

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 |                    |
| 21-10-24 | BE6209526712          | BON DP BELGICA- 3,625 10/2052     | Pago interes | 3,63    | AIAF               |
| 21-10-24 | ES0305115000          | BTN IM BCC CM 1-A VBLE 03/2059    | Pago interes | 0,31    | AIAF               |
| 21-10-24 | ES0305115018          | BTN IM BCC CM 1-B VBLE 03/2059    | Pago interes | 0,32    | AIAF               |
| 21-10-24 | ES0305136006          | BTN HT ABANCA I- VBLE 01/2059     | Pago interes | 1,04    | AIAF               |
| 21-10-24 | ES0305364012          | BTN BBVA CON AUT-B 1,100 07/2031  | Pago interes | 0,28    | AIAF               |
| 21-10-24 | ES0305364020          | BTN BBVA CON AUT-C 2,300 07/2031  | Pago interes | 0,58    | AIAF               |
| 21-10-24 | ES0305364038          | BTN BBVA CON AUT-D 4,100 07/2031  | Pago interes | 1,04    | AIAF               |
| 21-10-24 | ES0305364046          | BTN BBVA CON AUT-E 6,850 07/2031  | Pago interes | 1,73    | AIAF               |
| 21-10-24 | ES0305364053          | BTN BBVA CON AUT-Z 7,000 07/2031  | Pago interes | 1,77    | AIAF               |
| 21-10-24 | ES0305458004          | BTN SANT PYME 15-A VBLE 04/2051   | Pago interes | 1,01    | AIAF               |
| 21-10-24 | ES0305458012          | BTN SANT PYME 15-B VBLE 04/2051   | Pago interes | 1,06    | AIAF               |
| 21-10-24 | ES0305458020          | BTN SANT PYME 15-C VBLE 04/2051   | Pago interes | 1,10    | AIAF               |
| 21-10-24 | ES0305483010          | BTN CAIXA CONS 5-B 1,000 10/2054  | Pago interes | 0,25    | AIAF               |
| 21-10-24 | ES0305487003          | BTN BBVA CONS 20-1-A VBLE 01/2036 | Pago interes | 1,12    | AIAF               |
| 21-10-24 | ES0305487011          | BTN BBVA CONS 20-1-B VBLE 01/2036 | Pago interes | 1,24    | AIAF               |
| 21-10-24 | ES0305487029          | BTN BBVA CONS 20-1-C VBLE 01/2036 | Pago interes | 1,44    | AIAF               |
| 21-10-24 | ES0305487037          | BTN BBVA CONS 20-1-D VBLE 01/2036 | Pago interes | 1,69    | AIAF               |
| 21-10-24 | ES0305487045          | BTN BBVA CONS 20-1-E VBLE 01/2036 | Pago interes | 2,64    | AIAF               |
| 21-10-24 | ES0305487052          | BTN BBVA CONS 20-1-F VBLE 01/2036 | Pago interes | 3,71    | AIAF               |
| 21-10-24 | ES0305487060          | BTN BBVA CONS 20-1-Z VBLE 01/2036 | Pago interes | 4,72    | AIAF               |
| 21-10-24 | ES0305518005          | BTN PDRIVER 20-1- 0,052 10/2034   | Pago interes | 0,00    | AIAF               |
| 21-10-24 | ES0305796007          | BTN BBVA CON24-1-A VBLE 04/2037   | Pago interes | 1,12    | AIAF               |
| 21-10-24 | ES0305796015          | BTN BBVA CON24-1-B VBLE 04/2037   | Pago interes | 1,36    | AIAF               |
| 21-10-24 | ES0305796023          | BTN BBVA CON24-1-C VBLE 04/2037   | Pago interes | 2,07    | AIAF               |
| 21-10-24 | ES0305796031          | BTN BBVA CON24-1-D VBLE 04/2037   | Pago interes | 2,30    | AIAF               |
| 21-10-24 | ES0305796049          | BTN BBVA CON24-1-E VBLE 04/2037   | Pago interes | 3,01    | AIAF               |
| 21-10-24 | ES0305796056          | BTN BBVA CON24-1-Z VBLE 04/2037   | Pago interes | 2,93    | AIAF               |
| 21-10-24 | ES0312364005          | BTN AYT HIP BBK1-A VBLE 04/2037   | Pago interes | 2,02    | AIAF               |
| 21-10-24 | ES0312364013          | BTN AYT HIP BBK1-B VBLE 04/2037   | Pago interes | 2,09    | AIAF               |
| 21-10-24 | ES0312364021          | BTN AYT HIP BBK1-C VBLE 04/2037   | Pago interes | 2,30    | AIAF               |
| 21-10-24 | ES0328421039          | BTN EDT PASTOR 3-C VBLE 01/2039   | Pago interes | 1,61    | AIAF               |
| 21-10-24 | ES0347458004          | BTN IM CAJASTU 1-A VBLE 12/2052   | Pago interes | 0,32    | AIAF               |
| 21-10-24 | ES0347458012          | BTN IM CAJASTU 1-B VBLE 12/2052   | Pago interes | 0,34    | AIAF               |
| 21-10-24 | ES0366367011          | BTN RURAL HPVIII-2a VBLE 01/2044  | Pago interes | 0,99    | AIAF               |
| 21-10-24 | ES0366367029          | BTN RURAL HPVIII-A2B VBLE 01/2044 | Pago interes | 1,00    | AIAF               |
| 21-10-24 | ES0366367037          | BTN RURAL HPVIII-B VBLE 01/2044   | Pago interes | 1,03    | AIAF               |
| 21-10-24 | ES0366367045          | BTN RURAL HPVIII-C VBLE 01/2044   | Pago interes | 1,10    | AIAF               |
| 21-10-24 | ES0366367052          | BTN RURAL HPVIII-D VBLE 01/2044   | Pago interes | 1,48    | AIAF               |
| 21-10-24 | ES0366367060          | BTN RURAL HPVIII-E VBLE 01/2044   | Pago interes | 2,00    | AIAF               |
| 21-10-24 | ES0382043042          | BTN SANT FINAN 1-E VBLE 07/2035   | Pago interes | 1,46    | AIAF               |
| 21-10-24 | ES0382043059          | BTN SANT FINAN 1-F VBLE 07/2035   | Pago interes | 1,46    | AIAF               |
