

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor		Moneda	Saldo Circulación.	Último Precio*		Plataforma
Security details			Outstanding Volume	Last Price		Trading Venue
Cód. ISIN	Emisión	Currency		Precio	Fecha	
ISIN Code	Issue			Price	Date	
ENTIDADES DE FINANCIACION						
ES0305607006	BTN A-BEST 20-A 0,000 05/2035	EUR	31.201.492,77			AIAF
ES0305607014	BTN A-BEST 20-B 0,625 05/2035	EUR	16.900.000,00			AIAF
ES0305607022	BTN A-BEST 20-M 2,300 05/2035	EUR	24.200.000,00			AIAF
ES0305655005	BTN AQUA 2020, FT - VBLE 05/2027	EUR	11.800.000,00			MARF
ES0305566012	BTN AQUISGRAN FT - VBLE 06/2050	EUR	151.000.000,00			MARF
ES0305506042	BTN AUT ABS S 20-E 5,700 06/2031	EUR	1.581.225,00			AIAF
ES0305506000	BTN AUT ABS S 20-A VBLE 06/2031	EUR	87.967.000,00			AIAF
ES0305506018	BTN AUT ABS S 20-B VBLE 06/2031	EUR	8.215.100,00			AIAF
ES0305506026	BTN AUT ABS S 20-C VBLE 06/2031	EUR	6.815.625,00			AIAF
ES0305506034	BTN AUT ABS S 20-D 3,600 06/2031	EUR	4.471.050,00			AIAF
ES0305646004	BTN AUTO ABS S 22-A VBLE 02/2032	EUR	284.119.345,62			AIAF
ES0305646012	BTN AUTO ABS S 22-B VBLE 02/2032	EUR	21.105.123,93			AIAF
ES0305646020	BTN AUTO ABS S 22-C VBLE 02/2032	EUR	18.989.451,36			AIAF
ES0305646038	BTN AUTO ABS S 22-D VBLE 02/2032	EUR	24.768.849,60			AIAF
ES0305646046	BTN AUTO ABS S 22-E VBLE 02/2032	EUR	12.229.619,49			AIAF
ES0305646053	BTN AUTO ABS S 22-F 6,750 02/2032	EUR	1.381.190,00			AIAF
ES0305452007	BTN AUTONORIA SPA 19-A VBLE 12/2035	EUR	129.308.701,00			AIAF
ES0305452015	BTN AUTONORIA SPA 19-B VBLE 12/2035	EUR	4.910.457,00			AIAF
ES0305452023	BTN AUTONORIA SPA 19-C VBLE 12/2035	EUR	9.002.504,50			AIAF
ES0305452031	BTN AUTONORIA SPA 19-D VBLE 12/2035	EUR	9.002.504,50			AIAF
ES0305452049	BTN AUTONORIA SPA 19-E VBLE 12/2035	EUR	3.273.638,00			AIAF
ES0305452056	BTN AUTONORIA SPA 19-F VBLE 12/2035	EUR	4.092.047,50			AIAF
ES0305452064	BTN AUTONORIA SPA 19-G 6,000 12/2035	EUR	4.092.047,50			AIAF
ES0305565006	BTN AUTONORIA SPA 21-A VBLE 01/2039	EUR	344.254.508,00			AIAF
ES0305565014	BTN AUTONORIA SPA 21-B VBLE 01/2039	EUR	23.967.086,00			AIAF
ES0305565022	BTN AUTONORIA SPA 21-C VBLE 01/2039	EUR	21.788.260,00			AIAF
ES0305565030	BTN AUTONORIA SPA 21-D VBLE 01/2039	EUR	17.430.608,00			AIAF
ES0305565048	BTN AUTONORIA SPA 21-E VBLE 01/2039	EUR	13.072.956,00			AIAF
ES0305565055	BTN AUTONORIA SPA 21-F VBLE 01/2039	EUR	8.715.304,00			AIAF
ES0305565063	BTN AUTONORIA SPA 21-G 5,250 01/2039	EUR	6.536.478,00			AIAF
ES0305652002	BTN AUTONORIA SPA 22-A VBLE 01/2040	EUR	336.037.129,05			AIAF
ES0305652010	BTN AUTONORIA SPA 22-B VBLE 01/2040	EUR	10.213.894,50			AIAF
ES0305652028	BTN AUTONORIA SPA 22-C VBLE 01/2040	EUR	16.342.231,20			AIAF
ES0305652036	BTN AUTONORIA SPA 22-D VBLE 01/2040	EUR	8.171.115,60			AIAF
ES0305652044	BTN AUTONORIA SPA 22-E VBLE 01/2040	EUR	18.385.010,10			AIAF
ES0305652051	BTN AUTONORIA SPA 22-F VBLE 01/2040	EUR	6.128.336,70			AIAF
ES0305652069	BTN AUTONORIA SPA 22-G VBLE 01/2040	EUR	13.278.062,85			AIAF
ES0305733000	BTN AUTONORIA SPA 23-A VBLE 09/2041	EUR	454.080.096,12			AIAF
ES0305733018	BTN AUTONORIA SPA 23-B VBLE 09/2041	EUR	5.343.221,61			AIAF
ES0305733026	BTN AUTONORIA SPA 23-C VBLE 09/2041	EUR	24.278.849,07			AIAF
ES0305733034	BTN AUTONORIA SPA 23-D VBLE 09/2041	EUR	10.780.183,95			AIAF
ES0305733042	BTN AUTONORIA SPA 23-E VBLE 09/2041	EUR	25.591.219,29			AIAF
ES0305733059	BTN AUTONORIA SPA 23-F VBLE 09/2041	EUR	6.749.332,56			AIAF
ES0305733067	BTN AUTONORIA SPA 23-G VBLE 09/2041	EUR	12.186.294,90			AIAF
ES0312273370	BTN AYT COL GLOB-10B 1,600 06/2043	EUR	30.500.000,00			AIAF
ES0312273388	BTN AYT COL GLOB-10C 2,000 06/2043	EUR	7.000.000,00			AIAF
ES0312273396	BTN AYT COL GLOB-10D 3,000 06/2043	EUR	7.000.000,00			AIAF
ES0312273446	BTN AYT COL GLOB-12A VBLE 03/2048	EUR	41.185.225,40			AIAF
ES0312273453	BTN AYT COL GLOB-12B VBLE 03/2048	EUR	9.954.280,32			AIAF
ES0312273107	BTN AYT COL GLOB-3C VBLE 11/2047	EUR	4.376.838,56			AIAF
ES0312273115	BTN AYT COL GLOB-3D VBLE 11/2047	EUR	2.028.291,04			AIAF
ES0312273248	BTN AYT COL GLOB-7A 1,300 11/2047	EUR	110.755.247,60			AIAF
ES0312273255	BTN AYT COL GLOB-7B 1,600 11/2047	EUR	45.600.000,00			AIAF
ES0312273263	BTN AYT COL GLOB-7C 2,500 11/2047	EUR	28.000.000,00			AIAF
ES0312273271	BTN AYT COL GLOB-7D 3,500 11/2047	EUR	10.400.000,00			AIAF
ES0312273016	BTN AYT COL GLOB-1B 1,300 03/2047	EUR	81.000.000,00			AIAF
ES0312273024	BTN AYT COL GLOB-1C 1,650 03/2047	EUR	13.500.000,00			AIAF
ES0312273032	BTN AYT COL GLOB-1D 3,000 03/2047	EUR	14.300.000,00			AIAF
ES0312273461	BTN AYT COL GLOB-12C VBLE 03/2048	EUR	8.078.836,93			AIAF
ES0312273479	BTN AYT COL GLOB-12D VBLE 03/2048	EUR	2.741.033,75			AIAF
ES0312273362	BTN AYT COL GLOB-10A 1,300 06/2043	EUR	134.028.080,55	83,9475	03-12-08	AIAF
ES0312273099	BTN AYT COL GLOB-3B VBLE 11/2047	EUR	6.725.386,08	65,0526	02-02-09	AIAF
ES0312273008	BTN AYT COL GLOB-1A 1,170 03/2047	EUR	245.440.373,20	77,4426	26-02-10	AIAF
ES0312273081	BTN AYT COL GLOB-3A VBLE 11/2047	EUR	40.245.566,83	70,1848	18-11-11	AIAF
ES0312212014	BTN AYT GRANA H1-B VBLE 03/2047	EUR	24.000.000,00			AIAF
ES0312212022	BTN AYT GRANA H1-C VBLE 03/2047	EUR	11.000.000,00			AIAF

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Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0312212030	BTN AYT GRANA H1-D VBLE 03/2047	EUR	2.000.000,00			AIAF
ES0312212006	BTN AYT GRANA H1-A VBLE 03/2047	EUR	11.688.745,20	85,2500	03-07-13	AIAF
ES0312274014	BTN AYT GY HPIII-B VBLE 12/2052	EUR	118.066.800,00			AIAF
ES0312274006	BTN AYT GY HPIII-A VBLE 12/2052	EUR	826.467.750,00	60,2735	12-05-14	AIAF
ES0312275011	BTN AYT GY HPIV-B VBLE 09/2052	EUR	112.891.802,40			AIAF
ES0312275003	BTN AYT GY HPIV-A VBLE 09/2052	EUR	200.696.459,60	64,7659	01-03-12	AIAF
ES0312276019	BTN AYT GY HPV-B VBLE 03/2053	EUR	136.360.896,00			AIAF
ES0312276001	BTN AYT GY HPV-A VBLE 03/2053	EUR	204.541.344,00	61,8005	01-03-12	AIAF
ES0312364013	BTN AYT HIP BBK1-B VBLE 04/2037	EUR	46.000.000,00			AIAF
ES0312364021	BTN AYT HIP BBK1-C VBLE 04/2037	EUR	39.500.000,00			AIAF
ES0312364005	BTN AYT HIP BBK1-A VBLE 04/2037	EUR	32.199.270,65	100,0000	29-06-05	AIAF
ES0312251012	BTN AYT HIP BBK2-B VBLE 04/2041	EUR	43.500.000,00			AIAF
ES0312251020	BTN AYT HIP BBK2-C VBLE 04/2041	EUR	38.500.000,00			AIAF
ES0312251004	BTN AYT HIP BBK2-A VBLE 04/2041	EUR	66.551.052,60	100,0000	16-06-06	AIAF
ES0312378013	BTN AYT HP MX 3-B VBLE 03/2038	EUR	6.215.090,32	29,2500	21-10-13	AIAF
ES0312252010	BTN AYT HP MX 5-B VBLE 06/2041	EUR	12.200.000,00	41,3000	21-06-12	AIAF
ES0312252028	BTN AYT HP MX 5-C VBLE 06/2041	EUR	13.400.000,00	31,4949	09-10-13	AIAF
