

PROXIMOS VENCIMIENTOS  
NEXT MATURITIES

|               | Descripción del Valor<br>Security details |                                   | Concepto<br>Type | Importe<br>Volume  | Plataforma<br>Trading Venue |
|---------------|-------------------------------------------|-----------------------------------|------------------|--------------------|-----------------------------|
| Fecha<br>Date | Cód. ISIN<br>ISIN Code                    | Emisión<br>Issue                  |                  | % Bruto<br>% Gross |                             |
| 06-03-24      | ES0213679GU9                              | OS BANKINTER-51 VBLE 05/2024      | Pago interes     | 2,20               | AIAF                        |
| 06-03-24      | ES0413211A83                              | CI B.B.V.A- VBLE 03/2028          | Pago interes     | 1,09               | AIAF                        |
| 07-03-24      | ES0413320138                              | CH DEUTSCHE SAE-1 VBLE 03/2027    | Pago interes     | 4,65               | AIAF                        |
| 07-03-24      | ES0413900814                              | CH SANTANDER-32 VBLE 03/2032      | Pago interes     | 2,04               | AIAF                        |
| 08-03-24      | ES00000950C3                              | AUT G.CATALUNYA- VBLE 09/2024     | Pago interes     | 2,64               | Bolsa de Barcelona          |
| 08-03-24      | ES0213679FV9                              | OS BANKINTER-15 VBLE 03/2024      | Pago interes     | 0,00               | AIAF                        |
| 08-03-24      | ES0213679FV9                              | OS BANKINTER-15 VBLE 03/2024      | Amortizacion     | 25,00              | AIAF                        |
| 10-03-24      | ES0001351487                              | AUT C.CAS LEON- 1,950 03/2027     | Pago interes     | 1,95               | AIAF                        |
| 10-03-24      | ES0232945164                              | OS TUBACEX- 2,800 03/2025         | Pago interes     | 2,80               | MARF                        |
| 11-03-24      | ES0213770011                              | OS BANCO PASTOR-Sb VBLE Perpetua  | Pago interes     | 1,61               | AIAF                        |
| 11-03-24      | ES0312212006                              | BTN AYT GRANA H1-A VBLE 03/2047   | Pago interes     | 1,04               | AIAF                        |
| 11-03-24      | ES0312212014                              | BTN AYT GRANA H1-B VBLE 03/2047   | Pago interes     | 1,08               | AIAF                        |
| 11-03-24      | ES0312212022                              | BTN AYT GRANA H1-C VBLE 03/2047   | Pago interes     | 1,16               | AIAF                        |
| 11-03-24      | ES0312212030                              | BTN AYT GRANA H1-D VBLE 03/2047   | Pago interes     | 1,51               | AIAF                        |
| 11-03-24      | ES0312252002                              | BTN AYT HP MX 5-A VBLE 06/2041    | Pago interes     | 1,04               | AIAF                        |
| 11-03-24      | ES0312252010                              | BTN AYT HP MX 5-B VBLE 06/2041    | Pago interes     | 1,10               | AIAF                        |
| 11-03-24      | ES0312252028                              | BTN AYT HP MX 5-C VBLE 06/2041    | Pago interes     | 1,18               | AIAF                        |
| 11-03-24      | ES0413320096                              | CH DEUTSCHE SAE- 0,500 03/2024    | Pago interes     | 0,50               | AIAF                        |
| 11-03-24      | ES0413320096                              | CH DEUTSCHE SAE- 0,500 03/2024    | Amortizacion     | 100,00             | AIAF                        |
| 11-03-24      | ES0413464027                              | CH Cajasur Banco- VBLE 03/2027    | Pago interes     | 4,30               | AIAF                        |
| 11-03-24      | XS0970703772                              | BON DP ITALIA- 5,050 09/2053      | Pago interes     | 2,53               | AIAF                        |
| 12-03-24      | ES0000101677                              | AUT COM.MADRID- 2,080 03/2030     | Pago interes     | 2,08               | AIAF                        |
