANT HIPOT 3-D VBLE 01/2050      | EUR      | 72.000.000,00                                   |                                     |                      |
| ES0338093034                                     | BTN SANT HIPOT 3-B VBLE 01/2050      | EUR      | 79.200.000,00                                   | 47,6700                             | 12-10-10             |
| ES0338093042                                     | BTN SANT HIPOT 3-C VBLE 01/2050      | EUR      | 47.500.000,00                                   | 34,2650                             | 12-10-10             |
| ES0338093026                                     | BTN SANT HIPOT 3-A3 VBLE 01/2050     | EUR      | 78.087.030,00                                   | 75,9435                             | 30-04-12             |
| ES0338093018                                     | BTN SANT HIPOT 3-A2 VBLE 01/2050     | EUR      | 286.319.110,00                                  | 85,9248                             | 09-07-14             |
| ES0338093000                                     | BTN SANT HIPOT 3-A1 VBLE 01/2050     | EUR      | 80.240.430,87                                   | 55,3370                             | 09-07-14             |
| ES0338093067                                     | BTN SANT HIPOT 3-E VBLE 01/2050      | EUR      | 28.000.000,00                                   | 99,9334                             | 03-11-14             |
| ES0305458004                                     | BTN SANT PYME 15-A VBLE 04/2051      | EUR      | 434.358.240,00                                  |                                     |                      |
| ES0305458012                                     | BTN SANT PYME 15-B VBLE 04/2051      | EUR      | 600.000.000,00                                  |                                     |                      |
| ES0305458020                                     | BTN SANT PYME 15-C VBLE 04/2051      | EUR      | 150.000.000,00                                  |                                     |                      |
| ES0305520001                                     | BTN SANTCONSUM04-A VBLE 09/2032      | EUR      | 583.657.572,96                                  |                                     |                      |
| ES0305520019                                     | BTN SANTCONSUM04-B VBLE 09/2032      | EUR      | 48.530.286,00                                   |                                     |                      |
| ES0305520027                                     | BTN SANTCONSUM04-C 2,200 09/2032     | EUR      | 19.181.017,80                                   |                                     |                      |
| ES0305520035                                     | BTN SANTCONSUM04-D 3,700 09/2032     | EUR      | 22.092.834,96                                   |                                     |                      |
| ES0305520043                                     | BTN SANTCONSUM04-E 4,900 09/2032     | EUR      | 19.828.088,28                                   |                                     |                      |
| ES0305715007                                     | BTN SANTCONSUM05-A VBLE 03/2036      | EUR      | 640.000.000,00                                  |                                     |                      |
| ES0305715015                                     | BTN SANTCONSUM05-B VBLE 03/2036      | EUR      | 43.200.000,00                                   |                                     |                      |
| ES0305715023                                     | BTN SANTCONSUM05-C VBLE 03/2036      | EUR      | 35.600.000,00                                   |                                     |                      |
| ES0305715031                                     | BTN SANTCONSUM05-D VBLE 03/2036      | EUR      | 30.800.000,00                                   |                                     |                      |
| ES0305715049                                     | BTN SANTCONSUM05-E VBLE 03/2036      | EUR      | 50.400.000,00                                   |                                     |                      |
| ES0305715056                                     | BTN SANTCONSUM05-F VBLE 03/2036      | EUR      | 16.000.000,00                                   |                                     |                      |
| ES0305515001                                     | BTN SOL LION II RMBS-A1 VBLE 12/2063 | EUR      | 5.262.300.000,00                                |                                     |                      |
| ES0305515019                                     | BTN SOL LION II RMBS-A2 VBLE 12/2063 | EUR      | 1.052.500.000,00                                |                                     |                      |
| ES0305515027                                     | BTN SOL LION II RMBS-A3 VBLE 12/2063 | EUR      | 3.999.300.000,00                                |                                     |                      |
| ES0305515035                                     | BTN SOL LION II RMBS-A4 VBLE 12/2063 | EUR      | 1.052.300.000,00                                |                                     |                      |
| ES0305515043                                     | BTN SOL LION II RMBS-A5 VBLE 12/2063 | EUR      | 842.000.000,00                                  |                                     |                      |