ES0312252002	BTN AYT HP MX 5-A VBLE 06/2041	EUR	39.765.424,54	96,9850	27-03-17	AIAF
ES0312304019	BTN AYT ICO C VI-B VBLE 10/2057	EUR	3.842.518,68			AIAF
ES0312304027	BTN AYT ICO C VI-C VBLE 10/2057	EUR	3.440.484,90			AIAF
ES0312304001	BTN AYT ICO C VI-A VBLE 10/2057	EUR	28.371.765,24	87,7294	01-07-10	AIAF
ES0370153027	BTN AYT KUTXA H1-C VBLE 04/2041	EUR	6.134.656,50	40,0000	14-06-12	AIAF
ES0370153019	BTN AYT KUTXA H1-B VBLE 04/2041	EUR	8.446.108,81	50,0000	18-06-12	AIAF
ES0370153001	BTN AYT KUTXA H1-A VBLE 04/2041	EUR	94.966.674,73	95,0200	30-11-15	AIAF
ES0370154025	BTN AYT KUTXA H2-C VBLE 10/2056	EUR	24.000.000,00	25,0000	14-06-12	AIAF
ES0370154017	BTN AYT KUTXA H2-B VBLE 10/2056	EUR	58.200.000,00	42,0000	12-09-13	AIAF
ES0370154009	BTN AYT KUTXA H2-A VBLE 10/2056	EUR	148.607.374,14	100,0000	01-03-17	AIAF
ES0312301023	BTH AYT.GEN.H10-B VBLE 03/2040	EUR	4.514.702,85	22,4900	28-06-10	AIAF
ES0312301031	BTH AYT.GEN.H10-C VBLE 03/2040	EUR	3.310.782,09	16,4000	28-06-10	AIAF
ES0312301049	BTH AYT.GEN.H10-D VBLE 03/2040	EUR	4.213.722,66	10,4700	28-06-10	AIAF
ES0312301015	BTH AYT.GEN.H10-A2 VBLE 03/2040	EUR	138.450.847,50	96,4100	23-03-15	AIAF
ES0312302021	BTH AYT.GEN.H11-B VBLE 11/2040	EUR	6.160.089,60	19,6700	28-06-10	AIAF
ES0312302039	BTH AYT.GEN.H11-C VBLE 11/2040	EUR	5.749.416,96	15,2200	28-06-10	AIAF
ES0312302047	BTH AYT.GEN.H11-D VBLE 11/2040	EUR	4.106.726,40	6,6600	28-06-10	AIAF
ES0312302013	BTH AYT.GEN.H11-A2 VBLE 11/2040	EUR	170.553.060,00	63,9555	01-03-12	AIAF
ES0312285002	BTH AYT.GEN.H12-A VBLE 03/2051	EUR	114.086.542,40	70,7299	04-12-09	AIAF
ES0312285010	BTH AYT.GEN.H12-B VBLE 03/2051	EUR	22.000.000,00	16,1900	28-06-10	AIAF
ES0312343033	BTH AYT.GEN.H7-C VBLE 09/2038	EUR	4.066.950,42	78,0000	30-09-13	AIAF
ES0312343025	BTH AYT.GEN.H7-B VBLE 09/2038	EUR	4.307.313,92	82,4994	25-11-15	AIAF
ES0312343017	BTH AYT.GEN.H7-A VBLE 09/2038	EUR	119.885.224,94	97,3594	06-04-17	AIAF
ES0312344049	BTH AYT.GEN.H8-D VBLE 05/2039	EUR	7.730.255,40	12,3100	28-06-10	AIAF
ES0312344031	BTH AYT.GEN.H8-C VBLE 05/2039	EUR	7.730.255,40	80,9950	16-11-15	AIAF
ES0312344023	BTH AYT.GEN.H8-B VBLE 05/2039	EUR	7.730.255,40	83,5000	26-05-16	AIAF
ES0312344015	BTH AYT.GEN.H8-A2 VBLE 05/2039	EUR	165.359.880,00	96,9000	01-07-16	AIAF
ES0312300041	BTH AYT.GEN.H9-D VBLE 07/2039	EUR	2.897.844,62	4,9300	28-06-10	AIAF
ES0312300025	BTH AYT.GEN.H9-B VBLE 07/2039	EUR	2.979.092,60	27,8700	28-06-10	AIAF
ES0312300033	BTH AYT.GEN.H9-C VBLE 07/2039	EUR	2.924.927,28	70,0000	30-09-13	AIAF
ES0312300017	BTH AYT.GEN.H9-A2 VBLE 07/2039	EUR	126.611.400,00	100,0000	04-04-17	AIAF
ES0312872064	BTN BANCAJA 10-E VBLE 05/2050	EUR	31.000.000,00			AIAF
ES0312872031	BTN BANCAJA 10-B VBLE 05/2050	EUR	65.000.000,00	41,1464	17-12-10	AIAF
ES0312872049	BTN BANCAJA 10-C VBLE 05/2050	EUR	52.000.000,00	23,1314	01-10-15	AIAF
ES0312872023	BTN BANCAJA 10-A3 VBLE 05/2050	EUR	304.704.400,00	100,0000	27-12-16	AIAF
ES0312872056	BTN BANCAJA 10-D VBLE 05/2050	EUR	26.000.000,00	71,0000	22-02-18	AIAF
ES0312867064	BTN BANCAJA 11-E VBLE 04/2050	EUR	22.900.000,00			AIAF
ES0312867031	BTN BANCAJA 11-B VBLE 04/2050	EUR	63.000.000,00	99,9600	23-07-07	AIAF
ES0312867049	BTN BANCAJA 11-C VBLE 04/2050	EUR	24.000.000,00	99,9595	23-07-07	AIAF
ES0312867023	BTN BANCAJA 11-A3 VBLE 04/2050	EUR	320.717.276,00	71,0000	23-07-13	AIAF
ES0312867056	BTN BANCAJA 11-D VBLE 04/2050	EUR	20.000.000,00	42,4806	07-07-17	AIAF
ES0312847017	BTN BANCAJA 13-B VBLE 04/2052	EUR	152.000.000,00			AIAF
ES0312847025	BTN BANCAJA 13-C VBLE 04/2052	EUR	159.300.000,00			AIAF
ES0312847009	BTN BANCAJA 13-A VBLE 04/2052	EUR	630.598.749,97	95,5000	08-09-16	AIAF
ES0312887047	BTN BANCAJA 8-E VBLE 10/2037	EUR	14.025.004,70	100,0000	28-04-05	AIAF
ES0312887021	BTN BANCAJA 8-C VBLE 10/2037	EUR	14.900.000,00	42,1000	04-11-10	AIAF
ES0312887013	BTN BANCAJA 8-B VBLE 10/2037	EUR	60.200.000,00	59,4794	23-03-15	AIAF
ES0312887005	BTN BANCAJA 8-A VBLE 10/2037	EUR	38.484.504,59	98,6250	08-06-16	AIAF
ES0312887039	BTN BANCAJA 8-D VBLE 10/2037	EUR	13.200.000,00	90,3087	12-05-17	AIAF
ES0312888052	BTN BANCAJA 9-E VBLE 09/2043	EUR	22.600.000,00			AIAF
ES0312888037	BTN BANCAJA 9-C VBLE 09/2043	EUR	25.000.000,00	30,0000	26-03-10	AIAF
ES0312888029	BTN BANCAJA 9-B VBLE 09/2043	EUR	23.750.188,80	75,1000	28-07-14	AIAF

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FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES031288011	BTN BANCAJA 9-A2 VBLE 09/2043	EUR	139.358.520,00	94,8000	10-05-16	AIAF
ES031288045	BTN BANCAJA 9-D VBLE 09/2043	EUR	23.000.000,00	77,7500	22-05-17	AIAF
ES0313714042	BTH BANKINTER 11-D VBLE 08/2048	EUR	4.571.769,58			AIAF
ES0313714059	BTH BANKINTER 11-E VBLE 08/2048	EUR	6.212.500,00			AIAF
ES0313714026	BTH BANKINTER 11-B VBLE 08/2048	EUR	7.276.749,48	65,1000	22-01-13	AIAF
ES0313714034	BTH BANKINTER 11-C VBLE 08/2048	EUR	7.136.016,39	62,0000	25-04-13	AIAF
ES0313714018	BTH BANKINTER 11-A2 VBLE 08/2048	EUR	73.166.738,64	97,8000	20-10-16	AIAF
ES0313270045	BTN BANKINTER 13-D VBLE 07/2049	EUR	5.671.347,55			AIAF
ES0313270052	BTN BANKINTER 13-E VBLE 07/2049	EUR	10.300.000,00			AIAF
ES0313270029	BTN BANKINTER 13-B VBLE 07/2049	EUR	6.196.471,68	66,5000	02-04-13	AIAF
ES0313270037	BTN BANKINTER 13-C VBLE 07/2049	EUR	6.668.012,10	59,5000	02-08-13	AIAF
ES0313270011	BTN BANKINTER 13-A2 VBLE 07/2049	EUR	195.800.753,46	98,4000	21-06-17	AIAF
ES0305364004	BTN BBVA CON AUT-A 0,270 07/2031	EUR	20.384.946,40			AIAF
ES0305364012	BTN BBVA CON AUT-B 1,100 07/2031	EUR	23.200.000,00			AIAF
ES0305364020	BTN BBVA CON AUT-C 2,300 07/2031	EUR	32.800.000,00			AIAF
ES0305364038	BTN BBVA CON AUT-D 4,100 07/2031	EUR	10.000.000,00			AIAF
ES0305364046	BTN BBVA CON AUT-E 6,850 07/2031	EUR	6.000.000,00			AIAF
ES0305364053	BTN BBVA CON AUT-Z 7,000 07/2031	EUR	1.000.000,00			AIAF
ES0305796007	BTN BBVA CON24-1-A VBLE 04/2037	EUR	674.000.000,00			AIAF
ES0305796015	BTN BBVA CON24-1-B VBLE 04/2037	EUR	32.000.000,00			AIAF
ES0305796023	BTN BBVA CON24-1-C VBLE 04/2037	EUR	50.000.000,00			AIAF
ES0305796031	BTN BBVA CON24-1-D VBLE 04/2037	EUR	24.000.000,00			AIAF
ES0305796049	BTN BBVA CON24-1-E VBLE 04/2037	EUR	20.000.000,00			AIAF
ES0305796056	BTN BBVA CON24-1-Z VBLE 04/2037	EUR	7.100.000,00			AIAF
ES0305487003	BTN BBVA CONS 20-1-A VBLE 01/2036	EUR	388.291.069,65			AIAF
ES0305487011	BTN BBVA CONS 20-1-B VBLE 01/2036	EUR	11.222.285,25			AIAF
ES0305487029	BTN BBVA CONS 20-1-C VBLE 01/2036	EUR	13.466.742,30			AIAF
ES0305487037	BTN BBVA CONS 20-1-D VBLE 01/2036	EUR	13.466.742,30			AIAF
