

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 |                    |
| 09-04-24 | ES0413307143          | CH BANKIA-2 VBLE 10/2026          | Pago interes | 2,24    | AIAF               |
| 09-04-24 | ES0840609020          | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes | 1,47    | AIAF               |
| 10-04-24 | DE0001141836          | BON DP ALEMANIA- 0,000 04/2026    | Pago interes | 0,00    | AIAF               |
| 10-04-24 | ES0205067301          | OS BBVA GLOBAL-111 VBLE 07/2027   | Pago interes | 1,23    | AIAF               |
| 10-04-24 | ES0213679GG8          | OS BANKINTER-32 VBLE 04/2024      | Amortizacion | 50,00   | AIAF               |
| 10-04-24 | ES0213679GG8          | OS BANKINTER-32 VBLE 04/2024      | Pago interes | 4,20    | AIAF               |
| 10-04-24 | ES0213679KI6          | OS BANKINTER-38 VBLE 04/2025      | Pago interes | 0,00    | AIAF               |
| 10-04-24 | ES0213679NJ8          | OS BANKINTER-31 VBLE 04/2026      | Pago interes | 5,50    | AIAF               |
| 10-04-24 | ES0305045009          | BS CRITERIA-1 1,375 04/2024       | Pago interes | 1,38    | AIAF               |
| 10-04-24 | ES0305045009          | BS CRITERIA-1 1,375 04/2024       | Amortizacion | 100,00  | AIAF               |
| 10-04-24 | ES0313679I74          | BS BANKINTER-2 VBLE 04/2024       | Amortizacion | 40,00   | AIAF               |
| 10-04-24 | ES0313679I74          | BS BANKINTER-2 VBLE 04/2024       | Pago interes | 0,00    | AIAF               |
| 10-04-24 | ES0313679T30          | BS BANKINTER-36 VBLE 04/2026      | Pago interes | 0,00    | AIAF               |
| 10-04-24 | ES0337782017          | BTN FONCAIXA G.5-AG VBLE 04/2053  | Pago interes | 1,02    | Bolsa de Barcelona |
| 10-04-24 | ES0337782025          | BTN FONCAIXA G.5-B VBLE 04/2053   | Pago interes | 1,12    | Bolsa de Barcelona |
| 10-04-24 | ES0337782033          | BTN FONCAIXA G.5-C VBLE 04/2053   | Pago interes | 1,23    | Bolsa de Barcelona |
| 10-04-24 | ES0337782041          | BTN FONCAIXA G.5-D VBLE 04/2053   | Pago interes | 2,00    | Bolsa de Barcelona |
| 10-04-24 | ES0371622020          | CM PROG CED TDA-A6 4,250 04/2031  | Pago interes | 4,25    | AIAF               |
| 11-04-24 | DE0001141810          | BON DP ALEMANIA- 0,000 04/2025    | Pago interes | 0,00    | AIAF               |
| 11-04-24 | ES0000106627          | AUT GOB. VASCO- 2,350 04/2049     | Pago interes | 2,35    | Bolsa de Bilbao    |
| 11-04-24 | ES0440609362          | CH CAIXABANK-29 VBLE 10/2026      | Pago interes | 2,23    | AIAF               |
| 11-04-24 | IT0005174906          | BON DP ITALIA- VBLE 04/2024       | Pago interes | 0,20    | AIAF               |
| 11-04-24 | IT0005174906          | BON DP ITALIA- VBLE 04/2024       | Amortizacion | 100,00  | AIAF               |
| 11-04-24 | PTOTEP0E0032          | BON DP PORTUGAL- 1,150 04/2042    | Pago interes | 1,15    | AIAF               |
| 12-04-24 | ES0213679GD5          | OS BANKINTER-26 VBLE 04/2024      | Pago interes | 2,60    | AIAF               |
| 12-04-24 | ES0213679GD5          | OS BANKINTER-26 VBLE 04/2024      | Amortizacion | 100,00  | AIAF               |
| 12-04-24 | ES0413040066          | CH BANCA MARCH-I VBLE 04/2026     | Pago interes | 2,17    | AIAF               |
| 12-04-24 | ES0413040066          | CH BANCA MARCH-I VBLE 04/2026     | Amortizacion | 7,14    | AIAF               |
