

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 |               |
| 15-05-24 | DE0001102515          | BON DP ALEMANIA- 0,000 05/2035    | Pago interes | 0,00    | AIAF          |
| 15-05-24 | DE0001102549          | BON DP ALEMANIA- 0,000 05/2036    | Pago interes | 0,00    | AIAF          |
| 15-05-24 | DE0001102598          | BON DP ALEMANIA- 1,000 05/2038    | Pago interes | 1,00    | AIAF          |
| 15-05-24 | ES0205238001          | OS PSP6- 3,750 12/2037            | Pago interes | 0,31    | MARF          |
| 15-05-24 | ES0205238001          | OS PSP6- 3,750 12/2037            | Amortizacion | 0,34    | MARF          |
| 15-05-24 | ES0205316005          | OS SOL CASIOPEA- 4,150 09/2040    | Pago interes | 0,35    | MARF          |
| 15-05-24 | ES0205316005          | OS SOL CASIOPEA- 4,150 09/2040    | Amortizacion | 0,35    | MARF          |
| 15-05-24 | IE00BDHDPRA4          | BON DP IRLANDA- FIJO 05/2028      | Pago interes | 0,90    | AIAF          |
| 15-05-24 | IE00BFZRPZ02          | BON DP IRLANDA- 1,300 05/2033     | Pago interes | 1,30    | AIAF          |
| 15-05-24 | IE00BH3SQ895          | BON DP IRLANDA- 1,100 05/2029     | Pago interes | 1,10    | AIAF          |
| 15-05-24 | IE00BH3SQB22          | BON DP IRLANDA- 1,500 05/2050     | Pago interes | 1,50    | AIAF          |
| 15-05-24 | IE00BJ38CR43          | BON DP IRLANDA- 2,400 05/2030     | Pago interes | 2,40    | AIAF          |
| 15-05-24 | IE00BKFVC345          | BON DP IRLANDA- 0,400 05/2035     | Pago interes | 0,40    | AIAF          |
| 15-05-24 | IE00BKFVC568          | BON DP IRLANDA- 0,200 05/2027     | Pago interes | 0,20    | AIAF          |
| 15-05-24 | IE00BV8C9418          | BON DP IRLANDA- 1,000 05/2026     | Pago interes | 1,00    | AIAF          |
| 15-05-24 | IE00BV8C9B83          | BON DP IRLANDA- FIJO 05/2037      | Pago interes | 1,70    | AIAF          |
| 15-05-24 | IT0005246134          | BON DP ITALIA- VBLE 05/2028       | Pago interes | 0,81    | AIAF          |
| 15-05-24 | IT0005282527          | BON DP ITALIA- 1,450 11/2024      | Pago interes | 0,73    | AIAF          |
| 15-05-24 | IT0005327306          | BON DP ITALIA- 1,450 05/2025      | Pago interes | 0,73    | AIAF          |
| 15-05-24 | IT0005345183          | BON DP ITALIA- 2,500 11/2025      | Pago interes | 1,25    | AIAF          |
| 15-05-24 | IT0005387052          | BON DP ITALIA- 0,400 05/2030      | Pago interes | 0,20    | AIAF          |
| 15-05-24 | IT0005415416          | BON DP ITALIA- 0,650 05/2026      | Pago interes | 0,33    | AIAF          |
| 15-05-24 | IT0005436701          | BON DP ITALIA- 0,150 05/2051      | Pago interes | 0,08    | AIAF          |
| 15-05-24 | IT0005482994          | BON DP ITALIA- 0,100 05/2033      | Pago interes | 0,05    | AIAF          |
| 15-05-24 | IT0005543803          | BON DP ITALIA- 1,500 05/2029      | Pago interes | 0,75    | AIAF          |
| 15-05-24 | IT0005547812          | BON DP ITALIA- 2,400 05/2039      | Pago interes | 1,20    | AIAF          |
| 15-05-24 | IT0005561888          | BON DP ITALIA- 4,000 11/2030      | Pago interes | 2,00    | AIAF          |
| 15-05-24 | IT0005588881          | BON DP ITALIA- 1,800 05/2036      | Pago interes | 0,90    | AIAF          |
| 15-05-24 | XS2287879733          | ODP DP EIB- 0,01 05/2041          | Pago interes | 0,01    | AIAF          |
| 16-05-24 | ES0305217004          | BTN BBVA RMBS 17- VBLE 08/2066    | Pago interes | 1,06    | AIAF          |
| 16-05-24 | ES0305641005          | BTN TDA TITAN FT- VBLE 03/2040    | Pago interes | 0,00    | MARF          |
| 16-05-24 | ES0305763007          | BTN BBVA CONS13-A 2,000 05/2037   | Pago interes | 0,35    | AIAF          |
| 16-05-24 | ES0305763015          | BTN BBVA CONS13-B 3,000 05/2037   | Pago interes | 0,53    | AIAF          |
| 16-05-24 | ES0312273081          | BTN AYT COL GLOB-3A VBLE 11/2047  | Pago interes | 2,16    | AIAF          |
| 16-05-24 | ES0312273099          | BTN AYT COL GLOB-3B VBLE 11/2047  | Pago interes | 2,22    | AIAF          |
| 16-05-24 | ES0312273107          | BTN AYT COL GLOB-3C VBLE 11/2047  | Pago interes | 2,40    | AIAF          |
| 16-05-24 | ES0312273115          | BTN AYT COL GLOB-3D VBLE 11/2047  | Pago interes | 3,08    | AIAF          |
| 16-05-24 | ES0312302013          | BTH AYT.GEN.H11-A2 VBLE 11/2040   | Pago interes | 1,04    | AIAF          |
| 16-05-24 | ES0312302021          | BTH AYT.GEN.H11-B VBLE 11/2040    | Pago interes | 1,06    | AIAF          |
| 16-05-24 | ES0312302039          | BTH AYT.GEN.H11-C VBLE 11/2040    | Pago interes | 1,14    | AIAF          |
| 16-05-24 | ES0312302047          | BTH AYT.GEN.H11-D VBLE 11/2040    | Pago interes | 1,62    | AIAF          |
| 16-05-24 | ES0312344015          | BTH AYT.GEN.H8-A2 VBLE 05/2039    | Pago interes | 1,02    | AIAF          |
| 16-05-24 | ES0312344023          | BTH AYT.GEN.H8-B VBLE 05/2039     | Pago interes | 1,04    | AIAF          |
| 16-05-24 | ES0312344031          | BTH AYT.GEN.H8-C VBLE 05/2039     | Pago interes | 1,10    | AIAF          |
| 16-05-24 | ES0312344049          | BTH AYT.GEN.H8-D VBLE 05/2039     | Pago interes | 1,49    | AIAF          |
| 16-05-24 | ES0323977001          | BTN RURAL HP XV-A VBLE 05/2058    | Pago interes | 1,06    | AIAF          |