ES0305487045	BTN BBVA CONS 20-1-E VBLE 01/2036	EUR	8.977.828,20			AIAF
ES0305487052	BTN BBVA CONS 20-1-F VBLE 01/2036	EUR	13.466.742,30			AIAF
ES0305487060	BTN BBVA CONS 20-1-Z VBLE 01/2036	EUR	2.064.900,75			AIAF
ES0305654008	BTN BBVA CONS 22-1-A VBLE 02/2036	EUR	580.977.423,00			AIAF
ES0305654016	BTN BBVA CONS 22-1-B VBLE 02/2036	EUR	16.791.255,00			AIAF
ES0305654024	BTN BBVA CONS 22-1-C VBLE 02/2036	EUR	13.433.004,00			AIAF
ES0305654032	BTN BBVA CONS 22-1-D VBLE 02/2036	EUR	26.866.008,00			AIAF
ES0305654040	BTN BBVA CONS 22-1-E VBLE 02/2036	EUR	16.791.255,00			AIAF
ES0305654057	BTN BBVA CONS 22-1-F VBLE 02/2036	EUR	16.791.255,00			AIAF
ES0305654065	BTN BBVA CONS 22-1-Z VBLE 02/2036	EUR	3.056.008,45			AIAF
ES0305714000	BTN BBVA CONS 23-1-A VBLE 12/2036	EUR	555.950.990,40			AIAF
ES0305714018	BTN BBVA CONS 23-1-B VBLE 12/2036	EUR	24.242.049,00			AIAF
ES0305714026	BTN BBVA CONS 23-1-C VBLE 12/2036	EUR	24.242.049,00			AIAF
ES0305714034	BTN BBVA CONS 23-1-D VBLE 12/2036	EUR	16.161.366,00			AIAF
ES0305714042	BTN BBVA CONS 23-1-E VBLE 12/2036	EUR	25.858.185,60			AIAF
ES0305714059	BTN BBVA CONS 23-1-Z VBLE 12/2036	EUR	3.203.506,00			AIAF
ES0305426001	BTN BBVA CONS10-A 0.270 09/2033	EUR	238.402.159,00			AIAF
ES0305426019	BTN BBVA CONS10-B 1,100 09/2033	EUR	58.000.000,00			AIAF
ES0305426027	BTN BBVA CONS10-C 2,300 09/2033	EUR	82.000.000,00			AIAF
ES0305426035	BTN BBVA CONS10-D 3,850 09/2033	EUR	30.000.000,00			AIAF
ES0305426043	BTN BBVA CONS10-E 5,600 09/2033	EUR	20.000.000,00			AIAF
ES0305426050	BTN BBVA CONS10-Z 5,750 09/2033	EUR	2.500.000,00			AIAF
ES0305541007	BTN BBVA CONS11-A 0,02 12/2033	EUR	501.072.640,00			AIAF
ES0305541015	BTN BBVA CONS11-B 0,500 12/2033	EUR	150.000.000,00			AIAF
ES0305701007	BTN BBVA CONS12-A 2,000 08/2036	EUR	1.938.343.140,00			AIAF
ES0305701015	BTN BBVA CONS12-B 3,000 08/2036	EUR	150.000.000,00			AIAF
ES0305763007	BTN BBVA CONS13-A 2,000 05/2037	EUR	1.800.652.800,00			AIAF
ES0305763015	BTN BBVA CONS13-B 3,000 05/2037	EUR	100.000.000,00			AIAF
ES0314209034	BTN BBVA LEAS 1-C VBLE 05/2031	EUR	34.952.125,95	32,0908	07-03-17	AIAF
ES0305753008	BTN BBVA LEASING 3-A 2,000 11/2043	EUR	1.499.841.513,60			AIAF
ES0305753016	BTN BBVA LEASING 3-B 2,500 11/2043	EUR	336.000.000,00			AIAF
ES0305050009	BTN BBVA RMBS 14-A VBLE 06/2055	EUR	198.763.301,10			AIAF
ES0305050017	BTN BBVA RMBS 14-B VBLE 06/2055	EUR	63.000.000,00			AIAF
ES0314148042	BTN BBVA RMBS 2-B VBLE 09/2050	EUR	40.234.320,00	46,5000	10-10-13	AIAF
ES0314148034	BTN BBVA RMBS 2-A4 VBLE 09/2050	EUR	818.097.840,00	99,9700	05-05-15	AIAF
ES0314148059	BTN BBVA RMBS 2-C VBLE 09/2050	EUR	35.763.840,00	63,2500	14-03-17	AIAF
ES0305567002	BTN BBVA RMBS 20-A VBLE 02/2065	EUR	1.713.357.270,00			AIAF
ES0305567010	BTN BBVA RMBS 20-B VBLE 02/2065	EUR	150.000.000,00			AIAF
ES0305643001	BTN BBVA RMBS 21-A VBLE 11/2066	EUR	9.207.514.587,60			AIAF
ES0305643019	BTN BBVA RMBS 21-B VBLE 11/2066	EUR	372.000.000,00			AIAF
ES0305689004	BTN BBVA RMBS 22-A VBLE 07/2066	EUR	1.216.078.271,80			AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0305689012	BTN BBVA RMBS 22-B VBLE 07/2066	EUR	42.000.000,00			AIAF
ES0305808000	BTN BBVA RMBS 23-A VBLE 03/2068	EUR	5.341.000.000,00			AIAF
ES0305808018	BTN BBVA RMBS 23-B VBLE 03/2068	EUR	109.000.000,00			AIAF
ES0314149032	BTN BBVA RMBS 3-B VBLE 02/2060	EUR	156.000.000,00			AIAF
ES0314149040	BTN BBVA RMBS 3-C VBLE 02/2060	EUR	88.500.000,00			AIAF
ES0314149065	BTN BBVA RMBS 3-A3b VBLE 02/2060	EUR	136.206.230,40			AIAF
ES0314149016	BTN BBVA RMBS 3-A2 VBLE 02/2060	EUR	112.627.331,85	100,0000	27-07-07	AIAF
ES0314149081	BTN BBVA RMBS 3-A3d VBLE 02/2060	EUR	27.241.246,08	60,0000	03-07-12	AIAF
ES0314149073	BTN BBVA RMBS 3-A3c VBLE 02/2060	EUR	63.562.907,52	62,9993	05-02-16	AIAF
ES0314149057	BTN BBVA RMBS 3-A3a VBLE 02/2060	EUR	367.973.496,00	93,9993	05-02-16	AIAF
ES0314147028	BTN BBVA RMBS I-A3 VBLE 06/2050	EUR	395.740.521,00	75,0000	03-07-12	AIAF
ES0314147036	BTN BBVA RMBS I-B VBLE 06/2050	EUR	45.443.892,00	46,2500	04-06-13	AIAF
ES0314147044	BTN BBVA RMBS I-C VBLE 06/2050	EUR	32.189.423,50	31,4979	03-07-13	AIAF
ES0370460034	BTN BBVA-6 FTPYM-C VBLE 03/2046	EUR	11.795.788,81	8,0318	16-10-13	AIAF
ES0305483002	BTN CAIXA CONS 5-A 0,750 10/2054	EUR	59.617.908,35			AIAF
ES0305483010	BTN CAIXA CONS 5-B 1,000 10/2054	EUR	319.500.000,00			AIAF
ES0305713002	BTN CAIXA CONS 6-A 4,125 09/2036	EUR	1.780.000.000,00			AIAF
ES0305713010	BTN CAIXA CONS 6-B 5,000 09/2036	EUR	220.000.000,00			AIAF
ES0305418016	BTN CAIXA LEAS 3-B 1,000 12/2039	EUR	223.366.330,32			AIAF
ES0305380018	BTN CAIXA PYME 10-B VBLE 10/2051	EUR	495.723.079,60			AIAF
ES0305460000	BTN CAIXA PYME 11-A 0,75 04/2052	EUR	233.401.168,35			AIAF
ES0305460018	BTN CAIXA PYME 11-B 0,800 04/2052	EUR	318.500.000,00			AIAF
ES0305516009	BTN CAIXA PYME 12-A 0,300 09/2062	EUR	347.508.920,40			AIAF
ES0305516017	BTN CAIXA PYME 12-B 0,500 09/2062	EUR	357.000.000,00			AIAF
ES0305750004	BTN CAIXA PYME 13-A 2,500 04/2047	EUR	2.330.198.343,00			AIAF
ES0305750012	BTN CAIXA PYME 13-B 2,750 04/2047	EUR	390.000.000,00			AIAF
ES0305117006	BTN CAIXA RMBS 1-A VBLE 03/2063	EUR	5.308.254.621,60			AIAF
ES0305117014	BTN CAIXA RMBS 1-B VBLE 03/2063	EUR	1.349.000.000,00			AIAF
ES0305247001	BTN CAIXA RMBS 2-A VBLE 01/2061	EUR	1.178.351.899,20			AIAF
ES0305247019	BTN CAIXA RMBS 2-B VBLE 01/2061	EUR	272.000.000,00			AIAF
ES0305308001	BTN CAIXA RMBS 3-A VBLE 09/2062	EUR	997.138.485,00			AIAF
ES0305308019	BTN CAIXA RMBS 3-B VBLE 09/2062	EUR	255.000.000,00			AIAF
ES0305605018	BTN CAIXABANK CORP 1-B 0,300 09/2049	EUR	213.672.769,83			MARF
ES0305679005	BTN CARS ALLIANCE-A 3,800 10/2036	EUR	1.120.000.000,00			AIAF
ES0305679013	BTN CARS ALLIANCE-B 4,000 10/2036	EUR	107.700.000,00			AIAF
ES0312092002	BTN CIN AYT 2-A VBLE 05/2051	EUR	94.294.779,75			AIAF
ES0312092010	BTN CIN AYT 2-B VBLE 05/2051	EUR	40.412.047,50			AIAF
ES0364376014	BTN CIN TDA 1-A2 VBLE 05/2049	EUR	55.571.403,60			AIAF
ES0364376022	BTN CIN TDA 1-B VBLE 05/2049	EUR	2.441.416,68			AIAF
ES0364376030	BTN CIN TDA 1-C VBLE 05/2049	EUR	2.441.416,68			AIAF
ES0305250047	BTN COLUMBUS MC-A 4,000 06/2038	EUR	414.000.000,00			AIAF
ES0305250054	BTN COLUMBUS MC-C 4,35 06/2038	EUR	152.000.000,00			AIAF
ES0357326026	BTN CP PYME1 TDA-C VBLE 09/2045	EUR	12.594.165,72	55,4935	24-10-11	AIAF
ES0318559038	BTN CPENEDES T1-C VBLE 11/2049	EUR	26.376.517,44			Bolsa de Barcelona
ES0305678007	BTN CUBOS 2022, FT- VBLE 09/2027	EUR	2.500.000,00			MARF
ES0328421039	BTN EDT PASTOR 3-C VBLE 01/2039	EUR	893.506,46	28,5000	15-11-10	AIAF
ES0305527006	BTN ELECNOR EE 20, FT- 2,000 12/2027	EUR	26.450.000,00			MARF