| 12-04-24 | PTOTECO0E0037         | BON DP PORTUGAL- 1,000 04/2052    | Pago interes | 1,00    | AIAF               |
| 13-04-24 | DE000BU25000          | BON DP ALEMANIA- 2,200 04/2028    | Pago interes | 2,71    | AIAF               |
| 13-04-24 | ES0224244105          | OS MAPFRE-Sb 2,875 04/2030        | Pago interes | 2,88    | AIAF               |
| 14-04-24 | ES0413211980          | CT B.B.V.A- VBLE 10/2024          | Pago interes | 1,01    | AIAF               |
| 14-04-24 | ES0865936027          | PPR ABANCA-Sb FIJO Perpetua       | Pago interes | 2,66    | AIAF               |
| 14-04-24 | PTOTEUOE0019          | BON DP PORTUGAL- 4,125 04/2027    | Pago interes | 4,13    | AIAF               |
| 15-04-24 | DE0001030559          | BON DP ALEMANIA- VBLE 04/2030     | Pago interes |         | AIAF               |
| 15-04-24 | DE0001030567          | BON DP ALEMANIA- VBLE 04/2026     | Pago interes |         | AIAF               |
| 15-04-24 | DE0001030575          | BON DP ALEMANIA- VBLE 04/2046     | Pago interes |         | AIAF               |
| 15-04-24 | ES0000099186          | AUT J.EXTREMADURA- 3,800 04/2025  | Pago interes | 3,80    | AIAF               |
| 15-04-24 | ES0205238001          | OS PSP6- 3,750 12/2037            | Pago interes | 0,31    | MARF               |
| 15-04-24 | ES0205238001          | OS PSP6- 3,750 12/2037            | Amortizacion | 0,34    | MARF               |
| 15-04-24 | ES0205316005          | OS SOL CASIOPEA- 4,150 09/2040    | Pago interes | 0,35    | MARF               |
| 15-04-24 | ES0205316005          | OS SOL CASIOPEA- 4,150 09/2040    | Amortizacion | 0,35    | MARF               |
| 15-04-24 | ES0305033005          | BTN RURAL HPXVII- VBLE 01/2057    | Pago interes | 1,38    | AIAF               |
| 15-04-24 | ES0305463004          | BS MAKING SCIENCE-1 5,500 10/2024 | Pago interes | 1,37    | MARF               |
| 15-04-24 | ES0305641005          | BTN TDA TITAN FT- VBLE 03/2040    | Pago interes | 0,00    | MARF               |
| 15-04-24 | ES0312300017          | BTH AYT.GEN.H9-A2 VBLE 07/2039    | Pago interes | 1,03    | AIAF               |
| 15-04-24 | ES0312300025          | BTH AYT.GEN.H9-B VBLE 07/2039     | Pago interes | 1,05    | AIAF               |
| 15-04-24 | ES0312300033          | BTH AYT.GEN.H9-C VBLE 07/2039     | Pago interes | 1,12    | AIAF               |
| 15-04-24 | ES0312300041          | BTH AYT.GEN.H9-D VBLE 07/2039     | Pago interes | 1,57    | AIAF               |
| 15-04-24 | ES0312349014          | BTH AYT.GEN. H6-A2 VBLE 01/2038   | Pago interes | 1,03    | AIAF               |
| 15-04-24 | ES0312349022          | BTH AYT.GEN. H6-B VBLE 01/2038    | Pago interes | 1,05    | AIAF               |
| 15-04-24 | ES0312349030          | BTH AYT.GEN. H6-C VBLE 01/2038    | Pago interes | 1,12    | AIAF               |
| 15-04-24 | ES0312349048          | BTH AYT.GEN. H6-D VBLE 01/2038    | Pago interes | 1,44    | AIAF               |
| 15-04-24 | ES0323978009          | BTN RURAL HP XVI-A VBLE 04/2055   | Pago interes | 1,07    | AIAF               |
| 15-04-24 | ES0323978017          | BTN RURAL HP XVI-B VBLE 04/2055   | Pago interes | 1,12    | AIAF               |
| 15-04-24 | ES0332233065          | BTN FT PASTOR 4-E VBLE 07/2045    | Pago interes | 1,60    | AIAF               |
