

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 |               |
| 12-12-24 | DE000BU22031          | BON DP ALEMANIA- 3,100 12/2025    | Pago interes | 3,56    | AIAF          |
| 12-12-24 | ES0305393003          | BTN RURAL HPXVIII-A VBLE 12/2057  | Pago interes | 0,99    | AIAF          |
| 12-12-24 | ES0305393011          | BTN RURAL HPXVIII-B VBLE 12/2057  | Pago interes | 1,03    | AIAF          |
| 13-12-24 | ES0000101826          | AUT COM.MADRID- VBLE 03/2037      | Pago interes | 1,27    | AIAF          |
| 13-12-24 | ES0444251070          | CH IBERCAJA BAN- VBLE 03/2028     | Pago interes | 1,03    | AIAF          |
| 13-12-24 | ES0840609046          | PPR CAIXABANK-Sb FIJO Perp        | Pago interes | 2,06    | AIAF          |
| 13-12-24 | IT0005547408          | BON DP ITALIA- 3,250 06/2027      | Pago interes | 1,63    | AIAF          |
| 14-12-24 | ES0205072020          | OS GRUPOPIKOLIN-1 FIJO 12/2026    | Pago interes | 5,15    | MARF          |
| 14-12-24 | ES0211839214          | OS AUDASA- 3,750 12/2025          | Pago interes | 3,75    | AIAF          |
| 14-12-24 | ES0413211A00          | CT B.B.V.A- VBLE 09/2025          | Pago interes | 0,92    | AIAF          |
| 14-12-24 | ES0480907023          | CH UNICAJA BANC-1 3,500 12/2028   | Pago interes | 3,50    | AIAF          |
| 14-12-24 | ES0840609038          | PPR CAIXABANK-Sb FIJO Perp        | Pago interes | 0,91    | AIAF          |
| 15-12-24 | ES0205238001          | OS PSP6- 3,750 12/2037            | Pago interes | 0,31    | MARF          |
| 15-12-24 | ES0205238001          | OS PSP6- 3,750 12/2037            | Amortizacion | 0,35    | MARF          |
| 15-12-24 | ES0205316005          | OS SOL CASIOPEA- 4,150 09/2040    | Pago interes | 0,35    | MARF          |
| 15-12-24 | ES0205316005          | OS SOL CASIOPEA- 4,150 09/2040    | Amortizacion | 0,36    | MARF          |
| 15-12-24 | ES0211839222          | OS AUDASA- 3,150 05/2026          | Pago interes | 3,15    | AIAF          |
| 15-12-24 | ES0211839230          | OS AUDASA- 3,150 03/2028          | Pago interes | 3,15    | AIAF          |
| 15-12-24 | ES0211839263          | OS AUDASA- 3,500 05/2029          | Pago interes | 3,50    | AIAF          |
| 15-12-24 | ES0211839271          | OS AUDASA- 4,400 06/2030          | Pago interes | 4,40    | AIAF          |
| 15-12-24 | ES0213900220          | OS SANTANDER-Sb FIJO Perp         | Pago interes | 0,25    | AIAF          |
| 15-12-24 | ES0305293005          | BS GREENALIA- 4,950 12/2025       | Pago interes | 2,48    | MARF          |
| 15-12-24 | EU000A1Z99N4          | ODP ESM- 0,000 12/2026            | Pago interes | 0,00    | AIAF          |
| 15-12-24 | EU000A2SCAH1          | ODP EUROPEAN FSF- 3,000 12/2028   | Pago interes | 3,00    | AIAF          |
| 15-12-24 | IT0005474330          | BON DP ITALIA- 0,000 12/2024      | Pago interes | 0,00    | AIAF          |
| 15-12-24 | IT0005474330          | BON DP ITALIA- 0,000 12/2024      | Amortizacion | 100,00  | AIAF          |
| 15-12-24 | IT0005495731          | BON DP ITALIA- 2,800 06/2029      | Pago interes | 1,40    | AIAF          |
| 15-12-24 | IT0005542797          | BON DP ITALIA- 3,700 06/2030      | Pago interes | 1,85    | AIAF          |
| 15-12-24 | XS2462470993          | BS TRAIANUS DAC-1 VBLE 03/2072    | Pago interes |         | MARF          |
| 16-12-24 | ES0213860291          | OS B. SABADELL-2 VBLE 03/2025     | Pago interes | 0,88    | AIAF          |
| 16-12-24 | ES0305508006          | BTN RMBS PRADO 7-A VBLE 06/2051   | Pago interes | 1,06    | AIAF          |
| 16-12-24 | ES0305508014          | BTN RMBS PRADO 7-B VBLE 06/2051   | Pago interes | 1,08    | AIAF          |
| 16-12-24 | ES0305508022          | BTN RMBS PRADO 7-C VBLE 06/2051   | Pago interes | 1,11    | AIAF          |
| 16-12-24 | ES0305516009          | BTN CAIXA PYME 12-A 0,300 09/2062 | Pago interes | 0,08    | AIAF          |
| 16-12-24 | ES0305516017          | BTN CAIXA PYME 12-B 0,500 09/2062 | Pago interes | 0,13    | AIAF          |
| 16-12-24 | ES0305541007          | BTN BBVA CONS11-A 0,02 12/2033    | Pago interes | 0,01    | AIAF          |
| 16-12-24 | ES0305541015          | BTN BBVA CONS11-B 0,500 12/2033   | Pago interes | 0,13    | AIAF          |
| 16-12-24 | ES0305545008          | BTN RMBS PRADO 8-A VBLE 03/2055   | Pago interes | 1,06    | AIAF          |
| 16-12-24 | ES0305545016          | BTN RMBS PRADO 8-Z 0,100 03/2055  | Pago interes | 0,03    | AIAF          |
| 16-12-24 | ES0305545024          | BTN RMBS PRADO 8-B VBLE 03/2055   | Pago interes | 0,83    | AIAF          |
| 16-12-24 | ES0305545032          | BTN RMBS PRADO 8-C VBLE 03/2055   | Pago interes | 0,86    | AIAF          |
| 16-12-24 | ES0305609002          | BTN SACYR GEM- 3,250 12/2036      | Pago interes | 1,62    | MARF          |
| 16-12-24 | ES0305635007          | BTN RMBS PRADO 10-A VBLE 03/2055  | Pago interes | 1,06    | AIAF          |
| 16-12-24 | ES0305635015          | BTN RMBS PRADO 10-B VBLE 03/2055  | Pago interes | 0,83    | AIAF          |
| 16-12-24 | ES0305635023          | BTN RMBS PRADO 10-C VBLE 03/2055  | Pago interes | 0,86    | AIAF          |
| 16-12-24 | ES0305641005          | BTN TDA TITAN FT- VBLE 03/2040    | Pago interes | 0,00    | MARF          |
| 16-12-24 | ES0305714000          | BTN BBVA CONS 23-1-A VBLE 12/2036 | Pago interes | 1,04    | AIAF          |
| 16-12-24 | ES0305714018          | BTN BBVA CONS 23-1-B VBLE 12/2036 | Pago interes | 1,26    | AIAF          |
| 16-12-24 | ES0305714026          | BTN BBVA CONS 23-1-C VBLE 12/2036 | Pago interes | 1,46    | AIAF          |
| 16-12-24 | ES0305714034          | BTN BBVA CONS 23-1-D VBLE 12/2036 | Pago interes | 2,27    | AIAF          |
