

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 |                             |
| 11-06-24      | ES0213770011                              | OS BANCO PASTOR-Sb VBLE Perpetua  | Pago interes     | 1,62               | AIAF                        |
| 11-06-24      | XS0515753183                              | BON DP ITALIA- 4,850 06/2060      | Pago interes     | 2,43               | AIAF                        |
| 12-06-24      | DE000BU22015                              | BON DP ALEMANIA- 2,800 06/2025    | Pago interes     | 3,15               | AIAF                        |
| 12-06-24      | ES0305393003                              | BTN RURAL HPXVIII-A VBLE 12/2057  | Pago interes     | 1,12               | AIAF                        |
| 12-06-24      | ES0305393011                              | BTN RURAL HPXVIII-B VBLE 12/2057  | Pago interes     | 1,16               | AIAF                        |
| 12-06-24      | ES0413211816                              | CH B.B.V.A- 2,250 06/2024         | Pago interes     | 2,25               | AIAF                        |
| 12-06-24      | ES0413211816                              | CH B.B.V.A- 2,250 06/2024         | Amortizacion     | 100,00             | AIAF                        |
| 12-06-24      | ES0413211998                              | CT B.B.V.A- VBLE 06/2025          | Pago interes     | 1,05               | AIAF                        |
| 12-06-24      | ES0413860810                              | CH B. SABADELL-3 VBLE 06/2028     | Pago interes     | 4,14               | AIAF                        |
| 13-06-24      | ES0000101826                              | AUT COM.MADRID- VBLE 03/2037      | Pago interes     | 1,40               | AIAF                        |
| 13-06-24      | ES0414970451                              | CH LA CAIXA- 5,4315 06/2038       | Pago interes     | 5,43               | AIAF                        |
| 13-06-24      | ES0444251070                              | CH IBERCAJA BAN- VBLE 03/2028     | Pago interes     | 1,16               | AIAF                        |
| 13-06-24      | ES0840609004                              | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes     | 1,69               | AIAF                        |
| 13-06-24      | ES0840609046                              | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes     | 2,06               | AIAF                        |
| 13-06-24      | IT0005547408                              | BON DP ITALIA- 3,250 06/2027      | Pago interes     | 1,63               | AIAF                        |
| 14-06-24      | DE0001104883                              | BON DP ALEMANIA- 0,200 06/2024    | Pago interes     | 0,20               | AIAF                        |
| 14-06-24      | DE0001104883                              | BON DP ALEMANIA- 0,200 06/2024    | Amortizacion     | 100,00             | AIAF                        |
| 14-06-24      | ES0413211A00                              | CT B.B.V.A- VBLE 09/2025          | Pago interes     | 1,04               | AIAF                        |
| 14-06-24      | ES0840609038                              | PPR CAIXABANK-Sb FIJO Perpetua    | Pago interes     | 0,91               | AIAF                        |
| 15-06-24      | ES0205238001                              | OS PSP6- 3,750 12/2037            | Pago interes     | 0,31               | MARF                        |
| 15-06-24      | ES0205238001                              | OS PSP6- 3,750 12/2037            | Amortizacion     | 0,35               | MARF                        |
| 15-06-24      | ES0205316005                              | OS SOL CASIOPEA- 4,150 09/2040    | Pago interes     | 0,35               | MARF                        |
| 15-06-24      | ES0205316005                              | OS SOL CASIOPEA- 4,150 09/2040    | Amortizacion     | 0,36               | MARF                        |
| 15-06-24      | ES0213900220                              | OS SANTANDER-Sb FIJO Perpetua     | Pago interes     | 0,25               | AIAF                        |
| 15-06-24      | ES0255281091                              | ODP I.CATAL.FINA- 4,250 06/2024   | Pago interes     | 4,25               | Bolsa de Barcelona          |
| 15-06-24      | ES0255281091                              | ODP I.CATAL.FINA- 4,250 06/2024   | Amortizacion     | 100,00             | Bolsa de Barcelona          |
| 15-06-24      | ES0305293005                              | BS GREENALIA- 4,950 12/2025       | Pago interes     | 2,48               | MARF                        |
| 15-06-24      | ES0343307031                              | BS KUTXABANK-2 FIJO 06/2027       | Pago interes     | 4,75               | AIAF                        |
| 15-06-24      | ES0344251006                              | BS IBERCAJA BAN- FIJO 06/2025     | Pago interes     | 3,75               | AIAF                        |
| 15-06-24      | IT0005474330                              | BON DP ITALIA- 0,000 12/2024      | Pago interes     | 0,00               | AIAF                        |
| 15-06-24      | IT0005495731                              | BON DP ITALIA- 2,800 06/2029      | Pago interes     | 1,40               | AIAF                        |
| 15-06-24      | IT0005542797                              | BON DP ITALIA- 3,700 06/2030      | Pago interes     | 1,85               | AIAF                        |
| 15-06-24      | PTOTEXOEO024                              | BON DP PORTUGAL- 1,950 06/2029    | Pago interes     | 1,95               | AIAF                        |
| 15-06-24      | XS2462470993                              | BS TRAIANUS DAC-1 VBLE 03/2072    | Pago interes     | 0,41               | MARF                        |
| 16-06-24      | ES0201001148                              | ODP AYUNMADRID- 4,550 06/2036     | Pago interes     | 4,55               | AIAF                        |
| 17-06-24      | ES0213860291                              | OS B. SABADELL-2 VBLE 03/2025     | Pago interes     | 0,99               | AIAF                        |
| 17-06-24      | ES0305117006                              | BTN CAIXA RMBS 1-A VBLE 03/2063   | Pago interes     | 1,12               | AIAF                        |