| 16-05-24 | ES0323977019          | BTN RURAL HP XV-B VBLE 05/2058    | Pago interes | 1,11    | AIAF          |
| 16-05-24 | ES0415143025          | CH C.RURAL GRAN-II 1,250 05/2028  | Pago interes | 1,25    | AIAF          |
| 17-05-24 | ES0305493001          | BTH RMBS SANT 6-A VBLE 02/2063    | Pago interes | 0,97    | AIAF          |
| 17-05-24 | ES0305493019          | BTH RMBS SANT 6-B VBLE 02/2063    | Pago interes | 1,08    | AIAF          |
| 17-05-24 | ES0305493027          | BTH RMBS SANT 6-C VBLE 02/2063    | Pago interes | 1,12    | AIAF          |
| 17-05-24 | ES0305654008          | BTN BBVA CONS 22-1-A VBLE 02/2036 | Pago interes | 1,13    | AIAF          |
| 17-05-24 | ES0305654016          | BTN BBVA CONS 22-1-B VBLE 02/2036 | Pago interes | 1,18    | AIAF          |
| 17-05-24 | ES0305654024          | BTN BBVA CONS 22-1-C VBLE 02/2036 | Pago interes | 1,23    | AIAF          |
| 17-05-24 | ES0305654032          | BTN BBVA CONS 22-1-D VBLE 02/2036 | Pago interes | 1,27    | AIAF          |
| 17-05-24 | ES0305654040          | BTN BBVA CONS 22-1-E VBLE 02/2036 | Pago interes | 2,91    | AIAF          |
| 17-05-24 | ES0305654057          | BTN BBVA CONS 22-1-F VBLE 02/2036 | Pago interes | 3,65    | AIAF          |
| 17-05-24 | ES0305654065          | BTN BBVA CONS 22-1-Z VBLE 02/2036 | Pago interes | 3,89    | AIAF          |
| 17-05-24 | ES0374274027          | BTN RURAL HP IX-A3 VBLE 02/2050   | Pago interes | 1,00    | AIAF          |
| 17-05-24 | ES0374274035          | BTN RURAL HP IX-B VBLE 02/2050    | Pago interes | 1,04    | AIAF          |
| 17-05-24 | ES0374274043          | BTN RURAL HP IX-C VBLE 02/2050    | Pago interes | 1,08    | AIAF          |
| 17-05-24 | ES0374274050          | BTN RURAL HP IX-D VBLE 02/2050    | Pago interes | 1,45    | AIAF          |
| 17-05-24 | ES0374274068          | BTN RURAL HP IX-E VBLE 02/2050    | Pago interes | 1,93    | AIAF          |
| 17-05-24 | ES0413040090          | CH BANCA MARCH-I VBLE 08/2030     | Pago interes | 1,08    | AIAF          |
| 17-05-24 | ES0413040108          | CH BANCA MARCH-II VBLE 08/2035    | Pago interes | 1,08    | AIAF          |
| 17-05-24 | ES0413211A34          | CH B.B.V.A- VBLE 05/2026          | Pago interes | 1,01    | AIAF          |
| 17-05-24 | ES0413679400          | CH BANKINTER-I VBLE 11/2027       | Pago interes | 1,04    | AIAF          |

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|----------|-----------------------|------------------------------------|--------------|---------|---------------|
|          | Security details      |                                    | Type         | Volume  | Trading Venue |
| Fecha    | Cód. ISIN             | Emisión                            |              | % Bruto |               |
| Date     | ISIN Code             | Issue                              |              | % Gross |               |
| 17-05-24 | ES0422714164          | CH CAJAMAR-I 2,000 05/2032         | Pago interes | 2,00    | AIAF          |
| 17-05-24 | IT0005425761          | BON DP ITALIA- FIJO 11/2028        | Pago interes | 0,30    | AIAF          |
| 18-05-24 | ES0000101867          | AUT COM.MADRID- 2,916 05/2037      | Pago interes | 2,92    | AIAF          |
| 18-05-24 | ES0365936048          | BS ABANCA-2 FIJO 05/2026           | Pago interes | 5,50    | AIAF          |
| 18-05-24 | ES0413790447          | CT B. POPULAR-1 0,708 05/2024      | Pago interes | 0,71    | AIAF          |
| 18-05-24 | ES0413790447          | CT B. POPULAR-1 0,708 05/2024      | Amortizacion | 100,00  | AIAF          |
| 18-05-24 | ES0880907003          | PPR UNICAJA BANC-Sb FIJO Perpetua  | Pago interes | 1,22    | AIAF          |
| 18-05-24 | XS1413812881          | BON DP ITALIA- 1,913 05/2029       | Pago interes | 1,91    | AIAF          |
| 19-05-24 | ES0224244071          | OS MAPFRE-1 1,625 05/2026          | Pago interes | 1,63    | AIAF          |
| 20-05-24 | ES0000101560          | AUT COM.MADRID- 2,100 05/2024      | Pago interes | 1,05    | AIAF          |
| 20-05-24 | ES0000101560          | AUT COM.MADRID- 2,100 05/2024      | Amortizacion | 100,00  | AIAF          |
| 20-05-24 | ES0211845302          | OS ABERTIS- 1,375 05/2026          | Pago interes | 1,38    | AIAF          |
| 20-05-24 | ES0305115000          | BTN IM BCC CM 1-A VBLE 03/2059     | Pago interes | 0,32    | AIAF          |
| 20-05-24 | ES0305115018          | BTN IM BCC CM 1-B VBLE 03/2059     | Pago interes | 0,32    | AIAF          |
| 20-05-24 | ES0305213003          | BTN SANT CAU 162-A 0,900 09/2033   | Pago interes | 0,23    | AIAF          |
| 20-05-24 | ES0305213011          | BTN SANT CAU 162-B 2,100 09/2033   | Pago interes | 0,53    | AIAF          |
| 20-05-24 | ES0305213029          | BTN SANT CAU 162-C 3,100 09/2033   | Pago interes | 0,78    | AIAF          |
| 20-05-24 | ES0305213037          | BTN SANT CAU 162-D 5,100 09/2033   | Pago interes | 1,28    | AIAF          |
| 20-05-24 | ES0305213045          | BTN SANT CAU 162-E 6,300 09/2033   | Pago interes | 1,58    | AIAF          |
| 20-05-24 | ES0305213052          | BTN SANT CAU 162-F 11,000 09/2033  | Pago interes | 2,75    | AIAF          |