| 16-12-24 | ES0305714042          | BTN BBVA CONS 23-1-E VBLE 12/2036 | Pago interes | 3,66    | AIAF          |
| 16-12-24 | ES0305714059          | BTN BBVA CONS 23-1-Z VBLE 12/2036 | Pago interes | 3,91    | AIAF          |
| 16-12-24 | ES0312285002          | BTH AYT.GEN.H12-A VBLE 03/2051    | Pago interes | 0,96    | AIAF          |
| 16-12-24 | ES0312285010          | BTH AYT.GEN.H12-B VBLE 03/2051    | Pago interes | 1,03    | AIAF          |
| 16-12-24 | ES0312301015          | BTH AYT.GEN.H10-A2 VBLE 03/2040   | Pago interes | 0,92    | AIAF          |
| 16-12-24 | ES0312301023          | BTH AYT.GEN.H10-B VBLE 03/2040    | Pago interes | 0,94    | AIAF          |
| 16-12-24 | ES0312301031          | BTH AYT.GEN.H10-C VBLE 03/2040    | Pago interes | 1,02    | AIAF          |
| 16-12-24 | ES0312301049          | BTH AYT.GEN.H10-D VBLE 03/2040    | Pago interes | 1,51    | AIAF          |
| 16-12-24 | ES0312343017          | BTH AYT.GEN.H7-A2 VBLE 09/2038    | Pago interes | 0,92    | AIAF          |
| 16-12-24 | ES0312343025          | BTH AYT.GEN.H7-B VBLE 09/2038     | Pago interes | 0,95    | AIAF          |
| 16-12-24 | ES0312343033          | BTH AYT.GEN.H7-C VBLE 09/2038     | Pago interes | 1,02    | AIAF          |
| 16-12-24 | ES0338147004          | BTH UCI 12-A VBLE 12/2039         | Pago interes | 0,92    | AIAF          |
| 16-12-24 | ES0338147012          | BTH UCI 12-B VBLE 12/2039         | Pago interes | 0,95    | AIAF          |
| 16-12-24 | ES0338147020          | BTH UCI 12-C VBLE 12/2039         | Pago interes | 1,03    | AIAF          |
| 16-12-24 | ES0338186010          | BTN UCI 16-A2 VBLE 06/2049        | Pago interes | 0,92    | AIAF          |
| 16-12-24 | ES0338186028          | BTN UCI 16-B VBLE 06/2049         | Pago interes | 0,96    | AIAF          |
| 16-12-24 | ES0338186036          | BTN UCI 16-C VBLE 06/2049         | Pago interes | 1,02    | AIAF          |

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|----------|-----------------------|-----------------------------------|--------------|---------|--------------------|
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| Fecha    | Cód. ISIN             | Emisión                           |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                             |              | % Gross |                    |
| 16-12-24 | ES0338186044          | BTN UCI 16-D VBLE 06/2049         | Pago interes | 1,45    | AIAF               |
| 16-12-24 | ES0338186051          | BTN UCI 16-E VBLE 06/2049         | Pago interes | 1,46    | AIAF               |
| 16-12-24 | IT0005519787          | BON DP ITALIA- 3,850 12/2029      | Pago interes | 1,93    | AIAF               |
| 17-12-24 | ES0001351438          | AUT C.CAS LEON- 2,750 12/2029     | Pago interes | 2,75    | AIAF               |
| 17-12-24 | ES0305117006          | BTN CAIXA RMBS 1-A VBLE 03/2063   | Pago interes | 1,00    | AIAF               |
| 17-12-24 | ES0305117014          | BTN CAIXA RMBS 1-B VBLE 03/2063   | Pago interes | 1,04    | AIAF               |
| 17-12-24 | ES0305608004          | BTN RMBS PRADO 9-A VBLE 06/2055   | Pago interes | 1,05    | AIAF               |
| 17-12-24 | ES0305608012          | BTN RMBS PRADO 9-B VBLE 06/2055   | Pago interes | 0,83    | AIAF               |
| 17-12-24 | ES0305608020          | BTN RMBS PRADO 9-C VBLE 06/2055   | Pago interes | 0,86    | AIAF               |
| 17-12-24 | ES0314148034          | BTN BBVA RMBS 2-A4 VBLE 09/2050   | Pago interes | 0,93    | AIAF               |
| 17-12-24 | ES0314148042          | BTN BBVA RMBS 2-B VBLE 09/2050    | Pago interes | 0,95    | AIAF               |
| 17-12-24 | ES0314148059          | BTN BBVA RMBS 2-C VBLE 09/2050    | Pago interes | 1,01    | AIAF               |
| 17-12-24 | ES0337773016          | BTN FONCAIXA G.6-AG VBLE 03/2048  | Pago interes | 0,97    | Bolsa de Barcelona |
| 17-12-24 | ES0337773024          | BTN FONCAIXA G.6-B VBLE 08/2051   | Pago interes | 1,19    | Bolsa de Barcelona |
| 17-12-24 | ES0337773032          | BTN FONCAIXA G.6-C VBLE 08/2051   | Pago interes | 1,32    | Bolsa de Barcelona |
| 17-12-24 | ES0337773040          | BTN FONCAIXA G.6-D VBLE 08/2051   | Pago interes | 1,89    | Bolsa de Barcelona |
| 17-12-24 | ES0337985016          | BTN UCI 17-A2 VBLE 12/2049        | Pago interes | 0,92    | AIAF               |
| 17-12-24 | ES0337985024          | BTN UCI 17-B VBLE 12/2049         | Pago interes | 0,97    | AIAF               |
| 17-12-24 | ES0337985032          | BTN UCI 17-C VBLE 12/2049         | Pago interes | 1,03    | AIAF               |
| 17-12-24 | ES0337985040          | BTN UCI 17-D VBLE 12/2049         | Pago interes | 1,38    | AIAF               |
| 17-12-24 | ES0378641056          | BTN FADE-6 5,000 12/2026          | Pago interes | 5,00    | AIAF               |
| 17-12-24 | ES0378641148          | BTN FADE-15 5,75 12/2026          | Pago interes | 5,75    | AIAF               |
| 17-12-24 | ES0413679442          | CH BANKINTER-II VBLE 09/2029      | Pago interes | 0,95    | AIAF               |
| 18-12-24 | ES0001352584          | AUT X.GALICIA- 0,125 12/2024      | Pago interes | 0,13    | AIAF               |
| 18-12-24 | ES0001352584          | AUT X.GALICIA- 0,125 12/2024      | Amortizacion | 100,00  | AIAF               |
| 18-12-24 | ES0213679030          | OS BANKINTER-Sb 6,000 12/2028     | Pago interes | 6,00    | AIAF               |
| 18-12-24 | ES0236463008          | OS AUDAX RENOVA-2 4,200 12/2027   | Pago interes | 4,20    | MARF               |
| 18-12-24 | ES0305426001          | BTN BBVA CONS10-A 0.270 09/2033   | Pago interes | 0,07    | AIAF               |
| 18-12-24 | ES0305426019          | BTN BBVA CONS10-B 1,100 09/2033   | Pago interes | 0,28    | AIAF               |
