

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 |               |
| 22-08-24 | ES0305459002          | BTN IM BCC CM 2-A VBLE 12/2061       | Pago interes | 0,00    | AIAF          |
| 22-08-24 | ES0305459010          | BTN IM BCC CM 2-B VBLE 12/2061       | Pago interes | 0,02    | AIAF          |
| 22-08-24 | ES0305540009          | BTN IM BCC CP 3-A VBLE 06/2057       | Pago interes | 0,33    | AIAF          |
| 22-08-24 | ES0305540017          | BTN IM BCC CP 3-B VBLE 06/2057       | Pago interes | 0,34    | AIAF          |
| 22-08-24 | ES0305642003          | BTN IM BCC CP 4-A VBLE 07/2064       | Pago interes | 0,33    | AIAF          |
| 22-08-24 | ES0305642011          | BTN IM BCC CP 4-B VBLE 07/2064       | Pago interes | 0,34    | AIAF          |
| 22-08-24 | ES0312872023          | BTN BANCAJA 10-A3 VBLE 05/2050       | Pago interes | 1,03    | AIAF          |
| 22-08-24 | ES0312872031          | BTN BANCAJA 10-B VBLE 05/2050        | Pago interes | 1,05    | AIAF          |
| 22-08-24 | ES0312872049          | BTN BANCAJA 10-C VBLE 05/2050        | Pago interes | 1,10    | AIAF          |
| 22-08-24 | ES0312872056          | BTN BANCAJA 10-D VBLE 05/2050        | Pago interes | 1,46    | AIAF          |
| 22-08-24 | ES0312872064          | BTN BANCAJA 10-E VBLE 05/2050        | Pago interes | 2,00    | AIAF          |
| 22-08-24 | ES0347421002          | BTN IM BCG RMBS2-A VBLE 09/2061      | Pago interes | 0,34    | AIAF          |
| 22-08-24 | ES0359091016          | BTN MADR RMBS I-A2 VBLE 06/2049      | Pago interes | 1,02    | AIAF          |
| 22-08-24 | ES0359091024          | BTN MADR RMBS I-B VBLE 06/2049       | Pago interes | 1,04    | AIAF          |
| 22-08-24 | ES0359091032          | BTN MADR RMBS I-C VBLE 06/2049       | Pago interes | 1,05    | AIAF          |
| 22-08-24 | ES0359091040          | BTN MADR RMBS I-D VBLE 06/2049       | Pago interes | 1,10    | AIAF          |
| 22-08-24 | ES0359091057          | BTN MADR RMBS I-E VBLE 06/2049       | Pago interes | 1,44    | AIAF          |
| 22-08-24 | ES0359092022          | BTN MADR RMBS II-A3 VBLE 08/2049     | Pago interes | 1,03    | AIAF          |
| 22-08-24 | ES0359092030          | BTN MADR RMBS II-B VBLE 08/2049      | Pago interes | 1,04    | AIAF          |
| 22-08-24 | ES0359092048          | BTN MADR RMBS II-C VBLE 08/2049      | Pago interes | 1,05    | AIAF          |
| 22-08-24 | ES0359092055          | BTN MADR RMBS II-D VBLE 08/2049      | Pago interes | 1,10    | AIAF          |
| 22-08-24 | ES0359092063          | BTN MADR RMBS II-E VBLE 08/2049      | Pago interes | 1,49    | AIAF          |
| 22-08-24 | ES0359093020          | BTN MAD RMBS III-A3 VBLE 02/2050     | Pago interes | 1,04    | AIAF          |
| 22-08-24 | ES0359093038          | BTN MAD RMBS III-B VBLE 02/2050      | Pago interes | 1,05    | AIAF          |
| 22-08-24 | ES0359093046          | BTN MAD RMBS III-C VBLE 02/2050      | Pago interes | 1,07    | AIAF          |
| 22-08-24 | ES0359093053          | BTN MAD RMBS III-D VBLE 02/2050      | Pago interes | 1,13    | AIAF          |
| 22-08-24 | ES0359093061          | BTN MAD RMBS III-E VBLE 02/2050      | Pago interes | 1,51    | AIAF          |
| 22-08-24 | ES0359094010          | BTN MAD RMBS IV-A2 VBLE 11/2050      | Pago interes | 1,06    | AIAF          |
