

## EMISIONES EN CIRCULACIÓN: BONOS DE TITULIZACIÓN

### FINANCIAL INSTRUMENTS LISTED IN THE MARKET: SECURITIZATION

| Descripción del valor<br>Security details |                                     | Moneda   | Saldo Circulación.<br>Outstanding Volume | Último Precio*<br>Last Price |               |
|-------------------------------------------|-------------------------------------|----------|------------------------------------------|------------------------------|---------------|
| Cód. ISIN<br>ISIN Code                    | Emisión<br>Issue                    | Currency |                                          | Precio<br>Price              | Fecha<br>Date |
| <b>ENTIDADES DE FINANCIACION</b>          |                                     |          |                                          |                              |               |
| ES0305106009                              | BTN A-BEST 13-A VBLE 08/2030        | EUR      | 143.908.218,10                           | 100,0000                     | 02-12-15      |
| ES0305106017                              | BTN A-BEST 13-B VBLE 08/2030        | EUR      | 43.700.000,00                            | 100,0000                     | 02-12-15      |
| ES0305106025                              | BTN A-BEST 13-M 2,300 08/2030       | EUR      | 63.500.000,00                            | 100,0000                     | 02-12-15      |
| ES0305370001                              | BTN AUT ABS S 18-A VBLE 06/2029     | EUR      | 572.000.000,00                           |                              |               |
| ES0305370019                              | BTN AUT ABS S 18-B 2,000 06/2029    | EUR      | 48.000.000,00                            |                              |               |
| ES0305194013                              | BTN AUT ABS SP L-B 2,000 12/2032    | EUR      | 52.900.000,00                            |                              |               |
| ES0305194021                              | BTN AUT ABS SP L-C 3,000 12/2032    | EUR      | 29.900.000,00                            |                              |               |
| ES0305194039                              | BTN AUT ABS SP L-D 4,000 12/2032    | EUR      | 4.532.104,52                             |                              |               |
| ES0305194005                              | BTN AUT ABS SP L-A VBLE 12/2032     | EUR      | 183.794.286,60                           | 99,9952                      | 10-05-17      |
| ES0305452007                              | BTN AUTONORIA SPAIN-A VBLE 12/2035  | EUR      | 790.000.000,00                           |                              |               |
| ES0305452015                              | BTN AUTONORIA SPAIN-B VBLE 12/2035  | EUR      | 30.000.000,00                            |                              |               |
| ES0305452023                              | BTN AUTONORIA SPAIN-C VBLE 12/2035  | EUR      | 55.000.000,00                            |                              |               |
| ES0305452031                              | BTN AUTONORIA SPAIN-D VBLE 12/2035  | EUR      | 55.000.000,00                            |                              |               |
| ES0305452049                              | BTN AUTONORIA SPAIN-E VBLE 12/2035  | EUR      | 20.000.000,00                            |                              |               |
| ES0305452056                              | BTN AUTONORIA SPAIN-F VBLE 12/2035  | EUR      | 25.000.000,00                            |                              |               |
| ES0305452064                              | BTN AUTONORIA SPAIN-G 6,000 12/2035 | EUR      | 25.000.000,00                            |                              |               |
| ES0312273016                              | BTN AYT COL GLOB-1B 1,300 03/2047   | EUR      | 81.000.000,00                            |                              |               |
| ES0312273024                              | BTN AYT COL GLOB-1C 1,650 03/2047   | EUR      | 13.500.000,00                            |                              |               |
| ES0312273032                              | BTN AYT COL GLOB-1D 3,000 03/2047   | EUR      | 14.300.000,00                            |                              |               |
| ES0312273107                              | BTN AYT COL GLOB-3C VBLE 11/2047    | EUR      | 8.200.000,00                             |                              |               |
| ES0312273115                              | BTN AYT COL GLOB-3D VBLE 11/2047    | EUR      | 3.800.000,00                             |                              |               |
| ES0312273248                              | BTN AYT COL GLOB-7A 1,300 11/2047   | EUR      | 234.851.150,40                           |                              |               |
| ES0312273255                              | BTN AYT COL GLOB-7B 1,600 11/2047   | EUR      | 45.600.000,00                            |                              |               |
| ES0312273263                              | BTN AYT COL GLOB-7C 2,500 11/2047   | EUR      | 28.000.000,00                            |                              |               |
| ES0312273271                              | BTN AYT COL GLOB-7D 3,500 11/2047   | EUR      | 10.400.000,00                            |                              |               |
| ES0312273370                              | BTN AYT COL GLOB-10B 1,600 06/2043  | EUR      | 30.500.000,00                            |                              |               |
| ES0312273388                              | BTN AYT COL GLOB-10C 2,000 06/2043  | EUR      | 7.000.000,00                             |                              |               |
| ES0312273396                              | BTN AYT COL GLOB-10D 3,000 06/2043  | EUR      | 7.000.000,00                             |                              |               |
| ES0312273446                              | BTN AYT COL GLOB-12A VBLE 03/2048   | EUR      | 82.656.368,30                            |                              |               |
| ES0312273453                              | BTN AYT COL GLOB-12B VBLE 03/2048   | EUR      | 12.700.000,00                            |                              |               |
| ES0312273461                              | BTN AYT COL GLOB-12C VBLE 03/2048   | EUR      | 10.300.000,00                            |                              |               |
| ES0312273479                              | BTN AYT COL GLOB-12D VBLE 03/2048   | EUR      | 3.500.000,00                             |                              |               |
| ES0312273362                              | BTN AYT COL GLOB-10A 1,300 06/2043  | EUR      | 309.568.336,35                           | 83,9475                      | 03-12-08      |
| ES0312273099                              | BTN AYT COL GLOB-3B VBLE 11/2047    | EUR      | 12.600.000,00                            | 65,0526                      | 02-02-09      |
| ES0312273008                              | BTN AYT COL GLOB-1A 1,170 03/2047   | EUR      | 527.611.904,40                           | 77,4426                      | 26-02-10      |
| ES0312273081                              | BTN AYT COL GLOB-3A VBLE 11/2047    | EUR      | 68.308.993,23                            | 70,1848                      | 18-11-11      |
| ES0312212014                              | BTN AYT GRANA H1-B VBLE 03/2047     | EUR      | 24.000.000,00                            |                              |               |
| ES0312212022                              | BTN AYT GRANA H1-C VBLE 03/2047     | EUR      | 11.000.000,00                            |                              |               |
| ES0312212030                              | BTN AYT GRANA H1-D VBLE 03/2047     | EUR      | 2.000.000,00                             |                              |               |
| ES0312212006                              | BTN AYT GRANA H1-A VBLE 03/2047     | EUR      | 53.906.806,80                            | 85,2500                      | 03-07-13      |
| ES0312274014                              | BTN AYT GY HPIII-B VBLE 12/2052     | EUR      | 222.673.050,00                           |                              |               |
| ES0312274006                              | BTN AYT GY HPIII-A VBLE 12/2052     | EUR      | 1.558.711.500,00                         | 60,2735                      | 12-05-14      |
| ES0312275011                              | BTN AYT GY HPIV-B VBLE 09/2052      | EUR      | 234.000.000,00                           |                              |               |
| ES0312275003                              | BTN AYT GY HPIV-A VBLE 09/2052      | EUR      | 361.631.119,20                           | 64,7659                      | 01-03-12      |
| ES0312276019                              | BTN AYT GY HPV-B VBLE 03/2053       | EUR      | 268.144.464,00                           |                              |               |
| ES0312276001                              | BTN AYT GY HPV-A VBLE 03/2053       | EUR      | 402.216.640,00                           | 61,8005                      | 01-03-12      |
| ES0312364013                              | BTN AYT HIP BBK1-B VBLE 04/2037     | EUR      | 46.000.000,00                            |                              |               |
| ES0312364021                              | BTN AYT HIP BBK1-C VBLE 04/2037     | EUR      | 39.500.000,00                            |                              |               |
| ES0312364005                              | BTN AYT HIP BBK1-A VBLE 04/2037     | EUR      | 155.259.603,30                           | 100,0000                     | 29-06-05      |
| ES0312251012                              | BTN AYT HIP BBK2-B VBLE 04/2041     | EUR      | 43.500.000,00                            |                              |               |
| ES0312251020                              | BTN AYT HIP BBK2-C VBLE 04/2041     | EUR      | 38.500.000,00                            |                              |               |
| ES0312251004                              | BTN AYT HIP BBK2-A VBLE 04/2041     | EUR      | 220.730.437,80                           | 100,0000                     | 16-06-06      |
| ES0312371018                              | BTN AYT HIP MIXT-B VBLE 09/2033     | EUR      | 31.800.000,00                            | 39,9500                      | 02-10-12      |
| ES0312371000                              | BTN AYT HIP MIXT-A VBLE 09/2033     | EUR      | 1.948.052,22                             | 98,5000                      | 27-07-15      |
| ES0370151013                              | BTN AYT HP MX 2-P2 VBLE 06/2036     | EUR      | 16.700.000,00                            | 55,0000                      | 19-02-13      |
| ES0370151039                              | BTN AYT HP MX 2-C2 VBLE 06/2036     | EUR      | 7.675.101,49                             | 99,9239                      | 22-10-15      |
| ES0370151005                              | BTN AYT HP MX 2-P1 VBLE 06/2036     | EUR      | 18.019.551,84                            | 98,9748                      | 02-01-17      |
| ES0312378013                              | BTN AYT HP MX 3-B VBLE 03/2038      | EUR      | 6.465.348,70                             | 29,2500                      | 21-10-13      |
| ES0370152011                              | BTN AYT HP MX 4-B VBLE 01/2043      | EUR      | 5.532.927,00                             | 99,7915                      | 10-04-14      |
| ES0370152003                              | BTN AYT HP MX 4-A VBLE 01/2043      | EUR      | 46.080.216,00                            | 97,6700                      | 15-09-17      |
| ES0312252010                              | BTN AYT HP MX 5-B VBLE 06/2041      | EUR      | 12.200.000,00                            | 41,3000                      | 21-06-12      |
| ES0312252028                              | BTN AYT HP MX 5-C VBLE 06/2041      | EUR      | 13.400.000,00                            | 31,4949                      | 09-10-13      |
| ES0312252002                              | BTN AYT HP MX 5-A VBLE 06/2041      | EUR      | 118.917.478,60                           | 96,9850                      | 27-03-17      |
| ES0312304019                              | BTN AYT ICO C VI-B VBLE 10/2057     | EUR      | 6.116.417,23                             |                              |               |
| ES0312304027                              | BTN AYT ICO C VI-C VBLE 10/2057     | EUR      | 5.476.469,97                             |                              |               |
| ES0312304001                              | BTN AYT ICO C VI-A VBLE 10/2057     | EUR      | 49.940.490,60                            | 87,7294                      | 01-07-10      |
| ES0370153027                              | BTN AYT KUTXA H1-C VBLE 04/2041     | EUR      | 12.482.603,70                            | 40,0000                      | 14-06-12      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                 | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|---------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>         | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0370153019                                     | BTN AYT KUTXA H1-B VBLE 04/2041 | EUR      | 17.185.870,52                                   | 50,0000                             | 18-06-12             |
| ES0370153001                                     | BTN AYT KUTXA H1-A VBLE 04/2041 | EUR      | 186.289.679,01                                  | 95,0200                             | 30-11-15             |
| ES0370154025                                     | BTN AYT KUTXA H2-C VBLE 10/2056 | EUR      | 24.000.000,00                                   | 25,0000                             | 14-06-12             |
| ES0370154017                                     | BTN AYT KUTXA H2-B VBLE 10/2056 | EUR      | 58.200.000,00                                   | 42,0000                             | 12-09-13             |
| ES0370154009                                     | BTN AYT KUTXA H2-A VBLE 10/2056 | EUR      | 325.869.551,28                                  | 100,0000                            | 01-03-17             |
| ES0312379011                                     | BTN AYT PR.IN 3-B VBLE 12/2046  | EUR      | 17.659.002,00                                   |                                     |                      |
| ES0312379003                                     | BTN AYT PR.IN 3-A VBLE 12/2046  | EUR      | 15.689.598,18                                   | 91,6750                             | 28-02-14             |
| ES0390305003                                     | BTN AYT.7 PR.INM- VBLE 06/2035  | EUR      | 6.703.999,38                                    | 99,8659                             | 30-03-15             |
| ES0312282025                                     | BTN AYT.CJMUR.H1-C VBLE 10/2038 | EUR      | 1.262.207,34                                    | 79,9900                             | 25-08-08             |
| ES0312282009                                     | BTN AYT.CJMUR.H1-A VBLE 10/2038 | EUR      | 37.725.981,68                                   | 86,2500                             | 20-05-13             |
| ES0312282017                                     | BTN AYT.CJMUR.H1-B VBLE 10/2038 | EUR      | 1.916.685,22                                    | 83,0000                             | 29-01-16             |
| ES0312272018                                     | BTN AYT.CJMUR.H2-B VBLE 04/2039 | EUR      | 2.531.715,75                                    | 100,0000                            | 09-11-06             |
| ES0312272026                                     | BTN AYT.CJMUR.H2-C VBLE 04/2039 | EUR      | 1.187.718,50                                    | 100,0000                            | 09-11-06             |
| ES0312272000                                     | BTN AYT.CJMUR.H2-A VBLE 04/2039 | EUR      | 41.500.300,45                                   | 100,0000                            | 02-02-17             |
| ES0370139018                                     | BTH AYT.GEN. H2-B VBLE 12/2034  | EUR      | 6.634.936,80                                    | 70,8300                             | 28-06-10             |
| ES0370139000                                     | BTH AYT.GEN. H2-A VBLE 12/2034  | EUR      | 77.045.780,80                                   | 99,3375                             | 19-05-17             |
| ES0370143010                                     | BTH AYT.GEN. H3-B VBLE 07/2035  | EUR      | 7.549.708,80                                    | 84,0150                             | 25-05-16             |
| ES0370143002                                     | BTH AYT.GEN. H3-A VBLE 07/2035  | EUR      | 81.938.072,80                                   | 99,1850                             | 22-05-17             |
| ES0370150015                                     | BTH AYT.GEN. H4-B VBLE 05/2036  | EUR      | 6.787.300,80                                    | 84,0000                             | 30-09-13             |
| ES0370150007                                     | BTH AYT.GEN. H4-A VBLE 05/2036  | EUR      | 102.236.137,60                                  | 98,8600                             | 25-01-17             |
| ES0312349022                                     | BTH AYT.GEN. H6-B VBLE 01/2038  | EUR      | 2.484.024,90                                    |                                     |                      |
| ES0312349030                                     | BTH AYT.GEN. H6-C VBLE 01/2038  | EUR      | 2.732.427,39                                    | 89,3621                             | 14-04-15             |
| ES0312349048                                     | BTH AYT.GEN. H6-D VBLE 01/2038  | EUR      | 2.590.483,11                                    | 90,4951                             | 25-05-15             |
| ES0312349014                                     | BTH AYT.GEN. H6-A2 VBLE 01/2038 | EUR      | 116.112.688,40                                  | 94,7600                             | 30-07-15             |
| ES0312301023                                     | BTH AYT.GEN.H10-B VBLE 03/2040  | EUR      | 9.474.103,80                                    | 22,4900                             | 28-06-10             |
| ES0312301031                                     | BTH AYT.GEN.H10-C VBLE 03/2040  | EUR      | 6.947.676,12                                    | 16,4000                             | 28-06-10             |
| ES0312301049                                     | BTH AYT.GEN.H10-D VBLE 03/2040  | EUR      | 8.842.496,88                                    | 10,4700                             | 28-06-10             |
| ES0312301015                                     | BTH AYT.GEN.H10-A2 VBLE 03/2040 | EUR      | 290.539.147,50                                  | 96,4100                             | 23-03-15             |
| ES0312302021                                     | BTH AYT.GEN.H11-B VBLE 11/2040  | EUR      | 11.637.666,00                                   | 19,6700                             | 28-06-10             |
| ES0312302039                                     | BTH AYT.GEN.H11-C VBLE 11/2040  | EUR      | 10.861.821,60                                   | 15,2200                             | 28-06-10             |
| ES0312302047                                     | BTH AYT.GEN.H11-D VBLE 11/2040  | EUR      | 7.758.444,00                                    | 6,6600                              | 28-06-10             |
| ES0312302013                                     | BTH AYT.GEN.H11-A2 VBLE 11/2040 | EUR      | 357.664.140,00                                  | 63,9555                             | 01-03-12             |
| ES0312285002                                     | BTH AYT.GEN.H12-A VBLE 03/2051  | EUR      | 251.247.008,80                                  | 70,7299                             | 04-12-09             |
| ES0312285010                                     | BTH AYT.GEN.H12-B VBLE 03/2051  | EUR      | 22.000.000,00                                   | 16,1900                             | 28-06-10             |
| ES0312343033                                     | BTH AYT.GEN.H7-C VBLE 09/2038   | EUR      | 9.611.088,75                                    | 78,0000                             | 30-09-13             |
| ES0312343025                                     | BTH AYT.GEN.H7-B VBLE 09/2038   | EUR      | 10.179.120,00                                   | 82,4994                             | 25-11-15             |
| ES0312343017                                     | BTH AYT.GEN.H7-A2 VBLE 09/2038  | EUR      | 277.710.290,65                                  | 97,3594                             | 06-04-17             |
| ES0312344049                                     | BTH AYT.GEN.H8-D VBLE 05/2039   | EUR      | 9.046.716,00                                    | 12,3100                             | 28-06-10             |
| ES0312344031                                     | BTH AYT.GEN.H8-C VBLE 05/2039   | EUR      | 9.046.716,00                                    | 80,9950                             | 16-11-15             |
| ES0312344023                                     | BTH AYT.GEN.H8-B VBLE 05/2039   | EUR      | 9.046.716,00                                    | 83,5000                             | 26-05-16             |