| 17-06-24      | ES0305117014                              | BTN CAIXA RMBS 1-B VBLE 03/2063   | Pago interes     | 1,16               | AIAF                        |
| 17-06-24      | ES0305508006                              | BTN RMBS PRADO 7-A VBLE 06/2051   | Pago interes     | 1,21               | AIAF                        |
| 17-06-24      | ES0305508014                              | BTN RMBS PRADO 7-B VBLE 06/2051   | Pago interes     | 1,24               | AIAF                        |
| 17-06-24      | ES0305508022                              | BTN RMBS PRADO 7-C VBLE 06/2051   | Pago interes     | 1,26               | AIAF                        |
| 17-06-24      | ES0305516009                              | BTN CAIXA PYME 12-A 0,300 09/2062 | Pago interes     | 0,08               | AIAF                        |
| 17-06-24      | ES0305516017                              | BTN CAIXA PYME 12-B 0,500 09/2062 | Pago interes     | 0,13               | AIAF                        |
| 17-06-24      | ES0305541007                              | BTN BBVA CONS11-A 0,02 12/2033    | Pago interes     | 0,01               | AIAF                        |
| 17-06-24      | ES0305541015                              | BTN BBVA CONS11-B 0,500 12/2033   | Pago interes     | 0,13               | AIAF                        |
| 17-06-24      | ES0305545008                              | BTN RMBS PRADO 8-A VBLE 03/2055   | Pago interes     | 1,21               | AIAF                        |
| 17-06-24      | ES0305545016                              | BTN RMBS PRADO 8-Z 0,100 03/2055  | Pago interes     | 0,03               | AIAF                        |
| 17-06-24      | ES0305545024                              | BTN RMBS PRADO 8-B VBLE 03/2055   | Pago interes     | 0,86               | AIAF                        |
| 17-06-24      | ES0305545032                              | BTN RMBS PRADO 8-C VBLE 03/2055   | Pago interes     | 0,89               | AIAF                        |
| 17-06-24      | ES0305608004                              | BTN RMBS PRADO 9-A VBLE 06/2055   | Pago interes     | 1,17               | AIAF                        |
| 17-06-24      | ES0305608012                              | BTN RMBS PRADO 9-B VBLE 06/2055   | Pago interes     | 0,83               | AIAF                        |
| 17-06-24      | ES0305608020                              | BTN RMBS PRADO 9-C VBLE 06/2055   | Pago interes     | 0,86               | AIAF                        |
| 17-06-24      | ES0305609002                              | BTN SACYR GEM- 3,250 12/2036      | Pago interes     | 1,65               | MARF                        |
| 17-06-24      | ES0305635007                              | BTN RMBS PRADO 10-A VBLE 03/2055  | Pago interes     | 1,17               | AIAF                        |
| 17-06-24      | ES0305635015                              | BTN RMBS PRADO 10-B VBLE 03/2055  | Pago interes     | 0,83               | AIAF                        |
| 17-06-24      | ES0305635023                              | BTN RMBS PRADO 10-C VBLE 03/2055  | Pago interes     | 0,86               | AIAF                        |
| 17-06-24      | ES0305641005                              | BTN TDA TITAN FT- VBLE 03/2040    | Pago interes     | 0,00               | MARF                        |
| 17-06-24      | ES0305714000                              | BTN BBVA CONS 23-1-A VBLE 12/2036 | Pago interes     | 1,20               | AIAF                        |
| 17-06-24      | ES0305714018                              | BTN BBVA CONS 23-1-B VBLE 12/2036 | Pago interes     | 1,42               | AIAF                        |
| 17-06-24      | ES0305714026                              | BTN BBVA CONS 23-1-C VBLE 12/2036 | Pago interes     | 1,63               | AIAF                        |
| 17-06-24      | ES0305714034                              | BTN BBVA CONS 23-1-D VBLE 12/2036 | Pago interes     | 2,46               | AIAF                        |
| 17-06-24      | ES0305714042                              | BTN BBVA CONS 23-1-E VBLE 12/2036 | Pago interes     | 3,90               | AIAF                        |
| 17-06-24      | ES0305714059                              | BTN BBVA CONS 23-1-Z VBLE 12/2036 | Pago interes     | 4,16               | AIAF                        |
| 17-06-24      | ES0312285002                              | BTH AYT.GEN.H12-A VBLE 03/2051    | Pago interes     | 1,11               | AIAF                        |
| 17-06-24      | ES0312285010                              | BTH AYT.GEN.H12-B VBLE 03/2051    | Pago interes     | 1,19               | AIAF                        |
| 17-06-24      | ES0312301015                              | BTH AYT.GEN.H10-A2 VBLE 03/2040   | Pago interes     | 1,07               | AIAF                        |
| 17-06-24      | ES0312301023                              | BTH AYT.GEN.H10-B VBLE 03/2040    | Pago interes     | 1,09               | AIAF                        |

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|----------|-----------------------|----------------------------------|--------------|---------|--------------------|
|          | Security details      |                                  | Type         | Volume  | Trading Venue      |
| Fecha    | Cód. ISIN             | Emisión                          |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                            |              | % Gross |                    |
| 17-06-24 | ES0312301031          | BTH AYT.GEN.H10-C VBLE 03/2040   | Pago interes | 1,17    | AIAF               |
| 17-06-24 | ES0312301049          | BTH AYT.GEN.H10-D VBLE 03/2040   | Pago interes | 1,68    | AIAF               |
| 17-06-24 | ES0312343017          | BTH AYT.GEN.H7-A2 VBLE 09/2038   | Pago interes | 0,04    | AIAF               |
| 17-06-24 | ES0312343025          | BTH AYT.GEN.H7-B VBLE 09/2038    | Pago interes | 0,07    | AIAF               |
| 17-06-24 | ES0312343033          | BTH AYT.GEN.H7-C VBLE 09/2038    | Pago interes | 0,15    | AIAF               |
| 17-06-24 | ES0314148034          | BTN BBVA RMBS 2-A4 VBLE 09/2050  | Pago interes | 1,04    | AIAF               |
| 17-06-24 | ES0314148042          | BTN BBVA RMBS 2-B VBLE 09/2050   | Pago interes | 1,07    | AIAF               |
| 17-06-24 | ES0314148059          | BTN BBVA RMBS 2-C VBLE 09/2050   | Pago interes | 1,13    | AIAF               |