| 22-08-24 | ES0359094028          | BTN MAD RMBS IV-B VBLE 11/2050       | Pago interes | 1,12    | AIAF          |
| 22-08-24 | ES0359094036          | BTN MAD RMBS IV-C VBLE 11/2050       | Pago interes | 1,16    | AIAF          |
| 22-08-24 | ES0359094044          | BTN MAD RMBS IV-D VBLE 11/2050       | Pago interes | 1,19    | AIAF          |
| 22-08-24 | ES0359094051          | BTN MAD RMBS IV-E VBLE 11/2050       | Pago interes | 1,62    | AIAF          |
| 23-08-24 | ES0000101000          | AUT COM.MADRID- VBLE 02/2035         | Pago interes | 1,35    | AIAF          |
| 23-08-24 | ES0213679HP7          | OS BANKINTER-76 VBLE 08/2024         | Pago interes | 2,10    | AIAF          |
| 23-08-24 | ES0213679HP7          | OS BANKINTER-76 VBLE 08/2024         | Amortizacion | 50,00   | AIAF          |
| 23-08-24 | ES0305564009          | BTN IM ANDBANK RMBS 1-A VBLE 06/2056 | Pago interes | 0,33    | AIAF          |
| 23-08-24 | ES0305564017          | BTN IM ANDBANK RMBS 1-B VBLE 06/2056 | Pago interes | 0,38    | AIAF          |
| 23-08-24 | ES0305564025          | BTN IM ANDBANK RMBS 1-C VBLE 06/2056 | Pago interes | 0,32    | AIAF          |
| 23-08-24 | ES0305564033          | BTN IM ANDBANK RMBS 1-Z VBLE 06/2056 | Pago interes | 0,32    | AIAF          |
| 23-08-24 | ES0305607006          | BTN A-BEST 20-A 0,000 05/2035        | Pago interes | 0,00    | AIAF          |
| 23-08-24 | ES0305607014          | BTN A-BEST 20-B 0,625 05/2035        | Pago interes | 0,05    | AIAF          |
| 23-08-24 | ES0305607022          | BTN A-BEST 20-M 2,300 05/2035        | Pago interes | 0,19    | AIAF          |
| 23-08-24 | ES0305701007          | BTN BBVA CONS12-A 2,000 08/2036      | Pago interes | 0,51    | AIAF          |
| 23-08-24 | ES0305701015          | BTN BBVA CONS12-B 3,000 08/2036      | Pago interes | 0,77    | AIAF          |
| 23-08-24 | EU000A1Z99S3          | ODP ESM- 3,000 08/2033               | Pago interes | 3,00    | AIAF          |
| 26-08-24 | ES0305067J95          | BS BBVA GLOBAL-247 VBLE 02/2025      | Pago interes |         | AIAF          |
| 26-08-24 | ES0305250047          | BTN COLUMBUS MC-A 4,000 06/2038      | Pago interes | 0,34    | AIAF          |
| 26-08-24 | ES0305250054          | BTN COLUMBUS MC-C 4,35 06/2038       | Pago interes | 0,37    | AIAF          |
| 26-08-24 | ES0305299002          | BTN TDA SA RMBS 4-A VBLE 11/2063     | Pago interes | 1,09    | AIAF          |
| 26-08-24 | ES0305299010          | BTN TDA SA RMBS 4-B VBLE 11/2063     | Pago interes | 1,13    | AIAF          |
| 26-08-24 | ES0305452007          | BTN AUTONORIA SPA 19-A VBLE 12/2035  | Pago interes | 0,37    | AIAF          |
| 26-08-24 | ES0305452015          | BTN AUTONORIA SPA 19-B VBLE 12/2035  | Pago interes | 0,39    | AIAF          |
| 26-08-24 | ES0305452023          | BTN AUTONORIA SPA 19-C VBLE 12/2035  | Pago interes | 0,43    | AIAF          |
| 26-08-24 | ES0305452031          | BTN AUTONORIA SPA 19-D VBLE 12/2035  | Pago interes | 0,47    | AIAF          |
| 26-08-24 | ES0305452049          | BTN AUTONORIA SPA 19-E VBLE 12/2035  | Pago interes | 0,56    | AIAF          |
| 26-08-24 | ES0305452056          | BTN AUTONORIA SPA 19-F VBLE 12/2035  | Pago interes | 0,65    | AIAF          |