ES0378641247	BTN FADE-26 1,000 09/2026	EUR	200.000.000,00			AIAF
ES0378641346	BTN FADE-35 0,050 09/2024	EUR	1.000.000.000,00			AIAF
ES0378641353	BTN FADE-36 0,010 09/2025	EUR	1.200.000.000,00			AIAF
ES0378641098	BTN FADE-10 6,460 03/2027	EUR	642.000.000,00	99,7500	21-02-12	AIAF
ES0378641106	BTN FADE-11 6,500 03/2026	EUR	125.000.000,00	94,7110	09-01-14	AIAF
ES0378641064	BTN FADE-7 5,000 06/2026	EUR	125.000.000,00	127,5050	07-03-17	AIAF
ES0378641148	BTN FADE-15 5,75 12/2026	EUR	89.000.000,00	134,1700	29-05-17	AIAF
ES0378641221	BTN FADE-23 1,800 06/2026	EUR	120.000.000,00	103,0000	21-06-17	AIAF
ES0378641080	BTN FADE-9 6,250 03/2025	EUR	608.800.000,00	129,6930	02-05-19	AIAF
ES0378641056	BTN FADE-6 5,000 12/2026	EUR	200.000.000,00	133,0775	13-05-19	AIAF
ES0337782017	BTN FONCAIXA G.5-AG VBLE 04/2053	EUR	37.501.576,14			Bolsa de Barcelona
ES0337782025	BTN FONCAIXA G.5-B VBLE 04/2053	EUR	21.000.000,00			Bolsa de Barcelona
ES0337782033	BTN FONCAIXA G.5-C VBLE 04/2053	EUR	16.500.000,00			Bolsa de Barcelona
ES0337782041	BTN FONCAIXA G.5-D VBLE 04/2053	EUR	26.500.000,00			Bolsa de Barcelona
ES0337773016	BTN FONCAIXA G.6-AG VBLE 03/2048	EUR	36.685.317,76			Bolsa de Barcelona
ES0337773024	BTN FONCAIXA G.6-B VBLE 08/2051	EUR	15.000.000,00			Bolsa de Barcelona
ES0337773032	BTN FONCAIXA G.6-C VBLE 08/2051	EUR	7.500.000,00			Bolsa de Barcelona
ES0337773040	BTN FONCAIXA G.6-D VBLE 08/2051	EUR	18.800.000,00			Bolsa de Barcelona
ES0332233065	BTN FT PASTOR 4-E VBLE 07/2045	EUR	12.600.000,00	10,4861	07-04-16	AIAF
ES0339759054	BTN FTPYME CAM 4-D VBLE 09/2045	EUR	29.300.000,00			AIAF
ES0339759047	BTN FTPYME CAM 4-C VBLE 09/2045	EUR	29.189.297,20	21,3500	28-07-14	AIAF
ES0341068122	BTH GAT ICO-FTVP-DT VBLE 06/2036	EUR	1.020.809,44			AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0341068023	BTH GAT ICO-FTVP-BM VBLE 06/2036	EUR	397.630,20			AIAF
ES0341068064	BTH GAT ICO-FTVP-CM VBLE 06/2036	EUR	2.300.000,00			AIAF
ES0341068080	BTH GAT ICO-FTVP-CT VBLE 06/2036	EUR	731.222,70			AIAF
ES0341068098	BTH GAT ICO-FTVP-DA VBLE 06/2036	EUR	3.168.108,20			AIAF
ES0341068106	BTH GAT ICO-FTVP-DM VBLE 06/2036	EUR	2.173.162,25			AIAF
ES0341068015	BTH GAT ICO-FTVP-BA VBLE 06/2036	EUR	4.611.605,60	100,0000	28-07-09	AIAF
ES0341068056	BTH GAT ICO-FTVP-CA VBLE 06/2036	EUR	3.200.000,00	36,3796	13-08-13	AIAF
ES0341068072	BTH GAT ICO-FTVP-CP VBLE 06/2036	EUR	510.247,35	100,0000	14-10-13	AIAF
ES0341068114	BTH GAT ICO-FTVP-DP VBLE 06/2036	EUR	899.208,16	99,6929	14-10-13	AIAF
ES0332235037	BTN GC PASTOR 5-C VBLE 06/2046	EUR	7.300.000,00	99,6700	29-06-07	AIAF
ES0332235029	BTN GC PASTOR 5-B VBLE 06/2046	EUR	24.900.000,00	25,0000	20-05-11	AIAF
ES0332235011	BTN GC PASTOR 5-A2 VBLE 06/2046	EUR	84.546.591,36	94,6481	31-03-15	AIAF
ES0332235045	BTN GC PASTOR 5-D VBLE 06/2046	EUR	10.500.000,00	1,0000	14-12-22	AIAF
ES0305710008	BTN GREEN PRADO11-A VBLE 10/2052	EUR	294.950.890,08			AIAF
ES0305710016	BTN GREEN PRADO11-B VBLE 10/2052	EUR	78.400.000,00			AIAF
ES0305710024	BTN GREEN PRADO11-C 2,000 10/2052	EUR	26.900.000,00			AIAF
ES0305710032	BTN GREEN PRADO11-D 3,000 10/2052	EUR	31.900.000,00			AIAF
ES0345671061	BTN HIPOCAT 10-D VBLE 10/2039	EUR	25.500.000,00			AIAF
ES0345671046	BTN HIPOCAT 10-B VBLE 10/2039	EUR	54.800.000,00	20,0000	17-02-12	AIAF
ES0345671053	BTN HIPOCAT 10-C VBLE 10/2039	EUR	51.800.000,00	12,0000	29-01-13	AIAF
ES0345671012	BTN HIPOCAT 10-A2 VBLE 10/2039	EUR	26.922.600,62	85,9987	16-05-14	AIAF
ES0345672051	BTN HIPOCAT 11-D VBLE 01/2050	EUR	28.000.000,00			AIAF
ES0345672036	BTN HIPOCAT 11-B VBLE 01/2050	EUR	52.800.000,00	14,8704	17-02-12	AIAF
ES0345672044	BTN HIPOCAT 11-C VBLE 01/2050	EUR	64.000.000,00	10,0000	02-07-14	AIAF
ES0345672010	BTN HIPOCAT 11-A2 VBLE 01/2050	EUR	87.694.788,80	84,0619	07-04-17	AIAF
ES0345721031	BTN HIPOCAT 9-B VBLE 07/2038	EUR	18.094.850,40			AIAF
ES0345721064	BTN HIPOCAT 9-E VBLE 07/2038	EUR	16.000.000,00			AIAF
ES0345721049	BTN HIPOCAT 9-C VBLE 07/2038	EUR	15.051.625,56	40,0000	17-02-12	AIAF
ES0345721056	BTN HIPOCAT 9-D VBLE 07/2038	EUR	19.328.590,20	53,2462	06-07-12	AIAF
ES0345721023	BTN HIPOCAT 9-A2B VBLE 07/2038	EUR	11.979.969,52	87,5990	23-10-13	AIAF
ES0345721015	BTN HIPOCAT 9-2A VBLE 07/2038	EUR	25.359.800,00	99,9204	10-10-14	AIAF
ES0305136006	BTN HT ABANCA I- VBLE 01/2059	EUR	262.088.670,60			AIAF
ES0305306005	BTN HT ABANCA II-A VBLE 01/2058	EUR	342.542.538,00			AIAF
ES0305564009	BTN IM ANDBANK RMBS 1-A VBLE 06/2056	EUR	74.763.336,40			AIAF
ES0305564017	BTN IM ANDBANK RMBS 1-B VBLE 06/2056	EUR	3.672.276,70			AIAF
ES0305564025	BTN IM ANDBANK RMBS 1-C VBLE 06/2056	EUR	3.178.985,80			AIAF
ES0305564033	BTN IM ANDBANK RMBS 1-Z VBLE 06/2056	EUR	7.600.000,00			AIAF
ES0305386007	BTN IM BCC CA 1-A 0,312 04/2037	EUR	90.901.745,34			AIAF
ES0305386015	BTN IM BCC CA 1-B 0,700 04/2037	EUR	34.146.598,88			AIAF
ES0305386023	BTN IM BCC CA 1-C 2,100 04/2037	EUR	9.697.996,06			AIAF
ES0305386031	BTN IM BCC CA 1-D 7,490 04/2037	EUR	8.989.122,32			AIAF
ES0305115000	BTN IM BCC CM 1-A VBLE 03/2059	EUR	168.110.311,50			AIAF
ES0305115018	BTN IM BCC CM 1-B VBLE 03/2059	EUR	135.000.000,00			AIAF
ES0305459002	BTN IM BCC CM 2-A VBLE 12/2061	EUR	325.571.439,55			AIAF
ES0305459010	BTN IM BCC CM 2-B VBLE 12/2061	EUR	94.300.000,00			AIAF
ES0305540009	BTN IM BCC CP 3-A VBLE 06/2057	EUR	106.137.339,00			AIAF
ES0305540017	BTN IM BCC CP 3-B VBLE 06/2057	EUR	230.000.000,00			AIAF
ES0305642003	BTN IM BCC CP 4-A VBLE 07/2064	EUR	266.020.934,40			AIAF
ES0305642011	BTN IM BCC CP 4-B VBLE 07/2064	EUR	198.000.000,00			AIAF
ES0347421002	BTN IM BCG RMBS2-A VBLE 09/2061	EUR	412.450.702,30			AIAF
ES0347783013	BTN IM CAJAMAR 3-B VBLE 09/2048	EUR	5.799.000,96			AIAF
ES0347783021	BTN IM CAJAMAR 3-C VBLE 09/2048	EUR	1.208.125,20			AIAF
ES0347783039	BTN IM CAJAMAR 3-D VBLE 09/2048	EUR	2.053.812,84			AIAF
ES0347783005	BTN IM CAJAMAR 3-A VBLE 09/2048	EUR	111.751.563,00	97,9414	18-07-17	AIAF
ES0349044018	BTN IM CAJAMAR 4-B VBLE 03/2049	EUR	6.510.940,00			AIAF
ES0349044026	BTN IM CAJAMAR 4-C VBLE 03/2049	EUR	1.302.188,00			AIAF
ES0349044034	BTN IM CAJAMAR 4-D VBLE 03/2049	EUR	2.213.719,60			AIAF
ES0349044042	BTN IM CAJAMAR 4-E VBLE 03/2049	EUR	6.000.003,60			AIAF
ES0349044000	BTN IM CAJAMAR 4-A VBLE 03/2049	EUR	120.191.922,90	97,8500	31-03-17	AIAF
ES0347566004	BTN IM CAJAMAR 5-A VBLE 06/2050	EUR	123.861.636,60			AIAF
ES0347566012	BTN IM CAJAMAR 5-B VBLE 06/2050	EUR	3.083.136,20			AIAF
ES0347566020	BTN IM CAJAMAR 5-C VBLE 06/2050	EUR	3.217.185,60			AIAF
ES0347566038	BTN IM CAJAMAR 5-D VBLE 06/2050	EUR	3.887.432,60			AIAF