| 18-12-24 | ES0305426027          | BTN BBVA CONS10-C 2,300 09/2033   | Pago interes | 0,58    | AIAF               |
| 18-12-24 | ES0305426035          | BTN BBVA CONS10-D 3,850 09/2033   | Pago interes | 0,97    | AIAF               |
| 18-12-24 | ES0305426043          | BTN BBVA CONS10-E 5,600 09/2033   | Pago interes | 1,42    | AIAF               |
| 18-12-24 | ES0305426050          | BTN BBVA CONS10-Z 5,750 09/2033   | Pago interes | 1,45    | AIAF               |
| 18-12-24 | ES0305520001          | BTN SANTCONSUMO4-A VBLE 09/2032   | Pago interes | 1,06    | AIAF               |
| 18-12-24 | ES0305520019          | BTN SANTCONSUMO4-B VBLE 09/2032   | Pago interes | 1,17    | AIAF               |
| 18-12-24 | ES0305520027          | BTN SANTCONSUMO4-C 2,200 09/2032  | Pago interes | 0,56    | AIAF               |
| 18-12-24 | ES0305520035          | BTN SANTCONSUMO4-D 3,700 09/2032  | Pago interes | 0,94    | AIAF               |
| 18-12-24 | ES0305520043          | BTN SANTCONSUMO4-E 4,900 09/2032  | Pago interes | 1,24    | AIAF               |
| 18-12-24 | ES0380957003          | BTN UCI 15-A VBLE 12/2048         | Pago interes | 0,92    | AIAF               |
| 18-12-24 | ES0380957011          | BTN UCI 15-B VBLE 12/2048         | Pago interes | 0,95    | AIAF               |
| 18-12-24 | ES0380957029          | BTN UCI 15-C VBLE 12/2048         | Pago interes | 1,02    | AIAF               |
| 18-12-24 | ES0380957037          | BTN UCI 15-D VBLE 12/2048         | Pago interes | 1,03    | AIAF               |
| 19-12-24 | ES0200190405          | ODP ADIF- 9,900 12/2024           | Pago interes | 9,90    | AIAF               |
| 19-12-24 | ES0200190405          | ODP ADIF- 9,900 12/2024           | Amortizacion | 100,00  | AIAF               |
| 19-12-24 | ES0200190439          | ODP ADIF- 10,550 12/2024          | Pago interes | 10,55   | AIAF               |
| 19-12-24 | ES0200190439          | ODP ADIF- 10,550 12/2024          | Amortizacion | 100,00  | AIAF               |
| 19-12-24 | ES0305418016          | BTN CAIXA LEAS 3-B 1,000 12/2039  | Pago interes | 0,25    | AIAF               |
| 19-12-24 | ES0305827000          | BTN BBVA CONS 24-1-A VBLE 03/2038 | Pago interes | 1,06    | AIAF               |
| 19-12-24 | ES0305827018          | BTN BBVA CONS 24-1-B VBLE 03/2038 | Pago interes | 1,16    | AIAF               |
| 19-12-24 | ES0305827026          | BTN BBVA CONS 24-1-C VBLE 03/2038 | Pago interes | 1,28    | AIAF               |
| 19-12-24 | ES0305827034          | BTN BBVA CONS 24-1-D VBLE 03/2038 | Pago interes | 1,77    | AIAF               |
| 19-12-24 | ES0305827042          | BTN BBVA CONS 24-1-Z VBLE 03/2038 | Pago interes | 1,70    | AIAF               |
| 19-12-24 | ES0314147028          | BTN BBVA RMBS I-A3 VBLE 06/2050   | Pago interes | 0,94    | AIAF               |
| 19-12-24 | ES0314147036          | BTN BBVA RMBS I-B VBLE 06/2050    | Pago interes | 0,96    | AIAF               |
| 19-12-24 | ES0314147044          | BTN BBVA RMBS I-C VBLE 06/2050    | Pago interes | 1,02    | AIAF               |
| 19-12-24 | ES0413679467          | CH BANKINTER-IV VBLE 12/2027      | Pago interes | 1,45    | AIAF               |
| 19-12-24 | ES0440609156          | CH CAIXABANK- VBLE 06/2026        | Pago interes | 3,79    | AIAF               |
| 19-12-24 | ES0468675022          | CH LIBERBANK- VBLE 12/2025        | Pago interes | 1,04    | AIAF               |
| 20-12-24 | ES0200750034          | ODP AYUNBARN- 1,921 12/2027       | Pago interes | 1,92    | AIAF               |
| 20-12-24 | ES0213679JF4          | OS BANKINTER-141 VBLE 12/2024     | Pago interes |         | AIAF               |
| 20-12-24 | ES0213679JF4          | OS BANKINTER-141 VBLE 12/2024     | Amortizacion | 100,00  | AIAF               |
| 20-12-24 | ES0305115000          | BTN IM BCC CM 1-A VBLE 03/2059    | Pago interes | 0,27    | AIAF               |
| 20-12-24 | ES0305115018          | BTN IM BCC CM 1-B VBLE 03/2059    | Pago interes | 0,28    | AIAF               |
| 20-12-24 | ES0305308001          | BTN CAIXA RMBS 3-A VBLE 09/2062   | Pago interes | 1,00    | AIAF               |
| 20-12-24 | ES0305308019          | BTN CAIXA RMBS 3-B VBLE 09/2062   | Pago interes | 1,04    | AIAF               |
| 20-12-24 | ES0305424006          | BTN MAGDALENA 3-A VBLE 03/2052    | Pago interes | 1,17    | MARF               |
| 20-12-24 | ES0305424014          | BTN MAGDALENA 3-B VBLE 03/2052    | Pago interes | 2,90    | MARF               |
| 20-12-24 | ES0305442008          | BTN SANT CAU 191-A VBLE 12/2035   | Pago interes | 0,99    | AIAF               |
| 20-12-24 | ES0305442016          | BTN SANT CAU 191-B VBLE 12/2035   | Pago interes | 1,09    | AIAF               |

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|----------|-----------------------|-----------------------------------|--------------|---------|---------------|
|          | Security details      |                                   | Type         | Volume  | Trading Venue |
| Fecha    | Cód. ISIN             | Emisión                           |              | % Bruto |               |
| Date     | ISIN Code             | Issue                             |              | % Gross |               |
| 20-12-24 | ES0305442024          | BTN SANT CAU 191-C 1,480 12/2035  | Pago interes | 0,37    | AIAF          |
| 20-12-24 | ES0305442032          | BTN SANT CAU 191-D 1,980 12/2035  | Pago interes | 0,50    | AIAF          |
| 20-12-24 | ES0305442040          | BTN SANT CAU 191-E 3,190 12/2035  | Pago interes | 0,81    | AIAF          |
| 20-12-24 | ES0305442057          | BTN SANT CAU 191-F 5,930 12/2035  | Pago interes | 1,50    | AIAF          |