| 26-08-24 | ES0305452064          | BTN AUTONORIA SPA 19-G 6,000 12/2035 | Pago interes | 0,51    | AIAF          |
| 26-08-24 | ES0305522007          | BTN NORIA SPAIN 2020-A 3,500 10/2040 | Pago interes | 0,30    | AIAF          |
| 26-08-24 | ES0305522015          | BTN NORIA SPAIN 2020-B 3,600 10/2040 | Pago interes | 0,30    | AIAF          |
| 26-08-24 | ES0305565006          | BTN AUTONORIA SPA 21-A VBLE 01/2039  | Pago interes | 0,37    | AIAF          |
| 26-08-24 | ES0305565014          | BTN AUTONORIA SPA 21-B VBLE 01/2039  | Pago interes | 0,38    | AIAF          |
| 26-08-24 | ES0305565022          | BTN AUTONORIA SPA 21-C VBLE 01/2039  | Pago interes | 0,40    | AIAF          |
| 26-08-24 | ES0305565030          | BTN AUTONORIA SPA 21-D VBLE 01/2039  | Pago interes | 0,44    | AIAF          |
| 26-08-24 | ES0305565048          | BTN AUTONORIA SPA 21-E VBLE 01/2039  | Pago interes | 0,54    | AIAF          |
| 26-08-24 | ES0305565055          | BTN AUTONORIA SPA 21-F VBLE 01/2039  | Pago interes | 0,65    | AIAF          |
| 26-08-24 | ES0305565063          | BTN AUTONORIA SPA 21-G 5,250 01/2039 | Pago interes | 0,44    | AIAF          |
| 26-08-24 | ES0305566012          | BTN AQUISGRAN FT - VBLE 06/2050      | Pago interes | 0,22    | MARF          |

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|----------|-----------------------|--------------------------------------|--------------|---------|--------------------|
|          | Security details      |                                      | Type         | Volume  | Trading Venue      |
| Fecha    | Cód. ISIN             | Emisión                              |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                                |              | % Gross |                    |
| 26-08-24 | ES0305652002          | BTN AUTONORIA SPA 22-A VBLE 01/2040  | Pago interes | 0,38    | AIAF               |
| 26-08-24 | ES0305652010          | BTN AUTONORIA SPA 22-B VBLE 01/2040  | Pago interes | 0,48    | AIAF               |
| 26-08-24 | ES0305652028          | BTN AUTONORIA SPA 22-C VBLE 01/2040  | Pago interes | 0,55    | AIAF               |
| 26-08-24 | ES0305652036          | BTN AUTONORIA SPA 22-D VBLE 01/2040  | Pago interes | 0,67    | AIAF               |
| 26-08-24 | ES0305652044          | BTN AUTONORIA SPA 22-E VBLE 01/2040  | Pago interes | 0,91    | AIAF               |
| 26-08-24 | ES0305652051          | BTN AUTONORIA SPA 22-F VBLE 01/2040  | Pago interes | 1,04    | AIAF               |
| 26-08-24 | ES0305652069          | BTN AUTONORIA SPA 22-G VBLE 01/2040  | Pago interes | 1,34    | AIAF               |
| 26-08-24 | ES0305679005          | BTN CARS ALLIANCE-A 3,800 10/2036    | Pago interes | 0,35    | AIAF               |
| 26-08-24 | ES0305679013          | BTN CARS ALLIANCE-B 4,000 10/2036    | Pago interes | 0,37    | AIAF               |
| 26-08-24 | ES0305694004          | BTN RMBS MIRAVET 23-1-A VBLE 11/2066 | Pago interes | 1,26    | AIAF               |
| 26-08-24 | ES0305694012          | BTN RMBS MIRAVET 23-1-B VBLE 11/2066 | Pago interes | 1,34    | AIAF               |
| 26-08-24 | ES0305694020          | BTN RMBS MIRAVET 23-1-C VBLE 11/2066 | Pago interes | 1,47    | AIAF               |
| 26-08-24 | ES0305694038          | BTN RMBS MIRAVET 23-1-D VBLE 11/2066 | Pago interes | 1,59    | AIAF               |