| 15-04-24 | ES0345672010          | BTN HIPOCAT 11-A2 VBLE 01/2050    | Pago interes | 1,03    | AIAF               |
| 15-04-24 | ES0345672036          | BTN HIPOCAT 11-B VBLE 01/2050     | Pago interes | 1,06    | AIAF               |
| 15-04-24 | ES0345672044          | BTN HIPOCAT 11-C VBLE 01/2050     | Pago interes | 1,12    | AIAF               |
| 15-04-24 | ES0345672051          | BTN HIPOCAT 11-D VBLE 01/2050     | Pago interes | 2,13    | AIAF               |
| 15-04-24 | ES0345721015          | BTN HIPOCAT 9-2A VBLE 07/2038     | Pago interes | 1,03    | AIAF               |
| 15-04-24 | ES0345721023          | BTN HIPOCAT 9-A2B VBLE 07/2038    | Pago interes | 1,03    | AIAF               |
| 15-04-24 | ES0345721031          | BTN HIPOCAT 9-B VBLE 07/2038      | Pago interes | 1,04    | AIAF               |
| 15-04-24 | ES0345721049          | BTN HIPOCAT 9-C VBLE 07/2038      | Pago interes | 1,07    | AIAF               |
| 15-04-24 | ES0345721056          | BTN HIPOCAT 9-D VBLE 07/2038      | Pago interes | 1,13    | AIAF               |
| 15-04-24 | ES0345721064          | BTN HIPOCAT 9-E VBLE 07/2038      | Pago interes | 2,13    | AIAF               |
| 15-04-24 | ES0370154009          | BTN AYT KUTXA H2-A VBLE 10/2056   | Pago interes | 1,03    | AIAF               |

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| Fecha    | Cód. ISIN             | Emisión                           |              | % Bruto |               |
| Date     | ISIN Code             | Issue                             |              | % Gross |               |
| 15-04-24 | ES0370154017          | BTN AYT KUTXA H2-B VBLE 10/2056   | Pago interes | 1,07    | AIAF          |
| 15-04-24 | ES0370154025          | BTN AYT KUTXA H2-C VBLE 10/2056   | Pago interes | 1,12    | AIAF          |
| 15-04-24 | ES0413211A18          | CH B.B.V.A- VBLE 10/2025          | Pago interes | 1,03    | AIAF          |
| 15-04-24 | ES0813211028          | PPR B.B.V.A-10 FIJO Perpetua      | Pago interes | 1,50    | AIAF          |
| 15-04-24 | IT0005252520          | BON DP ITALIA- VBLE 10/2024       | Pago interes | 2,65    | AIAF          |
| 15-04-24 | IT0005311508          | BON DP ITALIA- VBLE 04/2025       | Pago interes | 2,58    | AIAF          |
| 15-04-24 | IT0005428617          | BON DP ITALIA- VBLE 04/2026       | Pago interes | 2,35    | AIAF          |
| 15-04-24 | IT0005439275          | BON DP ITALIA- 0,000 04/2024      | Pago interes | 0,00    | AIAF          |
| 15-04-24 | IT0005439275          | BON DP ITALIA- 0,000 04/2024      | Amortizacion | 100,00  | AIAF          |
| 15-04-24 | IT0005451361          | BON DP ITALIA- VBLE 04/2029       | Pago interes | 2,43    | AIAF          |
| 15-04-24 | IT0005491250          | BON DP ITALIA- VBLE 10/2030       | Pago interes | 2,48    | AIAF          |
| 15-04-24 | IT0005538597          | BON DP ITALIA- 3,800 04/2026      | Pago interes | 1,90    | AIAF          |
| 15-04-24 | PTOTE50E0007          | BON DP PORTUGAL- 4,100 04/2037    | Pago interes | 4,10    | AIAF          |
| 16-04-24 | DE0001141851          | BON DP ALEMANIA- 0,000 04/2027    | Pago interes | 0,00    | AIAF          |
| 16-04-24 | ES0840609053          | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes | 1,88    | AIAF          |
| 17-04-24 | ES0213679LZ8          | OS BANKINTER-104 VBLE 10/2025     | Pago interes |         | AIAF          |