| 17-06-24 | ES0337773016          | BTN FONCAIXA G.6-AG VBLE 03/2048 | Pago interes | 1,09    | Bolsa de Barcelona |
| 17-06-24 | ES0337773024          | BTN FONCAIXA G.6-B VBLE 08/2051  | Pago interes | 1,31    | Bolsa de Barcelona |
| 17-06-24 | ES0337773032          | BTN FONCAIXA G.6-C VBLE 08/2051  | Pago interes | 1,44    | Bolsa de Barcelona |
| 17-06-24 | ES0337773040          | BTN FONCAIXA G.6-D VBLE 08/2051  | Pago interes | 2,00    | Bolsa de Barcelona |
| 17-06-24 | ES0337985016          | BTN UCI 17-A2 VBLE 12/2049       | Pago interes | 1,03    | AIAF               |
| 17-06-24 | ES0337985024          | BTN UCI 17-B VBLE 12/2049        | Pago interes | 1,08    | AIAF               |
| 17-06-24 | ES0337985032          | BTN UCI 17-C VBLE 12/2049        | Pago interes | 1,14    | AIAF               |
| 17-06-24 | ES0337985040          | BTN UCI 17-D VBLE 12/2049        | Pago interes | 1,50    | AIAF               |
| 17-06-24 | ES0338147004          | BTH UCI 12-A VBLE 12/2039        | Pago interes | 1,07    | AIAF               |
| 17-06-24 | ES0338147012          | BTH UCI 12-B VBLE 12/2039        | Pago interes | 1,10    | AIAF               |
| 17-06-24 | ES0338147020          | BTH UCI 12-C VBLE 12/2039        | Pago interes | 1,19    | AIAF               |
| 17-06-24 | ES0338186010          | BTN UCI 16-A2 VBLE 06/2049       | Pago interes | 1,03    | AIAF               |
| 17-06-24 | ES0338186028          | BTN UCI 16-B VBLE 06/2049        | Pago interes | 1,07    | AIAF               |
| 17-06-24 | ES0338186036          | BTN UCI 16-C VBLE 06/2049        | Pago interes | 1,13    | AIAF               |
| 17-06-24 | ES0338186044          | BTN UCI 16-D VBLE 06/2049        | Pago interes | 1,56    | AIAF               |
| 17-06-24 | ES0338186051          | BTN UCI 16-E VBLE 06/2049        | Pago interes | 1,57    | AIAF               |
| 17-06-24 | ES0338340005          | BTN UCI 11-A VBLE 09/2041        | Pago interes | 1,07    | AIAF               |
| 17-06-24 | ES0338340013          | BTN UCI 11-B VBLE 09/2041        | Pago interes | 1,11    | AIAF               |
| 17-06-24 | ES0338340021          | BTN UCI 11-C VBLE 09/2041        | Pago interes | 1,22    | AIAF               |
| 17-06-24 | ES0378641064          | BTN FADE-7 5,000 06/2026         | Pago interes | 5,00    | AIAF               |
| 17-06-24 | ES0378641221          | BTN FADE-23 1,800 06/2026        | Pago interes | 1,80    | AIAF               |
| 17-06-24 | ES0413679442          | CH BANKINTER-II VBLE 09/2029     | Pago interes | 1,07    | AIAF               |
| 17-06-24 | IT0005519787          | BON DP ITALIA- 3,850 12/2029     | Pago interes | 1,93    | AIAF               |
| 18-06-24 | BE6279129280          | BON DP BELGICA- VBLE 06/2035     | Pago interes |         | AIAF               |
| 18-06-24 | BE6279130296          | BON DP BELGICA- VBLE 06/2040     | Pago interes |         | AIAF               |
| 18-06-24 | ES0305426001          | BTN BBVA CONS10-A 0.270 09/2033  | Pago interes | 0,07    | AIAF               |
| 18-06-24 | ES0305426019          | BTN BBVA CONS10-B 1,100 09/2033  | Pago interes | 0,28    | AIAF               |
| 18-06-24 | ES0305426027          | BTN BBVA CONS10-C 2,300 09/2033  | Pago interes | 0,59    | AIAF               |
| 18-06-24 | ES0305426035          | BTN BBVA CONS10-D 3,850 09/2033  | Pago interes | 0,98    | AIAF               |
| 18-06-24 | ES0305426043          | BTN BBVA CONS10-E 5,600 09/2033  | Pago interes | 1,43    | AIAF               |
| 18-06-24 | ES0305426050          | BTN BBVA CONS10-Z 5,750 09/2033  | Pago interes | 1,47    | AIAF               |
| 18-06-24 | ES0305520001          | BTN SANTCONSUMO4-A VBLE 09/2032  | Pago interes | 1,18    | AIAF               |
| 18-06-24 | ES0305520019          | BTN SANTCONSUMO4-B VBLE 09/2032  | Pago interes | 1,30    | AIAF               |
| 18-06-24 | ES0305520027          | BTN SANTCONSUMO4-C 2,200 09/2032 | Pago interes | 0,56    | AIAF               |
| 18-06-24 | ES0305520035          | BTN SANTCONSUMO4-D 3,700 09/2032 | Pago interes | 0,95    | AIAF               |
| 18-06-24 | ES0305520043          | BTN SANTCONSUMO4-E 4,900 09/2032 | Pago interes | 1,25    | AIAF               |
| 18-06-24 | ES0380957003          | BTN UCI 15-A VBLE 12/2048        | Pago interes | 1,04    | AIAF               |
| 18-06-24 | ES0380957011          | BTN UCI 15-B VBLE 12/2048        | Pago interes | 1,07    | AIAF               |
| 18-06-24 | ES0380957029          | BTN UCI 15-C VBLE 12/2048        | Pago interes | 1,14    | AIAF               |
| 18-06-24 | ES0380957037          | BTN UCI 15-D VBLE 12/2048        | Pago interes | 1,15    | AIAF               |
| 19-06-24 | ES0305418016          | BTN CAIXA LEAS 3-B 1,000 12/2039 | Pago interes | 0,26    | AIAF               |
| 19-06-24 | ES0314147028          | BTN BBVA RMBS I-A3 VBLE 06/2050  | Pago interes | 1,06    | AIAF               |
| 19-06-24 | ES0314147036          | BTN BBVA RMBS I-B VBLE 06/2050   | Pago interes | 1,08    | AIAF               |
| 19-06-24 | ES0314147044          | BTN BBVA RMBS I-C VBLE 06/2050   | Pago interes | 1,14    | AIAF               |
| 19-06-24 | ES0405489008          | CH GLOBALCAJA-I 0,500 06/2030    | Pago interes | 0,50    | AIAF               |
| 19-06-24 | ES0413679467          | CH BANKINTER-IV VBLE 12/2027     | Pago interes | 1,60    | AIAF               |
| 19-06-24 | ES0440609156          | CH CAIXABANK- VBLE 06/2026       | Pago interes | 3,89    | AIAF               |
| 19-06-24 | ES0468675022          | CH LIBERBANK- VBLE 12/2025       | Pago interes | 1,17    | AIAF               |
| 20-06-24 | AT0000A0VRQ6          | BON DP AUSTRIA- 3,150 06/2044    | Pago interes | 3,15    | AIAF               |
| 20-06-24 | ES0305115000          | BTN IM BCC CM 1-A VBLE 03/2059   | Pago interes | 0,35    | AIAF               |
| 20-06-24 | ES0305115018          | BTN IM BCC CM 1-B VBLE 03/2059   | Pago interes | 0,35    | AIAF               |
| 20-06-24 | ES0305308001          | BTN CAIXA RMBS 3-A VBLE 09/2062  | Pago interes | 1,13    | AIAF               |
| 20-06-24 | ES0305308019          | BTN CAIXA RMBS 3-B VBLE 09/2062  | Pago interes | 1,17    | AIAF               |