| 26-08-24 | ES0305694046          | BTN RMBS MIRAVET 23-1-E VBLE 11/2066 | Pago interes | 1,72    | AIAF               |
| 26-08-24 | ES0305694053          | BTN RMBS MIRAVET 23-1-F VBLE 11/2066 | Pago interes | 1,97    | AIAF               |
| 26-08-24 | ES0305694061          | BTN RMBS MIRAVET 23-1-R VBLE 11/2066 | Pago interes | 1,97    | AIAF               |
| 26-08-24 | ES0305694079          | BTN RMBS MIRAVET 23-1-X VBLE 11/2066 | Pago interes |         | AIAF               |
| 26-08-24 | ES0305694087          | BTN RMBS MIRAVET 23-1-Z VBLE 11/2066 | Pago interes |         | AIAF               |
| 26-08-24 | ES0305723001          | BTN SABD CON FI AUT 1-A VBLE 09/2035 | Pago interes | 0,37    | AIAF               |
| 26-08-24 | ES0305723019          | BTN SABD CON FI AUT 1-B VBLE 09/2035 | Pago interes | 0,47    | AIAF               |
| 26-08-24 | ES0305723027          | BTN SABD CON FI AUT 1-C VBLE 09/2035 | Pago interes | 0,57    | AIAF               |
| 26-08-24 | ES0305723035          | BTN SABD CON FI AUT 1-C VBLE 09/2035 | Pago interes | 0,77    | AIAF               |
| 26-08-24 | ES0305723043          | BTN SABD CON FI AUT 1-E VBLE 09/2035 | Pago interes | 1,11    | AIAF               |
| 26-08-24 | ES0305723050          | BTN SABD CON FI AUT 1-F VBLE 09/2035 | Pago interes | 0,91    | AIAF               |
| 26-08-24 | ES0305733000          | BTN AUTONORIA SPA 23-A VBLE 09/2041  | Pago interes | 0,37    | AIAF               |
| 26-08-24 | ES0305733018          | BTN AUTONORIA SPA 23-B VBLE 09/2041  | Pago interes | 0,41    | AIAF               |
| 26-08-24 | ES0305733026          | BTN AUTONORIA SPA 23-C VBLE 09/2041  | Pago interes | 0,48    | AIAF               |
| 26-08-24 | ES0305733034          | BTN AUTONORIA SPA 23-D VBLE 09/2041  | Pago interes | 0,56    | AIAF               |
| 26-08-24 | ES0305733042          | BTN AUTONORIA SPA 23-E VBLE 09/2041  | Pago interes | 0,76    | AIAF               |
| 26-08-24 | ES0305733059          | BTN AUTONORIA SPA 23-F VBLE 09/2041  | Pago interes | 0,90    | AIAF               |
| 26-08-24 | ES0305733067          | BTN AUTONORIA SPA 23-G VBLE 09/2041  | Pago interes | 1,21    | AIAF               |
| 26-08-24 | ES0312092002          | BTN CIN AYT 2-A VBLE 05/2051         | Pago interes | 1,04    | AIAF               |
| 26-08-24 | ES0312092010          | BTN CIN AYT 2-B VBLE 05/2051         | Pago interes | 1,15    | AIAF               |
| 26-08-24 | ES0314209034          | BTN BBVA LEAS 1-C VBLE 05/2031       | Pago interes | 1,16    | AIAF               |
| 26-08-24 | ES0318559038          | BTN CPENEDES T1-C VBLE 11/2049       | Pago interes | 1,40    | Bolsa de Barcelona |
| 26-08-24 | ES0338453014          | BTN TDA IBERCA 4-A2 VBLE 08/2044     | Pago interes | 1,00    |                    |
| 26-08-24 | ES0338453030          | BTN TDA IBERCA 4-B VBLE 08/2044      | Pago interes | 1,01    |                    |
| 26-08-24 | ES0338453048          | BTN TDA IBERCA 4-C VBLE 08/2044      | Pago interes | 1,03    |                    |
| 26-08-24 | ES0338453055          | BTN TDA IBERCA 4-D VBLE 08/2044      | Pago interes | 1,08    |                    |
| 26-08-24 | ES0338453063          | BTN TDA IBERCA 4-E VBLE 08/2044      | Pago interes | 1,44    | AIAF               |
| 26-08-24 | ES0338453071          | BTN TDA IBERCA 4-F VBLE 08/2044      | Pago interes | 1,91    | AIAF               |