| ES0312344015                                     | BTH AYT.GEN.H8-A2 VBLE 05/2039  | EUR      | 409.356.990,00                                  | 96,9000                             | 01-07-16             |
| ES0312300041                                     | BTH AYT.GEN.H9-D VBLE 07/2039   | EUR      | 5.933.496,68                                    | 4,9300                              | 28-06-10             |
| ES0312300025                                     | BTH AYT.GEN.H9-B VBLE 07/2039   | EUR      | 6.099.856,40                                    | 27,8700                             | 28-06-10             |
| ES0312300033                                     | BTH AYT.GEN.H9-C VBLE 07/2039   | EUR      | 5.988.949,92                                    | 70,0000                             | 30-09-13             |
| ES0312300017                                     | BTH AYT.GEN.H9-A2 VBLE 07/2039  | EUR      | 259.243.950,00                                  | 100,0000                            | 04-04-17             |
| ES0312980008                                     | BTN BAN BVA VPOI-A VBLE 07/2051 | EUR      | 99.770.444,76                                   | 100,0000                            | 08-04-09             |
| ES0312980016                                     | BTN BAN BVA VPOI-B VBLE 07/2051 | EUR      | 4.517.661,72                                    | 100,0000                            | 08-04-09             |
| ES0312980024                                     | BTN BAN BVA VPOI-C VBLE 07/2051 | EUR      | 2.953.421,22                                    | 100,0000                            | 08-04-09             |
| ES0312980032                                     | BTN BAN BVA VPOI-D VBLE 07/2051 | EUR      | 5.700.000,00                                    | 100,0000                            | 08-04-09             |
| ES0312872064                                     | BTN BANCAJA 10-E VBLE 05/2050   | EUR      | 31.000.000,00                                   |                                     |                      |
| ES0312872031                                     | BTN BANCAJA 10-B VBLE 05/2050   | EUR      | 65.000.000,00                                   | 41,1464                             | 17-12-10             |
| ES0312872049                                     | BTN BANCAJA 10-C VBLE 05/2050   | EUR      | 52.000.000,00                                   | 23,1314                             | 01-10-15             |
| ES0312872023                                     | BTN BANCAJA 10-A3 VBLE 05/2050  | EUR      | 485.998.850,00                                  | 100,0000                            | 27-12-16             |
| ES0312872015                                     | BTN BANCAJA 10-A2 VBLE 05/2050  | EUR      | 215.011.852,20                                  | 99,3750                             | 15-05-17             |
| ES0312872056                                     | BTN BANCAJA 10-D VBLE 05/2050   | EUR      | 26.000.000,00                                   | 71,0000                             | 22-02-18             |
| ES0312867064                                     | BTN BANCAJA 11-E VBLE 04/2050   | EUR      | 22.900.000,00                                   |                                     |                      |
| ES0312867031                                     | BTN BANCAJA 11-B VBLE 04/2050   | EUR      | 63.000.000,00                                   | 99,9600                             | 23-07-07             |
| ES0312867049                                     | BTN BANCAJA 11-C VBLE 04/2050   | EUR      | 24.000.000,00                                   | 99,9595                             | 23-07-07             |
| ES0312867023                                     | BTN BANCAJA 11-A3 VBLE 04/2050  | EUR      | 404.991.136,00                                  | 71,0000                             | 23-07-13             |
| ES0312867015                                     | BTN BANCAJA 11-A2 VBLE 04/2050  | EUR      | 250.871.794,50                                  | 98,0300                             | 07-02-17             |
| ES0312867056                                     | BTN BANCAJA 11-D VBLE 04/2050   | EUR      | 20.000.000,00                                   | 42,4806                             | 07-07-17             |
| ES0312847017                                     | BTN BANCAJA 13-B VBLE 04/2052   | EUR      | 152.000.000,00                                  |                                     |                      |
| ES0312847025                                     | BTN BANCAJA 13-C VBLE 04/2052   | EUR      | 159.300.000,00                                  |                                     |                      |
| ES0312847009                                     | BTN BANCAJA 13-A VBLE 04/2052   | EUR      | 1.094.518.362,28                                | 95,5000                             | 08-09-16             |
| ES0312886031                                     | BTN BANCAJA 7-C VBLE 11/2036    | EUR      | 5.656.129,50                                    | 46,9929                             | 12-09-13             |
| ES0312886015                                     | BTN BANCAJA 7-A2 VBLE 11/2036   | EUR      | 206.826.878,72                                  | 94,9880                             | 23-11-15             |
| ES0312886023                                     | BTN BANCAJA 7-B VBLE 11/2036    | EUR      | 9.483.332,25                                    | 95,5250                             | 11-07-17             |
| ES0312886049                                     | BTN BANCAJA 7-D VBLE 11/2036    | EUR      | 3.827.201,84                                    | 91,6020                             | 12-01-18             |
| ES0312887047                                     | BTN BANCAJA 8-E VBLE 10/2037    | EUR      | 28.100.002,49                                   | 100,0000                            | 28-04-05             |
| ES0312887021                                     | BTN BANCAJA 8-C VBLE 10/2037    | EUR      | 14.900.000,00                                   | 42,1000                             | 04-11-10             |
| ES0312887013                                     | BTN BANCAJA 8-B VBLE 10/2037    | EUR      | 60.200.000,00                                   | 59,4794                             | 23-03-15             |
| ES0312887005                                     | BTN BANCAJA 8-A VBLE 10/2037    | EUR      | 185.264.627,17                                  | 98,6250                             | 08-06-16             |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0312887039                                     | BTN BANCAJA 8-D VBLE 10/2037     | EUR      | 13.200.000,00                                   | 90,3087                             | 12-05-17             |
| ES0312888052                                     | BTN BANCAJA 9-E VBLE 09/2043     | EUR      | 22.600.000,00                                   |                                     |                      |
| ES0312888037                                     | BTN BANCAJA 9-C VBLE 09/2043     | EUR      | 25.000.000,00                                   | 30,0000                             | 26-03-10             |
| ES0312888029                                     | BTN BANCAJA 9-B VBLE 09/2043     | EUR      | 52.000.000,00                                   | 75,1000                             | 28-07-14             |
| ES0312888011                                     | BTN BANCAJA 9-A2 VBLE 09/2043    | EUR      | 308.258.280,00                                  | 94,8000                             | 10-05-16             |
| ES0312888045                                     | BTN BANCAJA 9-D VBLE 09/2043     | EUR      | 23.000.000,00                                   | 77,7500                             | 22-05-17             |
| ES0313529028                                     | BTN BANKINTER 10-B VBLE 06/2043  | EUR      | 8.539.631,82                                    | 99,7000                             | 04-07-05             |
| ES0313529036                                     | BTN BANKINTER 10-C VBLE 06/2043  | EUR      | 9.241.227,52                                    | 99,4000                             | 04-07-05             |
| ES0313529044                                     | BTN BANKINTER 10-D VBLE 06/2043  | EUR      | 7.880.556,86                                    | 99,2000                             | 04-07-05             |
| ES0313529051                                     | BTN BANKINTER 10-E VBLE 06/2043  | EUR      | 11.164.401,92                                   | 99,0000                             | 04-07-05             |
| ES0313529010                                     | BTN BANKINTER 10-A2 VBLE 06/2043 | EUR      | 306.955.032,04                                  | 98,7730                             | 14-03-17             |
| ES0313714042                                     | BTH BANKINTER 11-D VBLE 08/2048  | EUR      | 4.571.769,58                                    |                                     |                      |
| ES0313714059                                     | BTH BANKINTER 11-E VBLE 08/2048  | EUR      | 6.212.500,00                                    |                                     |                      |
| ES0313714026                                     | BTH BANKINTER 11-B VBLE 08/2048  | EUR      | 7.276.749,48                                    | 65,1000                             | 22-01-13             |
| ES0313714034                                     | BTH BANKINTER 11-C VBLE 08/2048  | EUR      | 7.136.016,39                                    | 62,0000                             | 25-04-13             |
| ES0313714018                                     | BTH BANKINTER 11-A2 VBLE 08/2048 | EUR      | 187.976.473,36                                  | 97,8000                             | 20-10-16             |
| ES0313270045                                     | BTN BANKINTER 13-D VBLE 07/2049  | EUR      | 11.825.433,20                                   |                                     |                      |
| ES0313270052                                     | BTN BANKINTER 13-E VBLE 07/2049  | EUR      | 12.173.876,94                                   |                                     |                      |
| ES0313270029                                     | BTN BANKINTER 13-B VBLE 07/2049  | EUR      | 12.920.380,48                                   | 66,5000                             | 02-04-13             |
| ES0313270037                                     | BTN BANKINTER 13-C VBLE 07/2049  | EUR      | 13.903.598,48                                   | 59,5000                             | 02-08-13             |
| ES0313270011                                     | BTN BANKINTER 13-A2 VBLE 07/2049 | EUR      | 408.267.877,50                                  | 98,4000                             | 21-06-17             |
| ES0313546022                                     | BTN BANKINTER 6-C VBLE 08/2038   | EUR      | 6.375.933,90                                    |                                     |                      |
| ES0313546014                                     | BTN BANKINTER 6-B VBLE 08/2038   | EUR      | 6.535.330,25                                    | 60,0000                             | 09-10-12             |
| ES0313546006                                     | BTN BANKINTER 6-A VBLE 08/2038   | EUR      | 146.487.031,36                                  | 86,9992                             | 03-03-15             |
| ES0313548010                                     | BTN BANKINTER 8-B VBLE 12/2040   | EUR      | 5.452.880,50                                    | 77,6600                             | 02-04-13             |
| ES0313548028                                     | BTN BANKINTER 8-C VBLE 12/2040   | EUR      | 4.907.592,42                                    | 65,0000                             | 03-07-13             |
| ES0313548002                                     | BTN BANKINTER 8-A VBLE 12/2040   | EUR      | 125.961.513,87                                  | 100,0000                            | 22-03-17             |
| ES0313814073                                     | BTN BANKINTER 9-CT VBLE 07/2042  | EUR      | 3.097.766,70                                    | 44,0000                             | 20-11-12             |
| ES0313814032                                     | BTN BANKINTER 9-CP VBLE 07/2042  | EUR      | 2.317.017,55                                    | 71,0000                             | 07-02-13             |
| ES0313814065                                     | BTN BANKINTER 9-BT VBLE 07/2042  | EUR      | 7.610.958,72                                    | 71,3300                             | 28-05-13             |
| ES0313814024                                     | BTN BANKINTER 9-BP VBLE 07/2042  | EUR      | 4.992.650,10                                    | 67,1757                             | 09-09-14             |
| ES0313814057                                     | BTN BANKINTER 9-2T VBLE 07/2042  | EUR      | 53.453.792,70                                   | 94,2250                             | 19-09-16             |
| ES0313814016                                     | BTN BANKINTER 9-2P VBLE 07/2042  | EUR      | 108.850.539,20                                  | 98,0000                             | 18-11-16             |
| ES0305364004                                     | BTN BBVA CON AUT-A 0,270 07/2031 | EUR      | 728.000.000,00                                  |                                     |                      |
| ES0305364012                                     | BTN BBVA CON AUT-B 1,100 07/2031 | EUR      | 23.200.000,00                                   |                                     |                      |
| ES0305364020                                     | BTN BBVA CON AUT-C 2,300 07/2031 | EUR      | 32.800.000,00                                   |                                     |                      |
| ES0305364038                                     | BTN BBVA CON AUT-D 4,100 07/2031 | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0305364046                                     | BTN BBVA CON AUT-E 6,850 07/2031 | EUR      | 6.000.000,00                                    |                                     |                      |
| ES0305364053                                     | BTN BBVA CON AUT-Z 7,000 07/2031 | EUR      | 4.000.000,00                                    |                                     |                      |
| ES0305086003                                     | BTN BBVA CONS 7-A 1,00 09/2028   | EUR      | 127.635.420,99                                  |                                     |                      |
| ES0305086011                                     | BTN BBVA CONS 7-B 1,50 09/2028   | EUR      | 210.300.000,00                                  |                                     |                      |
| ES0305426001                                     | BTN BBVA CONS10-A 0.270 09/2033  | EUR      | 1.810.000.000,00                                |                                     |                      |
| ES0305426019                                     | BTN BBVA CONS10-B 1,100 09/2033  | EUR      | 58.000.000,00                                   |                                     |                      |
| ES0305426027                                     | BTN BBVA CONS10-C 2,300 09/2033  | EUR      | 82.000.000,00                                   |                                     |                      |
| ES0305426035                                     | BTN BBVA CONS10-D 3,850 09/2033  | EUR      | 30.000.000,00                                   |                                     |                      |
| ES0305426043                                     | BTN BBVA CONS10-E 5,600 09/2033  | EUR      | 20.000.000,00                                   |                                     |                      |
| ES0305426050                                     | BTN BBVA CONS10-Z 5,750 09/2033  | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0305155006                                     | BTN BBVA CONS8-A 1,000 10/2029   | EUR      | 278.590.663,75                                  |                                     |                      |
| ES0305155014                                     | BTN BBVA CONS8-B 1,500 10/2029   | EUR      | 87.500.000,00                                   |                                     |                      |
| ES0305252001                                     | BTN BBVA CONS9-A 0,700 09/2033   | EUR      | 733.473.709,44                                  |                                     |                      |
| ES0305252019                                     | BTN BBVA CONS9-B 1,000 09/2033   | EUR      | 123.800.000,00                                  |                                     |                      |
| ES0313280002                                     | BTN BBVA EMP 4-A VBLE 02/2045    | EUR      | 27.868.270,00                                   |                                     |                      |
| ES0314209034                                     | BTN BBVA LEAS 1-C VBLE 05/2031   | EUR      | 54.884.102,93                                   | 32,0908                             | 07-03-17             |
| ES0369994001                                     | BTN BBVA RMBS 10-A VBLE 10/2054  | EUR      | 870.849.072,00                                  |                                     |                      |
| ES0369994019                                     | BTN BBVA RMBS 10-B VBLE 10/2054  | EUR      | 224.000.000,00                                  |                                     |                      |
| ES0369995008                                     | BTN BBVA RMBS 11-A VBLE 10/2055  | EUR      | 757.185.004,80                                  |                                     |                      |
| ES0369995016                                     | BTN BBVA RMBS 11-B VBLE 10/2055  | EUR      | 119.000.000,00                                  |                                     |                      |
| ES0369995024                                     | BTN BBVA RMBS 11-C VBLE 10/2055  | EUR      | 77.000.000,00                                   |                                     |                      |
| ES0308935008                                     | BTN BBVA RMBS 12-A VBLE 04/2057  | EUR      | 2.269.493.505,75                                |                                     |                      |
| ES0308935016                                     | BTN BBVA RMBS 12-B VBLE 04/2057  | EUR      | 739.500.000,00                                  |                                     |                      |
| ES0305036008                                     | BTN BBVA RMBS 13-A VBLE 10/2057  | EUR      | 2.341.153.648,50                                |                                     |                      |
| ES0305036016                                     | BTN BBVA RMBS 13-B VBLE 10/2057  | EUR      | 615.000.000,00                                  |                                     |                      |
| ES0305050009                                     | BTN BBVA RMBS 14-A VBLE 06/2055  | EUR      | 387.421.616,40                                  |                                     |                      |
| ES0305050017                                     | BTN BBVA RMBS 14-B VBLE 06/2055  | EUR      | 63.000.000,00                                   |                                     |                      |
| ES0305069009                                     | BTN BBVA RMBS 15-A VBLE 05/2058  | EUR      | 2.264.954.472,00                                |                                     |                      |
| ES0305132005                                     | BTN BBVA RMBS 16- VBLE 08/2064   | EUR      | 1.004.701.017,60                                |                                     |                      |
| ES0305217004                                     | BTN BBVA RMBS 17- VBLE 08/2066   | EUR      | 1.263.812.457,60                                |                                     |                      |
| ES0305295000                                     | BTN BBVA RMBS 18-A VBLE 03/2064  | EUR      | 1.249.073.703,00                                |                                     |                      |
| ES0305462006                                     | BTN BBVA RMBS 19-A VBLE 08/2062  | EUR      | 1.800.000.000,00                                |                                     |                      |
| ES0314148026                                     | BTN BBVA RMBS 2-A3 VBLE 09/2050  | EUR      | 387.500.000,00                                  | 86,0000                             | 03-07-12             |
| ES0314148042                                     | BTN BBVA RMBS 2-B VBLE 09/2050   | EUR      | 112.500.000,00                                  | 46,5000                             | 10-10-13             |
| ES0314148034                                     | BTN BBVA RMBS 2-A4 VBLE 09/2050  | EUR      | 1.050.000.000,00                                | 99,9700                             | 05-05-15             |