| 17-04-24 | ES0305247001          | BTN CAIXA RMBS 2-A VBLE 01/2061   | Pago interes | 1,12    | AIAF          |
| 17-04-24 | ES0305247019          | BTN CAIXA RMBS 2-B VBLE 01/2061   | Pago interes | 1,16    | AIAF          |
| 17-04-24 | ES0313270011          | BTN BANKINTER 13-A2 VBLE 07/2049  | Pago interes | 1,03    | AIAF          |
| 17-04-24 | ES0313270029          | BTN BANKINTER 13-B VBLE 07/2049   | Pago interes | 1,06    | AIAF          |
| 17-04-24 | ES0313270037          | BTN BANKINTER 13-C VBLE 07/2049   | Pago interes | 1,11    | AIAF          |
| 17-04-24 | ES0313270045          | BTN BANKINTER 13-D VBLE 07/2049   | Pago interes | 1,56    | AIAF          |
| 17-04-24 | ES0313270052          | BTN BANKINTER 13-E VBLE 07/2049   | Pago interes | 1,98    | AIAF          |
| 17-04-24 | ES0413900632          | CI SANTANDER-1 VBLE 04/2025       | Pago interes | 2,25    | AIAF          |
| 17-04-24 | ES0413900640          | CI SANTANDER-2 VBLE 04/2027       | Pago interes | 2,27    | AIAF          |
| 17-04-24 | ES0413900657          | CI SANTANDER-3 VBLE 04/2027       | Pago interes |         | AIAF          |
| 17-04-24 | XS1505666815          | BON DP ITALIA- 1,448 04/2027      | Pago interes | 1,45    | AIAF          |
| 18-04-24 | ES0305750004          | BTN CAIXA PYME 13-A 2,500 04/2047 | Pago interes | 1,06    | AIAF          |
| 18-04-24 | ES0305750012          | BTN CAIXA PYME 13-B 2,750 04/2047 | Pago interes | 1,17    | AIAF          |
| 18-04-24 | ES0312304001          | BTN AYT ICO C VI-A VBLE 10/2057   | Pago interes | 1,11    | AIAF          |
| 18-04-24 | ES0312304019          | BTN AYT ICO C VI-B VBLE 10/2057   | Pago interes | 1,17    | AIAF          |
| 18-04-24 | ES0312304027          | BTN AYT ICO C VI-C VBLE 10/2057   | Pago interes | 1,24    | AIAF          |
| 18-04-24 | ES0338093000          | BTN SANT HIPOT 3-A1 VBLE 01/2050  | Pago interes | 1,00    | AIAF          |
| 18-04-24 | ES0338093018          | BTN SANT HIPOT 3-A2 VBLE 01/2050  | Pago interes | 1,02    | AIAF          |
| 18-04-24 | ES0338093026          | BTN SANT HIPOT 3-A3 VBLE 01/2050  | Pago interes | 1,03    | AIAF          |
| 18-04-24 | ES0338093034          | BTN SANT HIPOT 3-B VBLE 01/2050   | Pago interes | 1,04    | AIAF          |
| 18-04-24 | ES0338093042          | BTN SANT HIPOT 3-C VBLE 01/2050   | Pago interes | 1,06    | AIAF          |
| 18-04-24 | ES0338093059          | BTN SANT HIPOT 3-D VBLE 01/2050   | Pago interes | 1,12    | AIAF          |
| 18-04-24 | ES0338093067          | BTN SANT HIPOT 3-E VBLE 01/2050   | Pago interes | 1,52    | AIAF          |
| 18-04-24 | ES0338093075          | BTN SANT HIPOT 3-F VBLE 01/2050   | Pago interes | 1,11    | AIAF          |
| 18-04-24 | ES0382042002          | BTN SANT HIPOT 2-A VBLE 01/2049   | Pago interes | 1,02    | AIAF          |
| 18-04-24 | ES0382042010          | BTN SANT HIPOT 2-B VBLE 01/2049   | Pago interes | 1,03    | AIAF          |
| 18-04-24 | ES0382042028          | BTN SANT HIPOT 2-C VBLE 01/2049   | Pago interes | 1,06    | AIAF          |
| 18-04-24 | ES0382042036          | BTN SANT HIPOT 2-D VBLE 01/2049   | Pago interes | 1,12    | AIAF          |
| 18-04-24 | ES0382042044          | BTN SANT HIPOT 2-E VBLE 01/2049   | Pago interes | 1,52    | AIAF          |