| 21-10-24 | ES0444251088          | CH IBERCAJA BAN- VBLE 04/2033     | Pago interes | 1,13    | AIAF               |
| 21-10-24 | ES0444251096          | CH IBERCAJA BAN- VBLE 04/2037     | Pago interes | 1,19    | AIAF               |
| 21-10-24 | ES0457089037          | CH EUROCAJA -IV VBLE 04/2026      | Pago interes | 1,00    | AIAF               |
| 21-10-24 | ES0457089045          | CH EUROCAJA -V VBLE 04/2028       | Pago interes | 1,03    | AIAF               |
| 22-10-24 | BE0000342510          | BON DP BELGICA- 0,500 10/2024     | Pago interes | 0,50    | AIAF               |
| 22-10-24 | BE0000342510          | BON DP BELGICA- 0,500 10/2024     | Amortizacion | 100,00  | AIAF               |
| 22-10-24 | BE0000351602          | BON DP BELGICA- 0,000 10/2027     | Pago interes | 0,00    | AIAF               |
| 22-10-24 | BE0000352618          | BON DP BELGICA- 0,000 10/2031     | Pago interes | 0,00    | AIAF               |
| 22-10-24 | BE0000360694          | BON DP BELGICA- 2,850 10/2034     | Pago interes | 2,18    | AIAF               |
| 22-10-24 | BE0000362716          | BON DP BELGICA- 2,700 10/2029     | Pago interes | 1,39    | AIAF               |
| 22-10-24 | BE6265777621          | BON DP BELGICA- VBLE 10/2024      | Amortizacion | 100,00  | AIAF               |
| 22-10-24 | BE6265777621          | BON DP BELGICA- VBLE 10/2024      | Pago interes | 1,04    | AIAF               |
| 22-10-24 | ES0000101891          | AUT COM.MADRID- 3,288 10/2058     | Pago interes | 3,29    | AIAF               |
| 22-10-24 | ES0001353475          | AUT C.F.NAVARRA- 0,550 10/2035    | Pago interes | 0,55    | AIAF               |
| 22-10-24 | ES0255281133          | ODP I.CATAL.FINA- VBLE 10/2029    | Pago interes | 1,16    | Bolsa de Barcelona |
| 22-10-24 | ES0305386007          | BTN IM BCC CA 1-A 0,312 04/2037   | Pago interes | 0,08    | AIAF               |
| 22-10-24 | ES0305386015          | BTN IM BCC CA 1-B 0,700 04/2037   | Pago interes | 0,18    | AIAF               |
| 22-10-24 | ES0305386023          | BTN IM BCC CA 1-C 2,100 04/2037   | Pago interes | 0,54    | AIAF               |
| 22-10-24 | ES0305386031          | BTN IM BCC CA 1-D 7,490 04/2037   | Pago interes | 1,91    | AIAF               |
| 22-10-24 | ES0305459002          | BTN IM BCC CM 2-A VBLE 12/2061    | Pago interes | 0,00    | AIAF               |
| 22-10-24 | ES0305459010          | BTN IM BCC CM 2-B VBLE 12/2061    | Pago interes | 0,02    | AIAF               |
| 22-10-24 | ES0305460000          | BTN CAIXA PYME 11-A 0,75 04/2052  | Pago interes | 0,19    | AIAF               |
| 22-10-24 | ES0305460018          | BTN CAIXA PYME 11-B 0,800 04/2052 | Pago interes | 0,20    | AIAF               |
| 22-10-24 | ES0305540009          | BTN IM BCC CP 3-A VBLE 06/2057    | Pago interes | 0,29    | AIAF               |
| 22-10-24 | ES0305540017          | BTN IM BCC CP 3-B VBLE 06/2057    | Pago interes | 0,30    | AIAF               |
| 22-10-24 | ES0305642003          | BTN IM BCC CP 4-A VBLE 07/2064    | Pago interes | 0,29    | AIAF               |

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|               | 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 |                             |
| 22-10-24      | ES0305642011                              | BTN IM BCC CP 4-B VBLE 07/2064    | Pago interes     | 0,30               | AIAF                        |
| 22-10-24      | ES0347421002                              | BTN IM BCG RMBS2-A VBLE 09/2061   | Pago interes     | 0,30               | AIAF                        |
| 22-10-24      | ES0359094044                              | BTN MAD RMBS IV-D VBLE 11/2050    | Pago interes     | 0,09               | AIAF                        |
| 22-10-24      | ES0359094051                              | BTN MAD RMBS IV-E VBLE 11/2050    | Pago interes     | 0,12               | AIAF                        |
| 22-10-24      | ES0370153001                              | BTN AYT KUTXA H1-A VBLE 04/2041   | Pago interes     | 0,98               | AIAF                        |
| 22-10-24      | ES0370153019                              | BTN AYT KUTXA H1-B VBLE 04/2041   | Pago interes     | 1,02               | AIAF                        |
| 22-10-24      | ES0370153027                              | BTN AYT KUTXA H1-C VBLE 04/2041   | Pago interes     | 1,10               | AIAF                        |
| 22-10-24      | EU000A3K4DA4                              | BON DP EUROP UNION- 0,250 10/2026 | Pago interes     | 0,25               | AIAF                        |
| 23-10-24      | ES0213679II0                              | OS BANKINTER-105 VBLE 10/2024     | Pago interes     | 0,00               | AIAF                        |
| 23-10-24      | ES0213679II0                              | OS BANKINTER-105 VBLE 10/2024     | Amortizacion     | 100,00             | AIAF                        |
| 23-10-24      | ES0305564009                              | BTN IM ANDBANK 1-A VBLE 06/2056   | Pago interes     | 0,30               | AIAF                        |