Renta Fija privada/ *Private Debt*

## Emisiones en circulación: Bonos de Titulización

*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                   | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|-----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>           | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0314148059                                     | BTN BBVA RMBS 2-C VBLE 09/2050    | EUR      | 100.000.000,00                                  | 63,2500                             | 14-03-17             |
| ES0314148018                                     | BTN BBVA RMBS 2-A2 VBLE 09/2050   | EUR      | 17.028.240,00                                   | 100,0000                            | 02-08-17             |
| ES0314149032                                     | BTN BBVA RMBS 3-B VBLE 02/2060    | EUR      | 156.000.000,00                                  |                                     |                      |
| ES0314149040                                     | BTN BBVA RMBS 3-C VBLE 02/2060    | EUR      | 88.500.000,00                                   |                                     |                      |
| ES0314149065                                     | BTN BBVA RMBS 3-A3b VBLE 02/2060  | EUR      | 136.206.230,40                                  |                                     |                      |
| ES0314149016                                     | BTN BBVA RMBS 3-A2 VBLE 02/2060   | EUR      | 369.076.072,05                                  | 100,0000                            | 27-07-07             |
| ES0314149008                                     | BTN BBVA RMBS 3-A1 VBLE 02/2060   | EUR      | 255.952.080,00                                  | 74,2500                             | 03-07-12             |
| ES0314149081                                     | BTN BBVA RMBS 3-A3d VBLE 02/2060  | EUR      | 27.241.246,08                                   | 60,0000                             | 03-07-12             |
| ES0314149073                                     | BTN BBVA RMBS 3-A3c VBLE 02/2060  | EUR      | 63.562.907,52                                   | 62,9993                             | 05-02-16             |
| ES0314149057                                     | BTN BBVA RMBS 3-A3a VBLE 02/2060  | EUR      | 367.973.496,00                                  | 93,9993                             | 05-02-16             |
| ES0310003001                                     | BTN BBVA RMBS 5-A VBLE 03/2061    | EUR      | 1.906.436.482,50                                |                                     |                      |
| ES0310003019                                     | BTN BBVA RMBS 5-B VBLE 03/2061    | EUR      | 219.130.650,00                                  |                                     |                      |
| ES0310003027                                     | BTN BBVA RMBS 5-C VBLE 03/2061    | EUR      | 65.739.195,00                                   |                                     |                      |
| ES0313199004                                     | BTN BBVA RMBS 9- VBLE 09/2053     | EUR      | 649.471.119,50                                  |                                     |                      |
| ES0314147028                                     | BTN BBVA RMBS I-A3 VBLE 06/2050   | EUR      | 495.000.000,00                                  | 75,0000                             | 03-07-12             |
| ES0314147036                                     | BTN BBVA RMBS I-B VBLE 06/2050    | EUR      | 120.000.000,00                                  | 46,2500                             | 04-06-13             |
| ES0314147044                                     | BTN BBVA RMBS I-C VBLE 06/2050    | EUR      | 85.000.000,00                                   | 31,4979                             | 03-07-13             |
| ES0314147010                                     | BTN BBVA RMBS I-A2 VBLE 06/2050   | EUR      | 196.667.520,00                                  | 98,1100                             | 14-03-17             |
| ES0370460034                                     | BTN BBVA-6 FTPYM-C VBLE 03/2046   | EUR      | 19.873.611,83                                   | 8,0318                              | 16-10-13             |
| ES0313547020                                     | BTH BK HIPOTEC. 7-C VBLE 09/2040  | EUR      | 1.248.858,00                                    |                                     |                      |
| ES0313547012                                     | BTH BK HIPOTEC. 7-B VBLE 09/2040  | EUR      | 3.151.879,90                                    | 64,9977                             | 04-07-13             |
| ES0313547004                                     | BTH BK HIPOTEC. 7-A VBLE 09/2040  | EUR      | 55.068.684,72                                   | 99,9951                             | 03-10-14             |
| ES0305137004                                     | BTN CAIXA CONS 2-A VBLE 04/2060   | EUR      | 184.926.807,00                                  |                                     |                      |
| ES0305137012                                     | BTN CAIXA CONS 2-B VBLE 04/2060   | EUR      | 130.000.000,00                                  |                                     |                      |
| ES0305274005                                     | BTN CAIXA CONS 3-A VBLE 03/2053   | EUR      | 759.336.327,75                                  |                                     |                      |
| ES0305274013                                     | BTN CAIXA CONS 3-B VBLE 03/2053   | EUR      | 171.500.000,00                                  |                                     |                      |
| ES0305343008                                     | BTN CAIXA CONS 4-A 1,500 07/2056  | EUR      | 807.717.946,80                                  |                                     |                      |
| ES0305343016                                     | BTN CAIXA CONS 4-B 2,500 07/2056  | EUR      | 136.000.000,00                                  |                                     |                      |
| ES0305418008                                     | BTN CAIXA LEAS 3-A 0,75 12/2039   | EUR      | 1.324.791.160,68                                |                                     |                      |
| ES0305418016                                     | BTN CAIXA LEAS 3-B 1,000 12/2039  | EUR      | 256.200.000,00                                  |                                     |                      |
| ES0305380000                                     | BTN CAIXA PYME 10-A VBLE 10/2051  | EUR      | 1.993.056.311,40                                |                                     |                      |
| ES0305380018                                     | BTN CAIXA PYME 10-B VBLE 10/2051  | EUR      | 532.000.000,00                                  |                                     |                      |
| ES0305460000                                     | BTN CAIXA PYME 11-A 0,750 04/2052 | EUR      | 2.131.500.000,00                                |                                     |                      |
| ES0305460018                                     | BTN CAIXA PYME 11-B 0,800 04/2052 | EUR      | 318.500.000,00                                  |                                     |                      |
| ES0305215008                                     | BTN CAIXA PYME 8-A VBLE 01/2054   | EUR      | 595.255.392,00                                  |                                     |                      |
| ES0305215016                                     | BTN CAIXA PYME 8-B VBLE 01/2054   | EUR      | 292.500.000,00                                  |                                     |                      |
| ES0305292007                                     | BTN CAIXA PYME 9-A VBLE 03/2053   | EUR      | 785.495.185,20                                  |                                     |                      |
| ES0305292015                                     | BTN CAIXA PYME 9-B VBLE 03/2053   | EUR      | 222.000.000,00                                  |                                     |                      |
| ES0305117006                                     | BTN CAIXA RMBS 1-A VBLE 03/2063   | EUR      | 9.595.064.214,50                                |                                     |                      |
| ES0305117014                                     | BTN CAIXA RMBS 1-B VBLE 03/2063   | EUR      | 1.349.000.000,00                                |                                     |                      |
| ES0305247001                                     | BTN CAIXA RMBS 2-A VBLE 01/2061   | EUR      | 1.972.847.361,60                                |                                     |                      |
| ES0305247019                                     | BTN CAIXA RMBS 2-B VBLE 01/2061   | EUR      | 272.000.000,00                                  |                                     |                      |
| ES0305308001                                     | BTN CAIXA RMBS 3-A VBLE 09/2062   | EUR      | 1.879.806.960,00                                |                                     |                      |
| ES0305308019                                     | BTN CAIXA RMBS 3-B VBLE 09/2062   | EUR      | 255.000.000,00                                  |                                     |                      |
| ES0312092002                                     | BTN CIN AYT 2-A VBLE 05/2051      | EUR      | 184.149.499,50                                  |                                     |                      |
| ES0312092010                                     | BTN CIN AYT 2-B VBLE 05/2051      | EUR      | 67.500.000,00                                   |                                     |                      |
| ES0364376014                                     | BTN CIN TDA 1-A2 VBLE 05/2049     | EUR      | 108.166.540,24                                  |                                     |                      |
| ES0364376022                                     | BTN CIN TDA 1-B VBLE 05/2049      | EUR      | 4.752.078,84                                    |                                     |                      |
| ES0364376030                                     | BTN CIN TDA 1-C VBLE 05/2049      | EUR      | 4.752.078,84                                    |                                     |                      |
| ES0305250021                                     | BTN COLUMBUS MC-A 0,150 01/2034   | EUR      | 430.000.000,00                                  |                                     |                      |
| ES0305250039                                     | BTN COLUMBUS MC-C 0,500 01/2034   | EUR      | 121.400.000,00                                  |                                     |                      |
| ES0357326026                                     | BTN CP PYME1 TDA-C VBLE 09/2045   | EUR      | 19.400.000,00                                   | 55,4935                             | 24-10-11             |
| ES0357326018                                     | BTN CP PYME1 TDA-B VBLE 09/2045   | EUR      | 18.951.356,18                                   | 50,0000                             | 29-02-12             |
| ES0305259014                                     | BTN DRIVER ESP 4-B VBLE 04/2028   | EUR      | 17.550.002,60                                   | 100,2777                            | 08-08-17             |
| ES0305259006                                     | BTN DRIVER ESP 4-A VBLE 04/2028   | EUR      | 213.300.264,00                                  | 99,9994                             | 14-09-17             |
| ES0305319008                                     | BTN DRIVER ESP 5-A VBLE 12/2028   | EUR      | 364.400.568,00                                  |                                     |                      |
| ES0305319016                                     | BTN DRIVER ESP 5-B VBLE 12/2028   | EUR      | 26.000.000,00                                   |                                     |                      |
| ES0328421039                                     | BTN EDT PASTOR 3-C VBLE 01/2039   | EUR      | 3.110.898,56                                    | 28,5000                             | 15-11-10             |
| ES0378641247                                     | BTN FADE-26 1,000 09/2026         | EUR      | 200.000.000,00                                  |                                     |                      |
| ES0378641312                                     | BTN FADE-32 0,500 03/2023         | EUR      | 1.500.000.000,00                                |                                     |                      |
| ES0378641320                                     | BTN FADE-33 0,850 12/2023         | EUR      | 1.000.000.000,00                                |                                     |                      |
| ES0378641338                                     | BTN FADE-34 0,500 06/2023         | EUR      | 1.000.000.000,00                                |                                     |                      |
| ES0378641346                                     | BTN FADE-35 0,050 09/2024         | EUR      | 1.000.000.000,00                                |                                     |                      |
| ES0378641098                                     | BTN FADE-10 6,460 03/2027         | EUR      | 642.000.000,00                                  | 99,7500                             | 21-02-12             |
| ES0378641106                                     | BTN FADE-11 6,500 03/2026         | EUR      | 125.000.000,00                                  | 94,7110                             | 09-01-14             |
| ES0378641213                                     | BTN FADE-22 1,450 06/2022         | EUR      | 274.400.000,00                                  | 99,7630                             | 19-10-15             |
| ES0378641254                                     | BTN FADE-25 0,125 09/2021         | EUR      | 320.000.000,00                                  | 99,6720                             | 14-10-16             |
| ES0378641270                                     | BTN FADE-28 0,750 03/2024         | EUR      | 458.000.000,00                                  | 99,5707                             | 27-12-16             |
| ES0378641296                                     | BTN FADE-30 0,125 03/2020         | EUR      | 140.700.000,00                                  | 99,9390                             | 27-02-17             |
| ES0378641064                                     | BTN FADE-7 5,000 06/2026          | EUR      | 125.000.000,00                                  | 127,5050                            | 07-03-17             |
| ES0378641148                                     | BTN FADE-15 5,75 12/2026          | EUR      | 89.000.000,00                                   | 134,1700                            | 29-05-17             |
| ES0378641221                                     | BTN FADE-23 1,800 06/2026         | EUR      | 120.000.000,00                                  | 103,0000                            | 21-06-17             |