ES0347566046	BTN IM CAJAMAR 5-E VBLE 06/2050	EUR	7.500.000,00			AIAF
ES0347559009	BTN IM CAJAMAR 6-A VBLE 12/2050	EUR	306.261.083,34			AIAF
ES0347559017	BTN IM CAJAMAR 6-B VBLE 12/2050	EUR	11.086.374,00			AIAF
ES0347559025	BTN IM CAJAMAR 6-C VBLE 12/2050	EUR	6.928.983,75			AIAF
ES0347559033	BTN IM CAJAMAR 6-D VBLE 12/2050	EUR	22.172.748,00			AIAF
ES0347559041	BTN IM CAJAMAR 6-E VBLE 12/2050	EUR	25.350.010,14			AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0347458004	BTN IM CAJASTU 1-A VBLE 12/2052	EUR	97.185.596,40			AIAF
ES0347458012	BTN IM CAJASTU 1-B VBLE 12/2052	EUR	64.790.397,60			AIAF
ES0347861025	BTH IM PASTOR 2-C VBLE 09/2041	EUR	14.200.000,00			AIAF
ES0347861033	BTH IM PASTOR 2-D VBLE 09/2041	EUR	6.500.000,00			AIAF
ES0347861017	BTH IM PASTOR 2-B VBLE 09/2041	EUR	6.528.694,76	61,9984	22-02-13	AIAF
ES0347862015	BTH IM PASTOR 3-B VBLE 03/2043	EUR	17.000.000,00	100,0000	15-06-05	AIAF
ES0347862031	BTH IM PASTOR 3-D VBLE 03/2043	EUR	10.000.000,00	99,5896	16-11-05	AIAF
ES0347862023	BTH IM PASTOR 3-C VBLE 03/2043	EUR	12.000.000,00	99,6200	02-08-07	AIAF
ES0347862007	BTH IM PASTOR 3-A VBLE 03/2043	EUR	56.719.565,40	80,0000	03-04-17	AIAF
ES0347854038	BTN IM PASTOR 4-D VBLE 03/2044	EUR	6.900.000,00	7,5000	29-06-12	AIAF
ES0347854020	BTN IM PASTOR 4-C VBLE 03/2044	EUR	9.200.000,00	23,0807	26-05-14	AIAF
ES0347854004	BTN IM PASTOR 4-A VBLE 03/2044	EUR	71.624.151,40	75,2500	18-07-16	AIAF
ES0347854012	BTN IM PASTOR 4-B VBLE 03/2044	EUR	17.900.000,00	59,0000	25-11-22	AIAF
ES0359093038	BTN MAD RMBS III-B VBLE 02/2050	EUR	55.500.000,00			AIAF
ES0359093046	BTN MAD RMBS III-C VBLE 02/2050	EUR	90.000.000,00			AIAF
ES0359093053	BTN MAD RMBS III-D VBLE 02/2050	EUR	72.000.000,00			AIAF
ES0359093061	BTN MAD RMBS III-E VBLE 02/2050	EUR	52.500.000,00			AIAF
ES0359093020	BTN MAD RMBS III-A3 VBLE 02/2050	EUR	371.813.999,90	100,0000	16-12-16	AIAF
ES0359094010	BTN MAD RMBS IV-A2 VBLE 11/2050	EUR	277.570.785,60			AIAF
ES0359094028	BTN MAD RMBS IV-B VBLE 11/2050	EUR	60.000.000,00			AIAF
ES0359094036	BTN MAD RMBS IV-C VBLE 11/2050	EUR	74.400.000,00			AIAF
ES0359094044	BTN MAD RMBS IV-D VBLE 11/2050	EUR	52.800.000,00			AIAF
ES0359094051	BTN MAD RMBS IV-E VBLE 11/2050	EUR	26.400.000,00			AIAF
ES0359091057	BTN MADR RMBS I-E VBLE 06/2049	EUR	21.000.000,00			AIAF
ES0359091032	BTN MADR RMBS I-C VBLE 06/2049	EUR	75.000.000,00	99,9000	21-06-07	AIAF
ES0359091024	BTN MADR RMBS I-B VBLE 06/2049	EUR	70.000.000,00	46,2009	21-09-10	AIAF
ES0359091040	BTN MADR RMBS I-D VBLE 06/2049	EUR	34.000.000,00	99,8631	30-10-13	AIAF
ES0359091016	BTN MADR RMBS I-A2 VBLE 06/2049	EUR	134.528.228,00	100,0000	10-08-17	AIAF
ES0359092063	BTN MADR RMBS II-E VBLE 08/2049	EUR	18.900.000,00			AIAF
ES0359092022	BTN MADR RMBS II-A3 VBLE 08/2049	EUR	111.603.042,00	80,5000	16-03-09	AIAF
ES0359092030	BTN MADR RMBS II-B VBLE 08/2049	EUR	63.000.000,00	47,2971	30-11-09	AIAF
ES0359092048	BTN MADR RMBS II-C VBLE 08/2049	EUR	67.500.000,00	34,2613	31-05-10	AIAF
ES0359092055	BTN MADR RMBS II-D VBLE 08/2049	EUR	30.600.000,00	99,8631	30-10-13	AIAF
ES0358968008	BTN MADRI RESI I- VBLE 08/2051	EUR	110.122.289,32			AIAF
ES0305249007	BTN MAGDALENA- VBLE 03/2041	EUR	5.814.487,35			MARF
ES0305805006	BTN MAGDALENA 10- VBLE 12/2056	EUR	87.000.000,00			MARF
ES0305365001	BTN MAGDALENA 2- VBLE 08/2057	EUR	15.687.128,89			MARF
ES0305424006	BTN MAGDALENA 3-A VBLE 03/2052	EUR	26.223.676,50			MARF
ES0305424014	BTN MAGDALENA 3-B VBLE 03/2052	EUR	31.632.939,45			MARF
ES0305510002	BTN MAGDALENA 4-A VBLE 12/2057	EUR	11.717.524,50			MARF
ES0305510010	BTN MAGDALENA 4-B VBLE 12/2057	EUR	30.465.563,70			MARF
ES0305594006	BTN MAGDALENA 5- VBLE 06/2050	EUR	59.532.410,10			MARF
ES0305673008	BTN MAGDALENA 6 - VBLE 06/2040	EUR	157.308.374,10			MARF
ES0305741003	BTN MAGDALENA 7- VBLE 12/2044	EUR	98.199.500,25			MARF
ES0361797063	BTN MBS BANCAJA4-E VBLE 07/2050	EUR	23.100.000,00			AIAF
ES0361797055	BTN MBS BANCAJA4-D VBLE 07/2050	EUR	18.500.000,00	100,0000	07-05-07	AIAF
ES0361797030	BTN MBS BANCAJA4-B VBLE 07/2050	EUR	12.605.378,55	100,0000	07-05-07	AIAF
ES0361797048	BTN MBS BANCAJA4-C VBLE 07/2050	EUR	18.900.000,00	46,1500	08-11-10	AIAF
ES0361797014	BTN MBS BANCAJA4-A2 VBLE 07/2050	EUR	132.786.002,26	98,1100	12-09-17	AIAF
ES0305522015	BTH NORIA SPAIN 2020-B 3,600 10/2040	EUR	255.000.000,00			AIAF
ES0305522007	BTN NORIA SPAIN 2020-A 3,500 10/2040	EUR	595.000.000,00			AIAF
ES0305518005	BTN PDRIVER 20-1- 0,052 10/2034	EUR	900.814.483,80			AIAF
ES0313252019	BTN PENEDÉS 1TDA-B VBLE 01/2043	EUR	6.208.099,60	99,6921	14-10-13	AIAF
ES0313252027	BTN PENEDÉS 1TDA-C VBLE 01/2043	EUR	4.495.520,40	99,6916	14-10-13	AIAF
ES0313252001	BTN PENEDÉS 1TDA-A VBLE 01/2043	EUR	79.422.565,00	100,0000	25-05-17	AIAF
ES0305694004	BTN RMBS MIRAVET 23-1-A VBLE 11/2066	EUR	145.787.430,16			AIAF
ES0305694012	BTN RMBS MIRAVET 23-1-B VBLE 11/2066	EUR	16.700.000,00			AIAF
ES0305694020	BTN RMBS MIRAVET 23-1-C VBLE 11/2066	EUR	11.400.000,00			AIAF
ES0305694038	BTN RMBS MIRAVET 23-1-D VBLE 11/2066	EUR	6.800.000,00			AIAF
ES0305694046	BTN RMBS MIRAVET 23-1-E VBLE 11/2066	EUR	4.500.000,00			AIAF
ES0305694053	BTN RMBS MIRAVET 23-1-F VBLE 11/2066	EUR	4.500.000,00			AIAF
ES0305694061	BTN RMBS MIRAVET 23-1-R VBLE 11/2066	EUR	4.400.000,00			AIAF
ES0305694079	BTN RMBS MIRAVET 23-1-X VBLE 11/2066	EUR	2.000.000,00			AIAF
ES0305694087	BTN RMBS MIRAVET 23-1-Z VBLE 11/2066	EUR	85.400.000,00			AIAF
ES0305635007	BTN RMBS PRADO 10-A VBLE 03/2055	EUR	384.663.574,51			AIAF
ES0305635015	BTN RMBS PRADO 10-B VBLE 03/2055	EUR	23.700.000,00			AIAF
ES0305635023	BTN RMBS PRADO 10-C VBLE 03/2055	EUR	39.600.000,00			AIAF
ES0305508006	BTN RMBS PRADO 7-A VBLE 06/2051	EUR	258.503.146,87			AIAF
ES0305508014	BTN RMBS PRADO 7-B VBLE 06/2051	EUR	38.600.000,00			AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0305508022	BTN RMBS PRADO 7-C VBLE 06/2051	EUR	33.500.000,00			AIAF
ES0305545008	BTN RMBS PRADO 8-A VBLE 03/2055	EUR	241.360.435,20			AIAF
ES0305545016	BTN RMBS PRADO 8-Z 0,100 03/2055	EUR	50.000.000,00			AIAF
ES0305545024	BTN RMBS PRADO 8-B VBLE 03/2055	EUR	26.400.000,00			AIAF
ES0305545032	BTN RMBS PRADO 8-C VBLE 03/2055	EUR	21.600.000,00			AIAF
ES0305608004	BTN RMBS PRADO 9-A VBLE 06/2055	EUR	318.165.433,08			AIAF
ES0305608012	BTN RMBS PRADO 9-B VBLE 06/2055	EUR	24.400.000,00			AIAF
ES0305608020	BTN RMBS PRADO 9-C VBLE 06/2055	EUR	39.000.000,00			AIAF
ES0305493001	BTH RMBS SANT 6-A VBLE 02/2063	EUR	2.104.928.910,00			AIAF
ES0305493019	BTH RMBS SANT 6-B VBLE 02/2063	EUR	720.000.000,00			AIAF