| 20-05-24 | ES0305365001          | BTN MAGDALENA 2- VBLE 08/2057      | Pago interes | 3,20    | MARF          |
| 20-05-24 | ES0305462006          | BTN BBVA RMBS 19- VBLE 08/2062     | Pago interes | 1,11    | AIAF          |
| 20-05-24 | ES0305491005          | BTN RURAL HPXIX-A VBLE 08/2058     | Pago interes | 1,10    | AIAF          |
| 20-05-24 | ES0305491013          | BTN RURAL HPXIX-B VBLE 08/2058     | Pago interes | 1,14    | AIAF          |
| 20-05-24 | ES0305583009          | BTN RMBS SANT 7-A VBLE 02/2067     | Pago interes | 1,00    | AIAF          |
| 20-05-24 | ES0305583017          | BTN RMBS SANT 7-B VBLE 02/2067     | Pago interes | 1,10    | AIAF          |
| 20-05-24 | ES0305583025          | BTN RMBS SANT 7-C VBLE 02/2067     | Pago interes | 1,13    | AIAF          |
| 20-05-24 | ES0305643001          | BTN BBVA RMBS 21-A VBLE 11/2066    | Pago interes | 1,03    | AIAF          |
| 20-05-24 | ES0305643019          | BTN BBVA RMBS 21-B VBLE 11/2066    | Pago interes | 1,05    | AIAF          |
| 20-05-24 | ES0305753008          | BTN BBVA LEASING 3-A 2,000 11/2043 | Pago interes | 0,51    | AIAF          |
| 20-05-24 | ES0305753016          | BTN BBVA LEASING 3-B 2,500 11/2043 | Pago interes | 0,63    | AIAF          |
| 20-05-24 | ES0314149016          | BTN BBVA RMBS 3-A2 VBLE 02/2060    | Pago interes | 1,03    | AIAF          |
| 20-05-24 | ES0314149032          | BTN BBVA RMBS 3-B VBLE 02/2060     | Pago interes | 1,12    | AIAF          |
| 20-05-24 | ES0314149040          | BTN BBVA RMBS 3-C VBLE 02/2060     | Pago interes | 1,20    | AIAF          |
| 20-05-24 | ES0314149057          | BTN BBVA RMBS 3-A3a VBLE 02/2060   | Pago interes | 1,04    | AIAF          |
| 20-05-24 | ES0314149065          | BTN BBVA RMBS 3-A3b VBLE 02/2060   | Pago interes | 1,04    | AIAF          |
| 20-05-24 | ES0314149073          | BTN BBVA RMBS 3-A3c VBLE 02/2060   | Pago interes | 1,04    | AIAF          |
| 20-05-24 | ES0314149081          | BTN BBVA RMBS 3-A3d VBLE 02/2060   | Pago interes | 1,04    | AIAF          |
| 20-05-24 | ES0347458004          | BTN IM CAJASTU 1-A VBLE 12/2052    | Pago interes | 0,32    | AIAF          |
| 20-05-24 | ES0347458012          | BTN IM CAJASTU 1-B VBLE 12/2052    | Pago interes | 0,35    | AIAF          |
| 20-05-24 | ES0444251104          | CH IBERCAJA BAN- VBLE 02/2034      | Pago interes | 1,18    | AIAF          |
| 20-05-24 | ES0444251112          | CH IBERCAJA BAN- VBLE 02/2036      | Pago interes | 1,23    | AIAF          |
| 21-05-24 | ES0000101602          | AUT COM.MADRID- 4,125 05/2024      | Pago interes | 4,13    | AIAF          |
| 21-05-24 | ES0000101602          | AUT COM.MADRID- 4,125 05/2024      | Amortizacion | 100,00  | AIAF          |
| 21-05-24 | ES0305518005          | BTN PDRIVER 20-1- 0,052 10/2034    | Pago interes | 0,00    | AIAF          |
| 21-05-24 | ES0313714018          | BTH BANKINTER 11-A2 VBLE 08/2048   | Pago interes | 1,02    | AIAF          |
| 21-05-24 | ES0313714026          | BTH BANKINTER 11-B VBLE 08/2048    | Pago interes | 1,06    | AIAF          |
| 21-05-24 | ES0313714034          | BTH BANKINTER 11-C VBLE 08/2048    | Pago interes | 1,12    | AIAF          |
| 21-05-24 | ES0313714042          | BTH BANKINTER 11-D VBLE 08/2048    | Pago interes | 1,55    | AIAF          |
| 21-05-24 | ES0313714059          | BTH BANKINTER 11-E VBLE 08/2048    | Pago interes | 1,96    | AIAF          |
| 22-05-24 | BE6253189847          | BON DP BELGICA- 3,240 05/2043      | Pago interes | 3,24    | AIAF          |
| 22-05-24 | ES0240609166          | OS CAIXABANK-I VBLE 05/2024        | Pago interes |         | AIAF          |
| 22-05-24 | ES0240609166          | OS CAIXABANK-I VBLE 05/2024        | Amortizacion | 100,00  | AIAF          |
| 22-05-24 | ES0305459002          | BTN IM BCC CM 2-A VBLE 12/2061     | Pago interes | 0,00    | AIAF          |
| 22-05-24 | ES0305459010          | BTN IM BCC CM 2-B VBLE 12/2061     | Pago interes | 0,02    | AIAF          |
| 22-05-24 | ES0305540009          | BTN IM BCC CP 3-A VBLE 06/2057     | Pago interes | 0,34    | AIAF          |
| 22-05-24 | ES0305540017          | BTN IM BCC CP 3-B VBLE 06/2057     | Pago interes | 0,35    | AIAF          |
| 22-05-24 | ES0305642003          | BTN IM BCC CP 4-A VBLE 07/2064     | Pago interes | 0,34    | AIAF          |
| 22-05-24 | ES0305642011          | BTN IM BCC CP 4-B VBLE 07/2064     | Pago interes | 0,35    | AIAF          |
| 22-05-24 | ES0312872023          | BTN BANCAJA 10-A3 VBLE 05/2050     | Pago interes | 1,03    | AIAF          |
| 22-05-24 | ES0312872031          | BTN BANCAJA 10-B VBLE 05/2050      | Pago interes | 1,05    | AIAF          |
| 22-05-24 | ES0312872049          | BTN BANCAJA 10-C VBLE 05/2050      | Pago interes | 1,11    | AIAF          |
| 22-05-24 | ES0312872056          | BTN BANCAJA 10-D VBLE 05/2050      | Pago interes | 1,46    | AIAF          |
| 22-05-24 | ES0312872064          | BTN BANCAJA 10-E VBLE 05/2050      | Pago interes | 1,99    | AIAF          |
| 22-05-24 | ES0347421002          | BTN IM BCG RMBS2-A VBLE 09/2061    | Pago interes | 0,35    | AIAF          |
| 22-05-24 | ES0358968008          | BTN MADRI RESI I- VBLE 08/2051     | Pago interes | 1,09    | AIAF          |