| 20-06-24 | ES0305424006          | BTN MAGDALENA 3-A VBLE 03/2052   | Pago interes | 1,30    | MARF               |
| 20-06-24 | ES0305424014          | BTN MAGDALENA 3-B VBLE 03/2052   | Pago interes | 3,05    | MARF               |
| 20-06-24 | ES0305442008          | BTN SANT CAU 191-A VBLE 12/2035  | Pago interes | 1,12    | AIAF               |
| 20-06-24 | ES0305442016          | BTN SANT CAU 191-B VBLE 12/2035  | Pago interes | 1,22    | AIAF               |
| 20-06-24 | ES0305442024          | BTN SANT CAU 191-C 1,480 12/2035 | Pago interes | 0,38    | AIAF               |
| 20-06-24 | ES0305442032          | BTN SANT CAU 191-D 1,980 12/2035 | Pago interes | 0,51    | AIAF               |
| 20-06-24 | ES0305442040          | BTN SANT CAU 191-E 3,190 12/2035 | Pago interes | 0,82    | AIAF               |
| 20-06-24 | ES0305442057          | BTN SANT CAU 191-F 5,930 12/2035 | Pago interes | 1,52    | 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 |               |
| 20-06-24 | ES0305499008          | BTN SANT CAU 201-A VBLE 03/2033   | Pago interes | 1,18    | AIAF          |
| 20-06-24 | ES0305499016          | BTN SANT CAU 201-B VBLE 03/2033   | Pago interes | 1,25    | AIAF          |
| 20-06-24 | ES0305499024          | BTN SANT CAU 201-C VBLE 03/2033   | Pago interes | 1,50    | AIAF          |
| 20-06-24 | ES0305499032          | BTN SANT CAU 201-D 3,500 03/2033  | Pago interes | 0,89    | AIAF          |
| 20-06-24 | ES0305499040          | BTN SANT CAU 201-E 5,600 03/2033  | Pago interes | 1,43    | AIAF          |
| 20-06-24 | ES0305676001          | BTN SANT CAU 221-A VBLE 09/2038   | Pago interes | 1,21    | AIAF          |
| 20-06-24 | ES0305676019          | BTN SANT CAU 221-B VBLE 09/2038   | Pago interes | 1,27    | AIAF          |
| 20-06-24 | ES0305676027          | BTN SANT CAU 221-C VBLE 09/2038   | Pago interes | 1,46    | AIAF          |
| 20-06-24 | ES0305676035          | BTN SANT CAU 221-D VBLE 09/2038   | Pago interes | 1,90    | AIAF          |
| 20-06-24 | ES0305676043          | BTN SANT CAU 221-E VBLE 09/2038   | Pago interes | 4,07    | AIAF          |
| 20-06-24 | ES0305676050          | BTN SANT CAU 221-F FIJO 09/2038   | Pago interes | 3,19    | AIAF          |
| 20-06-24 | ES0305710008          | BTN GREEN PRADO11-A VBLE 10/2052  | Pago interes | 1,16    | AIAF          |
| 20-06-24 | ES0305710016          | BTN GREEN PRADO11-B VBLE 10/2052  | Pago interes | 1,26    | AIAF          |
| 20-06-24 | ES0305710024          | BTN GREEN PRADO11-C 2,000 10/2052 | Pago interes | 0,51    | AIAF          |
| 20-06-24 | ES0305710032          | BTN GREEN PRADO11-D 3,000 10/2052 | Pago interes | 0,77    | AIAF          |
| 20-06-24 | ES0310003001          | BTN BBVA RMBS 5-A VBLE 03/2061    | Pago interes | 1,08    | AIAF          |
| 20-06-24 | ES0310003019          | BTN BBVA RMBS 5-B VBLE 03/2061    | Pago interes | 1,18    | AIAF          |
| 20-06-24 | ES0310003027          | BTN BBVA RMBS 5-C VBLE 03/2061    | Pago interes | 1,28    | AIAF          |
| 20-06-24 | ES0313199004          | BTN BBVA RMBS 9- VBLE 09/2053     | Pago interes | 1,08    | AIAF          |
| 20-06-24 | ES0338341003          | BTN UCI 14-A VBLE 06/2043         | Pago interes | 1,04    | AIAF          |
| 20-06-24 | ES0338341011          | BTN UCI 14-B VBLE 06/2043         | Pago interes | 1,08    | AIAF          |
| 20-06-24 | ES0338341029          | BTN UCI 14-C VBLE 06/2043         | Pago interes | 1,15    | AIAF          |
| 20-06-24 | ES0340609983          | BS CAIXABANK-I VBLE 06/2024       | Pago interes |         | AIAF          |
| 20-06-24 | ES0340609983          | BS CAIXABANK-I VBLE 06/2024       | Amortizacion | 100,00  | AIAF          |
| 20-06-24 | ES0340609991          | BS CAIXABANK-II VBLE 06/2024      | Pago interes |         | AIAF          |
| 20-06-24 | ES0340609991          | BS CAIXABANK-II VBLE 06/2024      | Amortizacion | 100,00  | AIAF          |
| 20-06-24 | ES0341068015          | BTH GAT ICO-FTVP-BA VBLE 06/2036  | Pago interes | 1,21    | AIAF          |
| 20-06-24 | ES0341068023          | BTH GAT ICO-FTVP-BM VBLE 06/2036  | Pago interes | 1,21    | AIAF          |
| 20-06-24 | ES0341068056          | BTH GAT ICO-FTVP-CA VBLE 06/2036  | Pago interes | 1,51    | AIAF          |
| 20-06-24 | ES0341068064          | BTH GAT ICO-FTVP-CM VBLE 06/2036  | Pago interes | 1,51    | AIAF          |
| 20-06-24 | ES0341068072          | BTH GAT ICO-FTVP-CP VBLE 06/2036  | Pago interes | 1,51    | AIAF          |
| 20-06-24 | ES0341068080          | BTH GAT ICO-FTVP-CT VBLE 06/2036  | Pago interes | 1,51    | AIAF          |
| 20-06-24 | ES0341068098          | BTH GAT ICO-FTVP-DA VBLE 06/2036  | Pago interes | 2,28    | AIAF          |
| 20-06-24 | ES0341068106          | BTH GAT ICO-FTVP-DM VBLE 06/2036  | Pago interes | 2,28    | AIAF          |
| 20-06-24 | ES0341068114          | BTH GAT ICO-FTVP-DP VBLE 06/2036  | Pago interes | 2,28    | AIAF          |
| 20-06-24 | ES0341068122          | BTH GAT ICO-FTVP-DT VBLE 06/2036  | Pago interes | 2,28    | AIAF          |
| 20-06-24 | ES0347458004          | BTN IM CAJASTU 1-A VBLE 12/2052   | Pago interes | 0,35    | AIAF          |
| 20-06-24 | ES0347458012          | BTN IM CAJASTU 1-B VBLE 12/2052   | Pago interes | 0,38    | AIAF          |
| 20-06-24 | ES0413860828          | CH B. SABADELL-1 VBLE 12/2030     | Pago interes | 1,16    | AIAF          |
| 21-06-24 | ES00001010C5          | AUT COM.MADRID- 1,515 06/2051     | Pago interes | 1,52    | AIAF          |
| 21-06-24 | ES0211845195          | OS ABERTIS- VBLE 12/2024          | Pago interes | 2,21    | AIAF          |
| 21-06-24 | ES0305518005          | BTN PDRIVER 20-1- 0,052 10/2034   | Pago interes | 0,00    | AIAF          |
| 21-06-24 | ES0305713002          | BTN CAIXA CONS 6-A 4,125 09/2036  | Pago interes | 1,05    | AIAF          |
| 21-06-24 | ES0305713010          | BTN CAIXA CONS 6-B 5,000 09/2036  | Pago interes | 1,28    | AIAF          |
| 21-06-24 | ES0305715007          | BTN SANTCONSUMO5-A VBLE 03/2036   | Pago interes | 1,22    | AIAF          |
| 21-06-24 | ES0305715015          | BTN SANTCONSUMO5-B VBLE 03/2036   | Pago interes | 1,41    | AIAF          |
| 21-06-24 | ES0305715023          | BTN SANTCONSUMO5-C VBLE 03/2036   | Pago interes | 1,62    | AIAF          |
| 21-06-24 | ES0305715031          | BTN SANTCONSUMO5-D VBLE 03/2036   | Pago interes | 2,41    | AIAF          |