| 26-08-24 | ES0364376014          | BTN CIN TDA 1-A2 VBLE 05/2049        | Pago interes | 1,04    | AIAF               |
| 26-08-24 | ES0364376022          | BTN CIN TDA 1-B VBLE 05/2049         | Pago interes | 1,15    | AIAF               |
| 26-08-24 | ES0364376030          | BTN CIN TDA 1-C VBLE 05/2049         | Pago interes | 1,34    | AIAF               |
| 26-08-24 | ES0377849007          | BTN TDA IBERCA 7-A VBLE 11/2060      | Pago interes | 1,04    | AIAF               |
| 26-08-24 | ES0377849015          | BTN TDA IBERCA 7-B VBLE 11/2060      | Pago interes | 1,15    | AIAF               |
| 26-08-24 | ES0377849023          | BTN TDA IBERCA 7-C VBLE 11/2060      | Pago interes | 1,47    | AIAF               |
| 26-08-24 | ES0377966009          | BTN TDA CAM 8-A VBLE 02/2049         | Pago interes | 0,99    | AIAF               |
| 26-08-24 | ES0377966017          | BTN TDA CAM 8-B VBLE 02/2049         | Pago interes | 1,03    | AIAF               |
| 26-08-24 | ES0377966025          | BTN TDA CAM 8-C VBLE 02/2049         | Pago interes | 1,08    | AIAF               |
| 26-08-24 | ES0377966033          | BTN TDA CAM 8-D VBLE 02/2049         | Pago interes | 1,85    | AIAF               |
| 26-08-24 | ES0377967015          | BTN TDA IBERCA 5-A2 VBLE 11/2049     | Pago interes | 1,00    | AIAF               |
| 26-08-24 | ES0377967023          | BTN TDA IBERCA 5-B VBLE 11/2049      | Pago interes | 1,03    | AIAF               |
| 26-08-24 | ES0377967031          | BTN TDA IBERCA 5-C VBLE 11/2049      | Pago interes | 1,09    | AIAF               |
| 26-08-24 | ES0377967049          | BTN TDA IBERCA 5-D VBLE 11/2049      | Pago interes | 1,46    | AIAF               |
| 26-08-24 | ES0377967056          | BTN TDA IBERCA 5-E VBLE 11/2049      | Pago interes | 1,91    | AIAF               |
| 26-08-24 | ES0377968005          | BTN TDA IBERCA 6-A VBLE 11/2051      | Pago interes | 1,04    | AIAF               |
| 26-08-24 | ES0377968013          | BTN TDA IBERCA 6-B VBLE 11/2051      | Pago interes | 1,11    | AIAF               |
| 26-08-24 | ES0377968021          | BTN TDA IBERCA 6-C VBLE 11/2051      | Pago interes | 1,26    | AIAF               |
| 26-08-24 | ES0377968039          | BTN TDA IBERCA 6-D VBLE 11/2051      | Pago interes | 1,47    | AIAF               |
| 26-08-24 | ES0377994019          | BTN TDA CAM 7-A2 VBLE 02/2049        | Pago interes | 1,00    | AIAF               |
| 26-08-24 | ES0377994027          | BTN TDA CAM 7-A3 VBLE 02/2049        | Pago interes | 1,00    | AIAF               |
| 26-08-24 | ES0377994035          | BTN TDA CAM 7-B VBLE 02/2049         | Pago interes | 1,04    | AIAF               |
| 26-08-24 | ES0413307077          | CH BANKIA-1 VBLE 05/2027             | Pago interes | 0,43    | AIAF               |
| 26-08-24 | ES0413307085          | CH BANKIA-3 VBLE 05/2028             | Pago interes | 0,43    | AIAF               |
| 27-08-24 | ES0305622005          | BTN SABADELL CON 2-A VBLE 12/2034    | Pago interes | 0,41    | AIAF               |
| 27-08-24 | ES0305622013          | BTN SABADELL CON 2-B VBLE 12/2034    | Pago interes | 0,62    | AIAF               |
| 27-08-24 | ES0305622021          | BTN SABADELL CON 2-C VBLE 12/2034    | Pago interes | 0,71    | AIAF               |