| 12-03-24      | ES0305067H97                              | BS BBVA GLOBAL-227 VBLE 03/2024   | Pago interes     | 3,85               | AIAF                        |
| 12-03-24      | ES0305067H97                              | BS BBVA GLOBAL-227 VBLE 03/2024   | Amortizacion     | 100,00             | AIAF                        |
| 12-03-24      | ES0305393003                              | BTN RURAL HPXVIII-A VBLE 12/2057  | Pago interes     | 1,12               | AIAF                        |
| 12-03-24      | ES0305393011                              | BTN RURAL HPXVIII-B VBLE 12/2057  | Pago interes     | 1,15               | AIAF                        |
| 12-03-24      | ES0413211998                              | CT B.B.V.A- VBLE 06/2025          | Pago interes     | 1,04               | AIAF                        |
| 12-03-24      | GR0124035693                              | BON DP GRECIA- 3,875 03/2029      | Pago interes     | 3,88               | AIAF                        |
| 13-03-24      | DE000BU22007                              | BON DP ALEMANIA- 2,500 03/2025    | Pago interes     | 2,77               | AIAF                        |
| 13-03-24      | ES0000101826                              | AUT COM.MADRID- VBLE 03/2037      | Pago interes     | 1,39               | AIAF                        |
| 13-03-24      | ES0213679NA7                              | OS BANKINTER-19 VBLE 03/2026      | Pago interes     |                    | AIAF                        |
| 13-03-24      | ES0444251070                              | CH IBERCAJA BAN- VBLE 03/2028     | Pago interes     | 1,15               | AIAF                        |
| 13-03-24      | ES0840609004                              | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes     | 1,69               | AIAF                        |
| 13-03-24      | ES0840609046                              | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes     | 2,06               | AIAF                        |
| 13-03-24      | IE00B4TV0D44                              | BON DP IRLANDA- 5,400 03/2025     | Pago interes     | 5,40               | AIAF                        |
| 14-03-24      | ES0000099178                              | AUT J.EXTREMADURA- 3,875 03/2024  | Pago interes     | 3,88               | AIAF                        |
| 14-03-24      | ES0000099178                              | AUT J.EXTREMADURA- 3,875 03/2024  | Amortizacion     | 100,00             | AIAF                        |
| 14-03-24      | ES0413211A00                              | CT B.B.V.A- VBLE 09/2025          | Pago interes     | 1,03               | AIAF                        |
| 14-03-24      | ES0840609038                              | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes     | 0,91               | AIAF                        |
| 15-03-24      | AT0000A04967                              | BON DP AUSTRIA- 4,150 03/2037     | Pago interes     | 4,15               | AIAF                        |
| 15-03-24      | AT0000A0DXC2                              | BON DP AUSTRIA- 4,850 03/2026     | Pago interes     | 4,85               | AIAF                        |
| 15-03-24      | DE0001104875                              | BON DP ALEMANIA- 0,000 03/2024    | Pago interes     | 0,00               | AIAF                        |
| 15-03-24      | DE0001104875                              | BON DP ALEMANIA- 0,000 03/2024    | Amortizacion     | 100,00             | AIAF                        |
| 15-03-24      | ES0001351529                              | AUT C.CAS LEON- 1,990 03/2034     | Pago interes     | 1,99               | AIAF                        |
| 15-03-24      | ES0205238001                              | OS PSP6- 3,750 12/2037            | Pago interes     | 0,31               | MARF                        |
| 15-03-24      | ES0205238001                              | OS PSP6- 3,750 12/2037            | Amortizacion     | 0,34               | MARF                        |
| 15-03-24      | ES0205316005                              | OS SOL CASIOPEA- 4,150 09/2040    | Pago interes     | 0,35               | MARF                        |