| ES0305515050                                     | BTN SOL LION II RMBS-A6 VBLE 12/2063 | EUR      | 1.278.600.000,00                                |                                     |                      |
| ES0305515068                                     | BTN SOL LION II RMBS-B VBLE 12/2063  | EUR      | 1.841.900.000,00                                |                                     |                      |
| ES0305515076                                     | BTN SOL LION II RMBS-C VBLE 12/2063  | EUR      | 421.100.000,00                                  |                                     |                      |
| ES0377991015                                     | BTN TDA CAM 4-B VBLE 06/2039         | EUR      | 48.000.000,00                                   | 43,0893                             | 23-05-12             |
| ES0377991007                                     | BTN TDA CAM 4-A VBLE 06/2039         | EUR      | 33.224.406,40                                   | 98,8600                             | 01-11-16             |
| ES0377992013                                     | BTN TDA CAM 5-B VBLE 10/2043         | EUR      | 56.000.000,00                                   | 60,0000                             | 21-09-16             |
| ES0377992005                                     | BTN TDA CAM 5-A VBLE 10/2043         | EUR      | 165.423.319,20                                  | 97,8320                             | 07-06-17             |
| ES0377993037                                     | BTN TDA CAM 6-B VBLE 04/2044         | EUR      | 48.208.385,00                                   | 35,2224                             | 16-06-14             |
| ES0377993029                                     | BTN TDA CAM 6-A3 VBLE 04/2044        | EUR      | 107.923.881,60                                  | 91,0000                             | 24-05-17             |
| ES0377994035                                     | BTN TDA CAM 7-B VBLE 02/2049         | EUR      | 92.700.000,00                                   | 31,2500                             | 23-05-12             |
| ES0377994019                                     | BTN TDA CAM 7-A2 VBLE 02/2049        | EUR      | 127.741.153,29                                  | 97,8500                             | 11-09-17             |
| ES0377994027                                     | BTN TDA CAM 7-A3 VBLE 02/2049        | EUR      | 28.984.580,00                                   | 100,0000                            | 11-09-17             |
| ES0377966033                                     | BTN TDA CAM 8-D VBLE 02/2049         | EUR      | 8.500.000,00                                    |                                     |                      |
| ES0377966017                                     | BTN TDA CAM 8-B VBLE 02/2049         | EUR      | 26.149.762,44                                   | 38,9427                             | 07-04-14             |
| ES0377966025                                     | BTN TDA CAM 8-C VBLE 02/2049         | EUR      | 10.653.606,92                                   | 23,3221                             | 07-04-14             |
| ES0377966009                                     | BTN TDA CAM 8-A VBLE 02/2049         | EUR      | 185.604.653,26                                  | 96,8433                             | 11-09-17             |
| ES0377955051                                     | BTN TDA CAM 9-D VBLE 04/2050         | EUR      | 15.000.000,00                                   |                                     |                      |
| ES0377955044                                     | BTN TDA CAM 9-C VBLE 04/2050         | EUR      | 28.500.000,00                                   | 22,8135                             | 12-10-12             |
| ES0377955002                                     | BTN TDA CAM 9-A1 VBLE 04/2050        | EUR      | 15.858.450,00                                   | 91,0483                             | 20-05-15             |
| ES0377955028                                     | BTN TDA CAM 9-A3 VBLE 04/2050        | EUR      | 36.603.856,00                                   | 85,9900                             | 28-07-16             |
| ES0377955010                                     | BTN TDA CAM 9-A2 VBLE 04/2050        | EUR      | 109.412.411,40                                  | 88,0000                             | 06-12-16             |
| ES0377955036                                     | BTN TDA CAM 9-B VBLE 04/2050         | EUR      | 48.000.000,00                                   | 47,2765                             | 27-07-17             |
| ES0377965043                                     | BTN TDA CJAMAR 2-C VBLE 06/2041      | EUR      | 1.003.744,00                                    | 74,0000                             | 20-03-12             |
| ES0377965035                                     | BTN TDA CJAMAR 2-B VBLE 06/2041      | EUR      | 3.914.601,60                                    | 72,5500                             | 29-04-13             |
| ES0377965050                                     | BTN TDA CJAMAR 2-D VBLE 06/2041      | EUR      | 3.111.606,40                                    | 65,2227                             | 10-01-14             |
| ES0377965027                                     | BTN TDA CJAMAR 2-A3 VBLE 06/2041     | EUR      | 73.148.500,00                                   | 79,4461                             | 16-02-15             |