ES0305493027	BTH RMBS SANT 6-C VBLE 02/2063	EUR	225.000.000,00			AIAF
ES0305583009	BTN RMBS SANT 7-A VBLE 02/2067	EUR	3.271.397.175,00			AIAF
ES0305583017	BTN RMBS SANT 7-B VBLE 02/2067	EUR	530.000.000,00			AIAF
ES0305583025	BTN RMBS SANT 7-C VBLE 02/2067	EUR	265.000.000,00			AIAF
ES0374274043	BTN RURAL HP IX-C VBLE 02/2050	EUR	7.316.502,90	27,3202	21-05-13	AIAF
ES0374274035	BTN RURAL HP IX-B VBLE 02/2050	EUR	7.522.520,09	50,4500	31-05-13	AIAF
ES0374274068	BTN RURAL HP IX-E VBLE 02/2050	EUR	7.500.000,00	99,0726	07-11-13	AIAF
ES0374274050	BTN RURAL HP IX-D VBLE 02/2050	EUR	2.943.708,60	33,4692	29-01-14	AIAF
ES0374274027	BTN RURAL HP IX-A3 VBLE 02/2050	EUR	174.756.792,00	92,9183	12-07-17	AIAF
ES0374268011	BTN RURAL HP XIV-B VBLE 05/2055	EUR	22.500.000,00			AIAF
ES0374268003	BTN RURAL HP XIV-A VBLE 05/2055	EUR	36.672.466,50	59,3860	03-09-13	AIAF
ES0323977019	BTN RURAL HP XV-B VBLE 05/2058	EUR	52.900.000,00			AIAF
ES0323977001	BTN RURAL HP XV-A VBLE 05/2058	EUR	115.886.072,70	62,2682	03-09-13	AIAF
ES0323978017	BTN RURAL HP XVI-B VBLE 04/2055	EUR	16.500.000,00	100,0000	29-07-13	AIAF
ES0323978009	BTN RURAL HP XVI-A VBLE 04/2055	EUR	22.862.929,65	62,3975	03-09-13	AIAF
ES0366367052	BTN RURAL HPVIII-D VBLE 01/2044	EUR	1.506.888,72	100,0000	01-06-06	AIAF
ES0366367029	BTN RURAL HPVIII-A2B VBLE 01/2044	EUR	29.118.740,00	78,2500	09-07-12	AIAF
ES0366367045	BTN RURAL HPVIII-C VBLE 01/2044	EUR	3.264.019,20	24,6833	17-12-12	AIAF
ES0366367060	BTN RURAL HPVIII-E VBLE 01/2044	EUR	5.850.000,00	99,8123	07-11-13	AIAF
ES0366367037	BTN RURAL HPVIII-B VBLE 01/2044	EUR	5.712.033,60	59,4619	04-03-15	AIAF
ES0366367011	BTN RURAL HPVIII-2a VBLE 01/2044	EUR	66.756.791,36	96,1000	24-03-16	AIAF
ES0305491005	BTN RURAL HPXIX-A VBLE 08/2058	EUR	205.728.529,35			AIAF
ES0305491013	BTN RURAL HPXIX-B VBLE 08/2058	EUR	42.500.000,00			AIAF
ES0305033005	BTN RURAL HPXVII- VBLE 01/2057	EUR	14.374.746,00			AIAF
ES0305393003	BTN RURAL HPXVIII-A VBLE 12/2057	EUR	106.509.382,20			AIAF
ES0305393011	BTN RURAL HPXVIII-B VBLE 12/2057	EUR	21.700.000,00			AIAF
ES0305789002	BTN RURAL HPXX-A VBLE 09/2062	EUR	594.700.000,00			AIAF
ES0305789010	BTN RURAL HPXX-B VBLE 09/2062	EUR	55.300.000,00			AIAF
ES0305622005	BTN SABADELL CON 2-A VBLE 12/2034	EUR	235.270.301,40			AIAF
ES0305622013	BTN SABADELL CON 2-B VBLE 12/2034	EUR	39.916.119,00			AIAF
ES0305622021	BTN SABADELL CON 2-C VBLE 12/2034	EUR	23.480.070,00			AIAF
ES0305622039	BTN SABADELL CON 2-D VBLE 12/2034	EUR	15.027.244,80			AIAF
ES0305622047	BTN SABADELL CON 2-E VBLE 12/2034	EUR	7.513.622,40			AIAF
ES0305622054	BTN SABADELL CON 2-F VBLE 12/2034	EUR	5.635.216,80			AIAF
ES0305622062	BTN SABADELL CON 2-G VBLE 12/2034	EUR	25.358.475,60			AIAF
ES0305443022	BTN SABADELL CON I-C VBLE 03/2031	EUR	2.247.325,50			AIAF
ES0305443030	BTN SABADELL CON I-D VBLE 03/2031	EUR	1.605.232,50			AIAF
ES0305443048	BTN SABADELL CON I-E VBLE 03/2031	EUR	1.926.279,00			AIAF
ES0305443055	BTN SABADELL CON I-F VBLE 03/2031	EUR	1.250.001,00			AIAF
ES0305443063	BTN SABADELL CON I-Z VBLE 03/2031	EUR	7.159.542,00			AIAF
ES0305443006	BTN SABADELL CON I-A VBLE 03/2031	EUR	56.183.137,50			AIAF
ES0305443014	BTN SABADELL CON I-B VBLE 03/2031	EUR	2.247.325,50			AIAF
ES0305723001	BTN SABD CON FI AUT 1-A VBLE 09/2035	EUR	415.124.586,24			AIAF
ES0305723019	BTN SABD CON FI AUT 1-B VBLE 09/2035	EUR	28.561.894,40			AIAF
ES0305723027	BTN SABD CON FI AUT 1-C VBLE 09/2035	EUR	15.558.716,16			AIAF
ES0305723035	BTN SABD CON FI AUT 1-C VBLE 09/2035	EUR	15.032.576,00			AIAF
ES0305723043	BTN SABD CON FI AUT 1-E VBLE 09/2035	EUR	14.280.947,20			AIAF
ES0305723050	BTN SABD CON FI AUT 1-F VBLE 09/2035	EUR	7.315.075,05			AIAF
ES0305609002	BTN SACYR GEM- 3,250 12/2036	EUR	80.699.985,60			MARF
ES0305442057	BTN SANT CAU 191-F 5,930 12/2035	EUR	5.788.863,00			AIAF
ES0305442008	BTN SANT CAU 191-A VBLE 12/2035	EUR	97.828.324,00			AIAF
ES0305442016	BTN SANT CAU 191-B VBLE 12/2035	EUR	33.401.739,51			AIAF
ES0305442024	BTN SANT CAU 191-C 1,480 12/2035	EUR	16.093.039,14			AIAF
ES0305442032	BTN SANT CAU 191-D 1,980 12/2035	EUR	5.788.863,00			AIAF
ES0305442040	BTN SANT CAU 191-E 3,190 12/2035	EUR	5.788.863,00			AIAF
ES0305499008	BTN SANT CAU 201-A VBLE 03/2033	EUR	106.951.500,00			AIAF
ES0305499016	BTN SANT CAU 201-B VBLE 03/2033	EUR	5.704.080,00			AIAF
ES0305499024	BTN SANT CAU 201-C VBLE 03/2033	EUR	4.515.730,00			AIAF
ES0305499032	BTN SANT CAU 201-D 3,500 03/2033	EUR	4.040.390,00			AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0305499040	BTN SANT CAU 201-E 5,600 03/2033	EUR	2.376.700,00			AIAF
ES0305599005	BTN SANT CAU 211-A VBLE 06/2035	EUR	274.815.266,22			AIAF
ES0305599013	BTN SANT CAU 211-B VBLE 06/2035	EUR	20.452.044,15			AIAF
ES0305599021	BTN SANT CAU 211-C VBLE 06/2035	EUR	14.126.036,50			AIAF
ES0305599039	BTN SANT CAU 211-D 2,150 06/2035	EUR	3.500.800,35			AIAF
ES0305599047	BTN SANT CAU 211-E 2,710 06/2035	EUR	3.500.800,35			AIAF
ES0305676001	BTN SANT CAU 221-A VBLE 09/2038	EUR	475.395.091,60			AIAF
ES0305676019	BTN SANT CAU 221-B VBLE 09/2038	EUR	27.011.084,75			AIAF
ES0305676027	BTN SANT CAU 221-C VBLE 09/2038	EUR	18.699.981,75			AIAF
ES0305676035	BTN SANT CAU 221-D VBLE 09/2038	EUR	37.399.963,50			AIAF
ES0305676043	BTN SANT CAU 221-E VBLE 09/2038	EUR	23.271.088,40			AIAF
ES0305676050	BTN SANT CAU 221-F FIJO 09/2038	EUR	2.100.000,00			AIAF
ES0305743009	BTN SANT CAU 231-A VBLE 09/2039	EUR	500.000.000,00			AIAF
ES0305743017	BTN SANT CAU 231-B VBLE 09/2039	EUR	44.500.000,00			AIAF
ES0305743025	BTN SANT CAU 231-C VBLE 09/2039	EUR	20.000.000,00			AIAF
ES0305743033	BTN SANT CAU 231-D VBLE 09/2039	EUR	15.500.000,00			AIAF
ES0305743041	BTN SANT CAU 231-E VBLE 09/2039	EUR	20.000.000,00			AIAF
ES0305743058	BTN SANT CAU 231-F VBLE 09/2039	EUR	3.207.806,70			AIAF
ES0382043059	BTN SANT FINAN 1-F VBLE 07/2035	EUR	14.300.000,00			AIAF
ES0382043042	BTN SANT FINAN 1-E VBLE 07/2035	EUR	14.885.253,60	99,9091	05-11-14	AIAF
ES0382042051	BTN SANT HIPOT 2-F VBLE 01/2049	EUR	17.600.000,00			AIAF
ES0382042010	BTN SANT HIPOT 2-B VBLE 01/2049	EUR	51.800.000,00	66,2700	12-10-10	AIAF
ES0382042028	BTN SANT HIPOT 2-C VBLE 01/2049	EUR	32.300.000,00	57,4600	12-10-10	AIAF
ES0382042036	BTN SANT HIPOT 2-D VBLE 01/2049	EUR	49.800.000,00	34,5229	10-05-13	AIAF
ES0382042044	BTN SANT HIPOT 2-E VBLE 01/2049	EUR	19.600.000,00	28,8600	13-11-13	AIAF
ES0382042002	BTN SANT HIPOT 2-A VBLE 01/2049	EUR	93.828.425,25	96,0000	14-03-16	AIAF
ES0338093075	BTN SANT HIPOT 3-F VBLE 01/2050	EUR	22.400.000,00			AIAF
ES0338093059	BTN SANT HIPOT 3-D VBLE 01/2050	EUR	72.000.000,00			AIAF