| 15-03-24      | ES0205316005                              | OS SOL CASIOPEA- 4,150 09/2040    | Amortizacion     | 0,35               | MARF                        |
| 15-03-24      | ES0213679GE3                              | OS BANKINTER-24 VBLE 03/2024      | Amortizacion     | 25,00              | AIAF                        |
| 15-03-24      | ES0213679GE3                              | OS BANKINTER-24 VBLE 03/2024      | Pago interes     |                    | AIAF                        |
| 15-03-24      | ES0213900220                              | OS SANTANDER-Sb FIJO Perpetua     | Pago interes     | 0,25               | AIAF                        |
| 15-03-24      | ES0236395036                              | ODP FERIA VALENC- FIJO 06/2027    | Pago interes     | 6,04               | AIAF                        |
| 15-03-24      | ES0305508006                              | BTN RMBS PRADO 7-A VBLE 06/2051   | Pago interes     | 1,17               | AIAF                        |
| 15-03-24      | ES0305508014                              | BTN RMBS PRADO 7-B VBLE 06/2051   | Pago interes     | 1,19               | AIAF                        |
| 15-03-24      | ES0305508022                              | BTN RMBS PRADO 7-C VBLE 06/2051   | Pago interes     | 1,22               | AIAF                        |
| 15-03-24      | ES0305545008                              | BTN RMBS PRADO 8-A VBLE 03/2055   | Pago interes     | 1,17               | AIAF                        |
| 15-03-24      | ES0305545016                              | BTN RMBS PRADO 8-Z 0,100 03/2055  | Pago interes     | 0,03               | AIAF                        |
| 15-03-24      | ES0305545024                              | BTN RMBS PRADO 8-B VBLE 03/2055   | Pago interes     | 0,83               | AIAF                        |
| 15-03-24      | ES0305545032                              | BTN RMBS PRADO 8-C VBLE 03/2055   | Pago interes     | 0,86               | AIAF                        |
| 15-03-24      | ES0305641005                              | BTN TDA TITAN FT- VBLE 03/2040    | Pago interes     |                    | MARF                        |
| 15-03-24      | ES0305714000                              | BTN BBVA CONS 23-1-A VBLE 12/2036 | Pago interes     | 1,16               | AIAF                        |
| 15-03-24      | ES0305714018                              | BTN BBVA CONS 23-1-B VBLE 12/2036 | Pago interes     | 1,37               | AIAF                        |
| 15-03-24      | ES0305714026                              | BTN BBVA CONS 23-1-C VBLE 12/2036 | Pago interes     | 1,57               | AIAF                        |
| 15-03-24      | ES0305714034                              | BTN BBVA CONS 23-1-D VBLE 12/2036 | Pago interes     | 2,38               | AIAF                        |
| 15-03-24      | ES0305714042                              | BTN BBVA CONS 23-1-E VBLE 12/2036 | Pago interes     | 3,77               | AIAF                        |
| 15-03-24      | ES0305714059                              | BTN BBVA CONS 23-1-Z VBLE 12/2036 | Pago interes     | 4,03               | AIAF                        |
| 15-03-24      | ES0312275003                              | BTN AYT GY HPIV-A VBLE 09/2052    | Pago interes     | 2,17               | AIAF                        |

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|----------|-----------------------|-----------------------------------|--------------|---------|-----------------|
|          | Security details      |                                   | Type         | Volume  | Trading Venue   |
| Fecha    | Cód. ISIN             | Emisión                           |              | % Bruto |                 |
| Date     | ISIN Code             | Issue                             |              | % Gross |                 |
| 15-03-24 | ES0312275011          | BTN AYT GY HPIV-B VBLE 09/2052    | Pago interes | 2,33    | AIAF            |
| 15-03-24 | ES0312276001          | BTN AYT GY HPV-A VBLE 03/2053     | Pago interes | 2,17    | AIAF            |
| 15-03-24 | ES0312276019          | BTN AYT GY HPV-B VBLE 03/2053     | Pago interes | 2,33    | AIAF            |
| 15-03-24 | ES0312285002          | BTH AYT.GEN.H12-A VBLE 03/2051    | Pago interes | 1,07    | AIAF            |