Renta Fija privada/ *Private Debt*

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|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0378641304                                     | BTN FADE-31 0,031 06/2020        | EUR      | 1.120.000.000,00                                | 99,9953                             | 14-08-17             |
| ES0378641023                                     | BTN FADE-3 5,900 03/2021         | EUR      | 2.649.000.000,00                                | 120,3600                            | 11-09-17             |
| ES0378641239                                     | BTN FADE-24 0,500 12/2020        | EUR      | 1.016.000.000,00                                | 101,6500                            | 15-09-17             |
| ES0378641288                                     | BTN FADE-29 0,625 03/2022        | EUR      | 1.134.000.000,00                                | 101,7186                            | 05-06-18             |
| ES0378641080                                     | BTN FADE-9 6,250 03/2025         | EUR      | 608.800.000,00                                  | 129,6930                            | 02-05-19             |
| ES0378641056                                     | BTN FADE-6 5,000 12/2026         | EUR      | 200.000.000,00                                  | 133,0775                            | 13-05-19             |
| ES0332233057                                     | BTN FT PASTOR 4-D VBLE 07/2045   | EUR      | 7.921.120,41                                    | 30,4662                             | 31-01-14             |
| ES0332233065                                     | BTN FT PASTOR 4-E VBLE 07/2045   | EUR      | 12.600.000,00                                   | 10,4861                             | 07-04-16             |
| ES0339759054                                     | BTN FTPYME CAM 4-D VBLE 09/2045  | EUR      | 29.300.000,00                                   |                                     |                      |
| ES0339759039                                     | BTN FTPYME CAM 4-B VBLE 09/2045  | EUR      | 40.603.860,00                                   | 41,0400                             | 12-09-13             |
| ES0339759047                                     | BTN FTPYME CAM 4-C VBLE 09/2045  | EUR      | 38.000.000,00                                   | 21,3500                             | 28-07-14             |
| ES0341068064                                     | BTH GAT ICO-FTVP-CM VBLE 06/2036 | EUR      | 2.300.000,00                                    |                                     |                      |
| ES0341068080                                     | BTH GAT ICO-FTVP-CT VBLE 06/2036 | EUR      | 1.500.000,00                                    |                                     |                      |
| ES0341068098                                     | BTH GAT ICO-FTVP-DA VBLE 06/2036 | EUR      | 3.189.623,51                                    |                                     |                      |
| ES0341068106                                     | BTH GAT ICO-FTVP-DM VBLE 06/2036 | EUR      | 2.173.162,25                                    |                                     |                      |
| ES0341068122                                     | BTH GAT ICO-FTVP-DT VBLE 06/2036 | EUR      | 1.020.809,44                                    |                                     |                      |
| ES0341068023                                     | BTH GAT ICO-FTVP-BM VBLE 06/2036 | EUR      | 3.300.000,00                                    |                                     |                      |
| ES0341068049                                     | BTH GAT ICO-FTVP-BT VBLE 06/2036 | EUR      | 2.000.000,00                                    |                                     |                      |
| ES0341068015                                     | BTH GAT ICO-FTVP-BA VBLE 06/2036 | EUR      | 9.800.000,00                                    | 100,0000                            | 28-07-09             |
| ES0341068056                                     | BTH GAT ICO-FTVP-CA VBLE 06/2036 | EUR      | 3.200.000,00                                    | 36,3796                             | 13-08-13             |
| ES0341068031                                     | BTH GAT ICO-FTVP-BP VBLE 06/2036 | EUR      | 2.700.000,00                                    | 99,7213                             | 14-10-13             |
| ES0341068114                                     | BTH GAT ICO-FTVP-DP VBLE 06/2036 | EUR      | 899.208,16                                      | 99,6929                             | 14-10-13             |
| ES0341068072                                     | BTH GAT ICO-FTVP-CP VBLE 06/2036 | EUR      | 1.500.000,00                                    | 100,0000                            | 14-10-13             |
| ES0341068007                                     | BTH GAT ICO-FTVP-A VBLE 06/2036  | EUR      | 45.118.192,36                                   | 95,4500                             | 19-02-14             |
| ES0332235037                                     | BTN GC PASTOR 5-C VBLE 06/2046   | EUR      | 7.300.000,00                                    | 99,6700                             | 29-06-07             |
| ES0332235029                                     | BTN GC PASTOR 5-B VBLE 06/2046   | EUR      | 24.900.000,00                                   | 25,0000                             | 20-05-11             |
| ES0332235045                                     | BTN GC PASTOR 5-D VBLE 06/2046   | EUR      | 10.500.000,00                                   | 99,8827                             | 04-10-13             |
| ES0332235011                                     | BTN GC PASTOR 5-A2 VBLE 06/2046  | EUR      | 179.794.630,40                                  | 94,6481                             | 31-03-15             |
| ES0316874025                                     | BTH GC SABADELL1-B VBLE 06/2038  | EUR      | 3.898.126,08                                    |                                     |                      |
| ES0316874033                                     | BTH GC SABADELL1-C VBLE 06/2038  | EUR      | 2.070.879,48                                    |                                     |                      |
| ES0316874017                                     | BTH GC SABADELL1-A2 VBLE 06/2038 | EUR      | 86.892.455,16                                   | 99,3989                             | 14-09-17             |
| ES0345671061                                     | BTN HIPOCAT 10-D VBLE 10/2039    | EUR      | 25.500.000,00                                   |                                     |                      |
| ES0345671046                                     | BTN HIPOCAT 10-B VBLE 10/2039    | EUR      | 54.800.000,00                                   | 20,0000                             | 17-02-12             |
| ES0345671020                                     | BTN HIPOCAT 10-A3 VBLE 10/2039   | EUR      | 24.193.440,00                                   | 59,8495                             | 06-09-12             |
| ES0345671053                                     | BTN HIPOCAT 10-C VBLE 10/2039    | EUR      | 51.800.000,00                                   | 12,0000                             | 29-01-13             |
| ES0345671012                                     | BTN HIPOCAT 10-A2 VBLE 10/2039   | EUR      | 144.698.059,84                                  | 85,9987                             | 16-05-14             |
| ES0345672051                                     | BTN HIPOCAT 11-D VBLE 01/2050    | EUR      | 28.000.000,00                                   |                                     |                      |
| ES0345672036                                     | BTN HIPOCAT 11-B VBLE 01/2050    | EUR      | 52.800.000,00                                   | 14,8704                             | 17-02-12             |
| ES0345672044                                     | BTN HIPOCAT 11-C VBLE 01/2050    | EUR      | 64.000.000,00                                   | 10,0000                             | 02-07-14             |
| ES0345672028                                     | BTN HIPOCAT 11-A3 VBLE 01/2050   | EUR      | 36.560,00                                       | 81,2958                             | 10-02-17             |
| ES0345672010                                     | BTN HIPOCAT 11-A2 VBLE 01/2050   | EUR      | 214.753.390,56                                  | 84,0619                             | 07-04-17             |
| ES0345782025                                     | BTN HIPOCAT 6-C VBLE 12/2034     | EUR      | 10.744.703,80                                   | 70,0000                             | 17-02-12             |
| ES0345782017                                     | BTN HIPOCAT 6-B VBLE 12/2034     | EUR      | 4.961.524,99                                    | 74,5258                             | 28-03-13             |
| ES0345782009                                     | BTN HIPOCAT 6-A VBLE 12/2034     | EUR      | 66.031.045,08                                   | 100,0000                            | 14-09-17             |
| ES0345783049                                     | BTN HIPOCAT 7-D VBLE 07/2036     | EUR      | 18.647.554,80                                   | 100,3950                            | 01-06-07             |
| ES0345783031                                     | BTN HIPOCAT 7-C VBLE 07/2036     | EUR      | 27.971.332,20                                   | 73,4972                             | 08-02-16             |
| ES0345783023                                     | BTN HIPOCAT 7-B VBLE 07/2036     | EUR      | 14.451.854,97                                   | 80,2250                             | 11-10-16             |
| ES0345783015                                     | BTN HIPOCAT 7-A2 VBLE 07/2036    | EUR      | 129.381.257,60                                  | 100,0000                            | 09-03-17             |
| ES0345784039                                     | BTN HIPOCAT 8-C VBLE 03/2038     | EUR      | 33.641.323,60                                   | 48,5600                             | 26-02-13             |
| ES0345784047                                     | BTN HIPOCAT 8-D VBLE 03/2038     | EUR      | 30.900.878,70                                   | 33,0000                             | 23-10-13             |
| ES0345784021                                     | BTN HIPOCAT 8-B VBLE 03/2038     | EUR      | 24.758.502,20                                   | 69,5000                             | 05-03-14             |
| ES0345784013                                     | BTN HIPOCAT 8-A2 VBLE 03/2038    | EUR      | 137.120.180,70                                  | 98,2000                             | 06-02-17             |
| ES0345721064                                     | BTN HIPOCAT 9-E VBLE 07/2038     | EUR      | 16.000.000,00                                   |                                     |                      |
| ES0345721031                                     | BTN HIPOCAT 9-B VBLE 07/2038     | EUR      | 22.000.000,00                                   |                                     |                      |
| ES0345721049                                     | BTN HIPOCAT 9-C VBLE 07/2038     | EUR      | 18.300.000,00                                   | 40,0000                             | 17-02-12             |
| ES0345721056                                     | BTN HIPOCAT 9-D VBLE 07/2038     | EUR      | 23.500.000,00                                   | 53,2462                             | 06-07-12             |
| ES0345721023                                     | BTN HIPOCAT 9-A2B VBLE 07/2038   | EUR      | 35.105.791,88                                   | 87,5990                             | 23-10-13             |
| ES0345721015                                     | BTN HIPOCAT 9-2A VBLE 07/2038    | EUR      | 74.313.700,00                                   | 99,9204                             | 10-10-14             |
| ES0305136006                                     | BTN HT ABANCA I- VBLE 07/2062    | EUR      | 566.833.224,60                                  |                                     |                      |
| ES0305306005                                     | BTN HT ABANCA II-A VBLE 01/2058  | EUR      | 678.139.020,00                                  |                                     |                      |
| ES0305386007                                     | BTN IM BCC CA 1-A 0,312 04/2037  | EUR      | 471.908.796,24                                  |                                     |                      |
| ES0305386015                                     | BTN IM BCC CA 1-B 0,700 04/2037  | EUR      | 177.269.207,68                                  |                                     |                      |
| ES0305386023                                     | BTN IM BCC CA 1-C 2,100 04/2037  | EUR      | 50.346.334,16                                   |                                     |                      |
| ES0305386031                                     | BTN IM BCC CA 1-D 7,490 04/2037  | EUR      | 46.666.275,52                                   |                                     |                      |
| ES0305386049                                     | BTN IM BCC CA 1-E 12,000 04/2037 | EUR      | 12.310.687,26                                   |                                     |                      |
| ES0305115000                                     | BTN IM BCC CM 1-A VBLE 03/2059   | EUR      | 403.040.926,50                                  |                                     |                      |
| ES0305115018                                     | BTN IM BCC CM 1-B VBLE 03/2059   | EUR      | 135.000.000,00                                  |                                     |                      |
| ES0305459002                                     | BTN IM BCC CM 2-A VBLE 12/2061   | EUR      | 630.700.000,00                                  |                                     |                      |
| ES0305459010                                     | BTN IM BCC CM 2-B VBLE 12/2061   | EUR      | 94.300.000,00                                   |                                     |                      |
| ES0305332001                                     | BTN IM BCC CP 2-A VBLE 06/2057   | EUR      | 118.492.740,00                                  |                                     |                      |
| ES0305332019                                     | BTN IM BCC CP 2-B VBLE 06/2057   | EUR      | 240.000.000,00                                  |                                     |                      |
