

AIAF Mercado de Renta Fija

PRÓXIMOS VENCIMIENTOS  
NEXT MATURITIES

| Descripción del valor<br>Security details |                        |                                   | Concepto<br>Type | Importe<br>Volume  |
|-------------------------------------------|------------------------|-----------------------------------|------------------|--------------------|
| Fecha<br>Date                             | Cód. ISIN<br>ISIN Code | Emisión<br>Issue                  |                  | % Bruto<br>% Gross |
| 20-02-20                                  | AT0000A1K9F1           | BON DP AUSTRIA- 1,500 02/2047     | Pago interes     | 1,5000             |
| 20-02-20                                  | AT0000A1ZGE4           | BON DP AUSTRIA- 0,750 02/2028     | Pago interes     | 0,7500             |
| 20-02-20                                  | AT0000A269M8           | BON DP AUSTRIA- 0,500 02/2029     | Pago interes     | 0,5205             |
| 20-02-20                                  | ES0213679C56           | OS BANKINTER-149 VBLE 08/2020     | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0213679G37           | OS BANKINTER-200 VBLE 11/2020     | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0240609141           | OS CAIXABANK-I VBLE 02/2033       | Pago interes     | 1,0860             |
| 20-02-20                                  | ES0305115000           | BTN IM BCC CM 1-A VBLE 03/2059    | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0305115018           | BTN IM BCC CM 1-B VBLE 03/2059    | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0305154009           | BTN IM SAB PY 10-A VBLE 05/2049   | Pago interes     | 0,0887             |
| 20-02-20                                  | ES0305154017           | BTN IM SAB PY 10-B VBLE 05/2049   | Pago interes     | 0,1270             |
| 20-02-20                                  | ES0305213003           | BTN SANT CAU 162-A 0,900 09/2033  | Pago interes     | 0,2250             |
| 20-02-20                                  | ES0305213011           | BTN SANT CAU 162-B 2,100 09/2033  | Pago interes     | 0,5250             |
| 20-02-20                                  | ES0305213029           | BTN SANT CAU 162-C 3,100 09/2033  | Pago interes     | 0,7750             |
| 20-02-20                                  | ES0305213037           | BTN SANT CAU 162-D 5,100 09/2033  | Pago interes     | 1,2750             |
| 20-02-20                                  | ES0305213045           | BTN SANT CAU 162-E 6,300 09/2033  | Pago interes     | 1,5750             |
| 20-02-20                                  | ES0305213052           | BTN SANT CAU 162-F 11,000 09/2033 | Pago interes     | 2,7500             |
| 20-02-20                                  | ES0314149008           | BTN BBVA RMBS 3-A1 VBLE 02/2060   | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0314149016           | BTN BBVA RMBS 3-A2 VBLE 02/2060   | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0314149032           | BTN BBVA RMBS 3-B VBLE 02/2060    | Pago interes     | 0,0376             |
| 20-02-20                                  | ES0314149040           | BTN BBVA RMBS 3-C VBLE 02/2060    | Pago interes     | 0,1142             |
| 20-02-20                                  | ES0314149057           | BTN BBVA RMBS 3-A3a VBLE 02/2060  | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0314149065           | BTN BBVA RMBS 3-A3b VBLE 02/2060  | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0314149073           | BTN BBVA RMBS 3-A3c VBLE 02/2060  | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0314149081           | BTN BBVA RMBS 3-A3d VBLE 02/2060  | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0347458004           | BTN IM CAJASTU 1-A VBLE 12/2052   | Pago interes     | 0,0000             |
| 20-02-20                                  | ES0347458012           | BTN IM CAJASTU 1-B VBLE 12/2052   | Pago interes     | 0,0115             |
| 20-02-20                                  | ES0413900350           | CT SANTANDER-7 VBLE 05/2021       | Pago interes     | 0,0631             |
| 20-02-20                                  | ES0413900541           | CH SANTANDER-9 0,403 11/2023      | Pago interes     | 0,1008             |
| 21-02-20                                  | ES0000107252           | AUT C. ARAGON- 6,625 02/2023      | Pago interes     | 6,6250             |
| 21-02-20                                  | ES0305259006           | BTN DRIVER ESP 4-A VBLE 04/2028   | Pago interes     | 0,0000             |
| 21-02-20                                  | ES0305259014           | BTN DRIVER ESP 4-B VBLE 04/2028   | Pago interes     | 0,0248             |
| 21-02-20                                  | ES0305319008           | BTN DRIVER ESP 5-A VBLE 12/2028   | Pago interes     | 0,0000             |