| 21-06-24 | ES0305715049          | BTN SANTCONSUMO5-E VBLE 03/2036   | Pago interes | 3,69    | AIAF          |
| 21-06-24 | ES0305715056          | BTN SANTCONSUMO5-F VBLE 03/2036   | Pago interes | 1,43    | AIAF          |
| 21-06-24 | ES0312274006          | BTN AYT GY HPIII-A VBLE 12/2052   | Pago interes | 2,15    | AIAF          |
| 21-06-24 | ES0312274014          | BTN AYT GY HPIII-B VBLE 12/2052   | Pago interes | 2,30    | AIAF          |
| 21-06-24 | ES0312378013          | BTN AYT HP MX 3-B VBLE 03/2038    | Pago interes | 1,17    | AIAF          |
| 21-06-24 | ES0332235011          | BTN GC PASTOR 5-A2 VBLE 06/2046   | Pago interes | 1,05    | AIAF          |
| 21-06-24 | ES0332235029          | BTN GC PASTOR 5-B VBLE 06/2046    | Pago interes | 1,10    | AIAF          |
| 21-06-24 | ES0332235037          | BTN GC PASTOR 5-C VBLE 06/2046    | Pago interes | 1,18    | AIAF          |
| 21-06-24 | ES0332235045          | BTN GC PASTOR 5-D VBLE 06/2046    | Pago interes | 2,03    | AIAF          |
| 21-06-24 | ES0413900780          | CH SANTANDER-29 VBLE 12/2031      | Pago interes | 2,02    | AIAF          |
| 22-06-24 | BE0000331406          | BON DP BELGICA- 3,750 06/2045     | Pago interes | 3,75    | AIAF          |
| 22-06-24 | BE0000332412          | BON DP BELGICA- 2,600 06/2024     | Pago interes | 2,60    | AIAF          |
| 22-06-24 | BE0000332412          | BON DP BELGICA- 2,600 06/2024     | Amortizacion | 100,00  | AIAF          |
| 22-06-24 | BE0000333428          | BON DP BELGICA- 3,000 06/2034     | Pago interes | 3,00    | AIAF          |
| 22-06-24 | BE0000334434          | BON DP BELGICA- 0,800 06/2025     | Pago interes | 0,80    | AIAF          |
| 22-06-24 | BE0000335449          | BON DP BELGICA- 1,000 06/2031     | Pago interes | 1,00    | AIAF          |
| 22-06-24 | BE0000336454          | BON DP BELGICA- 1,900 06/2038     | Pago interes | 1,90    | AIAF          |
| 22-06-24 | BE0000337460          | BON DP BELGICA- 1,000 06/2026     | Pago interes | 1,00    | AIAF          |
| 22-06-24 | BE0000338476          | BON DP BELGICA- 1,600 06/2047     | Pago interes | 1,60    | AIAF          |
| 22-06-24 | BE0000340498          | BON DP BELGICA- 2,150 06/2066     | Pago interes | 2,15    | AIAF          |
| 22-06-24 | BE0000341504          | BON DP BELGICA- 0,800 06/2027     | Pago interes | 0,80    | 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 |               |
| 22-06-24 | BE0000343526          | BON DP BELGICA- 2,250 06/2057        | Pago interes | 2,25    | AIAF          |
| 22-06-24 | BE0000344532          | BON DP BELGICA- 1,450 06/2037        | Pago interes | 1,45    | AIAF          |
| 22-06-24 | BE0000345547          | BON DP BELGICA- 0,800 06/2028        | Pago interes | 0,80    | AIAF          |
| 22-06-24 | BE0000347568          | BON DP BELGICA- 0,900 06/2029        | Pago interes | 0,90    | AIAF          |
| 22-06-24 | BE0000348574          | BON DP BELGICA- 1,700 06/2050        | Pago interes | 1,70    | AIAF          |
| 22-06-24 | BE0000349580          | BON DP BELGICA- 0,100 06/2030        | Pago interes | 0,10    | AIAF          |
| 22-06-24 | BE0000350596          | BON DP BELGICA- 0,400 06/2040        | Pago interes | 0,40    | AIAF          |
| 22-06-24 | BE0000353624          | BON DP BELGICA- 0,650 06/2071        | Pago interes | 0,65    | AIAF          |
| 22-06-24 | BE0000354630          | BON DP BELGICA- 0,350 06/2032        | Pago interes | 0,35    | AIAF          |
| 22-06-24 | BE0000355645          | BON DP BELGICA- 1,400 06/2053        | Pago interes | 1,40    | AIAF          |
| 22-06-24 | BE0000357666          | BON DP BELGICA- 3,000 06/2033        | Pago interes | 3,00    | AIAF          |
| 22-06-24 | BE0000358672          | BON DP BELGICA- 3,300 06/2054        | Pago interes | 3,30    | AIAF          |
| 22-06-24 | BE0000359688          | BON DP BELGICA- 3,450 06/2043        | Pago interes | 3,45    | AIAF          |
| 22-06-24 | BE0000361700          | BON DP BELGICA- 3,500 06/2055        | Pago interes | 1,23    | AIAF          |
| 22-06-24 | ES0239140025          | OS COLONIAL-7 0,750 06/2029          | Pago interes | 0,75    | AIAF          |
| 22-06-24 | ES0280907041          | OS UNICAJA BANC-5 FIJO 06/2034       | Pago interes | 1,39    | AIAF          |
| 22-06-24 | ES0413211A67          | CT B.B.V.A- VBLE 03/2027             | Pago interes | 1,01    | AIAF          |
| 22-06-24 | ES0413900723          | CH SANTANDER-23 0,180 06/2031        | Pago interes | 0,18    | AIAF          |
| 22-06-24 | ES0440609438          | CT CAIXABANK-10 VBLE 06/2025         | Pago interes | 2,12    | AIAF          |
| 22-06-24 | XS1435990863          | BON DP ITALIA- 1,901 06/2031         | Pago interes | 0,95    | AIAF          |
| 23-06-24 | ES0805428002          | PPR U.C.I., S.A.-Sb FIJO Perpetua    | Pago interes | 1,88    | MARF          |
| 23-06-24 | ES0805428010          | PPR U.C.I., S.A.-Sb VBLE Perpetua    | Pago interes | 5,36    | MARF          |
| 23-06-24 | ES0840609012          | PPR CAIXABANK-Sb FIJO Perpetua       | Pago interes | 1,31    | AIAF          |
| 24-06-24 | BE6248289348          | BON DP BELGICA- VBLE 12/2029         | Pago interes | 2,24    | AIAF          |
| 24-06-24 | BE6262130048          | BON DP BELGICA- VBLE 06/2024         | Pago interes | 1,15    | AIAF          |
| 24-06-24 | BE6262130048          | BON DP BELGICA- VBLE 06/2024         | Amortizacion | 100,00  | AIAF          |
| 24-06-24 | ES0205014097          | OS SANT ESPAÑA-87 VBLE 06/2024       | Pago interes |         | AIAF          |
| 24-06-24 | ES0205014097          | OS SANT ESPAÑA-87 VBLE 06/2024       | Amortizacion | 100,00  | AIAF          |
| 24-06-24 | ES0305050009          | BTN BBVA RMBS 14-A VBLE 06/2055      | Pago interes | 1,07    | AIAF          |
| 24-06-24 | ES0305050017          | BTN BBVA RMBS 14-B VBLE 06/2055      | Pago interes | 1,09    | AIAF          |
| 24-06-24 | ES0305249007          | BTN MAGDALENA- VBLE 03/2041          | Pago interes | 3,74    | MARF          |
| 24-06-24 | ES0305443006          | BTN SABADELL CON I-A VBLE 03/2031    | Pago interes | 1,10    | AIAF          |
| 24-06-24 | ES0305443014          | BTN SABADELL CON I-B VBLE 03/2031    | Pago interes | 1,35    | AIAF          |