| 23-10-24      | ES0305564017                              | BTN IM ANDBANK 1-B VBLE 06/2056   | Pago interes     | 0,35               | AIAF                        |
| 23-10-24      | ES0305564025                              | BTN IM ANDBANK 1-C VBLE 06/2056   | Pago interes     | 0,29               | AIAF                        |
| 23-10-24      | ES0305564033                              | BTN IM ANDBANK 1-Z VBLE 06/2056   | Pago interes     | 0,29               | AIAF                        |
| 23-10-24      | ES0305607006                              | BTN A-BEST 20-A 0,000 05/2035     | Pago interes     | 0,00               | AIAF                        |
| 23-10-24      | ES0305607014                              | BTN A-BEST 20-B 0,625 05/2035     | Pago interes     | 0,05               | AIAF                        |
| 23-10-24      | ES0305607022                              | BTN A-BEST 20-M 2,300 05/2035     | Pago interes     | 0,19               | AIAF                        |
| 23-10-24      | ES0312847009                              | BTN BANCAJA 13-A VBLE 04/2052     | Pago interes     | 1,02               | AIAF                        |
| 23-10-24      | ES0312847017                              | BTN BANCAJA 13-B VBLE 04/2052     | Pago interes     | 1,10               | AIAF                        |
| 23-10-24      | ES0312847025                              | BTN BANCAJA 13-C VBLE 04/2052     | Pago interes     | 1,25               | AIAF                        |
| 23-10-24      | ES0361797014                              | BTN MBS BANCAJA4-A2 VBLE 07/2050  | Pago interes     | 0,98               | AIAF                        |
| 23-10-24      | ES0361797030                              | BTN MBS BANCAJA4-B VBLE 07/2050   | Pago interes     | 1,00               | AIAF                        |
| 23-10-24      | ES0361797048                              | BTN MBS BANCAJA4-C VBLE 07/2050   | Pago interes     | 1,03               | AIAF                        |
| 23-10-24      | ES0361797055                              | BTN MBS BANCAJA4-D VBLE 07/2050   | Pago interes     | 1,09               | AIAF                        |
| 23-10-24      | ES0361797063                              | BTN MBS BANCAJA4-E VBLE 07/2050   | Pago interes     | 1,97               | AIAF                        |
| 24-10-24      | ES0305622005                              | BTN SABADELL CON 2-A VBLE 12/2034 | Pago interes     | 0,35               | AIAF                        |
| 24-10-24      | ES0305622013                              | BTN SABADELL CON 2-B VBLE 12/2034 | Pago interes     | 0,54               | AIAF                        |
| 24-10-24      | ES0305622021                              | BTN SABADELL CON 2-C VBLE 12/2034 | Pago interes     | 0,63               | AIAF                        |
| 24-10-24      | ES0305622039                              | BTN SABADELL CON 2-D VBLE 12/2034 | Pago interes     | 0,70               | AIAF                        |
| 24-10-24      | ES0305622047                              | BTN SABADELL CON 2-E VBLE 12/2034 | Pago interes     | 0,93               | AIAF                        |
| 24-10-24      | ES0305622054                              | BTN SABADELL CON 2-F VBLE 12/2034 | Pago interes     | 1,05               | AIAF                        |
| 24-10-24      | ES0305622062                              | BTN SABADELL CON 2-G VBLE 12/2034 | Pago interes     | 1,39               | AIAF                        |
| 24-10-24      | ES0305679005                              | BTN CARS ALLIANCE-A 3,800 10/2036 | Pago interes     | 0,32               | AIAF                        |
| 24-10-24      | ES0305679013                              | BTN CARS ALLIANCE-B 4,000 10/2036 | Pago interes     | 0,33               | AIAF                        |
| 24-10-24      | ES0312251004                              | BTN AYT HIP BBK2-A VBLE 04/2041   | Pago interes     | 2,03               | AIAF                        |
| 24-10-24      | ES0312251012                              | BTN AYT HIP BBK2-B VBLE 04/2041   | Pago interes     | 2,11               | AIAF                        |
| 24-10-24      | ES0312251020                              | BTN AYT HIP BBK2-C VBLE 04/2041   | Pago interes     | 2,29               | AIAF                        |
| 24-10-24      | ES0345671012                              | BTN HIPOCAT 10-A2 VBLE 10/2039    | Pago interes     | 0,98               | AIAF                        |
| 24-10-24      | ES0345671046                              | BTN HIPOCAT 10-B VBLE 10/2039     | Pago interes     | 1,02               | AIAF                        |
| 24-10-24      | ES0345671053                              | BTN HIPOCAT 10-C VBLE 10/2039     | Pago interes     | 1,10               | AIAF                        |
| 24-10-24      | ES0345671061                              | BTN HIPOCAT 10-D VBLE 10/2039     | Pago interes     | 2,10               | AIAF                        |