| ES0338452032                                     | BTN TDA IBERCA 3-D VBLE 12/2043      | EUR      | 5.000.000,60                                    |                                     |                      |
| ES0338452016                                     | BTN TDA IBERCA 3-B VBLE 12/2043      | EUR      | 8.594.023,75                                    | 87,5000                             | 30-10-14             |
| ES0338452024                                     | BTN TDA IBERCA 3-C VBLE 12/2043      | EUR      | 1.983.236,25                                    | 76,1809                             | 07-10-15             |
| ES0338452008                                     | BTN TDA IBERCA 3-A VBLE 12/2043      | EUR      | 111.168.864,00                                  | 95,3498                             | 27-11-15             |
| ES0338453071                                     | BTN TDA IBERCA 4-F VBLE 08/2044      | EUR      | 7.000.000,35                                    |                                     |                      |
| ES0338453063                                     | BTN TDA IBERCA 4-E VBLE 08/2044      | EUR      | 3.110.219,00                                    | 99,9200                             | 24-10-06             |
| ES0338453055                                     | BTN TDA IBERCA 4-D VBLE 08/2044      | EUR      | 4.488.855,84                                    | 40,0000                             | 23-11-12             |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0338453030                                     | BTN TDA IBERCA 4-B VBLE 08/2044  | EUR      | 4.945.701,60                                    | 60,0000                             | 23-11-12             |
| ES0338453014                                     | BTN TDA IBERCA 4-A2 VBLE 08/2044 | EUR      | 160.436.471,50                                  | 82,8259                             | 15-11-13             |
| ES0338453048                                     | BTN TDA IBERCA 4-C VBLE 08/2044  | EUR      | 9.891.403,20                                    | 82,5000                             | 02-06-15             |
| ES0377967056                                     | BTN TDA IBERCA 5-E VBLE 11/2049  | EUR      | 6.000.000,30                                    |                                     |                      |
| ES0377967023                                     | BTN TDA IBERCA 5-B VBLE 11/2049  | EUR      | 11.750.329,80                                   | 61,4545                             | 23-11-12             |
| ES0377967031                                     | BTN TDA IBERCA 5-C VBLE 11/2049  | EUR      | 3.916.776,60                                    | 42,5000                             | 23-11-12             |
| ES0377967015                                     | BTN TDA IBERCA 5-A2 VBLE 11/2049 | EUR      | 177.896.783,40                                  | 94,1500                             | 10-05-16             |
| ES0377967049                                     | BTN TDA IBERCA 5-D VBLE 11/2049  | EUR      | 1.939.261,44                                    | 90,7454                             | 24-07-17             |
| ES0377968013                                     | BTN TDA IBERCA 6-B VBLE 11/2051  | EUR      | 17.920.224,00                                   |                                     |                      |
| ES0377968021                                     | BTN TDA IBERCA 6-C VBLE 11/2051  | EUR      | 8.960.112,00                                    |                                     |                      |
| ES0377968039                                     | BTN TDA IBERCA 6-D VBLE 11/2051  | EUR      | 8.960.112,00                                    |                                     |                      |
| ES0377968005                                     | BTN TDA IBERCA 6-A VBLE 11/2051  | EUR      | 288.919.440,00                                  | 100,0000                            | 06-06-17             |
| ES0377849007                                     | BTN TDA IBERCA 7-A VBLE 11/2060  | EUR      | 560.973.290,00                                  |                                     |                      |
| ES0377849015                                     | BTN TDA IBERCA 7-B VBLE 11/2060  | EUR      | 62.737.900,00                                   |                                     |                      |
| ES0377849023                                     | BTN TDA IBERCA 7-C VBLE 11/2060  | EUR      | 43.659.784,00                                   |                                     |                      |
| ES0377936010                                     | BTH TDA ICO IBER-B VBLE 05/2036  | EUR      | 20.759.063,91                                   |                                     |                      |
| ES0377936002                                     | BTH TDA ICO IBER-AG VBLE 05/2036 | EUR      | 42.083.127,45                                   | 81,0000                             | 26-11-12             |
| ES0305299002                                     | BTN TDA SA RMBS 4-A VBLE 11/2063 | EUR      | 2.849.273.583,00                                |                                     |                      |
| ES0305299010                                     | BTN TDA SA RMBS 4-B VBLE 11/2063 | EUR      | 570.000.000,00                                  |                                     |                      |