| 20-12-24 | ES0305499008          | BTN SANT CAU 201-A VBLE 03/2033   | Pago interes | 1,05    | AIAF          |
| 20-12-24 | ES0305499016          | BTN SANT CAU 201-B VBLE 03/2033   | Pago interes | 1,11    | AIAF          |
| 20-12-24 | ES0305499024          | BTN SANT CAU 201-C VBLE 03/2033   | Pago interes | 1,37    | AIAF          |
| 20-12-24 | ES0305499032          | BTN SANT CAU 201-D 3,500 03/2033  | Pago interes | 0,88    | AIAF          |
| 20-12-24 | ES0305499040          | BTN SANT CAU 201-E 5,600 03/2033  | Pago interes | 1,42    | AIAF          |
| 20-12-24 | ES0305676001          | BTN SANT CAU 221-A VBLE 09/2038   | Pago interes | 1,08    | AIAF          |
| 20-12-24 | ES0305676019          | BTN SANT CAU 221-B VBLE 09/2038   | Pago interes | 1,14    | AIAF          |
| 20-12-24 | ES0305676027          | BTN SANT CAU 221-C VBLE 09/2038   | Pago interes | 1,33    | AIAF          |
| 20-12-24 | ES0305676035          | BTN SANT CAU 221-D VBLE 09/2038   | Pago interes | 1,76    | AIAF          |
| 20-12-24 | ES0305676043          | BTN SANT CAU 221-E VBLE 09/2038   | Pago interes | 3,91    | AIAF          |
| 20-12-24 | ES0305676050          | BTN SANT CAU 221-F FIJO 09/2038   | Pago interes | 3,16    | AIAF          |
| 20-12-24 | ES0305710008          | BTN GREEN PRADO11-A VBLE 10/2052  | Pago interes | 1,03    | AIAF          |
| 20-12-24 | ES0305710016          | BTN GREEN PRADO11-B VBLE 10/2052  | Pago interes | 1,13    | AIAF          |
| 20-12-24 | ES0305710024          | BTN GREEN PRADO11-C 2,000 10/2052 | Pago interes | 0,51    | AIAF          |
| 20-12-24 | ES0305710032          | BTN GREEN PRADO11-D 3,000 10/2052 | Pago interes | 0,76    | AIAF          |
| 20-12-24 | ES0305808000          | BTN BBVA RMBS 23-A VBLE 03/2068   | Pago interes | 0,91    | AIAF          |
| 20-12-24 | ES0305808018          | BTN BBVA RMBS 23-B VBLE 03/2068   | Pago interes | 0,94    | AIAF          |
| 20-12-24 | ES0305843007          | BTN SANT CAU 241-A VBLE 09/2038   | Pago interes | 0,74    | AIAF          |
| 20-12-24 | ES0305843015          | BTN SANT CAU 241-B VBLE 09/2038   | Pago interes | 0,87    | AIAF          |
| 20-12-24 | ES0305843023          | BTN SANT CAU 241-C VBLE 09/2038   | Pago interes | 0,94    | AIAF          |
| 20-12-24 | ES0305843031          | BTN SANT CAU 241-D VBLE 09/2038   | Pago interes | 1,21    | AIAF          |
| 20-12-24 | ES0338341003          | BTN UCI 14-A VBLE 06/2043         | Pago interes | 0,91    | AIAF          |
| 20-12-24 | ES0338341011          | BTN UCI 14-B VBLE 06/2043         | Pago interes | 0,95    | AIAF          |
| 20-12-24 | ES0338341029          | BTN UCI 14-C VBLE 06/2043         | Pago interes | 1,02    | AIAF          |
| 20-12-24 | ES0341068015          | BTH GAT ICO-FTVP-BA VBLE 06/2036  | Pago interes | 1,08    | AIAF          |
| 20-12-24 | ES0341068023          | BTH GAT ICO-FTVP-BM VBLE 06/2036  | Pago interes | 1,08    | AIAF          |
| 20-12-24 | ES0341068056          | BTH GAT ICO-FTVP-CA VBLE 06/2036  | Pago interes | 1,38    | AIAF          |
| 20-12-24 | ES0341068064          | BTH GAT ICO-FTVP-CM VBLE 06/2036  | Pago interes | 1,38    | AIAF          |
| 20-12-24 | ES0341068072          | BTH GAT ICO-FTVP-CP VBLE 06/2036  | Pago interes | 1,38    | AIAF          |
| 20-12-24 | ES0341068080          | BTH GAT ICO-FTVP-CT VBLE 06/2036  | Pago interes | 1,38    | AIAF          |
| 20-12-24 | ES0341068098          | BTH GAT ICO-FTVP-DA VBLE 06/2036  | Pago interes | 2,14    | AIAF          |
| 20-12-24 | ES0341068106          | BTH GAT ICO-FTVP-DM VBLE 06/2036  | Pago interes | 2,14    | AIAF          |
| 20-12-24 | ES0341068114          | BTH GAT ICO-FTVP-DP VBLE 06/2036  | Pago interes | 2,14    | AIAF          |
| 20-12-24 | ES0341068122          | BTH GAT ICO-FTVP-DT VBLE 06/2036  | Pago interes | 2,14    | AIAF          |
| 20-12-24 | ES0347458004          | BTN IM CAJASTU 1-A VBLE 12/2052   | Pago interes | 0,28    | AIAF          |
| 20-12-24 | ES0347458012          | BTN IM CAJASTU 1-B VBLE 12/2052   | Pago interes | 0,30    | AIAF          |
| 20-12-24 | ES0413860828          | CH B. SABADELL-1 VBLE 12/2030     | Pago interes | 1,03    | AIAF          |
| 21-12-24 | ES0211845195          | OS ABERTIS- VBLE 12/2024          | Pago interes | 2,10    | AIAF          |
| 21-12-24 | ES0211845195          | OS ABERTIS- VBLE 12/2024          | Amortizacion | 100,00  | AIAF          |
| 21-12-24 | ES0413860646          | CH B. SABADELL-I 1,086 12/2026    | Pago interes | 1,09    | AIAF          |
| 21-12-24 | ES0422714149          | CH CAJAMAR-II 0,000 12/2027       | Pago interes | 0,00    | AIAF          |
| 21-12-24 | ES0443307022          | CH KUTXABANK- 3,680 12/2040       | Pago interes | 3,68    | AIAF          |
| 22-12-24 | ES0001380064          | AUT P ASTURIAS- 0,862 12/2025     | Pago interes | 0,86    | AIAF          |
| 22-12-24 | ES0001380064          | AUT P ASTURIAS- 0,862 12/2025     | Amortizacion | 12,50   | AIAF          |
| 22-12-24 | ES0413211A67          | CT B.B.V.A- VBLE 03/2027          | Pago interes | 0,88    | AIAF          |
| 22-12-24 | ES0440609438          | CT CAIXABANK-10 VBLE 06/2025      | Pago interes | 2,00    | AIAF          |
| 22-12-24 | XS1435990863          | BON DP ITALIA- 1,901 06/2031      | Pago interes | 0,95    | AIAF          |
| 23-12-24 | ES0000101784          | AUT COM.MADRID- 1,771 12/2026     | Pago interes | 1,77    | AIAF          |
| 23-12-24 | ES02136790F4          | OS BANKINTER-I FIJO 12/2032       | Pago interes | 1,25    | AIAF          |
| 23-12-24 | ES0305249007          | BTN MAGDALENA- VBLE 03/2041       | Pago interes | 3,50    | MARF          |
| 23-12-24 | ES0305459002          | BTN IM BCC CM 2-A VBLE 12/2061    | Pago interes | 0,00    | AIAF          |