| ES0347421002                                     | BTN IM BCG RMBS2-A VBLE 09/2061  | EUR      | 753.647.540,10                                  |                                     |                      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0347565014                                     | BTN IM C. LAB 1-B VBLE 10/2049   | EUR      | 4.532.393,88                                    | 98,0000                             | 03-11-16             |
| ES0347565022                                     | BTN IM C. LAB 1-C VBLE 10/2049   | EUR      | 6.250.926,97                                    |                                     |                      |
| ES0347565030                                     | BTN IM C. LAB 1-D VBLE 10/2049   | EUR      | 7.553.989,80                                    |                                     |                      |
| ES0347565048                                     | BTN IM C. LAB 1-E VBLE 10/2049   | EUR      | 5.400.000,00                                    |                                     |                      |
| ES0347565006                                     | BTN IM C. LAB 1-A VBLE 10/2049   | EUR      | 170.512.450,10                                  |                                     |                      |
| ES0347552012                                     | BTN IM C. LAB 2-B VBLE 01/2051   | EUR      | 42.000.000,00                                   | 97,1835                             | 27-10-09             |
| ES0347552020                                     | BTN IM C. LAB 2-C VBLE 01/2051   | EUR      | 33.600.000,00                                   |                                     |                      |
| ES0347552004                                     | BTN IM C. LAB 2-A VBLE 01/2051   | EUR      | 235.693.834,92                                  |                                     |                      |
| ES0347851026                                     | BTN IM CAJAMAR 1-C VBLE 01/2038  | EUR      | 4.100.000,00                                    |                                     |                      |
| ES0347851034                                     | BTN IM CAJAMAR 1-D VBLE 01/2038  | EUR      | 3.300.000,00                                    |                                     |                      |
| ES0347851018                                     | BTN IM CAJAMAR 1-B VBLE 01/2038  | EUR      | 9.300.000,00                                    | 60,0000                             | 21-03-12             |
| ES0347851000                                     | BTN IM CAJAMAR 1-A VBLE 01/2038  | EUR      | 27.835.765,07                                   |                                     |                      |
| ES0347783013                                     | BTN IM CAJAMAR 3-B VBLE 09/2048  | EUR      | 11.860.309,44                                   |                                     |                      |
| ES0347783021                                     | BTN IM CAJAMAR 3-C VBLE 09/2048  | EUR      | 2.470.897,80                                    |                                     |                      |
| ES0347783039                                     | BTN IM CAJAMAR 3-D VBLE 09/2048  | EUR      | 4.200.526,26                                    |                                     |                      |
| ES0347783005                                     | BTN IM CAJAMAR 3-A VBLE 09/2048  | EUR      | 228.558.099,00                                  | 97,9414                             | 18-07-17             |
| ES0349044018                                     | BTN IM CAJAMAR 4-B VBLE 03/2049  | EUR      | 12.925.962,50                                   |                                     |                      |
| ES0349044026                                     | BTN IM CAJAMAR 4-C VBLE 03/2049  | EUR      | 2.585.192,50                                    |                                     |                      |
| ES0349044034                                     | BTN IM CAJAMAR 4-D VBLE 03/2049  | EUR      | 4.394.827,25                                    |                                     |                      |
| ES0349044042                                     | BTN IM CAJAMAR 4-E VBLE 03/2049  | EUR      | 6.204.464,40                                    |                                     |                      |
| ES0349044000                                     | BTN IM CAJAMAR 4-A VBLE 03/2049  | EUR      | 238.613.243,55                                  | 97,8500                             | 31-03-17             |
| ES0347566004                                     | BTN IM CAJAMAR 5-A VBLE 06/2050  | EUR      | 248.270.651,20                                  |                                     |                      |
| ES0347566012                                     | BTN IM CAJAMAR 5-B VBLE 06/2050  | EUR      | 6.179.896,45                                    |                                     |                      |
| ES0347566020                                     | BTN IM CAJAMAR 5-C VBLE 06/2050  | EUR      | 6.448.587,60                                    |                                     |                      |
| ES0347566038                                     | BTN IM CAJAMAR 5-D VBLE 06/2050  | EUR      | 7.792.043,35                                    |                                     |                      |
| ES0347566046                                     | BTN IM CAJAMAR 5-E VBLE 06/2050  | EUR      | 8.060.736,00                                    |                                     |                      |
| ES0347559009                                     | BTN IM CAJAMAR 6-A VBLE 12/2050  | EUR      | 550.941.710,90                                  |                                     |                      |
| ES0347559017                                     | BTN IM CAJAMAR 6-B VBLE 12/2050  | EUR      | 19.943.589,12                                   |                                     |                      |
| ES0347559025                                     | BTN IM CAJAMAR 6-C VBLE 12/2050  | EUR      | 12.464.743,20                                   |                                     |                      |
| ES0347559033                                     | BTN IM CAJAMAR 6-D VBLE 12/2050  | EUR      | 39.887.178,24                                   |                                     |                      |
| ES0347559041                                     | BTN IM CAJAMAR 6-E VBLE 12/2050  | EUR      | 32.419.988,25                                   |                                     |                      |
| ES0347458004                                     | BTN IM CAJASTU 1-A VBLE 12/2052  | EUR      | 172.373.184,00                                  |                                     |                      |
| ES0347458012                                     | BTN IM CAJASTU 1-B VBLE 12/2052  | EUR      | 114.915.443,70                                  |                                     |                      |
| ES0347861025                                     | BTH IM PASTOR 2-C VBLE 09/2041   | EUR      | 14.200.000,00                                   |                                     |                      |
| ES0347861033                                     | BTH IM PASTOR 2-D VBLE 09/2041   | EUR      | 6.500.000,00                                    |                                     |                      |
| ES0347861017                                     | BTH IM PASTOR 2-B VBLE 09/2041   | EUR      | 17.300.000,00                                   | 61,9984                             | 22-02-13             |
| ES0347861009                                     | BTH IM PASTOR 2-A VBLE 09/2041   | EUR      | 48.624.963,40                                   |                                     |                      |
| ES0347862015                                     | BTH IM PASTOR 3-B VBLE 03/2043   | EUR      | 17.000.000,00                                   |                                     |                      |
| ES0347862031                                     | BTH IM PASTOR 3-D VBLE 03/2043   | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0347862023                                     | BTH IM PASTOR 3-C VBLE 03/2043   | EUR      | 12.000.000,00                                   |                                     |                      |
| ES0347862007                                     | BTH IM PASTOR 3-A VBLE 03/2043   | EUR      | 139.404.389,80                                  | 80,0000                             | 03-04-17             |
| ES0347854012                                     | BTN IM PASTOR 4-B VBLE 03/2044   | EUR      | 17.900.000,00                                   |                                     |                      |
| ES0347854038                                     | BTN IM PASTOR 4-D VBLE 03/2044   | EUR      | 6.900.000,00                                    |                                     |                      |
| ES0347854020                                     | BTN IM PASTOR 4-C VBLE 03/2044   | EUR      | 9.200.000,00                                    |                                     |                      |
| ES0347854004                                     | BTN IM PASTOR 4-A VBLE 03/2044   | EUR      | 179.647.220,60                                  |                                     |                      |
| ES0347787022                                     | BTN IM PR FON CE-C VBLE 01/2022  | EUR      | 249.832,08                                      | 25,0000                             | 26-02-13             |
| ES0347787006                                     | BTN IM PR FON CE-A VBLE 01/2022  | EUR      | 11.021.454,18                                   |                                     |                      |
| ES0305154009                                     | BTN IM SAB PY 10-A VBLE 05/2049  | EUR      | 138.489.188,31                                  |                                     |                      |
| ES0305154017                                     | BTN IM SAB PY 10-B VBLE 05/2049  | EUR      | 301.900.000,00                                  |                                     |                      |
| ES0305309009                                     | BTN IM SAB PY 11-A VBLE 06/2057  | EUR      | 478.724.061,75                                  |                                     |                      |
| ES0305309017                                     | BTN IM SAB PY 11-B VBLE 06/2057  | EUR      | 332.500.000,00                                  |                                     |                      |
| ES0359093038                                     | BTN MAD RMBS III-B VBLE 02/2050  | EUR      | 55.500.000,00                                   |                                     |                      |
| ES0359093046                                     | BTN MAD RMBS III-C VBLE 02/2050  | EUR      | 90.000.000,00                                   |                                     |                      |
| ES0359093053                                     | BTN MAD RMBS III-D VBLE 02/2050  | EUR      | 72.000.000,00                                   |                                     |                      |
| ES0359093061                                     | BTN MAD RMBS III-E VBLE 02/2050  | EUR      | 52.500.000,00                                   |                                     |                      |
| ES0359093012                                     | BTN MAD RMBS III-A2 VBLE 02/2050 | EUR      | 316.605.870,00                                  | 83,0000                             | 02-04-12             |
| ES0359093020                                     | BTN MAD RMBS III-A3 VBLE 02/2050 | EUR      | 497.000.000,00                                  |                                     |                      |
| ES0359094010                                     | BTN MAD RMBS IV-A2 VBLE 11/2050  | EUR      | 586.288.517,76                                  |                                     |                      |
| ES0359094028                                     | BTN MAD RMBS IV-B VBLE 11/2050   | EUR      | 60.000.000,00                                   |                                     |                      |
| ES0359094036                                     | BTN MAD RMBS IV-C VBLE 11/2050   | EUR      | 74.400.000,00                                   |                                     |                      |
| ES0359094044                                     | BTN MAD RMBS IV-D VBLE 11/2050   | EUR      | 52.800.000,00                                   |                                     |                      |
| ES0359094051                                     | BTN MAD RMBS IV-E VBLE 11/2050   | EUR      | 26.400.000,00                                   |                                     |                      |
| ES0359091057                                     | BTN MADR RMBS I-E VBLE 06/2049   | EUR      | 21.000.000,00                                   |                                     |                      |
| ES0359091032                                     | BTN MADR RMBS I-C VBLE 06/2049   | EUR      | 75.000.000,00                                   |                                     |                      |
| ES0359091024                                     | BTN MADR RMBS I-B VBLE 06/2049   | EUR      | 70.000.000,00                                   |                                     |                      |
| ES0359091040                                     | BTN MADR RMBS I-D VBLE 06/2049   | EUR      | 34.000.000,00                                   | 99,8631                             | 30-10-13             |
| ES0359091016                                     | BTN MADR RMBS I-A2 VBLE 06/2049  | EUR      | 407.039.472,00                                  |                                     |                      |
| ES0359092063                                     | BTN MADR RMBS II-E VBLE 08/2049  | EUR      | 18.900.000,00                                   |                                     |                      |
| ES0359092022                                     | BTN MADR RMBS II-A3 VBLE 08/2049 | EUR      | 270.000.000,00                                  |                                     |                      |
| ES0359092030                                     | BTN MADR RMBS II-B VBLE 08/2049  | EUR      | 63.000.000,00                                   |                                     |                      |
| ES0359092048                                     | BTN MADR RMBS II-C VBLE 08/2049  | EUR      | 67.500.000,00                                   | 34,2613                             | 31-05-10             |
| ES0359092014                                     | BTN MADR RMBS II-A2 VBLE 08/2049 | EUR      | 79.257.204,00                                   |                                     |                      |