| 21-02-20                                  | ES0305319016           | BTN DRIVER ESP 5-B VBLE 12/2028   | Pago interes     | 0,0067             |
| 21-02-20                                  | ES0313714018           | BTH BANKINTER 11-A2 VBLE 08/2048  | Pago interes     | 0,0000             |
| 21-02-20                                  | ES0313714026           | BTH BANKINTER 11-B VBLE 08/2048   | Pago interes     | 0,0000             |
| 21-02-20                                  | ES0313714034           | BTH BANKINTER 11-C VBLE 08/2048   | Pago interes     | 0,0363             |
| 21-02-20                                  | ES0313714042           | BTH BANKINTER 11-D VBLE 08/2048   | Pago interes     | 0,4707             |
| 21-02-20                                  | ES0313714059           | BTH BANKINTER 11-E VBLE 08/2048   | Pago interes     | 0,8924             |
| 21-02-20                                  | ES0349045007           | CM IM CEDULA 10- 4,500 02/2022    | Pago interes     | 4,5000             |
| 24-02-20                                  | ES0001351255           | AUT C.CAS LEON- 6,600 02/2023     | Pago interes     | 6,6000             |
| 24-02-20                                  | ES02136798K2           | OS BANKINTER-68 VBLE 05/2020      | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0240609166           | OS CAIXABANK-I VBLE 05/2024       | Pago interes     | 1,0000             |
| 24-02-20                                  | ES0305106009           | BTN A-BEST 13-A VBLE 08/2030      | Pago interes     | 0,0026             |
| 24-02-20                                  | ES0305106017           | BTN A-BEST 13-B VBLE 08/2030      | Pago interes     | 0,0889             |
| 24-02-20                                  | ES0305106025           | BTN A-BEST 13-M 2,300 08/2030     | Pago interes     | 0,1917             |
| 24-02-20                                  | ES0305332001           | BTN IM BCC CP 2-A VBLE 06/2057    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0305332019           | BTN IM BCC CP 2-B VBLE 06/2057    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0305459002           | BTN IM BCC CM 2-A VBLE 12/2061    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0305459010           | BTN IM BCC CM 2-B VBLE 12/2061    | Pago interes     | 0,0167             |
| 24-02-20                                  | ES0312872015           | BTN BANCAJA 10-A2 VBLE 05/2050    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0312872023           | BTN BANCAJA 10-A3 VBLE 05/2050    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0312872031           | BTN BANCAJA 10-B VBLE 05/2050     | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0312872049           | BTN BANCAJA 10-C VBLE 05/2050     | Pago interes     | 0,0245             |
| 24-02-20                                  | ES0312872056           | BTN BANCAJA 10-D VBLE 05/2050     | Pago interes     | 0,3901             |
| 24-02-20                                  | ES0312872064           | BTN BANCAJA 10-E VBLE 05/2050     | Pago interes     | 0,9384             |
| 24-02-20                                  | ES0313280002           | BTN BBVA EMP 4-A VBLE 02/2045     | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0317104000           | BTN SOL-LION-A VBLE 05/2047       | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0317104018           | BTN SOL-LION-B VBLE 05/2047       | Pago interes     | 0,0991             |
| 24-02-20                                  | ES0317104026           | BTN SOL-LION-C VBLE 05/2047       | Pago interes     | 0,2128             |
| 24-02-20                                  | ES0340609942           | BS CAIXABANK-III VBLE 02/2024     | Pago interes     | 1,0700             |
| 24-02-20                                  | ES0347421002           | BTN IM BCG RMBS2-A VBLE 09/2061   | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0358968008           | BTN MADRI RESI I- VBLE 08/2051    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0358969006           | BTN MADRI RESI II- VBLE 02/2052   | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0359091016           | BTN MADR RMBS I-A2 VBLE 06/2049   | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0359091024           | BTN MADR RMBS I-B VBLE 06/2049    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0359091032           | BTN MADR RMBS I-C VBLE 06/2049    | Pago interes     | 0,0000             |
| 24-02-20                                  | ES0359091040           | BTN MADR RMBS I-D VBLE 06/2049    | Pago interes     | 0,0245             |
| 24-02-20                                  | ES0359091057           | BTN MADR RMBS I-E VBLE 06/2049    | Pago interes     | 0,3640             |