| 15-03-24 | ES0312285010          | BTH AYT.GEN.H12-B VBLE 03/2051    | Pago interes | 1,14    | AIAF            |
| 15-03-24 | ES0312301015          | BTH AYT.GEN.H10-A2 VBLE 03/2040   | Pago interes | 1,03    | AIAF            |
| 15-03-24 | ES0312301023          | BTH AYT.GEN.H10-B VBLE 03/2040    | Pago interes | 1,05    | AIAF            |
| 15-03-24 | ES0312301031          | BTH AYT.GEN.H10-C VBLE 03/2040    | Pago interes | 1,13    | AIAF            |
| 15-03-24 | ES0312301049          | BTH AYT.GEN.H10-D VBLE 03/2040    | Pago interes | 1,62    | AIAF            |
| 15-03-24 | ES0312343017          | BTH AYT.GEN.H7-A2 VBLE 09/2038    | Pago interes | 1,03    | AIAF            |
| 15-03-24 | ES0312343025          | BTH AYT.GEN.H7-B VBLE 09/2038     | Pago interes | 1,06    | AIAF            |
| 15-03-24 | ES0312343033          | BTH AYT.GEN.H7-C VBLE 09/2038     | Pago interes | 1,14    | AIAF            |
| 15-03-24 | ES0338147004          | BTH UCI 12-A VBLE 12/2039         | Pago interes | 1,03    | AIAF            |
| 15-03-24 | ES0338147012          | BTH UCI 12-B VBLE 12/2039         | Pago interes | 1,06    | AIAF            |
| 15-03-24 | ES0338147020          | BTH UCI 12-C VBLE 12/2039         | Pago interes | 1,14    | AIAF            |
| 15-03-24 | ES0338340005          | BTN UCI 11-A VBLE 09/2041         | Pago interes | 1,03    | AIAF            |
| 15-03-24 | ES0338340013          | BTN UCI 11-B VBLE 09/2041         | Pago interes | 1,08    | AIAF            |
| 15-03-24 | ES0338340021          | BTN UCI 11-C VBLE 09/2041         | Pago interes | 1,18    | AIAF            |
| 15-03-24 | EU000A1Z99R5          | ODP ESM- 3,000 03/2028            | Pago interes | 3,13    | AIAF            |
| 15-03-24 | IT0003745541          | BON DP ITALIA- VBLE 09/2035       | Pago interes | 1,18    | AIAF            |
| 15-03-24 | IT0004545890          | BON DP ITALIA- VBLE 09/2041       | Pago interes | 1,28    | AIAF            |
| 15-03-24 | IT0004735152          | BON DP ITALIA- VBLE 09/2026       | Pago interes | 1,55    | AIAF            |
| 15-03-24 | IT0005004426          | BON DP ITALIA- VBLE 09/2024       | Pago interes | 1,18    | AIAF            |
| 15-03-24 | IT0005138828          | BON DP ITALIA- VBLE 09/2032       | Pago interes |         | AIAF            |
| 15-03-24 | IT0005331878          | BON DP ITALIA- VBLE 09/2025       | Pago interes | 2,30    | AIAF            |
| 15-03-24 | IT0005416570          | BON DP ITALIA- 0,950 09/2027      | Pago interes | 0,48    | AIAF            |
| 15-03-24 | IT0005433690          | BON DP ITALIA- 0,250 03/2028      | Pago interes | 0,13    | AIAF            |
| 15-03-24 | XS0280146357          | BON DP ITALIA- VBLE 09/2057       | Pago interes |         | AIAF            |
| 15-03-24 | XS0293217799          | BON DP ITALIA- VBLE 09/2062       | Pago interes |         | AIAF            |
| 15-03-24 | XS0342993747          | BON DP ITALIA- VBLE 09/2058       | Pago interes |         | AIAF            |
| 15-03-24 | XS1121804279          | BON DP ITALIA- VBLE 09/2028       | Pago interes |         | AIAF            |
| 15-03-24 | XS2462470993          | BS TRAIANUS DAC-1 VBLE 03/2072    | Pago interes | 1,41    | MARF            |
| 16-03-24 | ES0000106551          | AUT GOB.VASCO- 1,750 03/2026      | Pago interes | 1,75    | Bolsa de Bilbao |
| 16-03-24 | ES0440609453          | CH CAIXABANK-46 VBLE 03/2029      | Pago interes | 2,13    | AIAF            |
| 16-03-24 | ES0440609461          | CT CAIXABANK-11 VBLE 03/2027      | Pago interes | 2,13    | AIAF            |
| 17-03-24 | ES0378641080          | BTN FADE-9 6,250 03/2025          | Pago interes | 6,25    | AIAF            |
| 17-03-24 | ES0378641098          | BTN FADE-10 6,460 03/2027         | Pago interes | 6,46    | AIAF            |
| 17-03-24 | ES0378641106          | BTN FADE-11 6,500 03/2026         | Pago interes | 6,50    | AIAF            |
| 17-03-24 | ES0378641270          | BTN FADE-28 0,750 03/2024         | Pago interes | 0,75    | AIAF            |
| 17-03-24 | ES0378641270          | BTN FADE-28 0,750 03/2024         | Amortizacion | 100,00  | AIAF            |
| 17-03-24 | ES0422714180          | CT CAJAMAR-I 3,550 03/2029        | Pago interes | 3,55    | AIAF            |