Renta Fija privada/ *Private Debt*

## Emisiones en circulación: Bonos de Titulización

*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0359092055                                     | BTN MADR RMBS II-D VBLE 08/2049  | EUR      | 30.600.000,00                                   | 99,8631                             | 30-10-13             |
| ES0358968008                                     | BTN MADRI RESI I- VBLE 08/2051   | EUR      | 179.629.435,30                                  |                                     |                      |
| ES0358969006                                     | BTN MADRI RESI II- VBLE 02/2052  | EUR      | 203.104.771,20                                  |                                     |                      |
| ES0361795059                                     | BTN MBS BANCAJA2-F VBLE 02/2038  | EUR      | 5.000.000,36                                    |                                     |                      |
| ES0361795018                                     | BTN MBS BANCAJA2-B VBLE 02/2038  | EUR      | 2.800.531,80                                    | 99,9550                             | 02-07-07             |
| ES0361795026                                     | BTN MBS BANCAJA2-C VBLE 02/2038  | EUR      | 2.206.479,60                                    | 50,0000                             | 12-10-10             |
| ES0361795034                                     | BTN MBS BANCAJA2-D VBLE 02/2038  | EUR      | 2.606.515,12                                    | 80,0000                             | 04-04-16             |
| ES0361795042                                     | BTN MBS BANCAJA2-E VBLE 02/2038  | EUR      | 13.200.000,00                                   | 94,3615                             | 27-04-17             |
| ES0361795000                                     | BTN MBS BANCAJA2-A VBLE 02/2038  | EUR      | 64.051.049,52                                   | 99,3700                             | 19-05-17             |
| ES0361796032                                     | BTN MBS BANCAJA3-C VBLE 12/2043  | EUR      | 4.012.392,44                                    |                                     |                      |
| ES0361796040                                     | BTN MBS BANCAJA3-D VBLE 12/2043  | EUR      | 7.200.000,00                                    |                                     |                      |
| ES0361796057                                     | BTN MBS BANCAJA3-E VBLE 12/2043  | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0361796016                                     | BTN MBS BANCAJA3-A2 VBLE 12/2043 | EUR      | 117.920.837,60                                  | 87,2445                             | 23-07-13             |
| ES0361796024                                     | BTN MBS BANCAJA3-B VBLE 12/2043  | EUR      | 4.406.822,64                                    | 84,0000                             | 15-02-16             |
| ES0361797063                                     | BTN MBS BANCAJA4-E VBLE 07/2050  | EUR      | 23.100.000,00                                   |                                     |                      |
| ES0361797030                                     | BTN MBS BANCAJA4-B VBLE 07/2050  | EUR      | 12.605.378,55                                   | 100,0000                            | 07-05-07             |
| ES0361797055                                     | BTN MBS BANCAJA4-D VBLE 07/2050  | EUR      | 18.500.000,00                                   | 100,0000                            | 07-05-07             |
| ES0361797048                                     | BTN MBS BANCAJA4-C VBLE 07/2050  | EUR      | 18.900.000,00                                   | 46,1500                             | 08-11-10             |
| ES0361797014                                     | BTN MBS BANCAJA4-A2 VBLE 07/2050 | EUR      | 332.323.300,16                                  | 98,1100                             | 12-09-17             |
| ES0361745005                                     | BTN MBS BANCAJA6-A VBLE 05/2052  | EUR      | 239.886.615,20                                  |                                     |                      |
| ES0361745013                                     | BTN MBS BANCAJA6-B VBLE 05/2052  | EUR      | 29.855.748,75                                   |                                     |                      |
| ES0361745021                                     | BTN MBS BANCAJA6-C VBLE 05/2052  | EUR      | 28.500.000,00                                   |                                     |                      |
| ES0361745039                                     | BTN MBS BANCAJA6-D VBLE 05/2052  | EUR      | 30.000.000,00                                   |                                     |                      |
| ES0313252019                                     | BTN PENEDÉS 1TDA-B VBLE 01/2043  | EUR      | 12.257.488,00                                   | 99,6921                             | 14-10-13             |
| ES0313252027                                     | BTN PENEDÉS 1TDA-C VBLE 01/2043  | EUR      | 8.876.112,00                                    | 99,6916                             | 14-10-13             |
| ES0313252001                                     | BTN PENEDÉS 1TDA-A VBLE 01/2043  | EUR      | 175.972.870,00                                  | 100,0000                            | 25-05-17             |
| ES0347598007                                     | BTN PENEDÉS 2TDA-A VBLE 10/2045  | EUR      | 146.347.488,99                                  | 100,0000                            | 14-10-13             |
| ES0347598015                                     | BTN PENEDÉS 2TDA-B VBLE 10/2045  | EUR      | 3.437.591,04                                    | 99,7039                             | 14-10-13             |
| ES0347598023                                     | BTN PENEDÉS 2TDA-C VBLE 10/2045  | EUR      | 7.877.812,80                                    | 99,7016                             | 14-10-13             |
| ES0372260036                                     | BTN PY BANESTO 2-C VBLE 12/2031  | EUR      | 24.386.364,00                                   | 37,9983                             | 16-02-15             |
| ES0305073001                                     | BTN RMBS PRAD 1 -A VBLE 06/2055  | EUR      | 187.956.907,20                                  | 101,2005                            | 01-08-17             |
| ES0305123004                                     | BTN RMBS PRAD 2-A VBLE 03/2056   | EUR      | 258.643.707,60                                  | 102,2692                            | 13-09-17             |
| ES0305192009                                     | BTN RMBS PRAD 3-A VBLE 03/2056   | EUR      | 215.785.827,40                                  | 100,3133                            | 11-05-17             |
| ES0305248017                                     | BTN RMBS PRAD 4-B VBLE 03/2056   | EUR      | 85.000.000,00                                   | 100,0000                            | 07-04-17             |
| ES0305248009                                     | BTN RMBS PRAD 4-A VBLE 03/2056   | EUR      | 250.185.369,50                                  | 99,9953                             | 29-06-17             |
| ES0305288005                                     | BTN RMBS PRAD 5-A VBLE 03/2055   | EUR      | 284.063.863,50                                  |                                     |                      |
| ES0305288013                                     | BTN RMBS PRAD 5-B VBLE 03/2055   | EUR      | 76.000.000,00                                   |                                     |                      |
| ES0305352009                                     | BTN RMBS PRADO 6-A VBLE 03/2055  | EUR      | 314.619.446,70                                  |                                     |                      |
| ES0305352017                                     | BTN RMBS PRADO 6-B VBLE 03/2055  | EUR      | 42.800.000,00                                   |                                     |                      |
| ES0305352025                                     | BTN RMBS PRADO 6-C VBLE 03/2055  | EUR      | 34.200.000,00                                   |                                     |                      |
| ES0305028005                                     | BTN RMBS SANT 1 -A VBLE 03/2057  | EUR      | 435.081.934,09                                  |                                     |                      |
| ES0305028013                                     | BTN RMBS SANT 1 -B VBLE 03/2057  | EUR      | 359.300.000,00                                  | 99,7653                             | 15-09-17             |
| ES0305028021                                     | BTN RMBS SANT 1 -C VBLE 03/2057  | EUR      | 59.800.000,00                                   | 99,9224                             | 15-09-17             |
| ES0305034003                                     | BTN RMBS SANT 2-A VBLE 02/2057   | EUR      | 1.300.243.532,65                                |                                     |                      |
| ES0305034011                                     | BTN RMBS SANT 2-B VBLE 02/2057   | EUR      | 655.100.000,00                                  |                                     |                      |
| ES0305034029                                     | BTN RMBS SANT 2-C VBLE 02/2057   | EUR      | 142.400.000,00                                  |                                     |                      |
| ES0305048003                                     | BTN RMBS SANT 3-A VBLE 11/2064   | EUR      | 2.756.493.655,16                                |                                     |                      |
| ES0305048011                                     | BTN RMBS SANT 3-B VBLE 11/2064   | EUR      | 1.568.400.000,00                                |                                     |                      |
| ES0305048029                                     | BTN RMBS SANT 3-C VBLE 11/2064   | EUR      | 313.600.000,00                                  |                                     |                      |
| ES0305078000                                     | BTN RMBS SANT 4-A VBLE 09/2063   | EUR      | 1.436.252.576,00                                | 100,0000                            | 06-07-15             |
| ES0305078018                                     | BTN RMBS SANT 4-B VBLE 09/2063   | EUR      | 590.000.000,00                                  | 99,9253                             | 14-09-17             |
| ES0305078026                                     | BTN RMBS SANT 4-C VBLE 09/2063   | EUR      | 147.500.000,00                                  | 99,9203                             | 14-09-17             |
| ES0305108005                                     | BTN RMBS SANT 5-A VBLE 10/2065   | EUR      | 643.597.280,48                                  |                                     |                      |
| ES0305108013                                     | BTN RMBS SANT 5-B VBLE 10/2065   | EUR      | 261.400.000,00                                  |                                     |                      |
| ES0305108021                                     | BTN RMBS SANT 5-C VBLE 10/2065   | EUR      | 63.700.000,00                                   |                                     |                      |
| ES0374273045                                     | BTN RURAL H GL I-E VBLE 01/2039  | EUR      | 6.391.200,00                                    | 100,0000                            | 24-11-05             |
| ES0374273037                                     | BTN RURAL H GL I-D VBLE 01/2039  | EUR      | 3.696.558,08                                    | 13,5000                             | 06-06-12             |
| ES0374273029                                     | BTN RURAL H GL I-C VBLE 01/2039  | EUR      | 2.310.540,80                                    | 57,9000                             | 05-11-13             |
| ES0374273011                                     | BTN RURAL H GL I-B VBLE 01/2039  | EUR      | 10.485.117,06                                   | 84,7500                             | 05-08-16             |
| ES0374273003                                     | BTN RURAL H GL I-A VBLE 01/2039  | EUR      | 137.338.705,12                                  | 99,3300                             | 19-05-17             |
| ES0374274043                                     | BTN RURAL HP IX-C VBLE 02/2050   | EUR      | 14.305.013,55                                   | 27,3202                             | 21-05-13             |
| ES0374274035                                     | BTN RURAL HP IX-B VBLE 02/2050   | EUR      | 14.707.811,83                                   | 50,4500                             | 31-05-13             |
| ES0374274068                                     | BTN RURAL HP IX-E VBLE 02/2050   | EUR      | 7.528.956,00                                    | 99,0726                             | 07-11-13             |
| ES0374274050                                     | BTN RURAL HP IX-D VBLE 02/2050   | EUR      | 5.730.553,50                                    | 33,4692                             | 29-01-14             |
| ES0374274019                                     | BTN RURAL HP IX-A2 VBLE 02/2050  | EUR      | 131.704.281,90                                  | 99,2552                             | 22-02-17             |
| ES0374274027                                     | BTN RURAL HP IX-A3 VBLE 02/2050  | EUR      | 210.000.000,00                                  | 92,9183                             | 12-07-17             |
| ES0374275008                                     | BTN RURAL HP X-A VBLE 05/2053    | EUR      | 492.072.763,52                                  | 67,6189                             | 13-12-12             |
| ES0374275016                                     | BTN RURAL HP X-B VBLE 05/2053    | EUR      | 21.797.727,68                                   | 99,8552                             | 07-11-13             |
| ES0374275024                                     | BTN RURAL HP X-C VBLE 05/2053    | EUR      | 31.072.659,68                                   | 99,8152                             | 07-11-13             |
| ES0323975005                                     | BTN RURAL HP XI-A VBLE 03/2053   | EUR      | 637.153.745,36                                  | 99,9392                             | 07-11-13             |
| ES0323975013                                     | BTN RURAL HP XI-B VBLE 03/2053   | EUR      | 15.911.549,50                                   | 99,9159                             | 07-11-13             |
| ES0323975021                                     | BTN RURAL HP XI-C VBLE 03/2053   | EUR      | 38.741.164,00                                   | 99,8926                             | 07-11-13             |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                   | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|-----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>           | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0323976011                                     | BTN RURAL HP XII-B VBLE 06/2053   | EUR      | 16.576.000,70                                   | 99,9119                             | 07-11-13             |
| ES0323976029                                     | BTN RURAL HP XII-C VBLE 06/2053   | EUR      | 22.076.805,66                                   | 99,8874                             | 07-11-13             |
| ES0323976003                                     | BTN RURAL HP XII-A VBLE 06/2053   | EUR      | 329.293.924,38                                  | 99,9949                             | 28-03-14             |
| ES0374268011                                     | BTN RURAL HP XIV-B VBLE 05/2055   | EUR      | 22.500.000,00                                   |                                     |                      |
| ES0374268003                                     | BTN RURAL HP XIV-A VBLE 05/2055   | EUR      | 84.261.768,75                                   | 59,3860                             | 03-09-13             |
| ES0323977019                                     | BTN RURAL HP XV-B VBLE 05/2058    | EUR      | 52.900.000,00                                   |                                     |                      |
| ES0323977001                                     | BTN RURAL HP XV-A VBLE 05/2058    | EUR      | 254.934.029,52                                  | 62,2682                             | 03-09-13             |
| ES0323978017                                     | BTN RURAL HP XVI-B VBLE 04/2055   | EUR      | 16.500.000,00                                   | 100,0000                            | 29-07-13             |
| ES0323978009                                     | BTN RURAL HP XVI-A VBLE 04/2055   | EUR      | 60.983.000,25                                   | 62,3975                             | 03-09-13             |
| ES0374306001                                     | BTN RURAL HP.VI-A VBLE 10/2036    | EUR      | 81.549.451,85                                   | 86,2700                             | 24-07-13             |
| ES0374306019                                     | BTN RURAL HP.VI-B VBLE 10/2036    | EUR      | 5.691.261,90                                    | 71,0000                             | 26-11-13             |
| ES0374306027                                     | BTN RURAL HP.VI-C VBLE 10/2036    | EUR      | 2.579.120,64                                    | 60,3916                             | 08-04-15             |
| ES0366366021                                     | BTN RURAL HP.VII-B VBLE 03/2038   | EUR      | 4.758.443,52                                    | 61,0000                             | 06-06-12             |
| ES0366366039                                     | BTN RURAL HP.VII-C VBLE 03/2038   | EUR      | 5.873.426,43                                    | 47,1500                             | 08-04-13             |
| ES0366366005                                     | BTN RURAL HP.VII-A1 VBLE 03/2038  | EUR      | 125.674.121,12                                  | 97,5000                             | 13-05-16             |
| ES0366367052                                     | BTN RURAL HPVIII-D VBLE 01/2044   | EUR      | 7.200.000,00                                    | 100,0000                            | 01-06-06             |
| ES0366367029                                     | BTN RURAL HPVIII-A2B VBLE 01/2044 | EUR      | 60.796.505,00                                   | 78,2500                             | 09-07-12             |
| ES0366367045                                     | BTN RURAL HPVIII-C VBLE 01/2044   | EUR      | 5.328.741,60                                    | 24,6833                             | 17-12-12             |
| ES0366367060                                     | BTN RURAL HPVIII-E VBLE 01/2044   | EUR      | 5.850.000,00                                    | 99,8123                             | 07-11-13             |
| ES0366367037                                     | BTN RURAL HPVIII-B VBLE 01/2044   | EUR      | 9.325.297,80                                    | 59,4619                             | 04-03-15             |
| ES0366367011                                     | BTN RURAL HPVIII-2a VBLE 01/2044  | EUR      | 139.380.330,32                                  | 96,1000                             | 24-03-16             |
| ES0305033005                                     | BTN RURAL HPXVII- VBLE 01/2057    | EUR      | 36.904.158,00                                   |                                     |                      |
| ES0305393003                                     | BTN RURAL HPXVIII-A VBLE 12/2057  | EUR      | 213.525.422,01                                  |                                     |                      |
| ES0305393011                                     | BTN RURAL HPXVIII-B VBLE 12/2057  | EUR      | 21.700.000,00                                   |                                     |                      |
| ES0305443006                                     | BTN SABADELL CON I-A VBLE 03/2031 | EUR      | 798.791.000,00                                  |                                     |                      |
| ES0305443014                                     | BTN SABADELL CON I-B VBLE 03/2031 | EUR      | 31.951.640,00                                   |                                     |                      |
| ES0305443022                                     | BTN SABADELL CON I-C VBLE 03/2031 | EUR      | 31.951.640,00                                   |                                     |                      |
| ES0305443030                                     | BTN SABADELL CON I-D VBLE 03/2031 | EUR      | 22.822.600,00                                   |                                     |                      |
| ES0305443048                                     | BTN SABADELL CON I-E VBLE 03/2031 | EUR      | 27.387.120,00                                   |                                     |                      |
| ES0305443055                                     | BTN SABADELL CON I-F VBLE 03/2031 | EUR      | 5.000.000,40                                    |                                     |                      |
| ES0305443063                                     | BTN SABADELL CON I-Z VBLE 03/2031 | EUR      | 71.319.604,20                                   |                                     |                      |
| ES0305053003                                     | BTN SANT CAU 141-A 2,000 06/2032  | EUR      | 431.094.152,10                                  |                                     |                      |
| ES0305053011                                     | BTN SANT CAU 141-B 2,500 06/2032  | EUR      | 27.400.000,00                                   |                                     |                      |
| ES0305053029                                     | BTN SANT CAU 141-C 3,500 06/2032  | EUR      | 15.200.000,00                                   |                                     |                      |
| ES0305053037                                     | BTN SANT CAU 141-D 5,000 06/2032  | EUR      | 14.400.000,00                                   |                                     |                      |