| 24-06-24 | ES0305443022          | BTN SABADELL CON I-C VBLE 03/2031    | Pago interes | 1,61    | AIAF          |
| 24-06-24 | ES0305443030          | BTN SABADELL CON I-D VBLE 03/2031    | Pago interes | 1,97    | AIAF          |
| 24-06-24 | ES0305443048          | BTN SABADELL CON I-E VBLE 03/2031    | Pago interes | 2,45    | AIAF          |
| 24-06-24 | ES0305443055          | BTN SABADELL CON I-F VBLE 03/2031    | Pago interes | 2,50    | AIAF          |
| 24-06-24 | ES0305443063          | BTN SABADELL CON I-Z VBLE 03/2031    | Pago interes | 2,64    | AIAF          |
| 24-06-24 | ES0305459002          | BTN IM BCC CM 2-A VBLE 12/2061       | Pago interes | 0,00    | AIAF          |
| 24-06-24 | ES0305459010          | BTN IM BCC CM 2-B VBLE 12/2061       | Pago interes | 0,02    | AIAF          |
| 24-06-24 | ES0305540009          | BTN IM BCC CP 3-A VBLE 06/2057       | Pago interes | 0,37    | AIAF          |
| 24-06-24 | ES0305540017          | BTN IM BCC CP 3-B VBLE 06/2057       | Pago interes | 0,38    | AIAF          |
| 24-06-24 | ES0305564009          | BTN IM ANDBANK RMBS 1-A VBLE 06/2056 | Pago interes | 0,35    | AIAF          |
| 24-06-24 | ES0305564017          | BTN IM ANDBANK RMBS 1-B VBLE 06/2056 | Pago interes | 0,41    | AIAF          |
| 24-06-24 | ES0305564025          | BTN IM ANDBANK RMBS 1-C VBLE 06/2056 | Pago interes | 0,35    | AIAF          |
| 24-06-24 | ES0305564033          | BTN IM ANDBANK RMBS 1-Z VBLE 06/2056 | Pago interes | 0,35    | AIAF          |
| 24-06-24 | ES0305599005          | BTN SANT CAU 211-A VBLE 06/2035      | Pago interes | 1,21    | AIAF          |
| 24-06-24 | ES0305599013          | BTN SANT CAU 211-B VBLE 06/2035      | Pago interes | 1,21    | AIAF          |
| 24-06-24 | ES0305599021          | BTN SANT CAU 211-C VBLE 06/2035      | Pago interes | 1,32    | AIAF          |
| 24-06-24 | ES0305599039          | BTN SANT CAU 211-D 2,150 06/2035     | Pago interes | 0,56    | AIAF          |
| 24-06-24 | ES0305599047          | BTN SANT CAU 211-E 2,710 06/2035     | Pago interes | 0,71    | AIAF          |
| 24-06-24 | ES0305607006          | BTN A-BEST 20-A 0,000 05/2035        | Pago interes | 0,00    | AIAF          |
| 24-06-24 | ES0305607014          | BTN A-BEST 20-B 0,625 05/2035        | Pago interes | 0,05    | AIAF          |
| 24-06-24 | ES0305607022          | BTN A-BEST 20-M 2,300 05/2035        | Pago interes | 0,19    | AIAF          |
| 24-06-24 | ES0305622005          | BTN SABADELL CON 2-A VBLE 12/2034    | Pago interes | 0,40    | AIAF          |
| 24-06-24 | ES0305622013          | BTN SABADELL CON 2-B VBLE 12/2034    | Pago interes | 0,59    | AIAF          |
| 24-06-24 | ES0305622021          | BTN SABADELL CON 2-C VBLE 12/2034    | Pago interes | 0,68    | AIAF          |
| 24-06-24 | ES0305622039          | BTN SABADELL CON 2-D VBLE 12/2034    | Pago interes | 0,76    | AIAF          |
| 24-06-24 | ES0305622047          | BTN SABADELL CON 2-E VBLE 12/2034    | Pago interes | 0,99    | AIAF          |
| 24-06-24 | ES0305622054          | BTN SABADELL CON 2-F VBLE 12/2034    | Pago interes | 1,12    | AIAF          |
| 24-06-24 | ES0305622062          | BTN SABADELL CON 2-G VBLE 12/2034    | Pago interes | 1,47    | AIAF          |
| 24-06-24 | ES0305642003          | BTN IM BCC CP 4-A VBLE 07/2064       | Pago interes | 0,37    | AIAF          |
| 24-06-24 | ES0305642011          | BTN IM BCC CP 4-B VBLE 07/2064       | Pago interes | 0,38    | AIAF          |
| 24-06-24 | ES0305673008          | BTN MAGDALENA 6 - VBLE 06/2040       | Pago interes | 3,68    | MARF          |
| 24-06-24 | ES0305679005          | BTN CARS ALLIANCE-A 3,800 10/2036    | Pago interes | 0,33    | AIAF          |
| 24-06-24 | ES0305679013          | BTN CARS ALLIANCE-B 4,000 10/2036    | Pago interes | 0,34    | AIAF          |
| 24-06-24 | ES0305741003          | BTN MAGDALENA 7- VBLE 12/2044        | Pago interes | 3,52    | MARF          |
| 24-06-24 | ES0305743009          | BTN SANT CAU 231-A VBLE 09/2039      | Pago interes | 1,25    | AIAF          |
| 24-06-24 | ES0305743017          | BTN SANT CAU 231-B VBLE 09/2039      | Pago interes | 1,47    | 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 |               |
| 24-06-24 | ES0305743025          | BTN SANT CAU 231-C VBLE 09/2039      | Pago interes | 1,73    | AIAF          |
| 24-06-24 | ES0305743033          | BTN SANT CAU 231-D VBLE 09/2039      | Pago interes | 2,36    | AIAF          |
| 24-06-24 | ES0305743041          | BTN SANT CAU 231-E VBLE 09/2039      | Pago interes | 2,92    | AIAF          |
| 24-06-24 | ES0305743058          | BTN SANT CAU 231-F VBLE 09/2039      | Pago interes | 3,64    | AIAF          |
| 24-06-24 | ES0347421002          | BTN IM BCG RMBS2-A VBLE 09/2061      | Pago interes | 0,38    | AIAF          |
| 24-06-24 | ES0347559009          | BTN IM CAJAMAR 6-A VBLE 12/2050      | Pago interes | 1,10    | AIAF          |
| 24-06-24 | ES0347559017          | BTN IM CAJAMAR 6-B VBLE 12/2050      | Pago interes | 1,13    | AIAF          |
| 24-06-24 | ES0347559025          | BTN IM CAJAMAR 6-C VBLE 12/2050      | Pago interes | 1,15    | AIAF          |
| 24-06-24 | ES0347559033          | BTN IM CAJAMAR 6-D VBLE 12/2050      | Pago interes | 1,29    | AIAF          |
| 24-06-24 | ES0347559041          | BTN IM CAJAMAR 6-E VBLE 12/2050      | Pago interes | 1,94    | AIAF          |
| 24-06-24 | ES0347566004          | BTN IM CAJAMAR 5-A VBLE 06/2050      | Pago interes | 1,08    | AIAF          |
| 24-06-24 | ES0347566012          | BTN IM CAJAMAR 5-B VBLE 06/2050      | Pago interes | 1,12    | AIAF          |
| 24-06-24 | ES0347566020          | BTN IM CAJAMAR 5-C VBLE 06/2050      | Pago interes | 1,15    | AIAF          |
| 24-06-24 | ES0347566038          | BTN IM CAJAMAR 5-D VBLE 06/2050      | Pago interes | 1,27    | AIAF          |
| 24-06-24 | ES0347566046          | BTN IM CAJAMAR 5-E VBLE 06/2050      | Pago interes | 2,07    | AIAF          |
| 24-06-24 | ES0347783005          | BTN IM CAJAMAR 3-A VBLE 09/2048      | Pago interes | 1,06    | AIAF          |
| 24-06-24 | ES0347783013          | BTN IM CAJAMAR 3-B VBLE 09/2048      | Pago interes | 1,09    | AIAF          |
| 24-06-24 | ES0347783021          | BTN IM CAJAMAR 3-C VBLE 09/2048      | Pago interes | 1,15    | AIAF          |