| 22-05-24 | ES0359091016          | BTN MADR RMBS I-A2 VBLE 06/2049    | Pago interes | 1,03    | AIAF          |
| 22-05-24 | ES0359091024          | BTN MADR RMBS I-B VBLE 06/2049     | Pago interes | 1,05    | AIAF          |
| 22-05-24 | ES0359091032          | BTN MADR RMBS I-C VBLE 06/2049     | Pago interes | 1,06    | AIAF          |

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|----------|-----------------------|--------------------------------------|--------------|---------|---------------|
|          | Security details      |                                      | Type         | Volume  | Trading Venue |
| Fecha    | Cód. ISIN             | Emisión                              |              | % Bruto |               |
| Date     | ISIN Code             | Issue                                |              | % Gross |               |
| 22-05-24 | ES0359091040          | BTN MADR RMBS I-D VBLE 06/2049       | Pago interes | 1,11    | AIAF          |
| 22-05-24 | ES0359091057          | BTN MADR RMBS I-E VBLE 06/2049       | Pago interes | 1,44    | AIAF          |
| 22-05-24 | ES0359092022          | BTN MADR RMBS II-A3 VBLE 08/2049     | Pago interes | 1,03    | AIAF          |
| 22-05-24 | ES0359092030          | BTN MADR RMBS II-B VBLE 08/2049      | Pago interes | 1,05    | AIAF          |
| 22-05-24 | ES0359092048          | BTN MADR RMBS II-C VBLE 08/2049      | Pago interes | 1,06    | AIAF          |
| 22-05-24 | ES0359092055          | BTN MADR RMBS II-D VBLE 08/2049      | Pago interes | 1,11    | AIAF          |
| 22-05-24 | ES0359092063          | BTN MADR RMBS II-E VBLE 08/2049      | Pago interes | 1,49    | AIAF          |
| 22-05-24 | ES0359093020          | BTN MAD RMBS III-A3 VBLE 02/2050     | Pago interes | 1,04    | AIAF          |
| 22-05-24 | ES0359093038          | BTN MAD RMBS III-B VBLE 02/2050      | Pago interes | 1,06    | AIAF          |
| 22-05-24 | ES0359093046          | BTN MAD RMBS III-C VBLE 02/2050      | Pago interes | 1,07    | AIAF          |
| 22-05-24 | ES0359093053          | BTN MAD RMBS III-D VBLE 02/2050      | Pago interes | 1,14    | AIAF          |
| 22-05-24 | ES0359093061          | BTN MAD RMBS III-E VBLE 02/2050      | Pago interes | 1,51    | AIAF          |
| 22-05-24 | ES0359094010          | BTN MAD RMBS IV-A2 VBLE 11/2050      | Pago interes | 1,07    | AIAF          |
| 22-05-24 | ES0359094028          | BTN MAD RMBS IV-B VBLE 11/2050       | Pago interes | 1,12    | AIAF          |
| 22-05-24 | ES0359094036          | BTN MAD RMBS IV-C VBLE 11/2050       | Pago interes | 1,16    | AIAF          |
| 22-05-24 | ES0359094044          | BTN MAD RMBS IV-D VBLE 11/2050       | Pago interes | 1,20    | AIAF          |
| 22-05-24 | ES0359094051          | BTN MAD RMBS IV-E VBLE 11/2050       | Pago interes | 1,61    | AIAF          |
| 22-05-24 | XS1236858657          | BON DP ITALIA- 2,127 05/2027         | Pago interes | 1,06    | AIAF          |
| 23-05-24 | AT0000A10683          | BON DP AUSTRIA- 2,400 05/2034        | Pago interes | 2,40    | AIAF          |
| 23-05-24 | AT0000A2Y8G4          | BON DP AUSTRIA- 1,850 05/2049        | Pago interes | 1,85    | AIAF          |
| 23-05-24 | AT0000A33SH3          | BON DP AUSTRIA- 2,900 05/2029        | Pago interes | 3,12    | AIAF          |
| 23-05-24 | ES0305564009          | BTN IM ANDBANK RMBS 1-A VBLE 06/2056 | Pago interes | 0,34    | AIAF          |
| 23-05-24 | ES0305564017          | BTN IM ANDBANK RMBS 1-B VBLE 06/2056 | Pago interes | 0,39    | AIAF          |
| 23-05-24 | ES0305564025          | BTN IM ANDBANK RMBS 1-C VBLE 06/2056 | Pago interes | 0,33    | AIAF          |
| 23-05-24 | ES0305564033          | BTN IM ANDBANK RMBS 1-Z VBLE 06/2056 | Pago interes | 0,33    | AIAF          |
| 23-05-24 | ES0305607006          | BTN A-BEST 20-A 0,000 05/2035        | Pago interes | 0,00    | AIAF          |
| 23-05-24 | ES0305607014          | BTN A-BEST 20-B 0,625 05/2035        | Pago interes | 0,05    | AIAF          |
| 23-05-24 | ES0305607022          | BTN A-BEST 20-M 2,300 05/2035        | Pago interes | 0,19    | AIAF          |
| 23-05-24 | ES0305701007          | BTN BBVA CONS12-A 2,000 08/2036      | Pago interes | 0,50    | AIAF          |
| 23-05-24 | ES0305701015          | BTN BBVA CONS12-B 3,000 08/2036      | Pago interes | 0,75    | AIAF          |
| 23-05-24 | ES0317046003          | CM CED.TDA 6- 3,875 05/2025          | Pago interes | 3,88    | AIAF          |
| 24-05-24 | ES0000090466          | AUT J.ANDALUCIA- 5,150 05/2034       | Pago interes | 5,15    | AIAF          |
| 24-05-24 | ES0000090813          | AUT J.ANDALUCIA- 1,900 05/2039       | Pago interes | 1,90    | AIAF          |
| 24-05-24 | ES0000090821          | AUT J.ANDALUCIA- 2,300 05/2049       | Pago interes | 2,30    | AIAF          |
| 24-05-24 | ES0000090839          | AUT J.ANDALUCIA- 1,950 05/2041       | Pago interes | 1,95    | AIAF          |
| 24-05-24 | ES0213679GP9          | OS BANKINTER-42 VBLE 05/2024         | Pago interes |         | AIAF          |
| 24-05-24 | ES0213679GP9          | OS BANKINTER-42 VBLE 05/2024         | Amortizacion | 100,00  | AIAF          |
| 24-05-24 | ES0213679GQ7          | OS BANKINTER-43 VBLE 05/2025         | Pago interes |         | AIAF          |