| 18-04-24 | ES0382042051          | BTN SANT HIPOT 2-F VBLE 01/2049   | Pago interes | 1,24    | AIAF          |
| 18-04-24 | PTOTEW0E0017          | BON DP PORTUGAL- 2,250 04/2034    | Pago interes | 2,25    | AIAF          |
| 19-04-24 | ES0213679FZ0          | OS BANKINTER-21 VBLE 04/2024      | Amortizacion | 10,00   | AIAF          |
| 19-04-24 | ES0213679FZ0          | OS BANKINTER-21 VBLE 04/2024      | Pago interes |         | AIAF          |
| 19-04-24 | ES0213679GJ2          | OS BANKINTER-34 VBLE 04/2024      | Amortizacion | 50,00   | AIAF          |
| 19-04-24 | ES0213679GJ2          | OS BANKINTER-34 VBLE 04/2024      | Pago interes |         | AIAF          |
| 19-04-24 | ES0305136006          | BTN HT ABANCA I- VBLE 01/2059     | Pago interes | 1,06    | AIAF          |
| 19-04-24 | ES0328421039          | BTN EDT PASTOR 3-C VBLE 01/2039   | Pago interes | 1,62    | AIAF          |
| 19-04-24 | ES0366367011          | BTN RURAL HPVIII-2a VBLE 01/2044  | Pago interes | 1,02    | AIAF          |
| 19-04-24 | ES0366367029          | BTN RURAL HPVIII-A2B VBLE 01/2044 | Pago interes | 1,02    | AIAF          |
| 19-04-24 | ES0366367037          | BTN RURAL HPVIII-B VBLE 01/2044   | Pago interes | 1,05    | AIAF          |
| 19-04-24 | ES0366367045          | BTN RURAL HPVIII-C VBLE 01/2044   | Pago interes | 1,13    | AIAF          |
| 19-04-24 | ES0366367052          | BTN RURAL HPVIII-D VBLE 01/2044   | Pago interes | 1,49    | AIAF          |
| 19-04-24 | ES0366367060          | BTN RURAL HPVIII-E VBLE 01/2044   | Pago interes | 2,00    | AIAF          |
| 19-04-24 | ES0440609370          | CH CAIXABANK-30 VBLE 10/2025      | Pago interes | 2,22    | AIAF          |
| 20-04-24 | AT0000A1VGK0          | BON DP AUSTRIA- 0,500 04/2027     | Pago interes | 0,50    | AIAF          |
| 20-04-24 | AT0000A2QQB6          | BON DP AUSTRIA- 0,700 04/2071     | Pago interes | 0,70    | AIAF          |
| 20-04-24 | AT0000A2QRW0          | BON DP AUSTRIA- 0,000 04/2025     | Pago interes | 0,00    | AIAF          |
| 20-04-24 | ES0413211A42          | CT B.B.V.A- VBLE 10/2026          | Pago interes | 1,01    | AIAF          |
| 20-04-24 | ES0444251088          | CH IBERCAJA BAN- VBLE 04/2033     | Pago interes | 1,21    | AIAF          |
| 20-04-24 | ES0444251096          | CH IBERCAJA BAN- VBLE 04/2037     | Pago interes | 1,26    | AIAF          |
| 20-04-24 | ES0865936019          | PPR ABANCA-Sb FIJO Perpetua       | Pago interes | 1,64    | AIAF          |
| 22-04-24 | BE0000346552          | BON DP BELGICA- 1,250 04/2033     | Pago interes | 1,25    | AIAF          |
| 22-04-24 | BE0000356650          | BON DP BELGICA- 2,750 04/2039     | Pago interes | 2,75    | AIAF          |

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|----------|-----------------------|--------------------------------------|--------------|---------|--------------------|
|          | Security details      |                                      | Type         | Volume  | Trading Venue      |
| Fecha    | Cód. ISIN             | Emisión                              |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                                |              | % Gross |                    |
| 22-04-24 | BE6265777621          | BON DP BELGICA- VBLE 10/2024         | Pago interes | 1,10    | AIAF               |