ES0338093034	BTN SANT HIPOT 3-B VBLE 01/2050	EUR	79.200.000,00	47,6700	12-10-10	AIAF
ES0338093042	BTN SANT HIPOT 3-C VBLE 01/2050	EUR	47.500.000,00	34,2650	12-10-10	AIAF
ES0338093026	BTN SANT HIPOT 3-A3 VBLE 01/2050	EUR	70.435.176,00	75,9435	30-04-12	AIAF
ES0338093000	BTN SANT HIPOT 3-A1 VBLE 01/2050	EUR	72.377.618,22	55,3370	09-07-14	AIAF
ES0338093018	BTN SANT HIPOT 3-A2 VBLE 01/2050	EUR	258.262.312,00	85,9248	09-07-14	AIAF
ES0338093067	BTN SANT HIPOT 3-E VBLE 01/2050	EUR	28.000.000,00	99,9334	03-11-14	AIAF
ES0305458004	BTN SANT PYME 15-A VBLE 04/2051	EUR	190.935.120,00			AIAF
ES0305458012	BTN SANT PYME 15-B VBLE 04/2051	EUR	600.000.000,00			AIAF
ES0305458020	BTN SANT PYME 15-C VBLE 04/2051	EUR	150.000.000,00			AIAF
ES0305520001	BTN SANTCONSUMO4-A VBLE 09/2032	EUR	377.744.142,16			AIAF
ES0305520019	BTN SANTCONSUMO4-B VBLE 09/2032	EUR	31.408.881,00			AIAF
ES0305520027	BTN SANTCONSUMO4-C 2,200 09/2032	EUR	12.413.986,30			AIAF
ES0305520035	BTN SANTCONSUMO4-D 3,700 09/2032	EUR	14.298.519,16			AIAF
ES0305520043	BTN SANTCONSUMO4-E 4,900 09/2032	EUR	12.832.771,38			AIAF
ES0305715007	BTN SANTCONSUMO5-A VBLE 03/2036	EUR	450.225.856,00			AIAF
ES0305715015	BTN SANTCONSUMO5-B VBLE 03/2036	EUR	30.390.245,28			AIAF
ES0305715023	BTN SANTCONSUMO5-C VBLE 03/2036	EUR	25.043.813,24			AIAF
ES0305715031	BTN SANTCONSUMO5-D VBLE 03/2036	EUR	21.667.119,32			AIAF
ES0305715049	BTN SANTCONSUMO5-E VBLE 03/2036	EUR	35.455.286,16			AIAF
ES0305715056	BTN SANTCONSUMO5-F VBLE 03/2036	EUR	14.814.857,60			AIAF
ES0305799001	BTN SANTCONSUMO6-A VBLE 12/2037	EUR	996.000.000,00			AIAF
ES0305799019	BTN SANTCONSUMO6-B VBLE 12/2037	EUR	48.000.000,00			AIAF
ES0305799027	BTN SANTCONSUMO6-C VBLE 12/2037	EUR	38.400.000,00			AIAF
ES0305799035	BTN SANTCONSUMO6-D VBLE 12/2037	EUR	60.000.000,00			AIAF
ES0305799043	BTN SANTCONSUMO6-E VBLE 12/2037	EUR	57.600.000,00			AIAF
ES0305799050	BTN SANTCONSUMO6-F VBLE 12/2037	EUR	24.000.000,00			AIAF
ES0305515001	BTN SOL LION II RMBS-A1 VBLE 12/2063	EUR	5.262.300.000,00			AIAF
ES0305515019	BTN SOL LION II RMBS-A2 VBLE 12/2063	EUR	1.052.500.000,00			AIAF
ES0305515027	BTN SOL LION II RMBS-A3 VBLE 12/2063	EUR	3.999.300.000,00			AIAF
ES0305515035	BTN SOL LION II RMBS-A4 VBLE 12/2063	EUR	1.052.300.000,00			AIAF
ES0305515043	BTN SOL LION II RMBS-A5 VBLE 12/2063	EUR	842.000.000,00			AIAF
ES0305515050	BTN SOL LION II RMBS-A6 VBLE 12/2063	EUR	1.278.600.000,00			AIAF
ES0305515068	BTN SOL LION II RMBS-B VBLE 12/2063	EUR	1.841.900.000,00			AIAF
ES0305515076	BTN SOL LION II RMBS-C VBLE 12/2063	EUR	421.100.000,00			AIAF
ES0305617005	BTN SWK CONS 2021-1-A 0,250 11/2044	EUR	352.000.000,00			MARF
ES0305617013	BTN SWK CONS 2021-1-B 2,250 11/2044	EUR	48.000.000,00			MARF
ES0377991015	BTN TDA CAM 4-B VBLE 06/2039	EUR	48.000.000,00	43,0893	23-05-12	AIAF
ES0377991007	BTN TDA CAM 4-A VBLE 06/2039	EUR	17.662.672,00	98,8600	01-11-16	AIAF
ES0377992013	BTN TDA CAM 5-B VBLE 10/2043	EUR	56.000.000,00	60,0000	21-09-16	AIAF
ES0377992005	BTN TDA CAM 5-A VBLE 10/2043	EUR	146.849.565,60	97,8320	07-06-17	AIAF
ES0377993037	BTN TDA CAM 6-B VBLE 04/2044	EUR	44.321.835,00	35,2224	16-06-14	AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0377993029	BTN TDA CAM 6-A3 VBLE 04/2044	EUR	99.223.016,00	91,0000	24-05-17	AIAF
ES0377994035	BTN TDA CAM 7-B VBLE 02/2049	EUR	92.700.000,00	31,2500	23-05-12	AIAF
ES0377994019	BTN TDA CAM 7-A2 VBLE 02/2049	EUR	112.771.599,13	97,8500	11-09-17	AIAF
ES0377994027	BTN TDA CAM 7-A3 VBLE 02/2049	EUR	25.588.000,00	100,0000	11-09-17	AIAF
ES0377966033	BTN TDA CAM 8-D VBLE 02/2049	EUR	8.500.000,00			AIAF
ES0377966017	BTN TDA CAM 8-B VBLE 02/2049	EUR	23.847.808,59	38,9427	07-04-14	AIAF
ES0377966025	BTN TDA CAM 8-C VBLE 02/2049	EUR	9.715.773,87	23,3221	07-04-14	AIAF
ES0377966009	BTN TDA CAM 8-A VBLE 02/2049	EUR	169.266.026,02	96,8433	11-09-17	AIAF
ES0377955051	BTN TDA CAM 9-D VBLE 04/2050	EUR	15.000.000,00			AIAF
ES0377955044	BTN TDA CAM 9-C VBLE 04/2050	EUR	28.500.000,00	22,8135	12-10-12	AIAF
ES0377955002	BTN TDA CAM 9-A1 VBLE 04/2050	EUR	14.196.650,00	91,0483	20-05-15	AIAF
ES0377955028	BTN TDA CAM 9-A3 VBLE 04/2050	EUR	32.768.146,00	85,9900	28-07-16	AIAF
ES0377955010	BTN TDA CAM 9-A2 VBLE 04/2050	EUR	97.947.093,75	88,0000	06-12-16	AIAF
ES0377955036	BTN TDA CAM 9-B VBLE 04/2050	EUR	48.000.000,00	47,2765	27-07-17	AIAF
ES0377965043	BTN TDA CJAMAR 2-C VBLE 06/2041	EUR	1.003.744,00	74,0000	20-03-12	AIAF
ES0377965035	BTN TDA CJAMAR 2-B VBLE 06/2041	EUR	3.914.601,60	72,5500	29-04-13	AIAF
ES0377965050	BTN TDA CJAMAR 2-D VBLE 06/2041	EUR	3.111.606,40	65,2227	10-01-14	AIAF
ES0377965027	BTN TDA CJAMAR 2-A3 VBLE 06/2041	EUR	61.443.260,00	79,4461	16-02-15	AIAF
ES0338452032	BTN TDA IBERCA 3-D VBLE 12/2043	EUR	5.000.000,60			AIAF
ES0338452016	BTN TDA IBERCA 3-B VBLE 12/2043	EUR	7.428.027,75	87,5000	30-10-14	AIAF
ES0338452024	BTN TDA IBERCA 3-C VBLE 12/2043	EUR	1.714.160,25	76,1809	07-10-15	AIAF
ES0338452008	BTN TDA IBERCA 3-A VBLE 12/2043	EUR	96.085.920,00	95,3498	27-11-15	AIAF
ES0338453071	BTN TDA IBERCA 4-F VBLE 08/2044	EUR	7.000.000,35			AIAF
ES0338453063	BTN TDA IBERCA 4-E VBLE 08/2044	EUR	2.805.351,50	99,9200	24-10-06	AIAF
ES0338453055	BTN TDA IBERCA 4-D VBLE 08/2044	EUR	4.048.852,64	40,0000	23-11-12	AIAF
ES0338453030	BTN TDA IBERCA 4-B VBLE 08/2044	EUR	4.460.916,60	60,0000	23-11-12	AIAF
ES0338453014	BTN TDA IBERCA 4-A2 VBLE 08/2044	EUR	144.710.300,88	82,8259	15-11-13	AIAF
ES0338453048	BTN TDA IBERCA 4-C VBLE 08/2044	EUR	8.921.833,20	82,5000	02-06-15	AIAF
ES0377967056	BTN TDA IBERCA 5-E VBLE 11/2049	EUR	6.000.000,30			AIAF
ES0377967023	BTN TDA IBERCA 5-B VBLE 11/2049	EUR	10.757.201,76	61,4545	23-11-12	AIAF
ES0377967031	BTN TDA IBERCA 5-C VBLE 11/2049	EUR	3.585.733,92	42,5000	23-11-12	AIAF
ES0377967015	BTN TDA IBERCA 5-A2 VBLE 11/2049	EUR	162.861.072,00	94,1500	10-05-16	AIAF
ES0377967049	BTN TDA IBERCA 5-D VBLE 11/2049	EUR	1.775.356,32	90,7454	24-07-17	AIAF
ES0377968013	BTN TDA IBERCA 6-B VBLE 11/2051	EUR	16.558.485,00			AIAF
ES0377968021	BTN TDA IBERCA 6-C VBLE 11/2051	EUR	8.279.242,50			AIAF
ES0377968039	BTN TDA IBERCA 6-D VBLE 11/2051	EUR	8.279.242,50			AIAF
ES0377968005	BTN TDA IBERCA 6-A VBLE 11/2051	EUR	266.964.768,00	100,0000	06-06-17	AIAF
ES0377849007	BTN TDA IBERCA 7-A VBLE 11/2060	EUR	520.647.310,00			AIAF
ES0377849015	BTN TDA IBERCA 7-B VBLE 11/2060	EUR	58.227.940,00			AIAF
ES0377849023	BTN TDA IBERCA 7-C VBLE 11/2060	EUR	40.521.271,00			AIAF
ES0305299002	BTN TDA SA RMBS 4-A VBLE 11/2063	EUR	2.636.104.815,00			AIAF
ES0305299010	BTN TDA SA RMBS 4-B VBLE 11/2063	EUR	570.000.000,00			AIAF