| 24-05-24 | ES0213679GT1          | OS BANKINTER-49 VBLE 05/2024         | Pago interes |         | AIAF          |
| 24-05-24 | ES0213679GT1          | OS BANKINTER-49 VBLE 05/2024         | Amortizacion | 100,00  | AIAF          |
| 24-05-24 | ES0305067J12          | BS BBVA GLOBAL-239 VBLE 11/2024      | Pago interes | 2,03    | AIAF          |
| 24-05-24 | ES0305622005          | BTN SABADELL CON 2-A VBLE 12/2034    | Pago interes | 0,39    | AIAF          |
| 24-05-24 | ES0305622013          | BTN SABADELL CON 2-B VBLE 12/2034    | Pago interes | 0,58    | AIAF          |
| 24-05-24 | ES0305622021          | BTN SABADELL CON 2-C VBLE 12/2034    | Pago interes | 0,66    | AIAF          |
| 24-05-24 | ES0305622039          | BTN SABADELL CON 2-D VBLE 12/2034    | Pago interes | 0,73    | AIAF          |
| 24-05-24 | ES0305622047          | BTN SABADELL CON 2-E VBLE 12/2034    | Pago interes | 0,96    | AIAF          |
| 24-05-24 | ES0305622054          | BTN SABADELL CON 2-F VBLE 12/2034    | Pago interes | 1,09    | AIAF          |
| 24-05-24 | ES0305622062          | BTN SABADELL CON 2-G VBLE 12/2034    | Pago interes | 1,42    | AIAF          |
| 24-05-24 | ES0305679005          | BTN CARS ALLIANCE-A 3,800 10/2036    | Pago interes | 0,32    | AIAF          |
| 24-05-24 | ES0305679013          | BTN CARS ALLIANCE-B 4,000 10/2036    | Pago interes | 0,33    | AIAF          |
| 24-05-24 | ES0413860539          | CH B. SABADELL-2 VBLE 05/2024        | Pago interes | 1,10    | AIAF          |
| 24-05-24 | ES0413860539          | CH B. SABADELL-2 VBLE 05/2024        | Amortizacion | 100,00  | AIAF          |
| 25-05-24 | ES0312298120          | CM AYT CEC.GLOB-13 4,750 05/2027     | Pago interes | 4,75    | AIAF          |
| 25-05-24 | FR0011461037          | BON DP FRANCIA- 3,250 05/2045        | Pago interes | 3,25    | AIAF          |
| 25-05-24 | FR0011619436          | BON DP FRANCIA- 2,250 05/2024        | Pago interes | 2,25    | AIAF          |
| 25-05-24 | FR0011619436          | BON DP FRANCIA- 2,250 05/2024        | Amortizacion | 100,00  | AIAF          |
| 25-05-24 | FR0011883966          | BON DP FRANCIA- 2,500 05/2030        | Pago interes | 2,50    | AIAF          |
| 25-05-24 | FR0012517027          | BON DP FRANCIA- FIJO 05/2025         | Pago interes | 0,50    | AIAF          |
| 25-05-24 | FR0012993103          | BON DP FRANCIA- 1,500 05/2031        | Pago interes | 1,50    | AIAF          |
| 25-05-24 | FR0013131877          | BON DP FRANCIA- 0,500 05/2026        | Pago interes | 0,50    | AIAF          |
| 25-05-24 | FR0013154028          | BON DP FRANCIA- 1,750 05/2066        | Pago interes | 1,75    | AIAF          |
| 25-05-24 | FR0013154044          | BON DP FRANCIA- 1,250 05/2036        | Pago interes | 1,25    | AIAF          |
| 25-05-24 | FR0013250560          | BON DP FRANCIA- 1,000 05/2027        | Pago interes | 1,00    | AIAF          |
| 25-05-24 | FR0013257524          | BON DP FRANCIA- 2,000 05/2048        | Pago interes | 2,00    | AIAF          |
| 25-05-24 | FR0013286192          | BON DP FRANCIA- 0,750 05/2028        | Pago interes | 0,75    | AIAF          |
| 25-05-24 | FR0013313582          | BON DP FRANCIA- FIJO 05/2034         | Pago interes | 1,25    | AIAF          |
| 25-05-24 | FR0013404969          | BON DP FRANCIA- 1,500 05/2050        | Pago interes | 1,50    | AIAF          |
| 25-05-24 | FR0013407236          | BON DP FRANCIA- 0,500 05/2029        | Pago interes | 0,50    | AIAF          |
| 25-05-24 | FR0013480613          | BON DP FRANCIA- 0,750 05/2052        | Pago interes | 0,75    | 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 |                    |
| 25-05-24 | FR0013515806          | BON DP FRANCIA- 0,500 05/2040        | Pago interes | 0,50    | AIAF               |
| 25-05-24 | FR0014001NN8          | BON DP FRANCIA- 0,500 05/2072        | Pago interes | 0,50    | AIAF               |
| 25-05-24 | FR0014004J31          | BON DP FRANCIA- 0,75 05/2053         | Pago interes | 0,75    | AIAF               |
| 25-05-24 | FR0014007L00          | BON DP FRANCIA- 0,000 05/2032        | Pago interes | 0,00    | AIAF               |
| 25-05-24 | FR0014009O62          | BON DP FRANCIA- 1,250 05/2038        | Pago interes | 1,25    | AIAF               |
| 25-05-24 | FR001400CMX2          | BON DP FRANCIA- 2,500 05/2043        | Pago interes | 2,50    | AIAF               |
| 25-05-24 | FR001400FTH3          | BON DP FRANCIA- 3,000 05/2054        | Pago interes | 3,00    | AIAF               |
| 25-05-24 | FR001400H7V7          | BON DP FRANCIA- 3,000 05/2033        | Pago interes | 3,00    | AIAF               |
| 25-05-24 | FR001400OHF4          | BON DP FRANCIA- 3,250 05/2055        | Pago interes | 3,25    | AIAF               |
| 27-05-24 | ES0205072004          | OS GRUPOPIKOLIN-1 5,00 05/2025       | Pago interes | 5,00    | MARF               |
| 27-05-24 | ES0305250047          | BTN COLUMBUS MC-A 4,000 06/2038      | Pago interes | 0,34    | AIAF               |
| 27-05-24 | ES0305250054          | BTN COLUMBUS MC-C 4,35 06/2038       | Pago interes | 0,37    | AIAF               |
| 27-05-24 | ES0305299002          | BTN TDA SA RMBS 4-A VBLE 11/2063     | Pago interes | 1,12    | AIAF               |