| 22-04-24 | ES0000106650          | AUT GOB.VASCO- 1,750 04/2050         | Pago interes | 1,75    | Bolsa de Bilbao    |
| 22-04-24 | ES0255281133          | ODP I.CATAL.FINA- VBLE 10/2029       | Pago interes | 1,15    | Bolsa de Barcelona |
| 22-04-24 | ES0305115000          | BTN IM BCC CM 1-A VBLE 03/2059       | Pago interes | 0,37    | AIAF               |
| 22-04-24 | ES0305115018          | BTN IM BCC CM 1-B VBLE 03/2059       | Pago interes | 0,38    | AIAF               |
| 22-04-24 | ES0305364004          | BTN BBVA CON AUT-A 0,270 07/2031     | Pago interes | 0,07    | AIAF               |
| 22-04-24 | ES0305364012          | BTN BBVA CON AUT-B 1,100 07/2031     | Pago interes | 0,28    | AIAF               |
| 22-04-24 | ES0305364020          | BTN BBVA CON AUT-C 2,300 07/2031     | Pago interes | 0,58    | AIAF               |
| 22-04-24 | ES0305364038          | BTN BBVA CON AUT-D 4,100 07/2031     | Pago interes | 1,04    | AIAF               |
| 22-04-24 | ES0305364046          | BTN BBVA CON AUT-E 6,850 07/2031     | Pago interes | 1,73    | AIAF               |
| 22-04-24 | ES0305364053          | BTN BBVA CON AUT-Z 7,000 07/2031     | Pago interes | 1,77    | AIAF               |
| 22-04-24 | ES0305386007          | BTN IM BCC CA 1-A 0,312 04/2037      | Pago interes | 0,08    | AIAF               |
| 22-04-24 | ES0305386015          | BTN IM BCC CA 1-B 0,700 04/2037      | Pago interes | 0,18    | AIAF               |
| 22-04-24 | ES0305386023          | BTN IM BCC CA 1-C 2,100 04/2037      | Pago interes | 0,53    | AIAF               |
| 22-04-24 | ES0305386031          | BTN IM BCC CA 1-D 7,490 04/2037      | Pago interes | 1,89    | AIAF               |
| 22-04-24 | ES0305458004          | BTN SANT PYME 15-A VBLE 04/2051      | Pago interes | 1,08    | AIAF               |
| 22-04-24 | ES0305458012          | BTN SANT PYME 15-B VBLE 04/2051      | Pago interes | 1,13    | AIAF               |
| 22-04-24 | ES0305458020          | BTN SANT PYME 15-C VBLE 04/2051      | Pago interes | 1,17    | AIAF               |
| 22-04-24 | ES0305459002          | BTN IM BCC CM 2-A VBLE 12/2061       | Pago interes | 0,00    | AIAF               |
| 22-04-24 | ES0305459010          | BTN IM BCC CM 2-B VBLE 12/2061       | Pago interes | 0,02    | AIAF               |
| 22-04-24 | ES0305460000          | BTN CAIXA PYME 11-A 0,75 04/2052     | Pago interes | 0,19    | AIAF               |
| 22-04-24 | ES0305460018          | BTN CAIXA PYME 11-B 0,800 04/2052    | Pago interes | 0,20    | AIAF               |
| 22-04-24 | ES0305483002          | BTN CAIXA CONS 5-A 0,750 10/2054     | Pago interes | 0,19    | AIAF               |
| 22-04-24 | ES0305483010          | BTN CAIXA CONS 5-B 1,000 10/2054     | Pago interes | 0,25    | AIAF               |
| 22-04-24 | ES0305487003          | BTN BBVA CONS 20-1-A VBLE 01/2036    | Pago interes | 1,19    | AIAF               |
| 22-04-24 | ES0305487011          | BTN BBVA CONS 20-1-B VBLE 01/2036    | Pago interes | 1,31    | AIAF               |
| 22-04-24 | ES0305487029          | BTN BBVA CONS 20-1-C VBLE 01/2036    | Pago interes | 1,51    | AIAF               |
| 22-04-24 | ES0305487037          | BTN BBVA CONS 20-1-D VBLE 01/2036    | Pago interes | 1,76    | AIAF               |
| 22-04-24 | ES0305487045          | BTN BBVA CONS 20-1-E VBLE 01/2036    | Pago interes | 2,71    | AIAF               |