| 18-03-24 | ES0213860291          | OS B. SABADELL-2 VBLE 03/2025     | Pago interes | 0,99    | AIAF            |
| 18-03-24 | ES0305063010          | BS SIDECU- 5,000 03/2025          | Pago interes | 2,50    | MARF            |
| 18-03-24 | ES0305117006          | BTN CAIXA RMBS 1-A VBLE 03/2063   | Pago interes | 1,12    | AIAF            |
| 18-03-24 | ES0305117014          | BTN CAIXA RMBS 1-B VBLE 03/2063   | Pago interes | 1,16    | AIAF            |
| 18-03-24 | ES0305426001          | BTN BBVA CONS10-A 0.270 09/2033   | Pago interes | 0,07    | AIAF            |
| 18-03-24 | ES0305426019          | BTN BBVA CONS10-B 1,100 09/2033   | Pago interes | 0,28    | AIAF            |
| 18-03-24 | ES0305426027          | BTN BBVA CONS10-C 2,300 09/2033   | Pago interes | 0,58    | AIAF            |
| 18-03-24 | ES0305426035          | BTN BBVA CONS10-D 3,850 09/2033   | Pago interes | 0,97    | AIAF            |
| 18-03-24 | ES0305426043          | BTN BBVA CONS10-E 5,600 09/2033   | Pago interes | 1,42    | AIAF            |
| 18-03-24 | ES0305426050          | BTN BBVA CONS10-Z 5,750 09/2033   | Pago interes | 1,45    | AIAF            |
| 18-03-24 | ES0305516009          | BTN CAIXA PYME 12-A 0,300 09/2062 | Pago interes | 0,08    | AIAF            |
| 18-03-24 | ES0305516017          | BTN CAIXA PYME 12-B 0,500 09/2062 | Pago interes | 0,13    | AIAF            |
| 18-03-24 | ES0305520001          | BTN SANTCONSUMO4-A VBLE 09/2032   | Pago interes | 1,17    | AIAF            |
| 18-03-24 | ES0305520019          | BTN SANTCONSUMO4-B VBLE 09/2032   | Pago interes | 1,28    | AIAF            |
| 18-03-24 | ES0305520027          | BTN SANTCONSUMO4-C 2,200 09/2032  | Pago interes | 0,56    | AIAF            |
| 18-03-24 | ES0305520035          | BTN SANTCONSUMO4-D 3,700 09/2032  | Pago interes | 0,94    | AIAF            |
| 18-03-24 | ES0305520043          | BTN SANTCONSUMO4-E 4,900 09/2032  | Pago interes | 1,24    | AIAF            |
| 18-03-24 | ES0305541007          | BTN BBVA CONS11-A 0,02 12/2033    | Pago interes | 0,01    | AIAF            |
| 18-03-24 | ES0305541015          | BTN BBVA CONS11-B 0,500 12/2033   | Pago interes | 0,13    | AIAF            |
| 18-03-24 | ES0305608004          | BTN RMBS PRADO 9-A VBLE 06/2055   | Pago interes | 1,17    | AIAF            |
| 18-03-24 | ES0305608012          | BTN RMBS PRADO 9-B VBLE 06/2055   | Pago interes | 0,83    | AIAF            |
| 18-03-24 | ES0305608020          | BTN RMBS PRADO 9-C VBLE 06/2055   | Pago interes | 0,86    | AIAF            |
| 18-03-24 | ES0305635007          | BTN RMBS PRADO 10-A VBLE 03/2055  | Pago interes | 1,17    | AIAF            |
| 18-03-24 | ES0305635015          | BTN RMBS PRADO 10-B VBLE 03/2055  | Pago interes | 0,83    | AIAF            |
| 18-03-24 | ES0305635023          | BTN RMBS PRADO 10-C VBLE 03/2055  | Pago interes | 0,86    | AIAF            |
| 18-03-24 | ES0314148034          | BTN BBVA RMBS 2-A4 VBLE 09/2050   | Pago interes | 1,04    | AIAF            |
| 18-03-24 | ES0314148042          | BTN BBVA RMBS 2-B VBLE 09/2050    | Pago interes | 1,07    | AIAF            |
| 18-03-24 | ES0314148059          | BTN BBVA RMBS 2-C VBLE 09/2050    | Pago interes | 1,13    | AIAF            |

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|          | Descripción del Valor |                                   | Concepto     | Importe | Plataforma         |
|----------|-----------------------|-----------------------------------|--------------|---------|--------------------|
|          | Security details      |                                   | Type         | Volume  | Trading Venue      |
| Fecha    | Cód. ISIN             | Emisión                           |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                             |              | % Gross |                    |
| 18-03-24 | ES0337773016          | BTN FONCAIXA G.6-AG VBLE 03/2048  | Pago interes | 1,09    | Bolsa de Barcelona |
| 18-03-24 | ES0337773024          | BTN FONCAIXA G.6-B VBLE 08/2051   | Pago interes | 1,31    | Bolsa de Barcelona |
| 18-03-24 | ES0337773032          | BTN FONCAIXA G.6-C VBLE 08/2051   | Pago interes | 1,44    | Bolsa de Barcelona |