| 27-08-24 | ES0305622039          | BTN SABADELL CON 2-D VBLE 12/2034    | Pago interes | 0,79    | AIAF               |

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|----------|-----------------------|----------------------------------------|--------------|---------|---------------|
|          | Security details      |                                        | Type         | Volume  | Trading Venue |
| Fecha    | Cód. ISIN             | Emisión                                |              | % Bruto |               |
| Date     | ISIN Code             | Issue                                  |              | % Gross |               |
| 27-08-24 | ES0305622047          | BTN SABADELL CON 2-E VBLE 12/2034      | Pago interes | 1,04    | AIAF          |
| 27-08-24 | ES0305622054          | BTN SABADELL CON 2-F VBLE 12/2034      | Pago interes | 1,18    | AIAF          |
| 27-08-24 | ES0305622062          | BTN SABADELL CON 2-G VBLE 12/2034      | Pago interes | 1,55    | AIAF          |
| 27-08-24 | ES0305655005          | BTN AQUA 2020, FT - VBLE 05/2027       | Pago interes | 0,65    | MARF          |
| 27-08-24 | ES0305678007          | BTN CUBOS 2022, FT- VBLE 09/2027       | Pago interes | 0,56    | MARF          |
| 28-08-24 | ES0305506000          | BTN AUT ABS S 20-A VBLE 06/2031        | Pago interes | 0,34    | AIAF          |
| 28-08-24 | ES0305506018          | BTN AUT ABS S 20-B VBLE 06/2031        | Pago interes | 0,38    | AIAF          |
| 28-08-24 | ES0305506026          | BTN AUT ABS S 20-C VBLE 06/2031        | Pago interes | 0,46    | AIAF          |
| 28-08-24 | ES0305506034          | BTN AUT ABS S 20-D 3,600 06/2031       | Pago interes | 0,30    | AIAF          |
| 28-08-24 | ES0305506042          | BTN AUT ABS S 20-E 5,700 06/2031       | Pago interes | 0,48    | AIAF          |
| 28-08-24 | ES0305646004          | BTN AUTO ABS S 22-A VBLE 02/2032       | Pago interes | 0,35    | AIAF          |
| 28-08-24 | ES0305646012          | BTN AUTO ABS S 22-B VBLE 02/2032       | Pago interes | 0,45    | AIAF          |
| 28-08-24 | ES0305646020          | BTN AUTO ABS S 22-C VBLE 02/2032       | Pago interes | 0,51    | AIAF          |
| 28-08-24 | ES0305646038          | BTN AUTO ABS S 22-D VBLE 02/2032       | Pago interes | 0,65    | AIAF          |
| 28-08-24 | ES0305646046          | BTN AUTO ABS S 22-E VBLE 02/2032       | Pago interes | 0,74    | AIAF          |
| 28-08-24 | ES0305646053          | BTN AUTO ABS S 22-F 6,750 02/2032      | Pago interes | 0,56    | AIAF          |
| 28-08-24 | ES0377931011          | BTN TDA-29-A2 VBLE 02/2050             | Pago interes | 1,02    | AIAF          |
| 28-08-24 | ES0377931029          | BTN TDA-29-B VBLE 02/2050              | Pago interes | 1,10    | AIAF          |
| 28-08-24 | ES0377931037          | BTN TDA-29-C VBLE 02/2050              | Pago interes | 1,19    | AIAF          |
| 28-08-24 | ES0377931045          | BTN TDA-29-D VBLE 02/2050              | Pago interes | 1,87    | AIAF          |
| 28-08-24 | ES0413679483          | CH BANKINTER-I VBLE 05/2025            | Pago interes | 1,06    | AIAF          |
| 28-08-24 | ES0413860836          | CH B. SABADELL- 3,500 08/2026          | Pago interes | 3,50    | AIAF          |
| 29-08-24 | ES0305014765          | BS SANT ESPAÑA-90 VBLE 08/2024         | Pago interes | 0,12    | AIAF          |