| ES0305053045                                     | BTN SANT CAU 141-E 5,000 06/2032  | EUR      | 38.000.000,00                                   |                                     |                      |
| ES0305124002                                     | BTN SANT CAU 161-A 1,250 04/2032  | EUR      | 499.276.096,16                                  |                                     |                      |
| ES0305124010                                     | BTN SANT CAU 161-B 1,650 04/2032  | EUR      | 30.600.000,00                                   |                                     |                      |
| ES0305124028                                     | BTN SANT CAU 161-C 3,250 04/2032  | EUR      | 42.100.000,00                                   |                                     |                      |
| ES0305124036                                     | BTN SANT CAU 161-D 6,000 04/2032  | EUR      | 23.000.000,00                                   |                                     |                      |
| ES0305124044                                     | BTN SANT CAU 161-E 8,000 04/2032  | EUR      | 19.100.000,00                                   |                                     |                      |
| ES0305124051                                     | BTN SANT CAU 161-F 8,000 04/2032  | EUR      | 15.300.000,00                                   |                                     |                      |
| ES0305213003                                     | BTN SANT CAU 162-A 0,900 09/2033  | EUR      | 552.400.000,00                                  |                                     |                      |
| ES0305213011                                     | BTN SANT CAU 162-B 2,100 09/2033  | EUR      | 26.000.000,00                                   |                                     |                      |
| ES0305213029                                     | BTN SANT CAU 162-C 3,100 09/2033  | EUR      | 35.800.000,00                                   |                                     |                      |
| ES0305213037                                     | BTN SANT CAU 162-D 5,100 09/2033  | EUR      | 19.500.000,00                                   |                                     |                      |
| ES0305213045                                     | BTN SANT CAU 162-E 6,300 09/2033  | EUR      | 16.300.000,00                                   |                                     |                      |
| ES0305213052                                     | BTN SANT CAU 162-F 11,000 09/2033 | EUR      | 13.000.000,00                                   |                                     |                      |
| ES0305442008                                     | BTN SANT CAU 191-A VBLE 12/2035   | EUR      | 440.000.000,00                                  |                                     |                      |
| ES0305442016                                     | BTN SANT CAU 191-B VBLE 12/2035   | EUR      | 57.700.000,00                                   |                                     |                      |
| ES0305442024                                     | BTN SANT CAU 191-C 1,480 12/2035  | EUR      | 27.800.000,00                                   |                                     |                      |
| ES0305442032                                     | BTN SANT CAU 191-D 1,980 12/2035  | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0305442040                                     | BTN SANT CAU 191-E 3,190 12/2035  | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0305442057                                     | BTN SANT CAU 191-F 5,930 12/2035  | EUR      | 10.000.000,00                                   |                                     |                      |
| ES0382043059                                     | BTN SANT FINAN 1-F VBLE 07/2035   | EUR      | 14.300.000,00                                   |                                     |                      |
| ES0382043042                                     | BTN SANT FINAN 1-E VBLE 07/2035   | EUR      | 26.600.000,00                                   | 99,9091                             | 05-11-14             |
| ES0309364034                                     | BTN SANT HIPOT 1-D VBLE 07/2042   | EUR      | 56.300.000,00                                   |                                     |                      |
| ES0309364018                                     | BTN SANT HIPOT 1-B VBLE 07/2042   | EUR      | 53.400.000,00                                   | 80,7000                             | 12-10-10             |
| ES0309364026                                     | BTN SANT HIPOT 1-C VBLE 07/2042   | EUR      | 46.900.000,00                                   | 41,0483                             | 16-07-12             |
| ES0309364000                                     | BTN SANT HIPOT 1-A VBLE 07/2042   | EUR      | 93.302.246,40                                   | 96,6772                             | 20-10-15             |
| ES0382042051                                     | BTN SANT HIPOT 2-F VBLE 01/2049   | EUR      | 17.600.000,00                                   |                                     |                      |
| ES0382042010                                     | BTN SANT HIPOT 2-B VBLE 01/2049   | EUR      | 51.800.000,00                                   | 66,2700                             | 12-10-10             |
| ES0382042028                                     | BTN SANT HIPOT 2-C VBLE 01/2049   | EUR      | 32.300.000,00                                   | 57,4600                             | 12-10-10             |
| ES0382042036                                     | BTN SANT HIPOT 2-D VBLE 01/2049   | EUR      | 49.800.000,00                                   | 34,5229                             | 10-05-13             |
| ES0382042044                                     | BTN SANT HIPOT 2-E VBLE 01/2049   | EUR      | 19.600.000,00                                   | 28,8600                             | 13-11-13             |
| ES0382042002                                     | BTN SANT HIPOT 2-A VBLE 01/2049   | EUR      | 300.243.394,50                                  | 96,0000                             | 14-03-16             |
| ES0338093075                                     | BTN SANT HIPOT 3-F VBLE 01/2050   | EUR      | 22.400.000,00                                   |                                     |                      |
| ES0338093059                                     | BTN SANT HIPOT 3-D VBLE 01/2050   | EUR      | 72.000.000,00                                   |                                     |                      |
| ES0338093034                                     | BTN SANT HIPOT 3-B VBLE 01/2050   | EUR      | 79.200.000,00                                   | 47,6700                             | 12-10-10             |
| ES0338093042                                     | BTN SANT HIPOT 3-C VBLE 01/2050   | EUR      | 47.500.000,00                                   | 34,2650                             | 12-10-10             |
| ES0338093026                                     | BTN SANT HIPOT 3-A3 VBLE 01/2050  | EUR      | 134.606.934,00                                  | 75,9435                             | 30-04-12             |
| ES0338093000                                     | BTN SANT HIPOT 3-A1 VBLE 01/2050  | EUR      | 138.318.775,60                                  | 55,3370                             | 09-07-14             |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0338093018                                     | BTN SANT HIPOT 3-A2 VBLE 01/2050 | EUR      | 493.558.758,00                                  | 85,9248                             | 09-07-14             |
| ES0338093067                                     | BTN SANT HIPOT 3-E VBLE 01/2050  | EUR      | 28.000.000,00                                   | 99,9334                             | 03-11-14             |
| ES0336104007                                     | BTN SANT HIPOT 7-A VBLE 03/2054  | EUR      | 577.200.240,00                                  |                                     |                      |
| ES0336104015                                     | BTN SANT HIPOT 7-B VBLE 03/2054  | EUR      | 360.000.000,00                                  | 99,7578                             | 15-09-17             |
| ES0336104023                                     | BTN SANT HIPOT 7-C VBLE 03/2054  | EUR      | 63.600.000,00                                   | 99,9203                             | 15-09-17             |
| ES0336105012                                     | BTN SANT HIPOT 8-B VBLE 11/2054  | EUR      | 160.000.000,00                                  |                                     |                      |
| ES0336105020                                     | BTN SANT HIPOT 8-C VBLE 11/2054  | EUR      | 28.100.000,00                                   |                                     |                      |
| ES0336105004                                     | BTN SANT HIPOT 8-A VBLE 11/2054  | EUR      | 248.670.336,00                                  | 70,5244                             | 29-10-12             |
| ES0325636001                                     | BTN SANT HIPOT 9-A VBLE 02/2056  | EUR      | 242.257.299,12                                  |                                     |                      |
| ES0325636019                                     | BTN SANT HIPOT 9-B VBLE 02/2056  | EUR      | 177.800.000,00                                  |                                     |                      |
| ES0325636027                                     | BTN SANT HIPOT 9-C VBLE 02/2056  | EUR      | 28.600.000,00                                   |                                     |                      |
| ES0305289003                                     | BTN SANT PYME 13-A VBLE 05/2043  | EUR      | 491.497.908,75                                  |                                     |                      |
| ES0305289011                                     | BTN SANT PYME 13-B VBLE 05/2043  | EUR      | 445.500.000,00                                  |                                     |                      |
| ES0305289029                                     | BTN SANT PYME 13-C VBLE 05/2043  | EUR      | 124.111.197,00                                  |                                     |                      |
| ES0305381008                                     | BTN SANT PYME 14-A VBLE 11/2057  | EUR      | 669.755.954,45                                  |                                     |                      |
| ES0305381016                                     | BTN SANT PYME 14-B VBLE 11/2057  | EUR      | 258.500.000,00                                  |                                     |                      |
| ES0305381024                                     | BTN SANT PYME 14-C VBLE 11/2057  | EUR      | 110.000.000,00                                  |                                     |                      |
| ES0305458004                                     | BTN SANT PYME 15-A VBLE 04/2051  | EUR      | 2.400.000.000,00                                |                                     |                      |
| ES0305458012                                     | BTN SANT PYME 15-B VBLE 04/2051  | EUR      | 600.000.000,00                                  |                                     |                      |
| ES0305458020                                     | BTN SANT PYME 15-C VBLE 04/2051  | EUR      | 150.000.000,00                                  |                                     |                      |
| ES0317104018                                     | BTN SOL-LION-B VBLE 05/2047      | EUR      | 61.763.598,00                                   |                                     |                      |
| ES0317104026                                     | BTN SOL-LION-C VBLE 05/2047      | EUR      | 61.763.598,00                                   |                                     |                      |
| ES0317104000                                     | BTN SOL-LION-A VBLE 05/2047      | EUR      | 1.402.312.176,00                                | 99,9925                             | 03-06-15             |
| ES0377991015                                     | BTN TDA CAM 4-B VBLE 06/2039     | EUR      | 48.000.000,00                                   | 43,0893                             | 23-05-12             |
| ES0377991007                                     | BTN TDA CAM 4-A VBLE 06/2039     | EUR      | 163.502.838,40                                  | 98,8600                             | 01-11-16             |
| ES0377992013                                     | BTN TDA CAM 5-B VBLE 10/2043     | EUR      | 56.000.000,00                                   | 60,0000                             | 21-09-16             |
| ES0377992005                                     | BTN TDA CAM 5-A VBLE 10/2043     | EUR      | 351.518.551,20                                  | 97,8320                             | 07-06-17             |
| ES0377993037                                     | BTN TDA CAM 6-B VBLE 04/2044     | EUR      | 50.000.000,00                                   | 35,2224                             | 16-06-14             |
| ES0377993029                                     | BTN TDA CAM 6-A3 VBLE 04/2044    | EUR      | 224.374.691,20                                  | 91,0000                             | 24-05-17             |
| ES0377994035                                     | BTN TDA CAM 7-B VBLE 02/2049     | EUR      | 92.700.000,00                                   | 31,2500                             | 23-05-12             |
| ES0377994019                                     | BTN TDA CAM 7-A2 VBLE 02/2049    | EUR      | 271.255.198,16                                  | 97,8500                             | 11-09-17             |
| ES0377994027                                     | BTN TDA CAM 7-A3 VBLE 02/2049    | EUR      | 61.548.080,00                                   | 100,0000                            | 11-09-17             |
| ES0377966033                                     | BTN TDA CAM 8-D VBLE 02/2049     | EUR      | 12.800.000,00                                   |                                     |                      |
| ES0377966017                                     | BTN TDA CAM 8-B VBLE 02/2049     | EUR      | 45.900.000,00                                   | 38,9427                             | 07-04-14             |
| ES0377966025                                     | BTN TDA CAM 8-C VBLE 02/2049     | EUR      | 18.700.000,00                                   | 23,3221                             | 07-04-14             |
| ES0377966009                                     | BTN TDA CAM 8-A VBLE 02/2049     | EUR      | 339.448.203,12                                  | 96,8433                             | 11-09-17             |
| ES0377955051                                     | BTN TDA CAM 9-D VBLE 04/2050     | EUR      | 15.000.000,00                                   |                                     |                      |
| ES0377955044                                     | BTN TDA CAM 9-C VBLE 04/2050     | EUR      | 28.500.000,00                                   | 22,8135                             | 12-10-12             |
| ES0377955002                                     | BTN TDA CAM 9-A1 VBLE 04/2050    | EUR      | 31.257.325,00                                   | 91,0483                             | 20-05-15             |
| ES0377955028                                     | BTN TDA CAM 9-A3 VBLE 04/2050    | EUR      | 72.147.067,00                                   | 85,9900                             | 28-07-16             |
| ES0377955010                                     | BTN TDA CAM 9-A2 VBLE 04/2050    | EUR      | 215.654.851,50                                  | 88,0000                             | 06-12-16             |
| ES0377955036                                     | BTN TDA CAM 9-B VBLE 04/2050     | EUR      | 48.000.000,00                                   | 47,2765                             | 27-07-17             |
| ES0377965043                                     | BTN TDA CJAMAR 2-C VBLE 06/2041  | EUR      | 1.552.758,00                                    | 74,0000                             | 20-03-12             |
| ES0377965035                                     | BTN TDA CJAMAR 2-B VBLE 06/2041  | EUR      | 6.055.756,20                                    | 72,5500                             | 29-04-13             |
| ES0377965050                                     | BTN TDA CJAMAR 2-D VBLE 06/2041  | EUR      | 4.813.549,80                                    | 65,2227                             | 10-01-14             |
| ES0377965027                                     | BTN TDA CJAMAR 2-A3 VBLE 06/2041 | EUR      | 142.505.420,00                                  | 79,4461                             | 16-02-15             |
| ES0338451034                                     | BTN TDA IBERCA 2-D VBLE 10/2042  | EUR      | 1.575.832,13                                    |                                     |                      |
| ES0338451042                                     | BTN TDA IBERCA 2-E VBLE 10/2042  | EUR      | 3.784.647,60                                    |                                     |                      |
| ES0338451018                                     | BTN TDA IBERCA 2-B VBLE 10/2042  | EUR      | 7.417.941,49                                    | 91,3300                             | 05-05-15             |
| ES0338451026                                     | BTN TDA IBERCA 2-C VBLE 10/2042  | EUR      | 2.421.400,59                                    | 88,2481                             | 05-05-15             |
| ES0338451000                                     | BTN TDA IBERCA 2-A VBLE 10/2042  | EUR      | 155.972.206,98                                  | 95,8000                             | 05-02-16             |
| ES0338452032                                     | BTN TDA IBERCA 3-D VBLE 12/2043  | EUR      | 5.000.000,60                                    |                                     |                      |
| ES0338452016                                     | BTN TDA IBERCA 3-B VBLE 12/2043  | EUR      | 15.571.231,00                                   | 87,5000                             | 30-10-14             |
| ES0338452024                                     | BTN TDA IBERCA 3-C VBLE 12/2043  | EUR      | 3.593.361,00                                    | 76,1809                             | 07-10-15             |
| ES0338452008                                     | BTN TDA IBERCA 3-A VBLE 12/2043  | EUR      | 208.450.656,00                                  | 95,3498                             | 27-11-15             |
| ES0338453071                                     | BTN TDA IBERCA 4-F VBLE 08/2044  | EUR      | 7.000.000,35                                    |                                     |                      |
| ES0338453063                                     | BTN TDA IBERCA 4-E VBLE 08/2044  | EUR      | 5.389.223,70                                    | 99,9200                             | 24-10-06             |
| ES0338453055                                     | BTN TDA IBERCA 4-D VBLE 08/2044  | EUR      | 8.004.479,84                                    | 40,0000                             | 23-11-12             |
| ES0338453030                                     | BTN TDA IBERCA 4-B VBLE 08/2044  | EUR      | 8.819.123,60                                    | 60,0000                             | 23-11-12             |
| ES0338453014                                     | BTN TDA IBERCA 4-A2 VBLE 08/2044 | EUR      | 287.651.435,22                                  | 82,8259                             | 15-11-13             |
| ES0338453048                                     | BTN TDA IBERCA 4-C VBLE 08/2044  | EUR      | 17.638.247,20                                   | 82,5000                             | 02-06-15             |
| ES0338453006                                     | BTN TDA IBERCA 4-A1 VBLE 08/2044 | EUR      | 22.107.850,00                                   | 97,3500                             | 04-06-15             |
| ES0377967056                                     | BTN TDA IBERCA 5-E VBLE 11/2049  | EUR      | 6.000.000,30                                    |                                     |                      |
| ES0377967007                                     | BTN TDA IBERCA 5-A1 VBLE 11/2049 | EUR      | 752.010,00                                      | 90,0000                             | 23-11-12             |
| ES0377967023                                     | BTN TDA IBERCA 5-B VBLE 11/2049  | EUR      | 21.324.338,64                                   | 61,4545                             | 23-11-12             |
| ES0377967031                                     | BTN TDA IBERCA 5-C VBLE 11/2049  | EUR      | 7.108.112,88                                    | 42,5000                             | 23-11-12             |
| ES0377967015                                     | BTN TDA IBERCA 5-A2 VBLE 11/2049 | EUR      | 322.092.399,00                                  | 94,1500                             | 10-05-16             |
| ES0377967049                                     | BTN TDA IBERCA 5-D VBLE 11/2049  | EUR      | 3.519.345,60                                    | 90,7454                             | 24-07-17             |
| ES0377968013                                     | BTN TDA IBERCA 6-B VBLE 11/2051  | EUR      | 30.000.000,00                                   |                                     |                      |
| ES0377968021                                     | BTN TDA IBERCA 6-C VBLE 11/2051  | EUR      | 15.000.000,00                                   |                                     |                      |
| ES0377968039                                     | BTN TDA IBERCA 6-D VBLE 11/2051  | EUR      | 15.000.000,00                                   |                                     |                      |
| ES0377968047                                     | BTN TDA IBERCA 6-E VBLE 11/2051  | EUR      | 21.000.000,00                                   |                                     |                      |