| 18-03-24 | ES0337773040          | BTN FONCAIXA G.6-D VBLE 08/2051   | Pago interes | 2,01    | Bolsa de Barcelona |
| 18-03-24 | ES0337985016          | BTN UCI 17-A2 VBLE 12/2049        | Pago interes | 1,03    | AIAF               |
| 18-03-24 | ES0337985024          | BTN UCI 17-B VBLE 12/2049         | Pago interes | 1,08    | AIAF               |
| 18-03-24 | ES0337985032          | BTN UCI 17-C VBLE 12/2049         | Pago interes | 1,15    | AIAF               |
| 18-03-24 | ES0337985040          | BTN UCI 17-D VBLE 12/2049         | Pago interes | 1,50    | AIAF               |
| 18-03-24 | ES0338186010          | BTN UCI 16-A2 VBLE 06/2049        | Pago interes | 1,03    | AIAF               |
| 18-03-24 | ES0338186028          | BTN UCI 16-B VBLE 06/2049         | Pago interes | 1,07    | AIAF               |
| 18-03-24 | ES0338186036          | BTN UCI 16-C VBLE 06/2049         | Pago interes | 1,13    | AIAF               |
| 18-03-24 | ES0338186044          | BTN UCI 16-D VBLE 06/2049         | Pago interes | 1,56    | AIAF               |
| 18-03-24 | ES0338186051          | BTN UCI 16-E VBLE 06/2049         | Pago interes | 1,58    | AIAF               |
| 18-03-24 | ES0380957003          | BTN UCI 15-A VBLE 12/2048         | Pago interes | 1,03    | AIAF               |
| 18-03-24 | ES0380957011          | BTN UCI 15-B VBLE 12/2048         | Pago interes | 1,06    | AIAF               |
| 18-03-24 | ES0380957029          | BTN UCI 15-C VBLE 12/2048         | Pago interes | 1,13    | AIAF               |
| 18-03-24 | ES0380957037          | BTN UCI 15-D VBLE 12/2048         | Pago interes | 1,14    | AIAF               |
| 18-03-24 | ES0413679442          | CH BANKINTER-II VBLE 09/2029      | Pago interes | 1,07    | AIAF               |
| 18-03-24 | IE00B6X95T99          | BON DP IRLANDA- 3,400 03/2024     | Amortizacion | 100,00  | AIAF               |
| 18-03-24 | IE00B6X95T99          | BON DP IRLANDA- 3,400 03/2024     | Pago interes | 3,40    | AIAF               |
| 18-03-24 | IE00BFZRQ242          | BON DP IRLANDA- 1,350 03/2031     | Pago interes | 1,35    | AIAF               |
| 19-03-24 | ES0211845278          | OS ABERTIS- 3,125 03/2024         | Pago interes | 3,13    | AIAF               |
| 19-03-24 | ES0211845278          | OS ABERTIS- 3,125 03/2024         | Amortizacion | 100,00  | AIAF               |
| 19-03-24 | ES0305418008          | BTN CAIXA LEAS 3-A 0,75 12/2039   | Pago interes | 0,19    | AIAF               |
| 19-03-24 | ES0305418016          | BTN CAIXA LEAS 3-B 1,000 12/2039  | Pago interes | 0,25    | AIAF               |
| 19-03-24 | ES0314147028          | BTN BBVA RMBS I-A3 VBLE 06/2050   | Pago interes | 1,05    | AIAF               |
| 19-03-24 | ES0314147036          | BTN BBVA RMBS I-B VBLE 06/2050    | Pago interes | 1,07    | AIAF               |
| 19-03-24 | ES0314147044          | BTN BBVA RMBS I-C VBLE 06/2050    | Pago interes | 1,13    | AIAF               |
| 19-03-24 | ES0413679467          | CH BANKINTER-IV VBLE 12/2027      | Pago interes | 1,59    | AIAF               |
| 19-03-24 | ES0468675022          | CH LIBERBANK- VBLE 12/2025        | Pago interes | 1,16    | AIAF               |
| 20-03-24 | AT0000A2EJ08          | BON DP AUSTRIA- 0,750 03/2051     | Pago interes | 0,75    | AIAF               |
| 20-03-24 | ES0305115000          | BTN IM BCC CM 1-A VBLE 03/2059    | Pago interes | 0,33    | AIAF               |
| 20-03-24 | ES0305115018          | BTN IM BCC CM 1-B VBLE 03/2059    | Pago interes | 0,34    | AIAF               |
| 20-03-24 | ES0305308001          | BTN CAIXA RMBS 3-A VBLE 09/2062   | Pago interes | 1,12    | AIAF               |
| 20-03-24 | ES0305308019          | BTN CAIXA RMBS 3-B VBLE 09/2062   | Pago interes | 1,16    | AIAF               |
| 20-03-24 | ES0305424006          | BTN MAGDALENA 3-A VBLE 03/2052    | Pago interes | 1,29    | MARF               |
| 20-03-24 | ES0305424014          | BTN MAGDALENA 3-B VBLE 03/2052    | Pago interes | 3,02    | MARF               |
| 20-03-24 | ES0305442008          | BTN SANT CAU 191-A VBLE 12/2035   | Pago interes | 1,11    | AIAF               |
| 20-03-24 | ES0305442016          | BTN SANT CAU 191-B VBLE 12/2035   | Pago interes | 1,21    | AIAF               |