| 23-12-24 | ES0305459010          | BTN IM BCC CM 2-B VBLE 12/2061    | Pago interes | 0,02    | AIAF          |
| 23-12-24 | ES0305518005          | BTN PDRIVER 20-1- 0,052 10/2034   | Pago interes | 0,00    | AIAF          |
| 23-12-24 | ES0305540009          | BTN IM BCC CP 3-A VBLE 06/2057    | Pago interes | 0,28    | AIAF          |
| 23-12-24 | ES0305540017          | BTN IM BCC CP 3-B VBLE 06/2057    | Pago interes | 0,29    | AIAF          |
| 23-12-24 | ES0305564009          | BTN IM ANDBANK 1-A VBLE 06/2056   | Pago interes | 0,26    | AIAF          |
| 23-12-24 | ES0305564017          | BTN IM ANDBANK 1-B VBLE 06/2056   | Pago interes | 0,30    | AIAF          |
| 23-12-24 | ES0305564025          | BTN IM ANDBANK 1-C VBLE 06/2056   | Pago interes | 0,25    | AIAF          |
| 23-12-24 | ES0305564033          | BTN IM ANDBANK 1-Z VBLE 06/2056   | Pago interes | 0,25    | AIAF          |
| 23-12-24 | ES0305599005          | BTN SANT CAU 211-A VBLE 06/2035   | Pago interes | 1,05    | AIAF          |
| 23-12-24 | ES0305599013          | BTN SANT CAU 211-B VBLE 06/2035   | Pago interes | 1,05    | AIAF          |
| 23-12-24 | ES0305599021          | BTN SANT CAU 211-C VBLE 06/2035   | Pago interes | 1,16    | AIAF          |
| 23-12-24 | ES0305599039          | BTN SANT CAU 211-D 2,150 06/2035  | Pago interes | 0,54    | AIAF          |
| 23-12-24 | ES0305599047          | BTN SANT CAU 211-E 2,710 06/2035  | Pago interes | 0,69    | AIAF          |
| 23-12-24 | ES0305607006          | BTN A-BEST 20-A 0,000 05/2035     | Pago interes | 0,00    | 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 |               |
| 23-12-24 | ES0305607014          | BTN A-BEST 20-B 0,625 05/2035     | Pago interes | 0,05    | AIAF          |
| 23-12-24 | ES0305607022          | BTN A-BEST 20-M 2,300 05/2035     | Pago interes | 0,19    | AIAF          |
| 23-12-24 | ES0305642003          | BTN IM BCC CP 4-A VBLE 07/2064    | Pago interes | 0,28    | AIAF          |
| 23-12-24 | ES0305642011          | BTN IM BCC CP 4-B VBLE 07/2064    | Pago interes | 0,29    | AIAF          |
| 23-12-24 | ES0305673008          | BTN MAGDALENA 6 - VBLE 06/2040    | Pago interes | 3,57    | MARF          |
| 23-12-24 | ES0305713002          | BTN CAIXA CONS 6-A 4,125 09/2036  | Pago interes | 1,04    | AIAF          |
| 23-12-24 | ES0305713010          | BTN CAIXA CONS 6-B 5,000 09/2036  | Pago interes | 1,26    | AIAF          |
| 23-12-24 | ES0305715007          | BTN SANTCONSUM05-A VBLE 03/2036   | Pago interes | 1,09    | AIAF          |
| 23-12-24 | ES0305715015          | BTN SANTCONSUM05-B VBLE 03/2036   | Pago interes | 1,28    | AIAF          |
| 23-12-24 | ES0305715023          | BTN SANTCONSUM05-C VBLE 03/2036   | Pago interes | 1,48    | AIAF          |
| 23-12-24 | ES0305715031          | BTN SANTCONSUM05-D VBLE 03/2036   | Pago interes | 2,26    | AIAF          |
| 23-12-24 | ES0305715049          | BTN SANTCONSUM05-E VBLE 03/2036   | Pago interes | 3,53    | AIAF          |
| 23-12-24 | ES0305715056          | BTN SANTCONSUM05-F VBLE 03/2036   | Pago interes | 1,29    | AIAF          |
| 23-12-24 | ES0305741003          | BTN MAGDALENA 7- VBLE 12/2044     | Pago interes | 3,40    | MARF          |
| 23-12-24 | ES0305743009          | BTN SANT CAU 231-A VBLE 09/2039   | Pago interes | 1,09    | AIAF          |
| 23-12-24 | ES0305743017          | BTN SANT CAU 231-B VBLE 09/2039   | Pago interes | 1,30    | AIAF          |
| 23-12-24 | ES0305743025          | BTN SANT CAU 231-C VBLE 09/2039   | Pago interes | 1,56    | AIAF          |
| 23-12-24 | ES0305743033          | BTN SANT CAU 231-D VBLE 09/2039   | Pago interes | 2,16    | AIAF          |
| 23-12-24 | ES0305743041          | BTN SANT CAU 231-E VBLE 09/2039   | Pago interes | 2,71    | AIAF          |
| 23-12-24 | ES0305743058          | BTN SANT CAU 231-F VBLE 09/2039   | Pago interes | 3,40    | AIAF          |
| 23-12-24 | ES0305799001          | BTN SANTCONSUM06-A VBLE 12/2037   | Pago interes | 1,06    | AIAF          |
| 23-12-24 | ES0305799019          | BTN SANTCONSUM06-B VBLE 12/2037   | Pago interes | 1,24    | AIAF          |
| 23-12-24 | ES0305799027          | BTN SANTCONSUM06-C VBLE 12/2037   | Pago interes | 1,43    | AIAF          |
| 23-12-24 | ES0305799035          | BTN SANTCONSUM06-D VBLE 12/2037   | Pago interes | 1,88    | AIAF          |
| 23-12-24 | ES0305799043          | BTN SANTCONSUM06-E VBLE 12/2037   | Pago interes | 2,26    | AIAF          |
| 23-12-24 | ES0305799050          | BTN SANTCONSUM06-F VBLE 12/2037   | Pago interes | 2,92    | AIAF          |
| 23-12-24 | ES0305838007          | BTN SABADELL CON 3-A VBLE 10/2035 | Pago interes | 1,03    | AIAF          |
| 23-12-24 | ES0305838015          | BTN SABADELL CON 3-B VBLE 10/2035 | Pago interes | 1,14    | AIAF          |
| 23-12-24 | ES0305838023          | BTN SABADELL CON 3-C VBLE 10/2035 | Pago interes | 1,25    | AIAF          |
| 23-12-24 | ES0305838031          | BTN SABADELL CON 3-D VBLE 10/2035 | Pago interes | 1,52    | AIAF          |
| 23-12-24 | ES0305838049          | BTN SABADELL CON 3-E VBLE 10/2035 | Pago interes | 1,64    | AIAF          |
| 23-12-24 | ES0305838056          | BTN SABADELL CON 3-F VBLE 10/2035 | Pago interes | 2,08    | AIAF          |
| 23-12-24 | ES0305838064          | BTN SABADELL CON 3-G VBLE 10/2035 | Pago interes | 2,00    | AIAF          |
| 23-12-24 | ES0312274006          | BTN AYT GY HPIII-A VBLE 12/2052   | Pago interes | 2,05    | AIAF          |
| 23-12-24 | ES0312274014          | BTN AYT GY HPIII-B VBLE 12/2052   | Pago interes | 2,21    | AIAF          |
| 23-12-24 | ES0312378013          | BTN AYT HP MX 3-B VBLE 03/2038    | Pago interes | 1,04    | AIAF          |
| 23-12-24 | ES0332235011          | BTN GC PASTOR 5-A2 VBLE 06/2046   | Pago interes | 0,92    | AIAF          |