| 24-10-24      | IT0005217770                              | BON DP ITALIA- VBLE 10/2024       | Pago interes     |                    | AIAF                        |
| 24-10-24      | IT0005217770                              | BON DP ITALIA- VBLE 10/2024       | Amortizacion     | 100,00             | AIAF                        |
| 24-10-24      | XS0231558858                              | BON DP AUSTRIA- VBLE 10/2035      | Pago interes     | 4,44               | AIAF                        |
| 25-10-24      | ES0000093296                              | AUT C. CANARIAS- 4,200 10/2036    | Pago interes     | 4,20               | AIAF                        |
| 25-10-24      | ES0213679IC3                              | OS BANKINTER-98 VBLE 10/2024      | Pago interes     |                    | AIAF                        |
| 25-10-24      | ES0213679IC3                              | OS BANKINTER-98 VBLE 10/2024      | Amortizacion     | 25,00              | AIAF                        |
| 25-10-24      | ES0305306005                              | BTN HT ABANCA II-A VBLE 01/2058   | Pago interes     | 1,01               | AIAF                        |
| 25-10-24      | ES0305380018                              | BTN CAIXA PYME 10-B VBLE 10/2051  | Pago interes     | 1,25               | AIAF                        |
| 25-10-24      | ES0305452007                              | BTN AUTONORIA 19-A VBLE 12/2035   | Pago interes     | 0,34               | AIAF                        |
| 25-10-24      | ES0305452015                              | BTN AUTONORIA 19-B VBLE 12/2035   | Pago interes     | 0,36               | AIAF                        |
| 25-10-24      | ES0305452023                              | BTN AUTONORIA 19-C VBLE 12/2035   | Pago interes     | 0,39               | AIAF                        |
| 25-10-24      | ES0305452031                              | BTN AUTONORIA 19-D VBLE 12/2035   | Pago interes     | 0,43               | AIAF                        |
| 25-10-24      | ES0305452049                              | BTN AUTONORIA 19-E VBLE 12/2035   | Pago interes     | 0,52               | AIAF                        |
| 25-10-24      | ES0305452056                              | BTN AUTONORIA 19-F VBLE 12/2035   | Pago interes     | 0,61               | AIAF                        |
| 25-10-24      | ES0305452064                              | BTN AUTONORIA 19-G FIJO 12/2035   | Pago interes     | 0,49               | AIAF                        |
| 25-10-24      | ES0305522007                              | BTN NORIA 2020-A 3,500 10/2040    | Pago interes     | 0,29               | AIAF                        |
| 25-10-24      | ES0305522015                              | BTH NORIA 2020-B 3,600 10/2040    | Pago interes     | 0,30               | AIAF                        |
| 25-10-24      | ES0305565006                              | BTN AUTONORIA 21-A VBLE 01/2039   | Pago interes     | 0,33               | AIAF                        |
| 25-10-24      | ES0305565014                              | BTN AUTONORIA 21-B VBLE 01/2039   | Pago interes     | 0,35               | AIAF                        |
| 25-10-24      | ES0305565022                              | BTN AUTONORIA 21-C VBLE 01/2039   | Pago interes     | 0,37               | AIAF                        |
| 25-10-24      | ES0305565030                              | BTN AUTONORIA 21-D VBLE 01/2039   | Pago interes     | 0,41               | AIAF                        |
| 25-10-24      | ES0305565048                              | BTN AUTONORIA 21-E VBLE 01/2039   | Pago interes     | 0,50               | AIAF                        |
| 25-10-24      | ES0305565055                              | BTN AUTONORIA 21-F VBLE 01/2039   | Pago interes     | 0,60               | AIAF                        |
| 25-10-24      | ES0305565063                              | BTN AUTONORIA 21-G FIJO 01/2039   | Pago interes     | 0,43               | AIAF                        |
| 25-10-24      | ES0305652002                              | BTN AUTONORIA 22-A VBLE 01/2040   | Pago interes     | 0,35               | AIAF                        |
| 25-10-24      | ES0305652010                              | BTN AUTONORIA 22-B VBLE 01/2040   | Pago interes     | 0,45               | AIAF                        |
| 25-10-24      | ES0305652028                              | BTN AUTONORIA 22-C VBLE 01/2040   | Pago interes     | 0,51               | AIAF                        |
| 25-10-24      | ES0305652036                              | BTN AUTONORIA 22-D VBLE 01/2040   | Pago interes     | 0,63               | AIAF                        |

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NEXT MATURITIES

|          | Descripción del Valor |                                    | Concepto     | Importe | Plataforma         |
|----------|-----------------------|------------------------------------|--------------|---------|--------------------|