| 20-03-24 | ES0305442024          | BTN SANT CAU 191-C 1,480 12/2035  | Pago interes | 0,37    | AIAF               |
| 20-03-24 | ES0305442032          | BTN SANT CAU 191-D 1,980 12/2035  | Pago interes | 0,50    | AIAF               |
| 20-03-24 | ES0305442040          | BTN SANT CAU 191-E 3,190 12/2035  | Pago interes | 0,81    | AIAF               |
| 20-03-24 | ES0305442057          | BTN SANT CAU 191-F 5,930 12/2035  | Pago interes | 1,50    | AIAF               |
| 20-03-24 | ES0305499008          | BTN SANT CAU 201-A VBLE 03/2033   | Pago interes | 1,17    | AIAF               |
| 20-03-24 | ES0305499016          | BTN SANT CAU 201-B VBLE 03/2033   | Pago interes | 1,24    | AIAF               |
| 20-03-24 | ES0305499024          | BTN SANT CAU 201-C VBLE 03/2033   | Pago interes | 1,49    | AIAF               |
| 20-03-24 | ES0305499032          | BTN SANT CAU 201-D 3,500 03/2033  | Pago interes | 0,88    | AIAF               |
| 20-03-24 | ES0305499040          | BTN SANT CAU 201-E 5,600 03/2033  | Pago interes | 1,42    | AIAF               |
| 20-03-24 | ES0305676001          | BTN SANT CAU 221-A VBLE 09/2038   | Pago interes | 1,20    | AIAF               |
| 20-03-24 | ES0305676019          | BTN SANT CAU 221-B VBLE 09/2038   | Pago interes | 1,26    | AIAF               |
| 20-03-24 | ES0305676027          | BTN SANT CAU 221-C VBLE 09/2038   | Pago interes | 1,45    | AIAF               |
| 20-03-24 | ES0305676035          | BTN SANT CAU 221-D VBLE 09/2038   | Pago interes | 1,88    | AIAF               |
| 20-03-24 | ES0305676043          | BTN SANT CAU 221-E VBLE 09/2038   | Pago interes | 4,03    | AIAF               |
| 20-03-24 | ES0305676050          | BTN SANT CAU 221-F FIJO 09/2038   | Pago interes | 3,16    | AIAF               |
| 20-03-24 | ES0305710008          | BTN GREEN PRADO11-A VBLE 10/2052  | Pago interes | 1,15    | AIAF               |
| 20-03-24 | ES0305710016          | BTN GREEN PRADO11-B VBLE 10/2052  | Pago interes | 1,25    | AIAF               |
| 20-03-24 | ES0305710024          | BTN GREEN PRADO11-C 2,000 10/2052 | Pago interes | 0,51    | AIAF               |
| 20-03-24 | ES0305710032          | BTN GREEN PRADO11-D 3,000 10/2052 | Pago interes | 0,76    | AIAF               |
| 20-03-24 | ES0310003001          | BTN BBVA RMBS 5-A VBLE 03/2061    | Pago interes | 1,07    | AIAF               |
| 20-03-24 | ES0310003019          | BTN BBVA RMBS 5-B VBLE 03/2061    | Pago interes | 1,17    | AIAF               |
| 20-03-24 | ES0310003027          | BTN BBVA RMBS 5-C VBLE 03/2061    | Pago interes | 1,27    | AIAF               |
| 20-03-24 | ES0312273446          | BTN AYT COL GLOB-12A VBLE 03/2048 | Pago interes | 2,21    | AIAF               |
| 20-03-24 | ES0312273453          | BTN AYT COL GLOB-12B VBLE 03/2048 | Pago interes | 2,36    | AIAF               |
| 20-03-24 | ES0312273461          | BTN AYT COL GLOB-12C VBLE 03/2048 | Pago interes | 2,56    | AIAF               |
| 20-03-24 | ES0312273479          | BTN AYT COL GLOB-12D VBLE 03/2048 | Pago interes | 3,07    | AIAF               |
| 20-03-24 | ES0313199004          | BTN BBVA RMBS 9- VBLE 09/2053     | Pago interes | 1,07    | AIAF               |
| 20-03-24 | ES0338341003          | BTN UCI 14-A VBLE 06/2043         | Pago interes | 1,03    | AIAF               |
| 20-03-24 | ES0338341011          | BTN UCI 14-B VBLE 06/2043         | Pago interes | 1,07    | AIAF               |
| 20-03-24 | ES0338341029          | BTN UCI 14-C VBLE 06/2043         | Pago interes | 1,14    | AIAF               |

PROXIMOS VENCIMIENTOS

NEXT MATURITIES

|          | Descripción del Valor |                                  | Concepto     | Importe | Plataforma    |
|----------|-----------------------|----------------------------------|--------------|---------|---------------|
|          | Security details      |                                  | Type         | Volume  | Trading Venue |
| Fecha    | Cód. ISIN             | Emisión                          |              | % Bruto |               |
| Date     | ISIN Code             | Issue                            |              | % Gross |               |
| 20-03-24 | ES0341068015          | BTH GAT ICO-FTVP-BA VBLE 06/2036 | Pago interes | 1,20    | AIAF          |