| 27-05-24 | ES0305299010          | BTN TDA SA RMBS 4-B VBLE 11/2063     | Pago interes | 1,16    | AIAF               |
| 27-05-24 | ES0305452007          | BTN AUTONORIA SPA 19-A VBLE 12/2035  | Pago interes | 0,40    | AIAF               |
| 27-05-24 | ES0305452015          | BTN AUTONORIA SPA 19-B VBLE 12/2035  | Pago interes | 0,42    | AIAF               |
| 27-05-24 | ES0305452023          | BTN AUTONORIA SPA 19-C VBLE 12/2035  | Pago interes | 0,46    | AIAF               |
| 27-05-24 | ES0305452031          | BTN AUTONORIA SPA 19-D VBLE 12/2035  | Pago interes | 0,50    | AIAF               |
| 27-05-24 | ES0305452049          | BTN AUTONORIA SPA 19-E VBLE 12/2035  | Pago interes | 0,59    | AIAF               |
| 27-05-24 | ES0305452056          | BTN AUTONORIA SPA 19-F VBLE 12/2035  | Pago interes | 0,69    | AIAF               |
| 27-05-24 | ES0305452064          | BTN AUTONORIA SPA 19-G 6,000 12/2035 | Pago interes | 0,52    | AIAF               |
| 27-05-24 | ES0305522007          | BTN NORIA SPAIN 2020-A 3,500 10/2040 | Pago interes | 0,31    | AIAF               |
| 27-05-24 | ES0305522015          | BTH NORIA SPAIN 2020-B 3,600 10/2040 | Pago interes | 0,31    | AIAF               |
| 27-05-24 | ES0305565006          | BTN AUTONORIA SPA 21-A VBLE 01/2039  | Pago interes | 0,40    | AIAF               |
| 27-05-24 | ES0305565014          | BTN AUTONORIA SPA 21-B VBLE 01/2039  | Pago interes | 0,41    | AIAF               |
| 27-05-24 | ES0305565022          | BTN AUTONORIA SPA 21-C VBLE 01/2039  | Pago interes | 0,43    | AIAF               |
| 27-05-24 | ES0305565030          | BTN AUTONORIA SPA 21-D VBLE 01/2039  | Pago interes | 0,48    | AIAF               |
| 27-05-24 | ES0305565048          | BTN AUTONORIA SPA 21-E VBLE 01/2039  | Pago interes | 0,57    | AIAF               |
| 27-05-24 | ES0305565055          | BTN AUTONORIA SPA 21-F VBLE 01/2039  | Pago interes | 0,69    | AIAF               |
| 27-05-24 | ES0305565063          | BTN AUTONORIA SPA 21-G 5,250 01/2039 | Pago interes | 0,46    | AIAF               |
| 27-05-24 | ES0305566012          | BTN AQUISGRAN FT - VBLE 06/2050      | Pago interes | 0,20    | MARF               |
| 27-05-24 | ES0305652002          | BTN AUTONORIA SPA 22-A VBLE 01/2040  | Pago interes | 0,41    | AIAF               |
| 27-05-24 | ES0305652010          | BTN AUTONORIA SPA 22-B VBLE 01/2040  | Pago interes | 0,52    | AIAF               |
| 27-05-24 | ES0305652028          | BTN AUTONORIA SPA 22-C VBLE 01/2040  | Pago interes | 0,59    | AIAF               |
| 27-05-24 | ES0305652036          | BTN AUTONORIA SPA 22-D VBLE 01/2040  | Pago interes | 0,71    | AIAF               |
| 27-05-24 | ES0305652044          | BTN AUTONORIA SPA 22-E VBLE 01/2040  | Pago interes | 0,96    | AIAF               |
| 27-05-24 | ES0305652051          | BTN AUTONORIA SPA 22-F VBLE 01/2040  | Pago interes | 1,09    | AIAF               |
| 27-05-24 | ES0305652069          | BTN AUTONORIA SPA 22-G VBLE 01/2040  | Pago interes | 1,41    | AIAF               |
| 27-05-24 | ES0305655005          | BTN AQUA 2020, FT - VBLE 05/2027     | Pago interes | 0,65    | MARF               |
| 27-05-24 | ES0305678007          | BTN CUBOS 2022, FT- VBLE 09/2027     | Pago interes | 0,56    | MARF               |
| 27-05-24 | ES0305694004          | BTN RMBS MIRAVET 23-1-A VBLE 11/2066 | Pago interes | 1,30    | AIAF               |
| 27-05-24 | ES0305694012          | BTN RMBS MIRAVET 23-1-B VBLE 11/2066 | Pago interes | 1,38    | AIAF               |
| 27-05-24 | ES0305694020          | BTN RMBS MIRAVET 23-1-C VBLE 11/2066 | Pago interes | 1,50    | AIAF               |
| 27-05-24 | ES0305694038          | BTN RMBS MIRAVET 23-1-D VBLE 11/2066 | Pago interes | 1,63    | AIAF               |
| 27-05-24 | ES0305694046          | BTN RMBS MIRAVET 23-1-E VBLE 11/2066 | Pago interes | 1,76    | AIAF               |
| 27-05-24 | ES0305694053          | BTN RMBS MIRAVET 23-1-F VBLE 11/2066 | Pago interes | 2,01    | AIAF               |
| 27-05-24 | ES0305694061          | BTN RMBS MIRAVET 23-1-R VBLE 11/2066 | Pago interes | 2,01    | AIAF               |
| 27-05-24 | ES0305694079          | BTN RMBS MIRAVET 23-1-X VBLE 11/2066 | Pago interes |         | AIAF               |
| 27-05-24 | ES0305694087          | BTN RMBS MIRAVET 23-1-Z VBLE 11/2066 | Pago interes |         | AIAF               |
| 27-05-24 | ES0305723001          | BTN SABD CON FI AUT 1-A VBLE 09/2035 | Pago interes | 0,40    | AIAF               |
| 27-05-24 | ES0305723019          | BTN SABD CON FI AUT 1-B VBLE 09/2035 | Pago interes | 0,50    | AIAF               |
| 27-05-24 | ES0305723027          | BTN SABD CON FI AUT 1-C VBLE 09/2035 | Pago interes | 0,61    | AIAF               |
| 27-05-24 | ES0305723035          | BTN SABD CON FI AUT 1-C VBLE 09/2035 | Pago interes | 0,81    | AIAF               |
| 27-05-24 | ES0305723043          | BTN SABD CON FI AUT 1-E VBLE 09/2035 | Pago interes | 1,16    | AIAF               |
| 27-05-24 | ES0305723050          | BTN SABD CON FI AUT 1-F VBLE 09/2035 | Pago interes | 0,96    | AIAF               |
| 27-05-24 | ES0305733000          | BTN AUTONORIA SPA 23-A VBLE 09/2041  | Pago interes | 0,40    | AIAF               |