|          | Security details      |                                    | Type         | Volume  | Trading Venue      |
| Fecha    | Cód. ISIN             | Emisión                            |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                              |              | % Gross |                    |
| 25-10-24 | ES0305652044          | BTN AUTONORIA 22-E VBLE 01/2040    | Pago interes | 0,86    | AIAF               |
| 25-10-24 | ES0305652051          | BTN AUTONORIA 22-F VBLE 01/2040    | Pago interes | 0,99    | AIAF               |
| 25-10-24 | ES0305652069          | BTN AUTONORIA 22-G VBLE 01/2040    | Pago interes | 1,28    | AIAF               |
| 25-10-24 | ES0305723001          | BTN SABD CON AUT 1-A VBLE 09/2035  | Pago interes | 0,34    | AIAF               |
| 25-10-24 | ES0305723019          | BTN SABD CON AUT 1-B VBLE 09/2035  | Pago interes | 0,43    | AIAF               |
| 25-10-24 | ES0305723027          | BTN SABD CON AUT 1-C VBLE 09/2035  | Pago interes | 0,53    | AIAF               |
| 25-10-24 | ES0305723035          | BTN SABD CON AUT 1-C VBLE 09/2035  | Pago interes | 0,72    | AIAF               |
| 25-10-24 | ES0305723043          | BTN SABD CON AUT 1-E VBLE 09/2035  | Pago interes | 1,05    | AIAF               |
| 25-10-24 | ES0305723050          | BTN SABD CON AUT 1-F VBLE 09/2035  | Pago interes | 0,86    | AIAF               |
| 25-10-24 | ES0305733000          | BTN AUTONORIA 23-A VBLE 09/2041    | Pago interes | 0,34    | AIAF               |
| 25-10-24 | ES0305733018          | BTN AUTONORIA 23-B VBLE 09/2041    | Pago interes | 0,37    | AIAF               |
| 25-10-24 | ES0305733026          | BTN AUTONORIA 23-C VBLE 09/2041    | Pago interes | 0,45    | AIAF               |
| 25-10-24 | ES0305733034          | BTN AUTONORIA 23-D VBLE 09/2041    | Pago interes | 0,52    | AIAF               |
| 25-10-24 | ES0305733042          | BTN AUTONORIA 23-E VBLE 09/2041    | Pago interes | 0,72    | AIAF               |
| 25-10-24 | ES0305733059          | BTN AUTONORIA 23-F VBLE 09/2041    | Pago interes | 0,85    | AIAF               |
| 25-10-24 | ES0305733067          | BTN AUTONORIA 23-G VBLE 09/2041    | Pago interes | 1,15    | AIAF               |
| 25-10-24 | ES0305839005          | BTN PEPPER IBER CO-A VBLE 04/2037  | Pago interes | 0,12    | AIAF               |
| 25-10-24 | ES0305839013          | BTN PEPPER IBER CO-B VBLE 04/2037  | Pago interes | 0,13    | AIAF               |
| 25-10-24 | ES0305839021          | BTN PEPPER IBER CO-C VBLE 04/2037  | Pago interes | 0,14    | AIAF               |
| 25-10-24 | ES0305839039          | BTN PEPPER IBER CO-D VBLE 04/2037  | Pago interes | 0,16    | AIAF               |
| 25-10-24 | ES0305839047          | BTN PEPPER IBER CO-J 7,000 04/2037 | Pago interes | 0,19    | AIAF               |
| 25-10-24 | ES0413211A26          | CH B.B.V.A- VBLE 01/2026           | Pago interes | 0,98    | AIAF               |
| 25-10-24 | ES0413900533          | CH SANTANDER-8 1,125 10/2028       | Pago interes | 1,13    | AIAF               |
| 25-10-24 | ES0844251019          | PPR IBERCAJA BAN-Sb FIJO Perpetua  | Pago interes | 2,28    | AIAF               |
| 25-10-24 | FR0000187635          | BON DP FRANCIA- FIJO 10/2032       | Pago interes | 5,75    | AIAF               |
| 25-10-24 | FR0000571150          | BON DP FRANCIA- 6,000 10/2025      | Pago interes | 6,00    | AIAF               |
| 25-10-24 | FR0010371401          | BON DP FRANCIA- FIJO 10/2038       | Pago interes | 4,00    | AIAF               |
| 25-10-24 | FR0011317783          | BON DP FRANCIA- FIJO 10/2027       | Pago interes | 2,75    | AIAF               |
| 26-10-24 | ES00001010F8          | AUT COM.MADRID- 1,442 10/2049      | Pago interes | 1,44    | AIAF               |
| 27-10-24 | ES0305655005          | BTN AQUA 2020, FT - VBLE 05/2027   | Pago interes | 0,61    | MARF               |
| 27-10-24 | ES0305678007          | BTN CUBOS 2022, FT- VBLE 09/2027   | Pago interes | 0,52    | MARF               |
| 28-10-24 | ES0000095853          | AUT G.CATALUNYA- 4,690 10/2034     | Pago interes | 4,69    | Bolsa de Barcelona |
| 28-10-24 | ES0205045026          | OS CRITERIA-1 0,875 10/2027        | Pago interes | 0,88    | AIAF               |
| 28-10-24 | ES0305250047          | BTN COLUMBUS MC-A 4,000 06/2038    | Pago interes | 0,36    | AIAF               |
| 28-10-24 | ES0305250054          | BTN COLUMBUS MC-C 4,35 06/2038     | Pago interes | 0,39    | AIAF               |
| 28-10-24 | ES0305506000          | BTN AUT ABS S 20-A VBLE 06/2031    | Pago interes | 0,30    | AIAF               |
| 28-10-24 | ES0305506018          | BTN AUT ABS S 20-B VBLE 06/2031    | Pago interes | 0,34    | AIAF               |
| 28-10-24 | ES0305506026          | BTN AUT ABS S 20-C VBLE 06/2031    | Pago interes | 0,42    | AIAF               |
| 28-10-24 | ES0305506034          | BTN AUT ABS S 20-D 3,600 06/2031   | Pago interes | 0,30    | AIAF               |