| 20-03-24 | ES0341068023          | BTH GAT ICO-FTVP-BM VBLE 06/2036 | Pago interes | 1,20    | AIAF          |
| 20-03-24 | ES0341068056          | BTH GAT ICO-FTVP-CA VBLE 06/2036 | Pago interes | 1,50    | AIAF          |
| 20-03-24 | ES0341068064          | BTH GAT ICO-FTVP-CM VBLE 06/2036 | Pago interes | 1,50    | AIAF          |
| 20-03-24 | ES0341068072          | BTH GAT ICO-FTVP-CP VBLE 06/2036 | Pago interes | 1,50    | AIAF          |
| 20-03-24 | ES0341068080          | BTH GAT ICO-FTVP-CT VBLE 06/2036 | Pago interes | 1,50    | AIAF          |
| 20-03-24 | ES0341068098          | BTH GAT ICO-FTVP-DA VBLE 06/2036 | Pago interes | 2,26    | AIAF          |
| 20-03-24 | ES0341068106          | BTH GAT ICO-FTVP-DM VBLE 06/2036 | Pago interes | 2,26    | AIAF          |
| 20-03-24 | ES0341068114          | BTH GAT ICO-FTVP-DP VBLE 06/2036 | Pago interes | 2,26    | AIAF          |
| 20-03-24 | ES0341068122          | BTH GAT ICO-FTVP-DT VBLE 06/2036 | Pago interes | 2,26    | AIAF          |
| 20-03-24 | ES0347458004          | BTN IM CAJASTU 1-A VBLE 12/2052  | Pago interes | 0,34    | AIAF          |
| 20-03-24 | ES0347458012          | BTN IM CAJASTU 1-B VBLE 12/2052  | Pago interes | 0,36    | AIAF          |
| 20-03-24 | ES0413860828          | CH B. SABADELL-1 VBLE 12/2030    | Pago interes | 1,15    | AIAF          |
| 20-03-24 | ES0413900863          | CH SANTANDER-37 VBLE 09/2030     | Pago interes | 2,24    | AIAF          |
| 20-03-24 | ES0413900871          | CH SANTANDER-38 VBLE 09/2032     | Pago interes | 2,26    | AIAF          |
| 20-03-24 | ES0413900889          | CH SANTANDER-39 VBLE 09/2033     | Pago interes | 2,28    | AIAF          |
| 20-03-24 | ES0413900897          | CT SANTANDER-40 VBLE 09/2031     | Pago interes | 2,25    | AIAF          |
| 21-03-24 | ES0305518005          | BTN PDRIVER 20-1- 0,052 10/2034  | Pago interes | 0,00    | AIAF          |
| 21-03-24 | ES0305713002          | BTN CAIXA CONS 6-A 4,125 09/2036 | Pago interes | 1,04    | AIAF          |
| 21-03-24 | ES0305713010          | BTN CAIXA CONS 6-B 5,000 09/2036 | Pago interes | 1,26    | AIAF          |
| 21-03-24 | ES0305715007          | BTN SANTCONSUM05-A VBLE 03/2036  | Pago interes | 1,21    | AIAF          |
| 21-03-24 | ES0305715015          | BTN SANTCONSUM05-B VBLE 03/2036  | Pago interes | 1,40    | AIAF          |
| 21-03-24 | ES0305715023          | BTN SANTCONSUM05-C VBLE 03/2036  | Pago interes | 1,60    | AIAF          |
| 21-03-24 | ES0305715031          | BTN SANTCONSUM05-D VBLE 03/2036  | Pago interes | 2,38    | AIAF          |
| 21-03-24 | ES0305715049          | BTN SANTCONSUM05-E VBLE 03/2036  | Pago interes | 3,65    | AIAF          |
| 21-03-24 | ES0305715056          | BTN SANTCONSUM05-F VBLE 03/2036  | Pago interes | 1,41    | AIAF          |
| 21-03-24 | ES0312378013          | BTN AYT HP MX 3-B VBLE 03/2038   | Pago interes | 1,16    | AIAF          |
| 21-03-24 | ES0313529010          | BTN BANKINTER 10-A2 VBLE 06/2043 | Pago interes | 1,03    | AIAF          |
| 21-03-24 | ES0313529028          | BTN BANKINTER 10-B VBLE 06/2043  | Pago interes | 1,07    | AIAF          |
| 21-03-24 | ES0313529036          | BTN BANKINTER 10-C VBLE 06/2043  | Pago interes | 1,17    | AIAF          |
| 21-03-24 | ES0313529044          | BTN BANKINTER 10-D VBLE 06/2043  | Pago interes | 1,50    | AIAF          |
| 21-03-24 | ES0313529051          | BTN BANKINTER 10-E VBLE 06/2043  | Pago interes | 1,98    | AIAF          |
| 21-03-24 | ES0332235011          | BTN GC PASTOR 5-A2 VBLE 06/2046  | Pago interes | 1,03    | AIAF          |
| 21-03-24 | ES0332235029          | BTN GC PASTOR 5-B VBLE 06/2046   | Pago interes | 1,08    | AIAF          |
| 21-03-24 | ES0332235037          | BTN GC PASTOR 5-C VBLE 06/2046   | Pago interes | 1,17    | AIAF          |
| 21-03-24 | ES0332235045          | BTN GC PASTOR 5-D VBLE 06/2046   | Pago interes | 2,00    | AIAF          |
| 21-03-24 | ES0413320146          | CH DEUTSCHE SAE-2 VBLE 03/2029   | Pago interes | 4,20    | AIAF          |
| 21-03-24 | ES0440609248          | CH CAIXABANK-20 2,625 03/2024    | Pago interes | 2,63    | AIAF          |
| 21-03-24 | ES0440609248          | CH CAIXABANK-20 2,625 03/2024    | Amortizacion | 100,00  | AIAF          |