| 23-12-24 | ES0332235029          | BTN GC PASTOR 5-B VBLE 06/2046    | Pago interes | 0,96    | AIAF          |
| 23-12-24 | ES0332235037          | BTN GC PASTOR 5-C VBLE 06/2046    | Pago interes | 1,05    | AIAF          |
| 23-12-24 | ES0332235045          | BTN GC PASTOR 5-D VBLE 06/2046    | Pago interes | 1,88    | AIAF          |
| 23-12-24 | ES0347559009          | BTN IM CAJAMAR 6-A VBLE 12/2050   | Pago interes | 0,95    | AIAF          |
| 23-12-24 | ES0347559017          | BTN IM CAJAMAR 6-B VBLE 12/2050   | Pago interes | 0,97    | AIAF          |
| 23-12-24 | ES0347559025          | BTN IM CAJAMAR 6-C VBLE 12/2050   | Pago interes | 1,00    | AIAF          |
| 23-12-24 | ES0347559033          | BTN IM CAJAMAR 6-D VBLE 12/2050   | Pago interes | 1,13    | AIAF          |
| 23-12-24 | ES0347559041          | BTN IM CAJAMAR 6-E VBLE 12/2050   | Pago interes | 1,76    | AIAF          |
| 23-12-24 | ES0347566004          | BTN IM CAJAMAR 5-A VBLE 06/2050   | Pago interes | 0,92    | AIAF          |
| 23-12-24 | ES0347566012          | BTN IM CAJAMAR 5-B VBLE 06/2050   | Pago interes | 0,96    | AIAF          |
| 23-12-24 | ES0347566020          | BTN IM CAJAMAR 5-C VBLE 06/2050   | Pago interes | 1,00    | AIAF          |
| 23-12-24 | ES0347566038          | BTN IM CAJAMAR 5-D VBLE 06/2050   | Pago interes | 1,11    | AIAF          |
| 23-12-24 | ES0347566046          | BTN IM CAJAMAR 5-E VBLE 06/2050   | Pago interes | 1,88    | AIAF          |
| 23-12-24 | ES0347783005          | BTN IM CAJAMAR 3-A VBLE 09/2048   | Pago interes | 0,91    | AIAF          |
| 23-12-24 | ES0347783013          | BTN IM CAJAMAR 3-B VBLE 09/2048   | Pago interes | 0,94    | AIAF          |
| 23-12-24 | ES0347783021          | BTN IM CAJAMAR 3-C VBLE 09/2048   | Pago interes | 0,99    | AIAF          |
| 23-12-24 | ES0347783039          | BTN IM CAJAMAR 3-D VBLE 09/2048   | Pago interes | 1,38    | AIAF          |
| 23-12-24 | ES0347854004          | BTN IM PASTOR 4-A VBLE 03/2044    | Pago interes | 0,91    | AIAF          |
| 23-12-24 | ES0347854012          | BTN IM PASTOR 4-B VBLE 03/2044    | Pago interes | 0,92    | AIAF          |
| 23-12-24 | ES0347854020          | BTN IM PASTOR 4-C VBLE 03/2044    | Pago interes | 1,00    | AIAF          |
| 23-12-24 | ES0347854038          | BTN IM PASTOR 4-D VBLE 03/2044    | Pago interes | 1,35    | AIAF          |
| 23-12-24 | ES0347861017          | BTH IM PASTOR 2-B VBLE 09/2041    | Pago interes | 0,97    | AIAF          |
| 23-12-24 | ES0347861025          | BTH IM PASTOR 2-C VBLE 09/2041    | Pago interes | 1,09    | AIAF          |
| 23-12-24 | ES0347861033          | BTH IM PASTOR 2-D VBLE 09/2041    | Pago interes | 1,58    | AIAF          |
| 23-12-24 | ES0347862007          | BTH IM PASTOR 3-A VBLE 03/2043    | Pago interes | 0,91    | AIAF          |
| 23-12-24 | ES0347862015          | BTH IM PASTOR 3-B VBLE 03/2043    | Pago interes | 0,95    | AIAF          |
| 23-12-24 | ES0347862023          | BTH IM PASTOR 3-C VBLE 03/2043    | Pago interes | 0,97    | AIAF          |
| 23-12-24 | ES0347862031          | BTH IM PASTOR 3-D VBLE 03/2043    | Pago interes | 1,03    | AIAF          |
| 23-12-24 | ES0349044000          | BTN IM CAJAMAR 4-A VBLE 03/2049   | Pago interes | 0,91    | AIAF          |
| 23-12-24 | ES0349044018          | BTN IM CAJAMAR 4-B VBLE 03/2049   | Pago interes | 0,92    | AIAF          |
| 23-12-24 | ES0349044026          | BTN IM CAJAMAR 4-C VBLE 03/2049   | Pago interes | 1,00    | AIAF          |
| 23-12-24 | ES0349044034          | BTN IM CAJAMAR 4-D VBLE 03/2049   | Pago interes | 1,35    | 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 |               |
| 23-12-24 | ES0349044042          | BTN IM CAJAMAR 4-E VBLE 03/2049   | Pago interes | 1,82    | AIAF          |
| 23-12-24 | ES0370460034          | BTN BBVA-6 FTPYM-C VBLE 03/2046   | Pago interes | 1,04    | AIAF          |
| 23-12-24 | ES0377929007          | BTN TDA-25-A VBLE 03/2041         | Pago interes | 0,91    | AIAF          |
| 23-12-24 | ES0377929015          | BTN TDA-25-B VBLE 03/2041         | Pago interes | 0,97    | AIAF          |
| 23-12-24 | ES0377929023          | BTN TDA-25-C VBLE 03/2041         | Pago interes | 1,05    | AIAF          |
| 23-12-24 | ES0377929031          | BTN TDA-25-D VBLE 03/2041         | Pago interes | 1,44    | AIAF          |
| 23-12-24 | ES0377952017          | BTN TDA-24-A2 VBLE 06/2040        | Pago interes | 0,92    | AIAF          |
| 23-12-24 | ES0377952025          | BTN TDA-24-B VBLE 06/2040         | Pago interes | 0,96    | AIAF          |
| 23-12-24 | ES0377952033          | BTN TDA-24-C VBLE 06/2040         | Pago interes | 1,03    | AIAF          |
| 23-12-24 | ES0377952041          | BTN TDA-24-D VBLE 06/2040         | Pago interes | 1,38    | AIAF          |
| 23-12-24 | ES0377964004          | BTN TDA-19 MIXTO-A VBLE 03/2036   | Pago interes | 0,92    | AIAF          |
| 23-12-24 | ES0377964012          | BTN TDA-19 MIXTO-B VBLE 03/2036   | Pago interes | 1,00    | AIAF          |
| 23-12-24 | ES0377964020          | BTN TDA-19 MIXTO-C VBLE 03/2036   | Pago interes | 1,14    | AIAF          |
| 23-12-24 | ES0377964038          | BTN TDA-19 MIXTO-D VBLE 03/2036   | Pago interes | 1,76    | AIAF          |
| 23-12-24 | ES0382746016          | BTN VALENCIA HP3-A2 VBLE 09/2044  | Pago interes | 0,91    | AIAF          |
| 23-12-24 | ES0382746024          | BTN VALENCIA HP3-B VBLE 09/2044   | Pago interes | 0,95    | AIAF          |
| 23-12-24 | ES0382746032          | BTN VALENCIA HP3-C VBLE 09/2044   | Pago interes | 1,00    | AIAF          |
| 23-12-24 | ES0382746040          | BTN VALENCIA HP3-D VBLE 09/2044   | Pago interes | 1,76    | AIAF          |