| 28-10-24 | ES0305506042          | BTN AUT ABS S 20-E 5,700 06/2031   | Pago interes | 0,48    | AIAF               |
| 28-10-24 | ES0305566012          | BTN AQUISGRAN FT - VBLE 06/2050    | Pago interes | 0,23    | MARF               |
| 28-10-24 | ES0305646004          | BTN AUTO ABS S 22-A VBLE 02/2032   | Pago interes | 0,31    | AIAF               |
| 28-10-24 | ES0305646012          | BTN AUTO ABS S 22-B VBLE 02/2032   | Pago interes | 0,40    | AIAF               |
| 28-10-24 | ES0305646020          | BTN AUTO ABS S 22-C VBLE 02/2032   | Pago interes | 0,46    | AIAF               |
| 28-10-24 | ES0305646038          | BTN AUTO ABS S 22-D VBLE 02/2032   | Pago interes | 0,59    | AIAF               |
| 28-10-24 | ES0305646046          | BTN AUTO ABS S 22-E VBLE 02/2032   | Pago interes | 0,67    | AIAF               |
| 28-10-24 | ES0305646053          | BTN AUTO ABS S 22-F 6,750 02/2032  | Pago interes | 0,56    | AIAF               |
| 28-10-24 | ES0305689004          | BTN BBVA RMBS 22-A VBLE 07/2066    | Pago interes | 1,00    | AIAF               |
| 28-10-24 | ES0305689012          | BTN BBVA RMBS 22-B VBLE 07/2066    | Pago interes | 1,03    | AIAF               |
| 28-10-24 | ES0312867023          | BTN BANCAJA 11-A3 VBLE 04/2050     | Pago interes | 0,99    | AIAF               |
| 28-10-24 | ES0312867031          | BTN BANCAJA 11-B VBLE 04/2050      | Pago interes | 1,05    | AIAF               |
| 28-10-24 | ES0312867049          | BTN BANCAJA 11-C VBLE 04/2050      | Pago interes | 1,14    | AIAF               |
| 28-10-24 | ES0312867056          | BTN BANCAJA 11-D VBLE 04/2050      | Pago interes | 1,69    | AIAF               |
| 28-10-24 | ES0312867064          | BTN BANCAJA 11-E VBLE 04/2050      | Pago interes | 1,95    | AIAF               |
| 28-10-24 | ES0313252001          | BTN PENEDÉS 1TDA-A VBLE 01/2043    | Pago interes | 0,97    | AIAF               |
| 28-10-24 | ES0313252019          | BTN PENEDÉS 1TDA-B VBLE 01/2043    | Pago interes | 1,02    | AIAF               |
| 28-10-24 | ES0313252027          | BTN PENEDÉS 1TDA-C VBLE 01/2043    | Pago interes | 1,07    | AIAF               |
| 28-10-24 | ES0377930005          | BTN TDA-28-A VBLE 10/2050          | Pago interes | 0,98    | AIAF               |
| 28-10-24 | ES0377930013          | BTN TDA-28-B VBLE 10/2050          | Pago interes | 0,00    | AIAF               |
| 28-10-24 | ES0377930021          | BTN TDA-28-C VBLE 10/2050          | Pago interes | 0,00    | AIAF               |
| 28-10-24 | ES0377930039          | BTN TDA-28-D VBLE 10/2050          | Pago interes | 0,00    | AIAF               |
| 28-10-24 | ES0377930047          | BTN TDA-28-E VBLE 10/2050          | Pago interes | 0,00    | AIAF               |
| 28-10-24 | ES0377930054          | BTN TDA-28-F VBLE 10/2050          | Pago interes | 0,00    | AIAF               |
| 28-10-24 | ES0377953015          | BTN TDA-26 MIXTO-12 VBLE 01/2049   | Pago interes | 0,97    | AIAF               |
| 28-10-24 | ES0377953023          | BTN TDA-26 MIXTO-1B VBLE 01/2049   | Pago interes | 1,02    | AIAF               |
| 28-10-24 | ES0377953031          | BTN TDA-26 MIXTO-1C VBLE 01/2049   | Pago interes | 1,06    | AIAF               |
| 28-10-24 | ES0377953049          | BTN TDA-26 MIXTO-1D VBLE 01/2049   | Pago interes | 1,82    | AIAF               |
| 28-10-24 | ES0377953056          | BTN TDA-26 MIXTO-2A VBLE 01/2049   | Pago interes | 0,98    | AIAF               |
| 28-10-24 | ES0377953064          | BTN TDA-26 MIXTO-2B VBLE 01/2049   | Pago interes | 1,03    | 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 |                 |
| 28-10-24 | ES0377953072          | BTN TDA-26 MIXTO-2C VBLE 01/2049 | Pago interes | 1,57    | AIAF            |
| 28-10-24 | ES0377955002          | BTN TDA CAM 9-A1 VBLE 04/2050    | Pago interes | 0,97    | AIAF            |
| 28-10-24 | ES0377955010          | BTN TDA CAM 9-A2 VBLE 04/2050    | Pago interes | 0,98    | AIAF            |
| 28-10-24 | ES0377955028          | BTN TDA CAM 9-A3 VBLE 04/2050    | Pago interes | 0,99    | AIAF            |
| 28-10-24 | ES0377955036          | BTN TDA CAM 9-B VBLE 04/2050     | Pago interes | 1,04    | AIAF            |
| 28-10-24 | ES0377955044          | BTN TDA CAM 9-C VBLE 04/2050     | Pago interes | 1,12    | AIAF            |
| 28-10-24 | ES0377955051          | BTN TDA CAM 9-D VBLE 04/2050     | Pago interes | 1,82    | AIAF            |
| 28-10-24 | ES0377992005          | BTN TDA CAM 5-A VBLE 10/2043     | Pago interes | 0,99    | AIAF            |
| 28-10-24 | ES0377992013          | BTN TDA CAM 5-B VBLE 10/2043     | Pago interes | 1,05    | AIAF            |
| 28-10-24 | ES0377993029          | BTN TDA CAM 6-A3 VBLE 04/2044    | Pago interes | 0,97    | AIAF            |
| 28-10-24 | ES0377993037          | BTN TDA CAM 6-B VBLE 04/2044     | Pago interes | 1,00    | AIAF            |
| 28-10-24 | ES0413307077          | CH BANKIA-1 VBLE 05/2027         | Pago interes | 0,42    | AIAF            |