| 24-06-24 | ES0347783039          | BTN IM CAJAMAR 3-D VBLE 09/2048      | Pago interes | 1,55    | AIAF          |
| 24-06-24 | ES0347854004          | BTN IM PASTOR 4-A VBLE 03/2044       | Pago interes | 1,06    | AIAF          |
| 24-06-24 | ES0347854012          | BTN IM PASTOR 4-B VBLE 03/2044       | Pago interes | 1,07    | AIAF          |
| 24-06-24 | ES0347854020          | BTN IM PASTOR 4-C VBLE 03/2044       | Pago interes | 1,15    | AIAF          |
| 24-06-24 | ES0347854038          | BTN IM PASTOR 4-D VBLE 03/2044       | Pago interes | 1,52    | AIAF          |
| 24-06-24 | ES0347861017          | BTH IM PASTOR 2-B VBLE 09/2041       | Pago interes | 1,13    | AIAF          |
| 24-06-24 | ES0347861025          | BTH IM PASTOR 2-C VBLE 09/2041       | Pago interes | 1,25    | AIAF          |
| 24-06-24 | ES0347861033          | BTH IM PASTOR 2-D VBLE 09/2041       | Pago interes | 1,76    | AIAF          |
| 24-06-24 | ES0347862007          | BTH IM PASTOR 3-A VBLE 03/2043       | Pago interes | 1,06    | AIAF          |
| 24-06-24 | ES0347862015          | BTH IM PASTOR 3-B VBLE 03/2043       | Pago interes | 1,10    | AIAF          |
| 24-06-24 | ES0347862023          | BTH IM PASTOR 3-C VBLE 03/2043       | Pago interes | 1,12    | AIAF          |
| 24-06-24 | ES0347862031          | BTH IM PASTOR 3-D VBLE 03/2043       | Pago interes | 1,18    | AIAF          |
| 24-06-24 | ES0349044000          | BTN IM CAJAMAR 4-A VBLE 03/2049      | Pago interes | 1,06    | AIAF          |
| 24-06-24 | ES0349044018          | BTN IM CAJAMAR 4-B VBLE 03/2049      | Pago interes | 1,07    | AIAF          |
| 24-06-24 | ES0349044026          | BTN IM CAJAMAR 4-C VBLE 03/2049      | Pago interes | 1,16    | AIAF          |
| 24-06-24 | ES0349044034          | BTN IM CAJAMAR 4-D VBLE 03/2049      | Pago interes | 1,52    | AIAF          |
| 24-06-24 | ES0349044042          | BTN IM CAJAMAR 4-E VBLE 03/2049      | Pago interes | 2,00    | AIAF          |
| 24-06-24 | ES0370460034          | BTN BBVA-6 FTPYM-C VBLE 03/2046      | Pago interes | 1,19    | AIAF          |
| 24-06-24 | ES0377929007          | BTN TDA-25-A VBLE 03/2041            | Pago interes | 1,06    | AIAF          |
| 24-06-24 | ES0377929015          | BTN TDA-25-B VBLE 03/2041            | Pago interes | 1,13    | AIAF          |
| 24-06-24 | ES0377929023          | BTN TDA-25-C VBLE 03/2041            | Pago interes | 1,21    | AIAF          |
| 24-06-24 | ES0377929031          | BTN TDA-25-D VBLE 03/2041            | Pago interes | 1,61    | AIAF          |
| 24-06-24 | ES0377952017          | BTN TDA-24-A2 VBLE 06/2040           | Pago interes | 1,07    | AIAF          |
| 24-06-24 | ES0377952025          | BTN TDA-24-B VBLE 06/2040            | Pago interes | 1,12    | AIAF          |
| 24-06-24 | ES0377952033          | BTN TDA-24-C VBLE 06/2040            | Pago interes | 1,18    | AIAF          |
| 24-06-24 | ES0377952041          | BTN TDA-24-D VBLE 06/2040            | Pago interes | 1,55    | AIAF          |
| 24-06-24 | ES0377964004          | BTN TDA-19 MIXTO-A VBLE 03/2036      | Pago interes | 1,08    | AIAF          |
| 24-06-24 | ES0377964012          | BTN TDA-19 MIXTO-B VBLE 03/2036      | Pago interes | 1,15    | AIAF          |
| 24-06-24 | ES0377964020          | BTN TDA-19 MIXTO-C VBLE 03/2036      | Pago interes | 1,30    | AIAF          |
| 24-06-24 | ES0377964038          | BTN TDA-19 MIXTO-D VBLE 03/2036      | Pago interes | 1,94    | AIAF          |
| 24-06-24 | ES0382746016          | BTN VALENCIA HP3-A2 VBLE 09/2044     | Pago interes | 1,06    | AIAF          |
| 24-06-24 | ES0382746024          | BTN VALENCIA HP3-B VBLE 09/2044      | Pago interes | 1,11    | AIAF          |
| 24-06-24 | ES0382746032          | BTN VALENCIA HP3-C VBLE 09/2044      | Pago interes | 1,16    | AIAF          |
| 24-06-24 | ES0382746040          | BTN VALENCIA HP3-D VBLE 09/2044      | Pago interes | 1,94    | AIAF          |
| 24-06-24 | ES0413040116          | CH BANCA MARCH-IV VBLE 12/2027       | Amortizacion | 10,00   | AIAF          |
| 24-06-24 | ES0413040116          | CH BANCA MARCH-IV VBLE 12/2027       | Pago interes | 1,99    | AIAF          |
| 24-06-24 | ES0413679566          | CH BANKINTER-IV VBLE 06/2031         | Pago interes | 1,21    | AIAF          |
| 24-06-24 | ES0413860752          | CH B. SABADELL-2 VBLE 06/2025        | Pago interes | 4,25    | AIAF          |
| 24-06-24 | ES0413860844          | CH B. SABADELL- VBLE 12/2031         | Pago interes | 1,23    | AIAF          |
| 25-06-24 | ES02136790Q1          | OS BANKINTER-Sb FIJO 06/2034         | Pago interes | 1,26    | AIAF          |
| 25-06-24 | ES0240609158          | OS CAIXABANK-I VBLE 06/2024          | Pago interes |         | AIAF          |
| 25-06-24 | ES0240609158          | OS CAIXABANK-I VBLE 06/2024          | Amortizacion | 100,00  | AIAF          |
| 25-06-24 | ES0305452007          | BTN AUTONORIA SPA 19-A VBLE 12/2035  | Pago interes | 0,36    | AIAF          |
| 25-06-24 | ES0305452015          | BTN AUTONORIA SPA 19-B VBLE 12/2035  | Pago interes | 0,38    | AIAF          |
| 25-06-24 | ES0305452023          | BTN AUTONORIA SPA 19-C VBLE 12/2035  | Pago interes | 0,42    | AIAF          |
| 25-06-24 | ES0305452031          | BTN AUTONORIA SPA 19-D VBLE 12/2035  | Pago interes | 0,46    | AIAF          |
| 25-06-24 | ES0305452049          | BTN AUTONORIA SPA 19-E VBLE 12/2035  | Pago interes | 0,54    | AIAF          |
| 25-06-24 | ES0305452056          | BTN AUTONORIA SPA 19-F VBLE 12/2035  | Pago interes | 0,63    | AIAF          |
| 25-06-24 | ES0305452064          | BTN AUTONORIA SPA 19-G 6,000 12/2035 | Pago interes | 0,48    | AIAF          |
| 25-06-24 | ES0305522007          | BTN NORIA SPAIN 2020-A 3,500 10/2040 | Pago interes | 0,28    | AIAF          |
| 25-06-24 | ES0305522015          | BTH NORIA SPAIN 2020-B 3,600 10/2040 | Pago interes | 0,29    | AIAF          |

PROXIMOS VENCIMIENTOS

NEXT MATURITIES

|          | Descripción del Valor |                                      | Concepto     | Importe | Plataforma |
|----------|-----------------------|--------------------------------------|--------------|---------|------------|
|          | Security details      |                                      | Type         | Volume  |            |