| 23-12-24 | ES0413040116          | CH BANCA MARCH-IV VBLE 12/2027    | Amortizacion | 10,00   | AIAF          |
| 23-12-24 | ES0413040116          | CH BANCA MARCH-IV VBLE 12/2027    | Pago interes | 1,91    | AIAF          |
| 23-12-24 | ES0413679566          | CH BANKINTER-IV VBLE 06/2031      | Pago interes | 1,05    | AIAF          |
| 23-12-24 | ES0413790462          | CH B. POPULAR-3 1,133 12/2024     | Pago interes | 1,13    | AIAF          |
| 23-12-24 | ES0413790462          | CH B. POPULAR-3 1,133 12/2024     | Amortizacion | 100,00  | AIAF          |
| 23-12-24 | ES0413860737          | CH B. SABADELL-3 VBLE 12/2025     | Pago interes | 3,78    | AIAF          |
| 23-12-24 | ES0413860844          | CH B. SABADELL- VBLE 12/2031      | Pago interes | 1,07    | AIAF          |
| 23-12-24 | ES0413900780          | CH SANTANDER-29 VBLE 12/2031      | Pago interes | 1,92    | AIAF          |
| 23-12-24 | ES0805428010          | PPR U.C.I., S.A.-Sb VBLE Perp     | Pago interes | 5,26    | MARF          |
| 23-12-24 | ES0840609012          | PPR CAIXABANK-Sb FIJO Perp        | Pago interes | 1,31    | AIAF          |
| 24-12-24 | BE6248289348          | BON DP BELGICA- VBLE 12/2029      | Pago interes | 2,14    | AIAF          |
| 24-12-24 | ES0305050009          | BTN BBVA RMBS 14-A VBLE 06/2055   | Pago interes | 0,94    | AIAF          |
| 24-12-24 | ES0305050017          | BTN BBVA RMBS 14-B VBLE 06/2055   | Pago interes | 0,97    | AIAF          |
| 24-12-24 | ES0305443006          | BTN SABADELL CON I-A VBLE 03/2031 | Pago interes | 0,97    | AIAF          |
| 24-12-24 | ES0305443014          | BTN SABADELL CON I-B VBLE 03/2031 | Pago interes | 1,22    | AIAF          |
| 24-12-24 | ES0305443022          | BTN SABADELL CON I-C VBLE 03/2031 | Pago interes | 1,49    | AIAF          |
| 24-12-24 | ES0305443030          | BTN SABADELL CON I-D VBLE 03/2031 | Pago interes | 1,84    | AIAF          |
| 24-12-24 | ES0305443048          | BTN SABADELL CON I-E VBLE 03/2031 | Pago interes | 2,32    | AIAF          |
| 24-12-24 | ES0305443055          | BTN SABADELL CON I-F VBLE 03/2031 | Pago interes | 2,38    | AIAF          |
| 24-12-24 | ES0305443063          | BTN SABADELL CON I-Z VBLE 03/2031 | Pago interes | 2,51    | AIAF          |
| 24-12-24 | ES0305622005          | BTN SABADELL CON 2-A VBLE 12/2034 | Pago interes | 0,32    | AIAF          |
| 24-12-24 | ES0305622013          | BTN SABADELL CON 2-B VBLE 12/2034 | Pago interes | 0,50    | AIAF          |
| 24-12-24 | ES0305622021          | BTN SABADELL CON 2-C VBLE 12/2034 | Pago interes | 0,58    | AIAF          |
| 24-12-24 | ES0305622039          | BTN SABADELL CON 2-D VBLE 12/2034 | Pago interes | 0,65    | AIAF          |
| 24-12-24 | ES0305622047          | BTN SABADELL CON 2-E VBLE 12/2034 | Pago interes | 0,87    | AIAF          |
| 24-12-24 | ES0305622054          | BTN SABADELL CON 2-F VBLE 12/2034 | Pago interes | 0,99    | AIAF          |
| 24-12-24 | ES0305622062          | BTN SABADELL CON 2-G VBLE 12/2034 | Pago interes | 1,32    | AIAF          |
| 24-12-24 | ES0305679005          | BTN CARS ALLIANCE-A 3,800 10/2036 | Pago interes | 0,31    | AIAF          |
| 24-12-24 | ES0305679013          | BTN CARS ALLIANCE-B 4,000 10/2036 | Pago interes | 0,32    | AIAF          |
| 24-12-24 | ES0305805006          | BTN MAGDALENA 10- VBLE 12/2056    | Pago interes | 2,95    | MARF          |
| 27-12-24 | ES0305250047          | BTN COLUMBUS MC-A 4,000 06/2038   | Pago interes | 0,34    | AIAF          |
| 27-12-24 | ES0305250054          | BTN COLUMBUS MC-C 4,35 06/2038    | Pago interes | 0,37    | AIAF          |
| 27-12-24 | ES0305452007          | BTN AUTONORIA 19-A VBLE 12/2035   | Pago interes | 0,34    | AIAF          |
| 27-12-24 | ES0305452015          | BTN AUTONORIA 19-B VBLE 12/2035   | Pago interes | 0,36    | AIAF          |
| 27-12-24 | ES0305452023          | BTN AUTONORIA 19-C VBLE 12/2035   | Pago interes | 0,39    | AIAF          |
| 27-12-24 | ES0305452031          | BTN AUTONORIA 19-D VBLE 12/2035   | Pago interes | 0,44    | AIAF          |
| 27-12-24 | ES0305452049          | BTN AUTONORIA 19-E VBLE 12/2035   | Pago interes | 0,53    | AIAF          |
| 27-12-24 | ES0305452056          | BTN AUTONORIA 19-F VBLE 12/2035   | Pago interes | 0,63    | AIAF          |
| 27-12-24 | ES0305452064          | BTN AUTONORIA 19-G FIJO 12/2035   | Pago interes | 0,52    | AIAF          |
| 27-12-24 | ES0305522007          | BTN NORIA 2020-A 3,500 10/2040    | Pago interes | 0,31    | AIAF          |
| 27-12-24 | ES0305522015          | BTH NORIA 2020-B 3,600 10/2040    | Pago interes | 0,31    | AIAF          |
| 27-12-24 | ES0305565006          | BTN AUTONORIA 21-A VBLE 01/2039   | Pago interes | 0,33    | AIAF          |
| 27-12-24 | ES0305565014          | BTN AUTONORIA 21-B VBLE 01/2039   | Pago interes | 0,34    | AIAF          |
| 27-12-24 | ES0305565022          | BTN AUTONORIA 21-C VBLE 01/2039   | Pago interes | 0,37    | AIAF          |
| 27-12-24 | ES0305565030          | BTN AUTONORIA 21-D VBLE 01/2039   | Pago interes | 0,41    | AIAF          |
| 27-12-24 | ES0305565048          | BTN AUTONORIA 21-E VBLE 01/2039   | Pago interes | 0,51    | AIAF          |
| 27-12-24 | ES0305565055          | BTN AUTONORIA 21-F VBLE 01/2039   | Pago interes | 0,62    | AIAF          |
| 27-12-24 | ES0305565063          | BTN AUTONORIA 21-G FIJO 01/2039   | Pago interes | 0,46    | AIAF          |
| 27-12-24 | ES0305566012          | BTN AQUISGRAN FT - VBLE 06/2050   | Pago interes | 0,22    | MARF          |
| 27-12-24 | ES0305652002          | BTN AUTONORIA 22-A VBLE 01/2040   | Pago interes | 0,35    | AIAF          |
| 27-12-24 | ES0305652010          | BTN AUTONORIA 22-B VBLE 01/2040   | Pago interes | 0,45    | AIAF          |