| 22-04-24 | ES0305487052          | BTN BBVA CONS 20-1-F VBLE 01/2036    | Pago interes | 3,78    | AIAF               |
| 22-04-24 | ES0305487060          | BTN BBVA CONS 20-1-Z VBLE 01/2036    | Pago interes | 4,80    | AIAF               |
| 22-04-24 | ES0305518005          | BTN PDRIVER 20-1- 0,052 10/2034      | Pago interes | 0,00    | AIAF               |
| 22-04-24 | ES0305540009          | BTN IM BCC CP 3-A VBLE 06/2057       | Pago interes | 0,35    | AIAF               |
| 22-04-24 | ES0305540017          | BTN IM BCC CP 3-B VBLE 06/2057       | Pago interes | 0,36    | AIAF               |
| 22-04-24 | ES0305642003          | BTN IM BCC CP 4-A VBLE 07/2064       | Pago interes | 0,35    | AIAF               |
| 22-04-24 | ES0305642011          | BTN IM BCC CP 4-B VBLE 07/2064       | Pago interes | 0,36    | AIAF               |
| 22-04-24 | ES0312364005          | BTN AYT HIP BBK1-A VBLE 04/2037      | Pago interes | 2,21    | AIAF               |
| 22-04-24 | ES0312364013          | BTN AYT HIP BBK1-B VBLE 04/2037      | Pago interes | 2,28    | AIAF               |
| 22-04-24 | ES0312364021          | BTN AYT HIP BBK1-C VBLE 04/2037      | Pago interes | 2,49    | AIAF               |
| 22-04-24 | ES0347421002          | BTN IM BCG RMBS2-A VBLE 09/2061      | Pago interes | 0,36    | AIAF               |
| 22-04-24 | ES0347458004          | BTN IM CAJASTU 1-A VBLE 12/2052      | Pago interes | 0,38    | AIAF               |
| 22-04-24 | ES0347458012          | BTN IM CAJASTU 1-B VBLE 12/2052      | Pago interes | 0,41    | AIAF               |
| 22-04-24 | ES0370153001          | BTN AYT KUTXA H1-A VBLE 04/2041      | Pago interes | 1,04    | AIAF               |
| 22-04-24 | ES0370153019          | BTN AYT KUTXA H1-B VBLE 04/2041      | Pago interes | 1,08    | AIAF               |
| 22-04-24 | ES0370153027          | BTN AYT KUTXA H1-C VBLE 04/2041      | Pago interes | 1,16    | AIAF               |
| 22-04-24 | ES0382043042          | BTN SANT FINAN 1-E VBLE 07/2035      | Pago interes | 1,53    | AIAF               |
| 22-04-24 | ES0382043059          | BTN SANT FINAN 1-F VBLE 07/2035      | Pago interes | 1,53    | AIAF               |
| 22-04-24 | ES0457089037          | CH EUROCAJA RURAL-IV VBLE 04/2026    | Pago interes | 1,07    | AIAF               |
| 22-04-24 | ES0457089045          | CH EUROCAJA RURAL-V VBLE 04/2028     | Pago interes | 1,10    | AIAF               |
| 22-04-24 | EU000A3KP2Z3          | BON DP EUROPEAN UNION- 0,250 04/2036 | Pago interes | 0,25    | AIAF               |
| 22-04-24 | EU000A3KT6A3          | BON DP EUROPEAN UNION- 0,000 04/2031 | Pago interes | 0,00    | AIAF               |
| 22-04-24 | IE00BMQ5JM72          | BON DP IRLANDA- 0,550 04/2041        | Pago interes | 0,55    | AIAF               |
| 23-04-24 | ES0305564009          | BTN IM ANDBANK RMBS 1-A VBLE 06/2056 | Pago interes | 0,33    | AIAF               |
| 23-04-24 | ES0305564017          | BTN IM ANDBANK RMBS 1-B VBLE 06/2056 | Pago interes | 0,37    | AIAF               |
| 23-04-24 | ES0305564025          | BTN IM ANDBANK RMBS 1-C VBLE 06/2056 | Pago interes | 0,32    | AIAF               |
| 23-04-24 | ES0305564033          | BTN IM ANDBANK RMBS 1-Z VBLE 06/2056 | Pago interes | 0,32    | AIAF               |
| 23-04-24 | ES0305607006          | BTN A-BEST 20-A 0,000 05/2035        | Pago interes | 0,00    | AIAF               |