| Fecha    | Cód. ISIN             | Emisión                              |              | % Bruto |            |
| Date     | ISIN Code             | Issue                                |              | % Gross |            |
| 25-06-24 | ES0305565006          | BTN AUTONORIA SPA 21-A VBLE 01/2039  | Pago interes | 0,36    | AIAF       |
| 25-06-24 | ES0305565014          | BTN AUTONORIA SPA 21-B VBLE 01/2039  | Pago interes | 0,37    | AIAF       |
| 25-06-24 | ES0305565022          | BTN AUTONORIA SPA 21-C VBLE 01/2039  | Pago interes | 0,39    | AIAF       |
| 25-06-24 | ES0305565030          | BTN AUTONORIA SPA 21-D VBLE 01/2039  | Pago interes | 0,43    | AIAF       |
| 25-06-24 | ES0305565048          | BTN AUTONORIA SPA 21-E VBLE 01/2039  | Pago interes | 0,52    | AIAF       |
| 25-06-24 | ES0305565055          | BTN AUTONORIA SPA 21-F VBLE 01/2039  | Pago interes | 0,62    | AIAF       |
| 25-06-24 | ES0305565063          | BTN AUTONORIA SPA 21-G 5,250 01/2039 | Pago interes | 0,42    | AIAF       |
| 25-06-24 | ES0305652002          | BTN AUTONORIA SPA 22-A VBLE 01/2040  | Pago interes | 0,37    | AIAF       |
| 25-06-24 | ES0305652010          | BTN AUTONORIA SPA 22-B VBLE 01/2040  | Pago interes | 0,47    | AIAF       |
| 25-06-24 | ES0305652028          | BTN AUTONORIA SPA 22-C VBLE 01/2040  | Pago interes | 0,53    | AIAF       |
| 25-06-24 | ES0305652036          | BTN AUTONORIA SPA 22-D VBLE 01/2040  | Pago interes | 0,64    | AIAF       |
| 25-06-24 | ES0305652044          | BTN AUTONORIA SPA 22-E VBLE 01/2040  | Pago interes | 0,87    | AIAF       |
| 25-06-24 | ES0305652051          | BTN AUTONORIA SPA 22-F VBLE 01/2040  | Pago interes | 0,99    | AIAF       |
| 25-06-24 | ES0305652069          | BTN AUTONORIA SPA 22-G VBLE 01/2040  | Pago interes | 1,27    | AIAF       |
| 25-06-24 | ES0305668008          | BTN PENSIUM COMP 1-I 4,750 06/2064   | Pago interes | 2,42    | MARF       |
| 25-06-24 | ES0305723001          | BTN SABD CON FI AUT 1-A VBLE 09/2035 | Pago interes | 0,36    | AIAF       |
| 25-06-24 | ES0305723019          | BTN SABD CON FI AUT 1-B VBLE 09/2035 | Pago interes | 0,45    | AIAF       |
| 25-06-24 | ES0305723027          | BTN SABD CON FI AUT 1-C VBLE 09/2035 | Pago interes | 0,55    | AIAF       |
| 25-06-24 | ES0305723035          | BTN SABD CON FI AUT 1-C VBLE 09/2035 | Pago interes | 0,74    | AIAF       |
| 25-06-24 | ES0305723043          | BTN SABD CON FI AUT 1-E VBLE 09/2035 | Pago interes | 1,05    | AIAF       |
| 25-06-24 | ES0305723050          | BTN SABD CON FI AUT 1-F VBLE 09/2035 | Pago interes | 0,87    | AIAF       |
| 25-06-24 | ES0305733000          | BTN AUTONORIA SPA 23-A VBLE 09/2041  | Pago interes | 0,36    | AIAF       |
| 25-06-24 | ES0305733018          | BTN AUTONORIA SPA 23-B VBLE 09/2041  | Pago interes | 0,40    | AIAF       |
| 25-06-24 | ES0305733026          | BTN AUTONORIA SPA 23-C VBLE 09/2041  | Pago interes | 0,47    | AIAF       |
| 25-06-24 | ES0305733034          | BTN AUTONORIA SPA 23-D VBLE 09/2041  | Pago interes | 0,54    | AIAF       |
| 25-06-24 | ES0305733042          | BTN AUTONORIA SPA 23-E VBLE 09/2041  | Pago interes | 0,73    | AIAF       |
| 25-06-24 | ES0305733059          | BTN AUTONORIA SPA 23-F VBLE 09/2041  | Pago interes | 0,86    | AIAF       |
| 25-06-24 | ES0305733067          | BTN AUTONORIA SPA 23-G VBLE 09/2041  | Pago interes | 1,15    | AIAF       |
| 25-06-24 | ES0312888011          | BTN BANCAJA 9-A2 VBLE 09/2043        | Pago interes | 1,04    | AIAF       |
| 25-06-24 | ES0312888029          | BTN BANCAJA 9-B VBLE 09/2043         | Pago interes | 1,07    | AIAF       |
| 25-06-24 | ES0312888037          | BTN BANCAJA 9-C VBLE 09/2043         | Pago interes | 1,15    | AIAF       |
| 25-06-24 | ES0312888045          | BTN BANCAJA 9-D VBLE 09/2043         | Pago interes | 1,64    | AIAF       |
| 25-06-24 | ES0312888052          | BTN BANCAJA 9-E VBLE 09/2043         | Pago interes | 2,03    | AIAF       |
| 25-06-24 | ES0313307219          | BS BANKIA-1 1,000 06/2024            | Pago interes | 1,00    | AIAF       |
| 25-06-24 | ES0313307219          | BS BANKIA-1 1,000 06/2024            | Amortizacion | 100,00  | AIAF       |
| 25-06-24 | FR0013234333          | BON DP FRANCIA- 1,750 06/2039        | Pago interes | 1,75    | AIAF       |
| 25-06-24 | FR0014002JM6          | BON DP FRANCIA- 0,500 06/2044        | Pago interes | 0,50    | AIAF       |
| 25-06-24 | FR001400NEF3          | BON DP FRANCIA- 3,000 06/2049        | Pago interes | 3,00    | AIAF       |
| 26-06-24 | ES0305250047          | BTN COLUMBUS MC-A 4,000 06/2038      | Pago interes | 0,33    | AIAF       |
| 26-06-24 | ES0305250054          | BTN COLUMBUS MC-C 4,35 06/2038       | Pago interes | 0,36    | AIAF       |
| 26-06-24 | ES0305566012          | BTN AQUISGRAN FT - VBLE 06/2050      | Pago interes | 0,20    | MARF       |
| 26-06-24 | ES0361796016          | BTN MBS BANCAJA3-A2 VBLE 12/2043     | Pago interes | 1,04    | AIAF       |
| 26-06-24 | ES0361796024          | BTN MBS BANCAJA3-B VBLE 12/2043      | Pago interes | 1,05    | AIAF       |
| 26-06-24 | ES0361796032          | BTN MBS BANCAJA3-C VBLE 12/2043      | Pago interes | 1,07    | AIAF       |
| 26-06-24 | ES0361796040          | BTN MBS BANCAJA3-D VBLE 12/2043      | Pago interes | 1,13    | AIAF       |
| 26-06-24 | ES0361796057          | BTN MBS BANCAJA3-E VBLE 12/2043      | Pago interes | 2,02    | AIAF       |
| 26-06-24 | ES0377965027          | BTN TDA CJAMAR 2-A3 VBLE 06/2041     | Pago interes | 1,04    | AIAF       |
| 26-06-24 | ES0377965035          | BTN TDA CJAMAR 2-B VBLE 06/2041      | Pago interes | 1,06    | AIAF       |
| 26-06-24 | ES0377965043          | BTN TDA CJAMAR 2-C VBLE 06/2041      | Pago interes | 1,14    | AIAF       |
| 26-06-24 | ES0377965050          | BTN TDA CJAMAR 2-D VBLE 06/2041      | Pago interes | 1,47    | AIAF       |
| 26-06-24 | ES0377991007          | BTN TDA CAM 4-A VBLE 06/2039         | Pago interes | 1,02    | AIAF       |
| 26-06-24 | ES0377991015          | BTN TDA CAM 4-B VBLE 06/2039         | Pago interes | 1,06    | AIAF       |
| 26-06-24 | ES0413307077          | CH BANKIA-1 VBLE 05/2027             | Pago interes | 0,43    | AIAF       |
| 26-06-24 | ES0413307085          | CH BANKIA-3 VBLE 05/2028             | Pago interes | 0,43    | AIAF       |