| 27-05-24 | ES0305733018          | BTN AUTONORIA SPA 23-B VBLE 09/2041  | Pago interes | 0,44    | AIAF               |
| 27-05-24 | ES0305733026          | BTN AUTONORIA SPA 23-C VBLE 09/2041  | Pago interes | 0,52    | AIAF               |
| 27-05-24 | ES0305733034          | BTN AUTONORIA SPA 23-D VBLE 09/2041  | Pago interes | 0,60    | AIAF               |
| 27-05-24 | ES0305733042          | BTN AUTONORIA SPA 23-E VBLE 09/2041  | Pago interes | 0,81    | AIAF               |
| 27-05-24 | ES0305733059          | BTN AUTONORIA SPA 23-F VBLE 09/2041  | Pago interes | 0,95    | AIAF               |
| 27-05-24 | ES0305733067          | BTN AUTONORIA SPA 23-G VBLE 09/2041  | Pago interes | 1,27    | AIAF               |
| 27-05-24 | ES0312092002          | BTN CIN AYT 2-A VBLE 05/2051         | Pago interes | 1,07    | AIAF               |
| 27-05-24 | ES0312092010          | BTN CIN AYT 2-B VBLE 05/2051         | Pago interes | 1,19    | AIAF               |
| 27-05-24 | ES0314209034          | BTN BBVA LEAS 1-C VBLE 05/2031       | Pago interes | 1,20    | AIAF               |
| 27-05-24 | ES0318559038          | BTN CPENEDES T1-C VBLE 11/2049       | Pago interes | 1,44    | Bolsa de Barcelona |
| 27-05-24 | ES0338453014          | BTN TDA IBERCA 4-A2 VBLE 08/2044     | Pago interes | 1,03    |                    |
| 27-05-24 | ES0338453030          | BTN TDA IBERCA 4-B VBLE 08/2044      | Pago interes | 1,04    |                    |
| 27-05-24 | ES0338453048          | BTN TDA IBERCA 4-C VBLE 08/2044      | Pago interes | 1,07    |                    |

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 |               |
| 27-05-24 | ES0338453055          | BTN TDA IBERCA 4-D VBLE 08/2044     | Pago interes | 1,12    | AIAF          |
| 27-05-24 | ES0338453063          | BTN TDA IBERCA 4-E VBLE 08/2044     | Pago interes | 1,48    | AIAF          |
| 27-05-24 | ES0338453071          | BTN TDA IBERCA 4-F VBLE 08/2044     | Pago interes | 1,95    | AIAF          |
| 27-05-24 | ES0364376014          | BTN CIN TDA 1-A2 VBLE 05/2049       | Pago interes | 1,07    | AIAF          |
| 27-05-24 | ES0364376022          | BTN CIN TDA 1-B VBLE 05/2049        | Pago interes | 1,19    | AIAF          |
| 27-05-24 | ES0364376030          | BTN CIN TDA 1-C VBLE 05/2049        | Pago interes | 1,38    | AIAF          |
| 27-05-24 | ES0377849007          | BTN TDA IBERCA 7-A VBLE 11/2060     | Pago interes | 1,07    | AIAF          |
| 27-05-24 | ES0377849015          | BTN TDA IBERCA 7-B VBLE 11/2060     | Pago interes | 1,19    | AIAF          |
| 27-05-24 | ES0377849023          | BTN TDA IBERCA 7-C VBLE 11/2060     | Pago interes | 1,50    | AIAF          |
| 27-05-24 | ES0377966009          | BTN TDA CAM 8-A VBLE 02/2049        | Pago interes | 1,03    | AIAF          |
| 27-05-24 | ES0377966017          | BTN TDA CAM 8-B VBLE 02/2049        | Pago interes | 1,07    | AIAF          |
| 27-05-24 | ES0377966025          | BTN TDA CAM 8-C VBLE 02/2049        | Pago interes | 1,12    | AIAF          |
| 27-05-24 | ES0377966033          | BTN TDA CAM 8-D VBLE 02/2049        | Pago interes | 1,88    | AIAF          |
| 27-05-24 | ES0377967015          | BTN TDA IBERCA 5-A2 VBLE 11/2049    | Pago interes | 1,03    | AIAF          |
| 27-05-24 | ES0377967023          | BTN TDA IBERCA 5-B VBLE 11/2049     | Pago interes | 1,07    | AIAF          |
| 27-05-24 | ES0377967031          | BTN TDA IBERCA 5-C VBLE 11/2049     | Pago interes | 1,12    | AIAF          |
| 27-05-24 | ES0377967049          | BTN TDA IBERCA 5-D VBLE 11/2049     | Pago interes | 1,50    | AIAF          |
| 27-05-24 | ES0377967056          | BTN TDA IBERCA 5-E VBLE 11/2049     | Pago interes | 1,95    | AIAF          |
| 27-05-24 | ES0377968005          | BTN TDA IBERCA 6-A VBLE 11/2051     | Pago interes | 1,07    | AIAF          |
| 27-05-24 | ES0377968013          | BTN TDA IBERCA 6-B VBLE 11/2051     | Pago interes | 1,15    | AIAF          |
| 27-05-24 | ES0377968021          | BTN TDA IBERCA 6-C VBLE 11/2051     | Pago interes | 1,30    | AIAF          |
| 27-05-24 | ES0377968039          | BTN TDA IBERCA 6-D VBLE 11/2051     | Pago interes | 1,50    | AIAF          |
| 27-05-24 | ES0377994019          | BTN TDA CAM 7-A2 VBLE 02/2049       | Pago interes | 1,03    | AIAF          |
| 27-05-24 | ES0377994027          | BTN TDA CAM 7-A3 VBLE 02/2049       | Pago interes | 1,04    | AIAF          |
| 27-05-24 | ES0377994035          | BTN TDA CAM 7-B VBLE 02/2049        | Pago interes | 1,07    | AIAF          |
| 27-05-24 | ES0405524002          | CH BANCOFAR- VBLE 11/2027           | Pago interes | 2,33    | MARF          |
| 27-05-24 | ES0405524010          | CH BANCOFAR- VBLE 05/2030           | Pago interes | 2,33    | MARF          |
| 27-05-24 | ES0413172000          | CH BANCO CAMINOS- VBLE 11/2027      | Pago interes | 2,33    | MARF          |
| 27-05-24 | ES0413172018          | CH BANCO CAMINOS-1 VBLE 05/2030     | Pago interes | 2,33    | MARF          |
| 27-05-24 | ES0413172026          | CH BANCO CAMINOS- VBLE 05/2032      | Pago interes | 2,33    | MARF          |
| 27-05-24 | ES0413307077          | CH BANKIA-1 VBLE 05/2027            | Pago interes | 0,45    | AIAF          |