| 29-08-24 | ES0305014765          | BS SANT ESPAÑA-90 VBLE 08/2024         | Amortizacion | 10,00   | AIAF          |
| 30-08-24 | ES0352506416          | BS SAREB-2 VBLE 02/2025                | Pago interes | 0,90    | AIAF          |
| 30-08-24 | ES0352506432          | BS SAREB-1 VBLE 02/2025                | Pago interes | 0,93    | AIAF          |
| 30-08-24 | ES0805712017          | PPR MYINVESTOR BANCO-Sb 9,000 Perpetua | Pago interes | 2,25    | MARF          |
| 30-08-24 | ES0805755008          | PPR BANCO CETELEM-Sb VBLE Perpetua     | Pago interes | 2,31    | MARF          |
| 31-08-24 | ES0205135009          | OS GLOBASOL- 4,200 01/2037             | Amortizacion | 0,36    | MARF          |
| 31-08-24 | ES0205135009          | OS GLOBASOL- 4,200 01/2037             | Pago interes | 0,35    | MARF          |
| 01-09-24 | IT0004513641          | BON DP ITALIA- 5,000 03/2025           | Pago interes | 2,50    | AIAF          |
| 01-09-24 | IT0004532559          | BON DP ITALIA- 5,000 09/2040           | Pago interes | 2,50    | AIAF          |
| 01-09-24 | IT0004644735          | BON DP ITALIA- FIJO 03/2026            | Pago interes | 2,25    | AIAF          |
| 01-09-24 | IT0004889033          | BON DP ITALIA- FIJO 09/2028            | Pago interes | 2,38    | AIAF          |
| 01-09-24 | IT0004923998          | BON DP ITALIA- 4,750 09/2044           | Pago interes | 2,38    | AIAF          |
| 01-09-24 | IT0005001547          | BON DP ITALIA- 3,750 09/2024           | Pago interes | 1,88    | AIAF          |
| 01-09-24 | IT0005001547          | BON DP ITALIA- 3,750 09/2024           | Amortizacion | 100,00  | AIAF          |
| 01-09-24 | IT0005024234          | BON DP ITALIA- FIJO 03/2030            | Pago interes | 1,75    | AIAF          |
| 01-09-24 | IT0005083057          | BON DP ITALIA- 3,250 09/2046           | Pago interes | 1,63    | AIAF          |
| 01-09-24 | IT0005094088          | BON DP ITALIA- 1,650 03/2032           | Pago interes | 0,83    | AIAF          |
| 01-09-24 | IT0005162828          | BON DP ITALIA- FIJO 03/2047            | Pago interes | 1,35    | AIAF          |
| 01-09-24 | IT0005177909          | BON DP ITALIA- FIJO 09/2036            | Pago interes | 1,13    | AIAF          |
| 01-09-24 | IT0005217390          | BON DP ITALIA- 2,800 03/2067           | Pago interes | 1,40    | AIAF          |
| 01-09-24 | IT0005240350          | BON DP ITALIA- FIJO 09/2033            | Pago interes | 1,23    | AIAF          |
| 01-09-24 | IT0005273013          | BON DP ITALIA- FIJO 03/2048            | Pago interes | 1,73    | AIAF          |
| 01-09-24 | IT0005321325          | BON DP ITALIA- FIJO 09/2038            | Pago interes | 1,48    | AIAF          |
| 01-09-24 | IT0005358806          | BON DP ITALIA- 3,350 03/2035           | Pago interes | 1,68    | AIAF          |
| 01-09-24 | IT0005363111          | BON DP ITALIA- FIJO 09/2049            | Pago interes | 1,93    | AIAF          |
| 01-09-24 | IT0005377152          | BON DP ITALIA- 3,100 03/2040           | Pago interes | 1,55    | AIAF          |
| 01-09-24 | IT0005398406          | BON DP ITALIA- 2,450 09/2050           | Pago interes | 1,23    | AIAF          |
| 01-09-24 | IT0005402117          | BON DP ITALIA- FIJO 03/2036            | Pago interes | 0,73    | AIAF          |