ES0338455035	BTN TDA TARRA. 1-D VBLE 06/2050	EUR	7.347.840,57			AIAF
ES0338455019	BTN TDA TARRA. 1-B VBLE 06/2050	EUR	3.800.490,15			AIAF
ES0338455001	BTN TDA TARRA. 1-A VBLE 06/2050	EUR	38.352.616,83	80,0487	20-10-10	AIAF
ES0338455027	BTN TDA TARRA. 1-C VBLE 06/2050	EUR	4.152.457,40	33,0199	28-12-10	AIAF
ES0305641005	BTN TDA TITAN FT- VBLE 03/2040	EUR	135.576.847,56			MARF
ES0377964038	BTN TDA-19 MIXTO-D VBLE 03/2036	EUR	6.925.789,50	100,0000	04-03-04	AIAF
ES0377964020	BTN TDA-19 MIXTO-C VBLE 03/2036	EUR	1.207.521,00	63,0000	15-02-13	AIAF
ES0377964012	BTN TDA-19 MIXTO-B VBLE 03/2036	EUR	3.638.250,24	90,9700	21-06-16	AIAF
ES0377964004	BTN TDA-19 MIXTO-A VBLE 03/2036	EUR	13.582.466,79	98,2600	03-11-16	AIAF
ES0377983046	BTN TDA-22 MIXTO-D1 VBLE 06/2046	EUR	2.700.000,00	100,0000	10-12-04	AIAF
ES0377983095	BTN TDA-22 MIXTO-D2 VBLE 06/2046	EUR	4.581.826,44	100,0000	10-12-04	AIAF
ES0377983087	BTN TDA-22 MIXTO-C2 VBLE 06/2046	EUR	4.822.975,20	24,8337	06-08-12	AIAF
ES0377983061	BTN TDA-22 MIXTO-2b VBLE 06/2046	EUR	2.172.737,04	63,2510	04-10-12	AIAF
ES0377983079	BTN TDA-22 MIXTO-B2 VBLE 06/2046	EUR	11.735.906,32	43,5000	11-01-13	AIAF
ES0377983038	BTN TDA-22 MIXTO-C1 VBLE 06/2046	EUR	3.700.000,00	36,0000	27-02-13	AIAF
ES0377983020	BTN TDA-22 MIXTO-B1 VBLE 06/2046	EUR	4.600.000,00	48,0000	07-05-13	AIAF
ES0377983012	BTN TDA-22 MIXTO-1b VBLE 06/2046	EUR	4.578.064,92	91,2653	20-10-15	AIAF
ES0377952041	BTN TDA-24-D VBLE 06/2040	EUR	5.000.000,00			AIAF
ES0377952017	BTN TDA-24-A2 VBLE 06/2040	EUR	36.656.959,60	100,0500	14-08-06	AIAF
ES0377952033	BTN TDA-24-C VBLE 06/2040	EUR	8.100.000,00	2,9901	30-12-13	AIAF
ES0377952025	BTN TDA-24-B VBLE 06/2040	EUR	13.500.000,00	26,9653	18-07-17	AIAF
ES0377929023	BTN TDA-25-C VBLE 03/2041	EUR	5.300.000,00			AIAF
ES0377929031	BTN TDA-25-D VBLE 03/2041	EUR	2.500.000,00	100,0000	03-08-06	AIAF
ES0377929015	BTN TDA-25-B VBLE 03/2041	EUR	6.900.000,00	20,8448	09-03-11	AIAF
ES0377929007	BTN TDA-25-A VBLE 03/2041	EUR	57.383.502,67	51,0000	24-12-15	AIAF
ES0377953023	BTN TDA-26 MIXTO-1B VBLE 01/2049	EUR	7.267.292,76			AIAF
ES0377953031	BTN TDA-26 MIXTO-1C VBLE 01/2049	EUR	2.315.759,22			AIAF

EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

FINANCIAL INSTRUMENTS TRADED IN THE MARKET: SECURITIZATION

Descripción del valor Security details		Moneda	Saldo Circulación. Outstanding Volume	Último Precio* Last Price		Plataforma Trading Venue
Cód. ISIN ISIN Code	Emisión Issue	Currency		Precio Price	Fecha Date	
ES0377953049	BTN TDA-26 MIXTO-1D VBLE 01/2049	EUR	6.200.000,00			AIAF
ES0377953056	BTN TDA-26 MIXTO-2A VBLE 01/2049	EUR	10.765.747,70			AIAF
ES0377953064	BTN TDA-26 MIXTO-2B VBLE 01/2049	EUR	2.234.480,85			AIAF
ES0377953072	BTN TDA-26 MIXTO-2C VBLE 01/2049	EUR	1.125.000,07			AIAF
ES0377953015	BTN TDA-26 MIXTO-12 VBLE 01/2049	EUR	42.279.615,84	83,2500	13-07-09	AIAF
ES0377954070	BTN TDA-27-F VBLE 12/2050	EUR	600.000,00	100,0000	08-01-07	AIAF
ES0377954021	BTN TDA-27-A3 VBLE 12/2050	EUR	112.192.047,87	100,0000	08-01-07	AIAF
ES0377954062	BTN TDA-27-E VBLE 12/2050	EUR	14.000.000,00	7,5000	11-08-11	AIAF
ES0377954039	BTN TDA-27-B VBLE 12/2050	EUR	13.900.000,00	22,5784	06-08-12	AIAF
ES0377954047	BTN TDA-27-C VBLE 12/2050	EUR	9.300.000,00	27,6400	15-02-13	AIAF
ES0377954054	BTN TDA-27-D VBLE 12/2050	EUR	14.000.000,00	20,5340	31-07-13	AIAF
ES0377930013	BTN TDA-28-B VBLE 10/2050	EUR	11.700.000,00	4,9148	21-03-14	AIAF
ES0377930021	BTN TDA-28-C VBLE 10/2050	EUR	9.000.000,00	4,8960	21-03-14	AIAF
ES0377930039	BTN TDA-28-D VBLE 10/2050	EUR	7.200.000,00	4,8411	21-03-14	AIAF
ES0377930047	BTN TDA-28-E VBLE 10/2050	EUR	8.100.000,00	4,5233	21-03-14	AIAF
ES0377930054	BTN TDA-28-F VBLE 10/2050	EUR	1.350.000,00	3,9611	24-03-14	AIAF
ES0377930005	BTN TDA-28-A VBLE 10/2050	EUR	158.971.611,60	59,0000	24-12-15	AIAF
ES0377931045	BTN TDA-29-D VBLE 02/2050	EUR	4.900.000,00			AIAF
ES0377931037	BTN TDA-29-C VBLE 02/2050	EUR	3.655.651,44	100,0000	16-08-07	AIAF
ES0377931029	BTN TDA-29-B VBLE 02/2050	EUR	6.839.605,92	100,0000	30-08-07	AIAF
ES0377931011	BTN TDA-29-A2 VBLE 02/2050	EUR	107.324.157,00	99,7965	08-04-09	AIAF
ES0377844008	BTN TDA-30-A VBLE 09/2050	EUR	76.123.445,10			AIAF
ES0377844016	BTN TDA-30-B VBLE 09/2050	EUR	3.975.826,80			AIAF
ES0377844024	BTN TDA-30-C VBLE 09/2050	EUR	3.162.589,50			AIAF
ES0377844032	BTN TDA-30-D VBLE 09/2050	EUR	4.100.000,00			AIAF
ES0338340021	BTN UCI 11-C VBLE 09/2041	EUR	22.900.000,00	51,2674	13-02-13	AIAF
ES0338340013	BTN UCI 11-B VBLE 09/2041	EUR	6.000.000,00	81,7496	03-11-16	AIAF
ES0338340005	BTN UCI 11-A VBLE 09/2041	EUR	42.962.990,07	97,0000	25-08-17	AIAF
ES0338147020	BTH UCI 12-C VBLE 12/2039	EUR	23.800.000,00	12,0275	28-02-12	AIAF
ES0338147012	BTH UCI 12-B VBLE 12/2039	EUR	9.000.000,00	76,5000	22-06-16	AIAF
ES0338147004	BTH UCI 12-A VBLE 12/2039	EUR	72.471.643,84	96,4200	02-08-17	AIAF
ES0338341011	BTN UCI 14-B VBLE 06/2043	EUR	34.100.000,00	27,0002	24-04-13	AIAF
ES0338341029	BTN UCI 14-C VBLE 06/2043	EUR	38.400.000,00	15,5811	18-07-14	AIAF
ES0338341003	BTN UCI 14-A VBLE 06/2043	EUR	110.143.798,00	100,0000	14-09-17	AIAF
ES0380957037	BTN UCI 15-D VBLE 12/2048	EUR	11.440.001,52	100,0000	08-05-06	AIAF
ES0380957029	BTN UCI 15-C VBLE 12/2048	EUR	56.500.000,00	99,9016	29-03-07	AIAF
ES0380957003	BTN UCI 15-A VBLE 12/2048	EUR	144.393.344,80	88,5000	22-12-16	AIAF
ES0380957011	BTN UCI 15-B VBLE 12/2048	EUR	32.900.000,00	100,0000	14-09-17	AIAF
ES0338186028	BTN UCI 16-B VBLE 06/2049	EUR	72.000.000,00	19,5000	15-01-13	AIAF
ES0338186036	BTN UCI 16-C VBLE 06/2049	EUR	41.400.000,00	17,9537	26-05-14	AIAF
ES0338186044	BTN UCI 16-D VBLE 06/2049	EUR	9.000.000,00	45,1250	20-03-17	AIAF
ES0338186010	BTN UCI 16-A2 VBLE 06/2049	EUR	195.818.804,64	89,0000	29-06-17	AIAF
ES0338186051	BTN UCI 16-E VBLE 06/2049	EUR	14.400.001,44	99,5132	14-09-17	AIAF
ES0337985024	BTN UCI 17-B VBLE 12/2049	EUR	72.800.000,00	67,7499	30-06-17	AIAF
ES0337985016	BTN UCI 17-A2 VBLE 12/2049	EUR	181.038.508,60	89,1500	06-07-17	AIAF
ES0337985040	BTN UCI 17-D VBLE 12/2049	EUR	11.200.001,12	99,6008	14-09-17	AIAF
ES0337985032	BTN UCI 17-C VBLE 12/2049	EUR	28.000.000,00	78,0000	28-11-19	AIAF
ES0382746040	BTN VALENCIA HP3-D VBLE 09/2044	EUR	5.200.000,00	100,0000	04-10-07	AIAF
ES0382746032	BTN VALENCIA HP3-C VBLE 09/2044	EUR	1.811.674,41	20,5000	12-02-13	AIAF
ES0382746024	BTN VALENCIA HP3-B VBLE 09/2044	EUR	4.140.585,28	55,1669	11-07-13	AIAF
ES0382746016	BTN VALENCIA HP3-A2 VBLE 09/2044	EUR	83.690.181,23	99,1700	12-05-17	AIAF

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

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