PROXIMOS VENCIMIENTOS

NEXT MATURITIES

|          | Descripción del Valor |                                    | Concepto     | Importe | Plataforma |
|----------|-----------------------|------------------------------------|--------------|---------|------------|
|          | Security details      |                                    | Type         | Volume  |            |
| Fecha    | Cód. ISIN             | Emisión                            |              | % Bruto |            |
| Date     | ISIN Code             | Issue                              |              | % Gross |            |
| 27-12-24 | ES0305652028          | BTN AUTONORIA 22-C VBLE 01/2040    | Pago interes | 0,52    | AIAF       |
| 27-12-24 | ES0305652036          | BTN AUTONORIA 22-D VBLE 01/2040    | Pago interes | 0,65    | AIAF       |
| 27-12-24 | ES0305652044          | BTN AUTONORIA 22-E VBLE 01/2040    | Pago interes | 0,90    | AIAF       |
| 27-12-24 | ES0305652051          | BTN AUTONORIA 22-F VBLE 01/2040    | Pago interes | 1,03    | AIAF       |
| 27-12-24 | ES0305652069          | BTN AUTONORIA 22-G VBLE 01/2040    | Pago interes | 1,34    | AIAF       |
| 27-12-24 | ES0305655005          | BTN AQUA 2020, FT - VBLE 05/2027   | Pago interes | 0,58    | MARF       |
| 27-12-24 | ES0305678007          | BTN CUBOS 2022, FT- VBLE 09/2027   | Pago interes | 0,50    | MARF       |
| 27-12-24 | ES0305723001          | BTN SABD CON AUT 1-A VBLE 09/2035  | Pago interes | 0,34    | AIAF       |
| 27-12-24 | ES0305723019          | BTN SABD CON AUT 1-B VBLE 09/2035  | Pago interes | 0,43    | AIAF       |
| 27-12-24 | ES0305723027          | BTN SABD CON AUT 1-C VBLE 09/2035  | Pago interes | 0,54    | AIAF       |
| 27-12-24 | ES0305723035          | BTN SABD CON AUT 1-C VBLE 09/2035  | Pago interes | 0,75    | AIAF       |
| 27-12-24 | ES0305723043          | BTN SABD CON AUT 1-E VBLE 09/2035  | Pago interes | 1,09    | AIAF       |
| 27-12-24 | ES0305723050          | BTN SABD CON AUT 1-F VBLE 09/2035  | Pago interes | 0,90    | AIAF       |
| 27-12-24 | ES0305733000          | BTN AUTONORIA 23-A VBLE 09/2041    | Pago interes | 0,34    | AIAF       |
| 27-12-24 | ES0305733018          | BTN AUTONORIA 23-B VBLE 09/2041    | Pago interes | 0,38    | AIAF       |
| 27-12-24 | ES0305733026          | BTN AUTONORIA 23-C VBLE 09/2041    | Pago interes | 0,45    | AIAF       |
| 27-12-24 | ES0305733034          | BTN AUTONORIA 23-D VBLE 09/2041    | Pago interes | 0,53    | AIAF       |
| 27-12-24 | ES0305733042          | BTN AUTONORIA 23-E VBLE 09/2041    | Pago interes | 0,74    | AIAF       |
| 27-12-24 | ES0305733059          | BTN AUTONORIA 23-F VBLE 09/2041    | Pago interes | 0,89    | AIAF       |
| 27-12-24 | ES0305733067          | BTN AUTONORIA 23-G VBLE 09/2041    | Pago interes | 1,21    | AIAF       |
| 27-12-24 | ES0305789002          | BTN RURAL HPXX-A VBLE 09/2062      | Pago interes | 0,96    | AIAF       |
| 27-12-24 | ES0305789010          | BTN RURAL HPXX-B VBLE 09/2062      | Pago interes | 1,00    | AIAF       |
| 27-12-24 | ES0305839005          | BTN PEPPER IBER CO-A VBLE 04/2037  | Pago interes | 0,35    | AIAF       |
| 27-12-24 | ES0305839013          | BTN PEPPER IBER CO-B VBLE 04/2037  | Pago interes | 0,39    | AIAF       |
| 27-12-24 | ES0305839021          | BTN PEPPER IBER CO-C VBLE 04/2037  | Pago interes | 0,42    | AIAF       |
| 27-12-24 | ES0305839039          | BTN PEPPER IBER CO-D VBLE 04/2037  | Pago interes | 0,50    | AIAF       |
| 27-12-24 | ES0305839047          | BTN PEPPER IBER CO-J 7,000 04/2037 | Pago interes | 0,62    | AIAF       |
| 27-12-24 | ES0312888011          | BTN BANCAJA 9-A2 VBLE 09/2043      | Pago interes | 0,92    | AIAF       |
| 27-12-24 | ES0312888029          | BTN BANCAJA 9-B VBLE 09/2043       | Pago interes | 0,96    | AIAF       |
| 27-12-24 | ES0312888037          | BTN BANCAJA 9-C VBLE 09/2043       | Pago interes | 1,03    | AIAF       |
| 27-12-24 | ES0312888045          | BTN BANCAJA 9-D VBLE 09/2043       | Pago interes | 1,53    | AIAF       |
| 27-12-24 | ES0312888052          | BTN BANCAJA 9-E VBLE 09/2043       | Pago interes | 1,92    | AIAF       |
| 27-12-24 | ES0338455001          | BTN TDA TARRA. 1-A VBLE 06/2050    | Pago interes | 0,95    | AIAF       |
| 27-12-24 | ES0338455019          | BTN TDA TARRA. 1-B VBLE 06/2050    | Pago interes | 1,00    | AIAF       |
| 27-12-24 | ES0338455027          | BTN TDA TARRA. 1-C VBLE 06/2050    | Pago interes | 1,29    | AIAF       |
| 27-12-24 | ES0338455035          | BTN TDA TARRA. 1-D VBLE 06/2050    | Pago interes | 1,73    | AIAF       |
| 27-12-24 | ES0377965027          | BTN TDA CJAMAR 2-A3 VBLE 06/2041   | Pago interes | 0,92    | AIAF       |
| 27-12-24 | ES0377965035          | BTN TDA CJAMAR 2-B VBLE 06/2041    | Pago interes | 0,93    | AIAF       |
| 27-12-24 | ES0377965043          | BTN TDA CJAMAR 2-C VBLE 06/2041    | Pago interes | 1,01    | AIAF       |
| 27-12-24 | ES0377965050          | BTN TDA CJAMAR 2-D VBLE 06/2041    | Pago interes | 1,34    | AIAF       |
| 27-12-24 | ES0377991007          | BTN TDA CAM 4-A VBLE 06/2039       | Pago interes | 0,89    | AIAF       |
| 27-12-24 | ES0377991015          | BTN TDA CAM 4-B VBLE 06/2039       | Pago interes | 0,93    | AIAF       |
| 27-12-24 | ES0413307077          | CH BANKIA-1 VBLE 05/2027           | Pago interes | 0,39    | AIAF       |
| 27-12-24 | ES0413307085          | CH BANKIA-3 VBLE 05/2028           | Pago interes | 0,39    | AIAF       |
| 27-12-24 | ES0413860588          | CH B. SABADELL-III 0,969 12/2024   | Pago interes | 0,97    | AIAF       |
| 27-12-24 | ES0413860588          | CH B. SABADELL-III 0,969 12/2024   | Amortizacion | 100,00  | AIAF       |