| ES0338455035                                     | BTN TDA TARRA. 1-D VBLE 06/2050  | EUR      | 7.347.840,57                                    |                                     |                      |
| ES0338455019                                     | BTN TDA TARRA. 1-B VBLE 06/2050  | EUR      | 4.248.577,17                                    |                                     |                      |
| ES0338455001                                     | BTN TDA TARRA. 1-A VBLE 06/2050  | EUR      | 42.874.477,47                                   | 80,0487                             | 20-10-10             |
| ES0338455027                                     | BTN TDA TARRA. 1-C VBLE 06/2050  | EUR      | 4.642.041,25                                    | 33,0199                             | 28-12-10             |
| ES0377964038                                     | BTN TDA-19 MIXTO-D VBLE 03/2036  | EUR      | 6.925.789,50                                    | 100,0000                            | 04-03-04             |
| ES0377964020                                     | BTN TDA-19 MIXTO-C VBLE 03/2036  | EUR      | 1.207.521,00                                    | 63,0000                             | 15-02-13             |
| ES0377964012                                     | BTN TDA-19 MIXTO-B VBLE 03/2036  | EUR      | 3.638.250,24                                    | 90,9700                             | 21-06-16             |
| ES0377964004                                     | BTN TDA-19 MIXTO-A VBLE 03/2036  | EUR      | 18.280.845,39                                   | 98,2600                             | 03-11-16             |
| ES0377983046                                     | BTN TDA-22 MIXTO-D1 VBLE 06/2046 | EUR      | 2.700.000,00                                    | 100,0000                            | 10-12-04             |
| ES0377983095                                     | BTN TDA-22 MIXTO-D2 VBLE 06/2046 | EUR      | 4.581.826,44                                    | 100,0000                            | 10-12-04             |
| ES0377983087                                     | BTN TDA-22 MIXTO-C2 VBLE 06/2046 | EUR      | 4.822.975,20                                    | 24,8337                             | 06-08-12             |
| ES0377983061                                     | BTN TDA-22 MIXTO-2b VBLE 06/2046 | EUR      | 4.932.650,32                                    | 63,2510                             | 04-10-12             |
| ES0377983079                                     | BTN TDA-22 MIXTO-B2 VBLE 06/2046 | EUR      | 11.735.906,32                                   | 43,5000                             | 11-01-13             |
| ES0377983038                                     | BTN TDA-22 MIXTO-C1 VBLE 06/2046 | EUR      | 3.700.000,00                                    | 36,0000                             | 27-02-13             |
| ES0377983020                                     | BTN TDA-22 MIXTO-B1 VBLE 06/2046 | EUR      | 4.600.000,00                                    | 48,0000                             | 07-05-13             |
| ES0377983012                                     | BTN TDA-22 MIXTO-1b VBLE 06/2046 | EUR      | 6.384.498,12                                    | 91,2653                             | 20-10-15             |
| ES0377952041                                     | BTN TDA-24-D VBLE 06/2040        | EUR      | 5.000.000,00                                    |                                     |                      |
| ES0377952017                                     | BTN TDA-24-A2 VBLE 06/2040       | EUR      | 41.650.451,70                                   | 100,0500                            | 14-08-06             |
| ES0377952033                                     | BTN TDA-24-C VBLE 06/2040        | EUR      | 8.100.000,00                                    | 2,9901                              | 30-12-13             |
| ES0377952025                                     | BTN TDA-24-B VBLE 06/2040        | EUR      | 13.500.000,00                                   | 26,9653                             | 18-07-17             |
| ES0377929023                                     | BTN TDA-25-C VBLE 03/2041        | EUR      | 5.300.000,00                                    |                                     |                      |
| ES0377929031                                     | BTN TDA-25-D VBLE 03/2041        | EUR      | 2.500.000,00                                    | 100,0000                            | 03-08-06             |
| ES0377929015                                     | BTN TDA-25-B VBLE 03/2041        | EUR      | 6.900.000,00                                    | 20,8448                             | 09-03-11             |
| ES0377929007                                     | BTN TDA-25-A VBLE 03/2041        | EUR      | 95.202.581,17                                   | 51,0000                             | 24-12-15             |
| ES0377953023                                     | BTN TDA-26 MIXTO-1B VBLE 01/2049 | EUR      | 7.267.292,76                                    |                                     |                      |
| ES0377953031                                     | BTN TDA-26 MIXTO-1C VBLE 01/2049 | EUR      | 2.315.759,22                                    |                                     |                      |
| ES0377953049                                     | BTN TDA-26 MIXTO-1D VBLE 01/2049 | EUR      | 6.200.000,00                                    |                                     |                      |