| 01-09-24 | IT0005425233          | BON DP ITALIA- 1,700 09/2051           | Pago interes | 0,85    | AIAF          |
| 01-09-24 | IT0005433195          | BON DP ITALIA- FIJO 03/2037            | Pago interes | 0,48    | AIAF          |
| 01-09-24 | IT0005441883          | BON DP ITALIA- 2,150 03/2072           | Pago interes | 1,08    | AIAF          |
| 01-09-24 | IT0005480980          | BON DP ITALIA- 2,150 09/2052           | Pago interes | 1,08    | AIAF          |
| 01-09-24 | IT0005496770          | BON DP ITALIA- 3,250 03/2038           | Pago interes | 1,63    | AIAF          |
| 01-09-24 | IT0005530032          | BON DP ITALIA- 4,450 09/2043           | Pago interes | 2,23    | AIAF          |
| 01-09-24 | IT0005560948          | BON DP ITALIA- 4,200 03/2034           | Pago interes | 2,10    | AIAF          |
| 02-09-24 | ES0214974075          | OS C. TERRASSA-Sb VBLE Perpetua        | Pago interes | 1,29    | AIAF          |
| 02-09-24 | ES0413679533          | CH BANKINTER-I VBLE 03/2033            | Pago interes | 1,08    | AIAF          |
| 02-09-24 | IT0005421703          | BON DP ITALIA- 1,800 03/2041           | Pago interes | 0,90    | AIAF          |
| 04-09-24 | BE3871267949          | BON DP BELGICA- 0,900 09/2025          | Pago interes | 0,90    | AIAF          |
| 04-09-24 | BE3871274044          | BON DP BELGICA- 0,650 09/2027          | Pago interes | 0,65    | AIAF          |
| 04-09-24 | BE3871278086          | BON DP BELGICA- 0,650 09/2028          | Pago interes | 0,65    | AIAF          |
| 04-09-24 | ES0313679R08          | BS BANKINTER-71 VBLE 09/2025           | Pago interes |         | AIAF          |
| 04-09-24 | ES0313679R24          | BS BANKINTER-73 VBLE 09/2024           | Pago interes |         | AIAF          |
| 04-09-24 | ES0313679R24          | BS BANKINTER-73 VBLE 09/2024           | Amortizacion | 100,00  | AIAF          |
| 04-09-24 | ES0413900707          | CI SANTANDER-4 VBLE 03/2026            | Pago interes |         | AIAF          |

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 |                             |
| 04-09-24      | EU000A1GVVF8                              | BON DP EUROPEAN UNION- FIJO 09/2026 | Pago interes     | 3,00               | AIAF                        |
| 05-09-24      | ES0305286009                              | BS ULMA INVERSI- 2,250 09/2031      | Pago interes     | 1,13               | MARF                        |
| 05-09-24      | ES0465936062                              | CH ABANCA-1 VBLE 06/2025            | Pago interes     | 1,00               | AIAF                        |
| 05-09-24      | EU000A1Z99F0                              | ODP ESM- 0,750 09/2028              | Pago interes     | 0,75               | AIAF                        |
| 05-09-24      | IT0005583486                              | BON DP ITALIA- FIJO 03/2030         | Pago interes     | 1,63               | AIAF                        |
| 05-09-24      | XS1199008670                              | BON DP ITALIA- 2,000 09/2032        | Pago interes     | 1,00               | AIAF                        |
| 06-09-24      | ES0413211A83                              | CI B.B.V.A- VBLE 03/2028            | Pago interes     | 1,05               | AIAF                        |