| 27-05-24 | ES0413307085          | CH BANKIA-3 VBLE 05/2028            | Pago interes | 0,45    | AIAF          |
| 27-05-24 | ES0457089011          | CH C. RURAL CM-2 0,875 05/2024      | Pago interes | 0,88    | AIAF          |
| 27-05-24 | ES0457089011          | CH C. RURAL CM-2 0,875 05/2024      | Amortizacion | 100,00  | AIAF          |
| 28-05-24 | ES0305506000          | BTN AUT ABS S 20-A VBLE 06/2031     | Pago interes | 0,35    | AIAF          |
| 28-05-24 | ES0305506018          | BTN AUT ABS S 20-B VBLE 06/2031     | Pago interes | 0,39    | AIAF          |
| 28-05-24 | ES0305506026          | BTN AUT ABS S 20-C VBLE 06/2031     | Pago interes | 0,47    | AIAF          |
| 28-05-24 | ES0305506034          | BTN AUT ABS S 20-D 3,600 06/2031    | Pago interes | 0,30    | AIAF          |
| 28-05-24 | ES0305506042          | BTN AUT ABS S 20-E 5,700 06/2031    | Pago interes | 0,48    | AIAF          |
| 28-05-24 | ES0305617005          | BTN SWK CONS 2021-1-A 0,250 11/2044 | Pago interes | 0,02    | MARF          |
| 28-05-24 | ES0305617013          | BTN SWK CONS 2021-1-B 2,250 11/2044 | Pago interes | 0,18    | MARF          |
| 28-05-24 | ES0305646004          | BTN AUTO ABS S 22-A VBLE 02/2032    | Pago interes | 0,36    | AIAF          |
| 28-05-24 | ES0305646012          | BTN AUTO ABS S 22-B VBLE 02/2032    | Pago interes | 0,46    | AIAF          |
| 28-05-24 | ES0305646020          | BTN AUTO ABS S 22-C VBLE 02/2032    | Pago interes | 0,51    | AIAF          |
| 28-05-24 | ES0305646038          | BTN AUTO ABS S 22-D VBLE 02/2032    | Pago interes | 0,65    | AIAF          |
| 28-05-24 | ES0305646046          | BTN AUTO ABS S 22-E VBLE 02/2032    | Pago interes | 0,73    | AIAF          |
| 28-05-24 | ES0305646053          | BTN AUTO ABS S 22-F 6,750 02/2032   | Pago interes | 0,56    | AIAF          |
| 28-05-24 | ES0312273248          | BTN AYT COL GLOB-7A 1,300 11/2047   | Pago interes | 0,65    | AIAF          |
| 28-05-24 | ES0312273255          | BTN AYT COL GLOB-7B 1,600 11/2047   | Pago interes | 0,80    | AIAF          |
| 28-05-24 | ES0312273263          | BTN AYT COL GLOB-7C 2,500 11/2047   | Pago interes | 1,25    | AIAF          |
| 28-05-24 | ES0312273271          | BTN AYT COL GLOB-7D 3,500 11/2047   | Pago interes | 1,75    | AIAF          |
| 28-05-24 | ES0377931011          | BTN TDA-29-A2 VBLE 02/2050          | Pago interes | 1,04    | AIAF          |
| 28-05-24 | ES0377931029          | BTN TDA-29-B VBLE 02/2050           | Pago interes | 1,11    | AIAF          |
| 28-05-24 | ES0377931037          | BTN TDA-29-C VBLE 02/2050           | Pago interes | 1,20    | AIAF          |
| 28-05-24 | ES0377931045          | BTN TDA-29-D VBLE 02/2050           | Pago interes | 1,86    | AIAF          |
| 28-05-24 | ES0413040074          | CH BANCA MARCH-III VBLE 11/2026     | Pago interes | 2,15    | AIAF          |
| 28-05-24 | ES0413040074          | CH BANCA MARCH-III VBLE 11/2026     | Amortizacion | 7,14    | AIAF          |
| 28-05-24 | ES0413040082          | CH BANCA MARCH-II 0,081 11/2031     | Pago interes | 0,04    | AIAF          |
| 28-05-24 | ES0413040082          | CH BANCA MARCH-II 0,081 11/2031     | Amortizacion | 4,17    | AIAF          |
| 28-05-24 | ES0413679483          | CH BANKINTER-I VBLE 05/2025         | Pago interes | 1,08    | AIAF          |
| 28-05-24 | ES0465936054          | CH ABANCA-I 0,750 05/2029           | Pago interes | 0,75    | AIAF          |
| 28-05-24 | XS0936805612          | BON DP ITALIA- 4,750 05/2063        | Pago interes | 2,38    | AIAF          |
| 29-05-24 | ES0001353426          | AUT C.F.NAVARRA- 1,747 05/2029      | Pago interes | 1,75    | AIAF          |
| 29-05-24 | ES0001353459          | AUT C.F.NAVARRA- 1,342 05/2033      | Pago interes | 1,34    | AIAF          |
| 29-05-24 | ES0413679525          | CH BANKINTER-II 3,05 05/2028        | Pago interes | 3,05    | AIAF          |
| 29-05-24 | ES0413900509          | CH SANTANDER-5 VBLE 11/2029         | Pago interes | 2,13    | AIAF          |
| 30-05-24 | ES0352506416          | BS SAREB-2 VBLE 02/2025             | Pago interes | 0,94    | AIAF          |
| 30-05-24 | ES0352506432          | BS SAREB-1 VBLE 02/2025             | Pago interes | 0,97    | AIAF          |
| 30-05-24 | ES0413860802          | CH B. SABADELL-2 1,750 05/2029      | Pago interes | 1,75    | AIAF          |

| PROXIMOS VENCIMIENTOS<br>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 |                             |
| 30-05-24                                 | ES0440609446                              | CH CAIXABANK-45 VBLE 11/2026       | Pago interes     | 2,09               | AIAF                        |
| 30-05-24                                 | ES0805755008                              | PPR BANCO CETELEM-Sb VBLE Perpetua | Pago interes     | 2,35               | MARF                        |
| 30-05-24                                 | IT0005499311                              | BON DP ITALIA- 1,750 05/2024       | Pago interes     | 0,88               | AIAF                        |
| 30-05-24                                 | IT0005499311                              | BON DP ITALIA- 1,750 05/2024       | Amortizacion     | 100,00             | AIAF                        |