| 28-10-24 | ES0413307085          | CH BANKIA-3 VBLE 05/2028         | Pago interes | 0,42    | AIAF            |
| 28-10-24 | ES0413679384          | CH BANKINTER-I VBLE 04/2027      | Pago interes | 1,08    | AIAF            |
| 30-10-24 | ES0000099111          | AUT J.EXTREMADURA- VBLE 10/2028  | Pago interes |         | AIAF            |
| 30-10-24 | ES0440609388          | CH CAIXABANK-31 VBLE 10/2025     | Pago interes |         | AIAF            |
| 30-10-24 | IT0005438004          | BON DP ITALIA- 1,500 04/2045     | Pago interes | 0,75    | AIAF            |
| 30-10-24 | IT0005508590          | BON DP ITALIA- 4,000 04/2035     | Pago interes | 2,00    | AIAF            |
| 30-10-24 | IT0005542359          | BON DP ITALIA- 4,000 10/2031     | Pago interes | 2,00    | AIAF            |
| 30-10-24 | IT0005596470          | BON DP ITALIA- 4,050 10/2037     | Pago interes | 2,03    | AIAF            |
| 30-10-24 | XS0208462910          | BON DP AUSTRIA- VBLE 10/2034     | Pago interes | 0,93    | AIAF            |
| 31-10-24 | ES00000124C5          | OBL TESORO- 5,150 10/2028        | Pago interes | 5,15    | AIAF/SENAF      |
| 31-10-24 | ES00000124H4          | OBL TESORO- 5,150 10/2044        | Pago interes | 5,15    | AIAF/SENAF      |
| 31-10-24 | ES00000125I9          | CUP TESORO- DESC 10/2024         | Amortizacion | 100,00  | AIAF/SENAF      |
| 31-10-24 | ES00000126B2          | OBL TESORO- 2,750 10/2024        | Pago interes | 2,75    | AIAF/SENAF      |
| 31-10-24 | ES00000126B2          | OBL TESORO- 2,750 10/2024        | Amortizacion | 100,00  | AIAF/SENAF      |
| 31-10-24 | ES00000126D8          | OBL TESORO- 4,000 10/2064        | Pago interes | 4,00    | AIAF/SENAF      |
| 31-10-24 | ES00000126X6          | PRL TESORO- DESC 10/2024         | Amortizacion | 100,00  | AIAF/SENAF      |
| 31-10-24 | ES00000127G9          | OBL TESORO- 2,150 10/2025        | Pago interes | 2,15    | AIAF/SENAF      |
| 31-10-24 | ES00000128C6          | OBL TESORO- 2,900 10/2046        | Pago interes | 2,90    | AIAF/SENAF      |
| 31-10-24 | ES00000128H5          | OBL TESORO- 1,300 10/2026        | Pago interes | 1,30    | AIAF/SENAF      |
| 31-10-24 | ES0000012A89          | OBL TESORO- 1,450 10/2027        | Pago interes | 1,45    | AIAF/SENAF      |
| 31-10-24 | ES0000012B47          | OBL TESORO- 2,700 10/2048        | Pago interes | 2,70    | AIAF/SENAF      |
| 31-10-24 | ES0000012F43          | OBL TESORO- 0,600 10/2029        | Pago interes | 0,60    | AIAF/SENAF      |
| 31-10-24 | ES0000012G00          | OBL TESORO- 1,000 10/2050        | Pago interes | 1,00    | AIAF/SENAF      |
| 31-10-24 | ES0000012G34          | OBL TESORO- 1,250 10/2030        | Pago interes | 1,25    | AIAF/SENAF      |
| 31-10-24 | ES0000012G42          | OBL TESORO- 1,200 10/2040        | Pago interes | 1,20    | AIAF/SENAF      |
| 31-10-24 | ES0000012H58          | OBL TESORO- 1,450 10/2071        | Pago interes | 1,45    | AIAF/SENAF      |
| 31-10-24 | ES0000012I32          | OBL TESORO- 0,500 10/2031        | Pago interes | 0,50    | AIAF/SENAF      |
| 31-10-24 | ES0000012K46          | OBL TESORO- 1,900 10/2052        | Pago interes | 1,90    | AIAF/SENAF      |
| 31-10-24 | ES0000012K61          | OBL TESORO- 2,550 10/2032        | Pago interes | 2,55    | AIAF/SENAF      |
| 31-10-24 | ES0000012L78          | OBL TESORO- 3,550 10/2033        | Pago interes | 3,55    | AIAF/SENAF      |
| 31-10-24 | ES0000012M93          | OBL TESORO- 4,000 10/2054        | Pago interes | 2,85    | AIAF/SENAF      |
| 31-10-24 | ES0000012N35          | OBL TESORO- 3,450 10/2034        | Pago interes | 1,40    | AIAF/SENAF      |
| 31-10-24 | ES0000090540          | AUT J.ANDALUCIA- 4,250 10/2036   | Pago interes | 4,25    | AIAF            |
| 31-10-24 | ES0000090797          | AUT J.ANDALUCIA- 1,875 10/2028   | Pago interes | 1,88    | AIAF            |
| 31-10-24 | ES0000090854          | AUT J.ANDALUCIA- 1,250 10/2040   | Pago interes | 1,25    | AIAF            |
| 31-10-24 | ES0000093452          | AUT C. CANARIAS- 0,714 10/2031   | Pago interes | 0,71    | AIAF            |
| 31-10-24 | ES00001010A9          | AUT COM.MADRID- 0,810 10/2040    | Pago interes | 0,81    | AIAF            |
| 31-10-24 | ES00001010J0          | AUT COM.MADRID- 2,822 10/2029    | Pago interes | 2,82    | AIAF            |
| 31-10-24 | ES00001010L6          | AUT COM.MADRID- 3,362 10/2028    | Pago interes | 4,50    | AIAF            |
| 31-10-24 | ES0000101917          | AUT COM.MADRID- 2,738 10/2049    | Pago interes | 2,74    | AIAF            |
| 31-10-24 | ES0000101941          | AUT COM.MADRID- 1,655 10/2050    | Pago interes | 1,66    | AIAF            |
| 31-10-24 | ES0000101974          | AUT COM.MADRID- 1,255 10/2048    | Pago interes | 1,26    | AIAF            |
| 31-10-24 | ES0000101982          | AUT COM.MADRID- 1,089 10/2049    | Pago interes | 1,09    | AIAF            |