| ES0377953056                                     | BTN TDA-26 MIXTO-2A VBLE 01/2049 | EUR      | 12.147.439,73                                   |                                     |                      |
| ES0377953064                                     | BTN TDA-26 MIXTO-2B VBLE 01/2049 | EUR      | 2.234.480,85                                    |                                     |                      |
| ES0377953072                                     | BTN TDA-26 MIXTO-2C VBLE 01/2049 | EUR      | 1.125.000,07                                    |                                     |                      |
| ES0377953015                                     | BTN TDA-26 MIXTO-12 VBLE 01/2049 | EUR      | 47.828.514,72                                   | 83,2500                             | 13-07-09             |
| ES0377954070                                     | BTN TDA-27-F VBLE 12/2050        | EUR      | 600.000,00                                      | 100,0000                            | 08-01-07             |
| ES0377954021                                     | BTN TDA-27-A3 VBLE 12/2050       | EUR      | 126.192.142,65                                  | 100,0000                            | 08-01-07             |
| ES0377954062                                     | BTN TDA-27-E VBLE 12/2050        | EUR      | 14.000.000,00                                   | 7,5000                              | 11-08-11             |
| ES0377954039                                     | BTN TDA-27-B VBLE 12/2050        | EUR      | 13.900.000,00                                   | 22,5784                             | 06-08-12             |
| ES0377954047                                     | BTN TDA-27-C VBLE 12/2050        | EUR      | 9.300.000,00                                    | 27,6400                             | 15-02-13             |
| ES0377954054                                     | BTN TDA-27-D VBLE 12/2050        | EUR      | 14.000.000,00                                   | 20,5340                             | 31-07-13             |
| ES0377930013                                     | BTN TDA-28-B VBLE 10/2050        | EUR      | 11.700.000,00                                   | 4,9148                              | 21-03-14             |
| ES0377930021                                     | BTN TDA-28-C VBLE 10/2050        | EUR      | 9.000.000,00                                    | 4,8960                              | 21-03-14             |
| ES0377930039                                     | BTN TDA-28-D VBLE 10/2050        | EUR      | 7.200.000,00                                    | 4,8411                              | 21-03-14             |
| ES0377930047                                     | BTN TDA-28-E VBLE 10/2050        | EUR      | 8.100.000,00                                    | 4,5233                              | 21-03-14             |
| ES0377930054                                     | BTN TDA-28-F VBLE 10/2050        | EUR      | 1.350.000,00                                    | 3,9611                              | 24-03-14             |
| ES0377930005                                     | BTN TDA-28-A VBLE 10/2050        | EUR      | 163.595.412,00                                  | 59,0000                             | 24-12-15             |
| ES0377931045                                     | BTN TDA-29-D VBLE 02/2050        | EUR      | 4.900.000,00                                    |                                     |                      |
| ES0377931037                                     | BTN TDA-29-C VBLE 02/2050        | EUR      | 3.955.191,42                                    | 100,0000                            | 16-08-07             |
| ES0377931029                                     | BTN TDA-29-B VBLE 02/2050        | EUR      | 7.400.035,56                                    | 100,0000                            | 30-08-07             |
| ES0377931011                                     | BTN TDA-29-A2 VBLE 02/2050       | EUR      | 116.118.204,00                                  | 99,7965                             | 08-04-09             |
| ES0377844008                                     | BTN TDA-30-A VBLE 09/2050        | EUR      | 83.776.488,96                                   |                                     |                      |
| ES0377844016                                     | BTN TDA-30-B VBLE 09/2050        | EUR      | 4.375.534,24                                    |                                     |                      |
| ES0377844024                                     | BTN TDA-30-C VBLE 09/2050        | EUR      | 3.480.538,60                                    |                                     |                      |
| ES0377844032                                     | BTN TDA-30-D VBLE 09/2050        | EUR      | 4.100.000,00                                    |                                     |                      |
| ES0338340021                                     | BTN UCI 11-C VBLE 09/2041        | EUR      | 22.900.000,00                                   | 51,2674                             | 13-02-13             |
| ES0338340013                                     | BTN UCI 11-B VBLE 09/2041        | EUR      | 6.000.000,00                                    | 81,7496                             | 03-11-16             |