| 23-04-24 | ES0305607014          | BTN A-BEST 20-B 0,625 05/2035        | Pago interes | 0,05    | AIAF               |
| 23-04-24 | ES0305607022          | BTN A-BEST 20-M 2,300 05/2035        | Pago interes | 0,19    | AIAF               |
| 23-04-24 | ES0312847009          | BTN BANCAJA 13-A VBLE 04/2052        | Pago interes | 1,08    | AIAF               |
| 23-04-24 | ES0312847017          | BTN BANCAJA 13-B VBLE 04/2052        | Pago interes | 1,15    | AIAF               |
| 23-04-24 | ES0312847025          | BTN BANCAJA 13-C VBLE 04/2052        | Pago interes | 1,30    | AIAF               |
| 23-04-24 | ES0361797014          | BTN MBS BANCAJA4-A2 VBLE 07/2050     | Pago interes | 1,04    | AIAF               |
| 23-04-24 | ES0361797030          | BTN MBS BANCAJA4-B VBLE 07/2050      | Pago interes | 1,06    | AIAF               |
| 23-04-24 | ES0361797048          | BTN MBS BANCAJA4-C VBLE 07/2050      | Pago interes | 1,08    | AIAF               |
| 23-04-24 | ES0361797055          | BTN MBS BANCAJA4-D VBLE 07/2050      | Pago interes | 1,15    | AIAF               |
| 23-04-24 | ES0361797063          | BTN MBS BANCAJA4-E VBLE 07/2050      | Pago interes | 2,01    | AIAF               |
| 24-04-24 | ES0213679IIO          | OS BANKINTER-105 VBLE 10/2024        | Pago interes |         | AIAF               |
| 24-04-24 | ES0305622005          | BTN SABADELL CON 2-A VBLE 12/2034    | Pago interes | 0,39    | 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 |               |
| 24-04-24 | ES0305622013          | BTN SABADELL CON 2-B VBLE 12/2034 | Pago interes | 0,58    | AIAF          |
| 24-04-24 | ES0305622021          | BTN SABADELL CON 2-C VBLE 12/2034 | Pago interes | 0,67    | AIAF          |
| 24-04-24 | ES0305622039          | BTN SABADELL CON 2-D VBLE 12/2034 | Pago interes | 0,74    | AIAF          |
| 24-04-24 | ES0305622047          | BTN SABADELL CON 2-E VBLE 12/2034 | Pago interes | 0,97    | AIAF          |
| 24-04-24 | ES0305622054          | BTN SABADELL CON 2-F VBLE 12/2034 | Pago interes | 1,09    | AIAF          |
| 24-04-24 | ES0305622062          | BTN SABADELL CON 2-G VBLE 12/2034 | Pago interes | 1,42    | AIAF          |
| 24-04-24 | ES0305679005          | BTN CARS ALLIANCE-A 3,800 10/2036 | Pago interes | 0,32    | AIAF          |
| 24-04-24 | ES0305679013          | BTN CARS ALLIANCE-B 4,000 10/2036 | Pago interes | 0,33    | AIAF          |
| 24-04-24 | ES0312251004          | BTN AYT HIP BBK2-A VBLE 04/2041   | Pago interes | 2,16    | AIAF          |
| 24-04-24 | ES0312251012          | BTN AYT HIP BBK2-B VBLE 04/2041   | Pago interes | 2,24    | AIAF          |
| 24-04-24 | ES0312251020          | BTN AYT HIP BBK2-C VBLE 04/2041   | Pago interes | 2,42    | AIAF          |
| 24-04-24 | ES0345671012          | BTN HIPOCAT 10-A2 VBLE 10/2039    | Pago interes | 1,03    | AIAF          |
| 24-04-24 | ES0345671046          | BTN HIPOCAT 10-B VBLE 10/2039     | Pago interes | 1,07    | AIAF          |
| 24-04-24 | ES0345671053          | BTN HIPOCAT 10-C VBLE 10/2039     | Pago interes | 1,15    | AIAF          |
| 24-04-24 | ES0345671061          | BTN HIPOCAT 10-D VBLE 10/2039     | Pago interes | 2,13    | AIAF          |
| 24-04-24 | IT0005217770          | BON DP ITALIA- VBLE 10/2024       | Pago interes |         | AIAF          |