| 31-10-24 | ES0000106692          | AUT GOB.VASCO- 1,000 10/2050     | Pago interes | 1,00    | Bolsa de Bilbao |
| 31-10-24 | ES0000106700          | AUT GOB.VASCO- 1,375 10/2070     | Pago interes | 1,38    | Bolsa de Bilbao |
| 31-10-24 | ES0001351545          | AUT C.CAS LEON- 1,270 10/2044    | Pago interes | 1,27    | AIAF            |
| 31-10-24 | ES0001351552          | AUT C.CAS LEON- 0,170 10/2026    | Pago interes | 0,17    | AIAF            |
| 31-10-24 | ES0001352600          | AUT X.GALICIA- 0,000 10/2025     | Pago interes | 0,00    | AIAF            |
| 31-10-24 | ES0200002063          | ODP ADIF-AV-8 0,550 10/2031      | Pago interes | 0,55    | AIAF            |
| 31-10-24 | ES0201001189          | ODP AYUNMADRID- 3,674 10/2034    | Pago interes | 1,06    | AIAF            |
| 31-10-24 | ES0205135009          | OS GLOBASOL- 4,200 01/2037       | Pago interes | 0,35    | MARF            |
| 31-10-24 | ES0205135009          | OS GLOBASOL- 4,200 01/2037       | Amortizacion | 0,36    | MARF            |
| 31-10-24 | ES0305067C27          | BS BBVA GLOBAL-168 VBLE 10/2024  | Pago interes | 2,00    | AIAF            |
| 31-10-24 | ES0305067C27          | BS BBVA GLOBAL-168 VBLE 10/2024  | Amortizacion | 50,00   | AIAF            |
| 31-10-24 | XS2487056041          | ODP I.C.O.-606 1,300 10/2026     | Pago interes | 1,30    | AIAF            |
| 31-10-24 | XS2586947082          | ODP I.C.O.-627 3,050 10/2027     | Pago interes | 3,05    | AIAF            |
| 31-10-24 | XS2645690525          | ODP I.C.O.-640 3,250 10/2028     | Pago interes | 3,25    | 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 |                             |
| 31-10-24      | XS2838987506                              | ODP I.C.O.-692 3,050 10/2029      | Pago interes     | 1,18               | AIAF                        |
| 31-10-24      | XS2902091292                              | ODP I.C.O.-710 2,700 10/2030      | Pago interes     | 0,32               | AIAF                        |
| 01-11-24      | ES0213679IP5                              | OS BANKINTER-116 VBLE 11/2024     | Pago interes     |                    | AIAF                        |
| 01-11-24      | ES0213679IP5                              | OS BANKINTER-116 VBLE 11/2024     | Amortizacion     | 100,00             | AIAF                        |
| 01-11-24      | ES0305067J04                              | BS BBVA GLOBAL-238 VBLE 11/2024   | Pago interes     | 1,89               | AIAF                        |
| 01-11-24      | ES0305067J04                              | BS BBVA GLOBAL-238 VBLE 11/2024   | Amortizacion     | 100,00             | AIAF                        |
| 01-11-24      | IT0001086567                              | BON DP ITALIA- 7,250 11/2026      | Pago interes     | 3,63               | AIAF                        |
| 01-11-24      | IT0001174611                              | BON DP ITALIA- 6,500 11/2027      | Pago interes     | 3,25               | AIAF                        |
| 01-11-24      | IT0001278511                              | BON DP ITALIA- 5,250 11/2029      | Pago interes     | 2,63               | AIAF                        |
| 01-11-24      | IT0001444378                              | BON DP ITALIA- 6,000 05/2031      | Pago interes     | 3,00               | AIAF                        |
| 01-11-24      | IT0005518128                              | BON DP ITALIA- 4,400 05/2033      | Pago interes     | 2,20               | AIAF                        |
| 01-11-24      | IT0005544082                              | BON DP ITALIA- 4,350 11/2033      | Pago interes     | 2,18               | AIAF                        |
| 02-11-24      | AT0000A1PEF7                              | BON DP AUSTRIA- 1,500 11/2086     | Pago interes     | 1,50               | AIAF                        |
| 02-11-24      | ES0413211A59                              | CH B.B.V.A- VBLE 02/2027          | Pago interes     | 0,94               | AIAF                        |
| 02-11-24      | ES0413980022                              | CH B. VALENCIA- VBLE 08/2027      | Pago interes     | 0,96               | AIAF                        |
| 04-11-24      | ES0413679459                              | CH BANKINTER-III VBLE 11/2026     | Pago interes     | 1,02               | AIAF                        |
| 04-11-24      | EU000A284451                              | BON DP EUROP UNION- 0,000 11/2025 | Pago interes     | 0,00               | AIAF                        |
| 04-11-24      | EU000A284469                              | BON DP EUROP UNION- 0,300 11/2050 | Pago interes     | 0,30               | AIAF                        |
| 04-11-24      | EU000A3K4DV0                              | BON DP EUROP UNION- 3,375 11/2042 | Pago interes     | 3,38               | AIAF                        |
| 04-11-24      | XS1405801041                              | BON DP ITALIA- VBLE 05/2046       | Pago interes     |                    | AIAF                        |