Renta Fija privada/ *Private Debt*

Emisiones en circulación: Bonos de Titulización  
*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0377968005                                     | BTN TDA IBERCA 6-A VBLE 11/2051  | EUR      | 483.676.128,00                                  | 100,0000                            | 06-06-17             |
| ES0377849007                                     | BTN TDA IBERCA 7-A VBLE 11/2060  | EUR      | 894.154.440,00                                  |                                     |                      |
| ES0377849015                                     | BTN TDA IBERCA 7-B VBLE 11/2060  | EUR      | 100.000.000,00                                  |                                     |                      |
| ES0377849023                                     | BTN TDA IBERCA 7-C VBLE 11/2060  | EUR      | 69.590.815,00                                   |                                     |                      |
| ES0377936010                                     | BTH TDA ICO IBER-B VBLE 05/2036  | EUR      | 23.698.842,05                                   |                                     |                      |
| ES0377936002                                     | BTH TDA ICO IBER-AG VBLE 05/2036 | EUR      | 120.369.085,20                                  | 81,0000                             | 26-11-12             |
| ES0338454020                                     | BTN TDA PAST C 1-C VBLE 01/2021  | EUR      | 5.520.784,22                                    | 48,2500                             | 17-05-11             |
| ES0305299002                                     | BTN TDA SA RMBS 4-A VBLE 11/2063 | EUR      | 4.549.024.854,00                                |                                     |                      |
| ES0305299010                                     | BTN TDA SA RMBS 4-B VBLE 11/2063 | EUR      | 570.000.000,00                                  |                                     |                      |
| ES0338455019                                     | BTN TDA TARRA. 1-B VBLE 06/2050  | EUR      | 7.629.647,16                                    |                                     |                      |
| ES0338455035                                     | BTN TDA TARRA. 1-D VBLE 06/2050  | EUR      | 7.991.077,29                                    | 80,0487                             | 20-10-10             |
| ES0338455001                                     | BTN TDA TARRA. 1-A VBLE 06/2050  | EUR      | 88.084.594,95                                   |                                     |                      |
| ES0338455027                                     | BTN TDA TARRA. 1-C VBLE 06/2050  | EUR      | 8.336.234,41                                    | 33,0199                             | 28-12-10             |
| ES0377978053                                     | BTN TDA-14 MIXTO-BN VBLE 10/2020 | EUR      | 5.972.366,52                                    | 101,4000                            | 04-11-04             |
| ES0377978038                                     | BTN TDA-14 MIXTO-B1 VBLE 10/2020 | EUR      | 16.914.316,43                                   | 74,2584                             | 01-03-13             |
| ES0377979010                                     | BTN TDA-15 MIXTO-B1 VBLE 03/2020 | EUR      | 9.500.000,00                                    | 54,0000                             | 07-11-12             |
| ES0377979036                                     | BTN TDA-15 MIXTO-B2 VBLE 03/2020 | EUR      | 11.700.000,00                                   | 53,0000                             | 30-04-13             |
| ES0377979028                                     | BTN TDA-15 MIXTO-A2 VBLE 03/2020 | EUR      | 7.446.326,64                                    | 97,8144                             | 07-10-15             |
| ES0377979002                                     | BTN TDA-15 MIXTO-A1 VBLE 03/2020 | EUR      | 4.079.043,78                                    | 98,2495                             | 08-10-15             |
| ES0377989027                                     | BTN TDA-18 MIXTO-B1 VBLE 06/2045 | EUR      | 11.300.000,00                                   | 28,4121                             | 01-03-13             |
| ES0377989035                                     | BTN TDA-18 MIXTO-B2 VBLE 06/2045 | EUR      | 12.400.000,00                                   | 51,7668                             | 16-08-13             |
| ES0377989019                                     | BTN TDA-18 MIXTO-A2 VBLE 06/2045 | EUR      | 132.750,16                                      | 98,0378                             | 12-06-15             |
| ES0377989001                                     | BTN TDA-18 MIXTO-A1 VBLE 06/2045 | EUR      | 21.480.014,22                                   | 99,3200                             | 06-04-17             |
| ES0377964038                                     | BTN TDA-19 MIXTO-D VBLE 03/2036  | EUR      | 6.925.789,50                                    | 100,0000                            | 04-03-04             |
| ES0377964020                                     | BTN TDA-19 MIXTO-C VBLE 03/2036  | EUR      | 1.322.498,40                                    | 63,0000                             | 15-02-13             |
| ES0377964012                                     | BTN TDA-19 MIXTO-B VBLE 03/2036  | EUR      | 3.984.675,84                                    | 90,9700                             | 21-06-16             |
| ES0377964004                                     | BTN TDA-19 MIXTO-A VBLE 03/2036  | EUR      | 52.233.977,31                                   | 98,2600                             | 03-11-16             |
| ES0377981024                                     | BTN TDA-20 MIXTO-A2 VBLE 04/2036 | EUR      | 5.200.198,08                                    | 98,0564                             | 16-11-16             |
| ES0377981032                                     | BTN TDA-20 MIXTO-B2 VBLE 04/2036 | EUR      | 10.400.000,00                                   | 99,9667                             | 22-03-17             |
| ES0377981008                                     | BTN TDA-20 MIXTO-A1 VBLE 04/2036 | EUR      | 26.704.506,69                                   | 98,9000                             | 30-06-17             |
| ES0377981016                                     | BTN TDA-20 MIXTO-B1 VBLE 04/2036 | EUR      | 7.900.000,00                                    | 89,5000                             | 04-08-17             |
| ES0377983046                                     | BTN TDA-22 MIXTO-D1 VBLE 06/2046 | EUR      | 2.700.000,00                                    | 100,0000                            | 10-12-04             |
| ES0377983095                                     | BTN TDA-22 MIXTO-D2 VBLE 06/2046 | EUR      | 5.317.242,15                                    | 100,0000                            | 10-12-04             |
| ES0377983087                                     | BTN TDA-22 MIXTO-C2 VBLE 06/2046 | EUR      | 5.597.097,00                                    | 24,8337                             | 06-08-12             |
| ES0377983061                                     | BTN TDA-22 MIXTO-2b VBLE 06/2046 | EUR      | 22.050.699,68                                   | 63,2510                             | 04-10-12             |
| ES0377983079                                     | BTN TDA-22 MIXTO-B2 VBLE 06/2046 | EUR      | 13.619.602,70                                   | 43,5000                             | 11-01-13             |
| ES0377983038                                     | BTN TDA-22 MIXTO-C1 VBLE 06/2046 | EUR      | 3.700.000,00                                    | 36,0000                             | 27-02-13             |
| ES0377983020                                     | BTN TDA-22 MIXTO-B1 VBLE 06/2046 | EUR      | 4.600.000,00                                    | 48,0000                             | 07-05-13             |
| ES0377983012                                     | BTN TDA-22 MIXTO-1b VBLE 06/2046 | EUR      | 18.277.493,52                                   | 91,2653                             | 20-10-15             |
| ES0377984028                                     | BTN TDA-23-C VBLE 09/2046        | EUR      | 5.193.128,85                                    | 100,0000                            | 02-11-09             |
| ES0377984010                                     | BTN TDA-23-B VBLE 09/2046        | EUR      | 13.022.769,27                                   | 38,5339                             | 13-08-13             |
| ES0377984002                                     | BTN TDA-23-A VBLE 09/2046        | EUR      | 89.392.113,72                                   | 98,2035                             | 25-04-17             |
| ES0377952041                                     | BTN TDA-24-D VBLE 06/2040        | EUR      | 5.000.000,00                                    | 100,0500                            | 14-08-06             |
| ES0377952017                                     | BTN TDA-24-A2 VBLE 06/2040       | EUR      | 69.058.354,60                                   |                                     |                      |
| ES0377952033                                     | BTN TDA-24-C VBLE 06/2040        | EUR      | 8.100.000,00                                    | 2,9901                              | 30-12-13             |
| ES0377952009                                     | BTN TDA-24-A1 VBLE 06/2040       | EUR      | 3.316.784,64                                    | 99,9745                             | 05-02-15             |
| ES0377952025                                     | BTN TDA-24-B VBLE 06/2040        | EUR      | 13.500.000,00                                   | 26,9653                             | 18-07-17             |
| ES0377929023                                     | BTN TDA-25-C VBLE 03/2041        | EUR      | 5.300.000,00                                    | 100,0000                            | 03-08-06             |
| ES0377929031                                     | BTN TDA-25-D VBLE 03/2041        | EUR      | 2.500.000,00                                    |                                     |                      |
| ES0377929015                                     | BTN TDA-25-B VBLE 03/2041        | EUR      | 6.900.000,00                                    | 20,8448                             | 09-03-11             |
| ES0377929007                                     | BTN TDA-25-A VBLE 03/2041        | EUR      | 104.422.506,82                                  | 51,0000                             | 24-12-15             |
| ES0377953023                                     | BTN TDA-26 MIXTO-1B VBLE 01/2049 | EUR      | 10.385.065,60                                   |                                     |                      |
| ES0377953031                                     | BTN TDA-26 MIXTO-1C VBLE 01/2049 | EUR      | 3.309.253,38                                    |                                     |                      |
| ES0377953049                                     | BTN TDA-26 MIXTO-1D VBLE 01/2049 | EUR      | 6.200.000,00                                    |                                     |                      |
| ES0377953056                                     | BTN TDA-26 MIXTO-2A VBLE 01/2049 | EUR      | 21.166.022,04                                   |                                     |                      |
| ES0377953064                                     | BTN TDA-26 MIXTO-2B VBLE 01/2049 | EUR      | 3.227.621,18                                    |                                     |                      |
| ES0377953072                                     | BTN TDA-26 MIXTO-2C VBLE 01/2049 | EUR      | 1.125.000,07                                    |                                     |                      |
| ES0377953015                                     | BTN TDA-26 MIXTO-12 VBLE 01/2049 | EUR      | 103.009.485,92                                  | 83,2500                             | 13-07-09             |
| ES0377954070                                     | BTN TDA-27-F VBLE 12/2050        | EUR      | 600.000,00                                      | 100,0000                            | 08-01-07             |
| ES0377954021                                     | BTN TDA-27-A3 VBLE 12/2050       | EUR      | 181.300.000,00                                  | 100,0000                            | 08-01-07             |
| ES0377954062                                     | BTN TDA-27-E VBLE 12/2050        | EUR      | 14.000.000,00                                   | 7,5000                              | 11-08-11             |
| ES0377954039                                     | BTN TDA-27-B VBLE 12/2050        | EUR      | 13.900.000,00                                   | 22,5784                             | 06-08-12             |
| ES0377954047                                     | BTN TDA-27-C VBLE 12/2050        | EUR      | 9.300.000,00                                    | 27,6400                             | 15-02-13             |
| ES0377954054                                     | BTN TDA-27-D VBLE 12/2050        | EUR      | 14.000.000,00                                   | 20,5340                             | 31-07-13             |
| ES0377954013                                     | BTN TDA-27-A2 VBLE 12/2050       | EUR      | 37.875.651,84                                   | 76,5942                             | 15-04-15             |
| ES0377930013                                     | BTN TDA-28-B VBLE 10/2050        | EUR      | 11.700.000,00                                   | 4,9148                              | 21-03-14             |
| ES0377930021                                     | BTN TDA-28-C VBLE 10/2050        | EUR      | 9.000.000,00                                    | 4,8960                              | 21-03-14             |
| ES0377930039                                     | BTN TDA-28-D VBLE 10/2050        | EUR      | 7.200.000,00                                    | 4,8411                              | 21-03-14             |
| ES0377930047                                     | BTN TDA-28-E VBLE 10/2050        | EUR      | 8.100.000,00                                    | 4,5233                              | 21-03-14             |
| ES0377930054                                     | BTN TDA-28-F VBLE 10/2050        | EUR      | 1.350.000,00                                    | 3,9611                              | 24-03-14             |
| ES0377930005                                     | BTN TDA-28-A VBLE 10/2050        | EUR      | 199.375.858,80                                  | 59,0000                             | 24-12-15             |
| ES0377931045                                     | BTN TDA-29-D VBLE 02/2050        | EUR      | 4.900.000,00                                    |                                     |                      |

Renta Fija privada/ *Private Debt*

## Emisiones en circulación: Bonos de Titulización

*Financial instruments listed in the Market: Securitization*

| Descripción del valor<br><i>Security details</i> |                                  | Moneda   | Saldo Circulación.<br><i>Outstanding Volume</i> | Último Precio*<br><i>Last Price</i> |                      |
|--------------------------------------------------|----------------------------------|----------|-------------------------------------------------|-------------------------------------|----------------------|
| Cód. ISIN<br><i>ISIN Code</i>                    | Emisión<br><i>Issue</i>          | Currency |                                                 | Precio<br><i>Price</i>              | Fecha<br><i>Date</i> |
| ES0377931037                                     | BTN TDA-29-C VBLE 02/2050        | EUR      | 6.111.933,96                                    | 100,0000                            | 16-08-07             |
| ES0377931029                                     | BTN TDA-29-B VBLE 02/2050        | EUR      | 11.435.231,28                                   | 100,0000                            | 30-08-07             |
| ES0377931011                                     | BTN TDA-29-A2 VBLE 02/2050       | EUR      | 198.377.530,50                                  | 99,7965                             | 08-04-09             |
| ES0377844008                                     | BTN TDA-30-A VBLE 09/2050        | EUR      | 127.407.903,90                                  |                                     |                      |
| ES0377844016                                     | BTN TDA-30-B VBLE 09/2050        | EUR      | 6.462.170,88                                    |                                     |                      |
| ES0377844024                                     | BTN TDA-30-C VBLE 09/2050        | EUR      | 5.140.363,20                                    |                                     |                      |
| ES0377844032                                     | BTN TDA-30-D VBLE 09/2050        | EUR      | 6.005.251,14                                    |                                     |                      |
| ES0305439004                                     | BTN UCI- 0,125 10/2024           | EUR      | 500.000.000,00                                  |                                     |                      |
| ES0338146006                                     | BTH UCI 10-A VBLE 06/2036        | EUR      | 81.439.939,00                                   | 94,1800                             | 28-02-17             |
| ES0338146014                                     | BTH UCI 10-B VBLE 06/2036        | EUR      | 5.198.293,80                                    | 80,9995                             | 26-05-17             |
| ES0338340021                                     | BTN UCI 11-C VBLE 09/2041        | EUR      | 22.900.000,00                                   | 51,2674                             | 13-02-13             |
| ES0338340013                                     | BTN UCI 11-B VBLE 09/2041        | EUR      | 6.000.000,00                                    | 81,7496                             | 03-11-16             |
| ES0338340005                                     | BTN UCI 11-A VBLE 09/2041        | EUR      | 110.987.265,90                                  | 97,0000                             | 25-08-17             |
| ES0338147020                                     | BTH UCI 12-C VBLE 12/2039        | EUR      | 23.800.000,00                                   | 12,0275                             | 28-02-12             |
| ES0338147012                                     | BTH UCI 12-B VBLE 12/2039        | EUR      | 9.000.000,00                                    | 76,5000                             | 22-06-16             |
| ES0338147004                                     | BTH UCI 12-A VBLE 12/2039        | EUR      | 171.910.606,08                                  | 96,4200                             | 02-08-17             |
| ES0338341011                                     | BTN UCI 14-B VBLE 06/2043        | EUR      | 34.100.000,00                                   | 27,0002                             | 24-04-13             |
| ES0338341029                                     | BTN UCI 14-C VBLE 06/2043        | EUR      | 38.400.000,00                                   | 15,5811                             | 18-07-14             |
| ES0338341003                                     | BTN UCI 14-A VBLE 06/2043        | EUR      | 288.345.738,50                                  | 100,0000                            | 14-09-17             |
| ES0380957037                                     | BTN UCI 15-D VBLE 12/2048        | EUR      | 14.396.581,44                                   | 100,0000                            | 08-05-06             |
| ES0380957029                                     | BTN UCI 15-C VBLE 12/2048        | EUR      | 56.500.000,00                                   | 99,9016                             | 29-03-07             |
| ES0380957003                                     | BTN UCI 15-A VBLE 12/2048        | EUR      | 346.672.859,18                                  | 88,5000                             | 22-12-16             |
| ES0380957011                                     | BTN UCI 15-B VBLE 12/2048        | EUR      | 32.900.000,00                                   | 100,0000                            | 14-09-17             |
| ES0338186028                                     | BTN UCI 16-B VBLE 06/2049        | EUR      | 72.000.000,00                                   | 19,5000                             | 15-01-13             |
| ES0338186036                                     | BTN UCI 16-C VBLE 06/2049        | EUR      | 41.400.000,00                                   | 17,9537                             | 26-05-14             |
| ES0338186044                                     | BTN UCI 16-D VBLE 06/2049        | EUR      | 9.000.000,00                                    | 45,1250                             | 20-03-17             |
| ES0338186010                                     | BTN UCI 16-A2 VBLE 06/2049       | EUR      | 463.687.008,32                                  | 89,0000                             | 29-06-17             |
| ES0338186051                                     | BTN UCI 16-E VBLE 06/2049        | EUR      | 19.800.000,00                                   | 99,5132                             | 14-09-17             |
| ES0337985024                                     | BTN UCI 17-B VBLE 12/2049        | EUR      | 72.800.000,00                                   | 67,7499                             | 30-06-17             |
| ES0337985016                                     | BTN UCI 17-A2 VBLE 12/2049       | EUR      | 429.475.193,22                                  | 89,1500                             | 06-07-17             |
| ES0337985040                                     | BTN UCI 17-D VBLE 12/2049        | EUR      | 15.400.000,00                                   | 99,6008                             | 14-09-17             |
| ES0337985032                                     | BTN UCI 17-C VBLE 12/2049        | EUR      | 28.000.000,00                                   | 78,0000                             | 28-11-19             |
| ES0338222021                                     | BTN UCI 9-C VBLE 06/2035         | EUR      | 1.876.382,88                                    | 40,2245                             | 24-07-12             |
| ES0338222013                                     | BTN UCI 9-B VBLE 06/2035         | EUR      | 8.506.268,75                                    | 91,3750                             | 06-06-17             |
| ES0338222005                                     | BTN UCI 9-A VBLE 06/2035         | EUR      | 103.704.301,13                                  | 100,0000                            | 14-09-17             |
| ES0382745034                                     | BTH VALENCIA HP2-D VBLE 01/2043  | EUR      | 5.000.000,94                                    |                                     |                      |
| ES0382745018                                     | BTH VALENCIA HP2-B VBLE 01/2043  | EUR      | 6.120.459,08                                    | 48,0300                             | 16-03-12             |
| ES0382745026                                     | BTH VALENCIA HP2-C VBLE 01/2043  | EUR      | 2.714.172,92                                    | 30,9937                             | 19-02-13             |
| ES0382745000                                     | BTH VALENCIA HP2-A VBLE 01/2043  | EUR      | 126.873.976,70                                  | 97,4000                             | 13-05-16             |
| ES0382746040                                     | BTN VALENCIA HP3-D VBLE 09/2044  | EUR      | 5.200.000,00                                    | 100,0000                            | 04-10-07             |
| ES0382746032                                     | BTN VALENCIA HP3-C VBLE 09/2044  | EUR      | 3.979.130,61                                    | 20,5000                             | 12-02-13             |
| ES0382746024                                     | BTN VALENCIA HP3-B VBLE 09/2044  | EUR      | 9.094.311,20                                    | 55,1669                             | 11-07-13             |
| ES0382746016                                     | BTN VALENCIA HP3-A2 VBLE 09/2044 | EUR      | 183.815.736,93                                  | 99,1700                             | 12-05-17             |
| ES0305279046                                     | BTN WIZINK MC-A VBLE 12/2031     | EUR      | 200.800.000,00                                  |                                     |                      |
| ES0305279053                                     | BTN WIZINK MC-C 1,000 12/2031    | EUR      | 47.200.000,00                                   |                                     |                      |
| ES0305279061                                     | BTN WIZINK MC-A 0,450 12/2031    | EUR      | 220.000.000,00                                  |                                     |                      |
| ES0305279079                                     | BTN WIZINK MC-C 1,250 12/2031    | EUR      | 30.000.000,00                                   |                                     |                      |
| ES0305279087                                     | BTN WIZINK MC-A 0,450 03/2033    | EUR      | 440.000.000,00                                  |                                     |                      |
| ES0305279095                                     | BTN WIZINK MC-C 1,250 03/2033    | EUR      | 60.000.000,00                                   |                                     |                      |
| ES0305279103                                     | BTN WIZINK MC-A VBLE 03/2033     | EUR      | 150.000.000,00                                  |                                     |                      |
| ES0305279111                                     | BTN WIZINK MC-C 1,250 03/2033    | EUR      | 31.000.000,00                                   |                                     |                      |
| ES0305279129                                     | BTN WIZINK MC-A 0,550 03/2033    | EUR      | 115.000.000,00                                  |                                     |                      |
| ES0305279137                                     | BTN WIZINK MC-C 1,250 03/2033    | EUR      | 16.000.000,00                                   |                                     |                      |

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

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