# Renta Fija privada/ *Private Debt*

## Emisiones en circulación: Bonos de Titulización

*Financial instruments traded in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0338340005                                     | BTN UCI 11-A VBLE 09/2041        | EUR      | 53.818.506,84                                   | 97,0000                             | 25-08-17             |
| ES0338147020                                     | BTH UCI 12-C VBLE 12/2039        | EUR      | 23.800.000,00                                   | 12,0275                             | 28-02-12             |
| ES0338147012                                     | BTH UCI 12-B VBLE 12/2039        | EUR      | 9.000.000,00                                    | 76,5000                             | 22-06-16             |
| ES0338147004                                     | BTH UCI 12-A VBLE 12/2039        | EUR      | 86.338.085,12                                   | 96,4200                             | 02-08-17             |
| ES0338341011                                     | BTN UCI 14-B VBLE 06/2043        | EUR      | 34.100.000,00                                   | 27,0002                             | 24-04-13             |
| ES0338341029                                     | BTN UCI 14-C VBLE 06/2043        | EUR      | 38.400.000,00                                   | 15,5811                             | 18-07-14             |
| ES0338341003                                     | BTN UCI 14-A VBLE 06/2043        | EUR      | 134.891.963,00                                  | 100,0000                            | 14-09-17             |
| ES0380957037                                     | BTN UCI 15-D VBLE 12/2048        | EUR      | 11.440.001,52                                   | 100,0000                            | 08-05-06             |
| ES0380957029                                     | BTN UCI 15-C VBLE 12/2048        | EUR      | 56.500.000,00                                   | 99,9016                             | 29-03-07             |
| ES0380957003                                     | BTN UCI 15-A VBLE 12/2048        | EUR      | 177.289.791,96                                  | 88,5000                             | 22-12-16             |
| ES0380957011                                     | BTN UCI 15-B VBLE 12/2048        | EUR      | 32.900.000,00                                   | 100,0000                            | 14-09-17             |
| ES0338186028                                     | BTN UCI 16-B VBLE 06/2049        | EUR      | 72.000.000,00                                   | 19,5000                             | 15-01-13             |
| ES0338186036                                     | BTN UCI 16-C VBLE 06/2049        | EUR      | 41.400.000,00                                   | 17,9537                             | 26-05-14             |
| ES0338186044                                     | BTN UCI 16-D VBLE 06/2049        | EUR      | 9.000.000,00                                    | 45,1250                             | 20-03-17             |
| ES0338186010                                     | BTN UCI 16-A2 VBLE 06/2049       | EUR      | 237.663.059,12                                  | 89,0000                             | 29-06-17             |
| ES0338186051                                     | BTN UCI 16-E VBLE 06/2049        | EUR      | 14.400.001,44                                   | 99,5132                             | 14-09-17             |
| ES0337985024                                     | BTN UCI 17-B VBLE 12/2049        | EUR      | 72.800.000,00                                   | 67,7499                             | 30-06-17             |
| ES0337985016                                     | BTN UCI 17-A2 VBLE 12/2049       | EUR      | 219.606.112,40                                  | 89,1500                             | 06-07-17             |
| ES0337985040                                     | BTN UCI 17-D VBLE 12/2049        | EUR      | 11.200.001,12                                   | 99,6008                             | 14-09-17             |
| ES0337985032                                     | BTN UCI 17-C VBLE 12/2049        | EUR      | 28.000.000,00                                   | 78,0000                             | 28-11-19             |
| ES0382746040                                     | BTN VALENCIA HP3-D VBLE 09/2044  | EUR      | 5.200.000,00                                    | 100,0000                            | 04-10-07             |
| ES0382746032                                     | BTN VALENCIA HP3-C VBLE 09/2044  | EUR      | 2.105.933,83                                    | 20,5000                             | 12-02-13             |
| ES0382746024                                     | BTN VALENCIA HP3-B VBLE 09/2044  | EUR      | 4.813.115,84                                    | 55,1669                             | 11-07-13             |
| ES0382746016                                     | BTN VALENCIA HP3-A2 VBLE 09/2044 | EUR      | 97.283.495,42                                   | 99,1700                             | 12-05-17             |

\* Último precio: Para las mismas emisiones que cotizan en la plataforma SEND es el último precio negociado en la misma. Para las emisiones que solo cotizan en el bilateral es el precio medio ponderado.

\* Last Price: For the issues traded in SEND it is the last traded price. For issues traded in Bilateral it is the average price.