**Próximos vencimientos**  
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| Descripción del valor<br><i>Security details</i> |                               |                                     | Concepto<br><i>Type</i> | Importe<br><i>Volume</i>  |
|--------------------------------------------------|-------------------------------|-------------------------------------|-------------------------|---------------------------|
| Fecha<br><i>Date</i>                             | Cód. ISIN<br><i>ISIN Code</i> | Emisión<br><i>Issue</i>             |                         | % Bruto<br><i>% Gross</i> |
| 24-02-20                                         | ES0359092014                  | BTN MADR RMBS II-A2 VBLE 08/2049    | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359092022                  | BTN MADR RMBS II-A3 VBLE 08/2049    | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359092030                  | BTN MADR RMBS II-B VBLE 08/2049     | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359092048                  | BTN MADR RMBS II-C VBLE 08/2049     | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359092055                  | BTN MADR RMBS II-D VBLE 08/2049     | Pago interes            | 0,0245                    |
| 24-02-20                                         | ES0359092063                  | BTN MADR RMBS II-E VBLE 08/2049     | Pago interes            | 0,4162                    |
| 24-02-20                                         | ES0359093012                  | BTN MAD RMBS III-A2 VBLE 02/2050    | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359093020                  | BTN MAD RMBS III-A3 VBLE 02/2050    | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359093038                  | BTN MAD RMBS III-B VBLE 02/2050     | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359093046                  | BTN MAD RMBS III-C VBLE 02/2050     | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359093053                  | BTN MAD RMBS III-D VBLE 02/2050     | Pago interes            | 0,0507                    |
| 24-02-20                                         | ES0359093061                  | BTN MAD RMBS III-E VBLE 02/2050     | Pago interes            | 0,4423                    |
| 24-02-20                                         | ES0359094010                  | BTN MAD RMBS IV-A2 VBLE 11/2050     | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0359094028                  | BTN MAD RMBS IV-B VBLE 11/2050      | Pago interes            | 0,0376                    |
| 24-02-20                                         | ES0359094036                  | BTN MAD RMBS IV-C VBLE 11/2050      | Pago interes            | 0,0768                    |
| 24-02-20                                         | ES0359094044                  | BTN MAD RMBS IV-D VBLE 11/2050      | Pago interes            | 0,1159                    |
| 24-02-20                                         | ES0359094051                  | BTN MAD RMBS IV-E VBLE 11/2050      | Pago interes            | 0,5468                    |
| 24-02-20                                         | ES0361745005                  | BTN MBS BANCAJA6-A VBLE 05/2052     | Pago interes            | 0,0000                    |
| 24-02-20                                         | ES0361745013                  | BTN MBS BANCAJA6-B VBLE 05/2052     | Pago interes            | 0,0485                    |
| 24-02-20                                         | ES0361745021                  | BTN MBS BANCAJA6-C VBLE 05/2052     | Pago interes            | 0,2002                    |
| 24-02-20                                         | ES0361745039                  | BTN MBS BANCAJA6-D VBLE 05/2052     | Pago interes            | 0,4024                    |
| 24-02-20                                         | ES0413860539                  | CH B. SABADELL-2 VBLE 05/2024       | Pago interes            | 0,0321                    |
| 24-02-20                                         | XS0595269365                  | BON DP ITALIA- 4,450 08/2020        | Pago interes            | 2,2250                    |
| 25-02-20                                         | ES0305452007                  | BTN AUTONORIA SPAIN-A VBLE 12/2035  | Pago interes            | 0,0188                    |
| 25-02-20                                         | ES0305452015                  | BTN AUTONORIA SPAIN-B VBLE 12/2035  | Pago interes            | 0,0389                    |
| 25-02-20                                         | ES0305452023                  | BTN AUTONORIA SPAIN-C VBLE 12/2035  | Pago interes            | 0,0711                    |
| 25-02-20                                         | ES0305452031                  | BTN AUTONORIA SPAIN-D VBLE 12/2035  | Pago interes            | 0,1114                    |
| 25-02-20                                         | ES0305452049                  | BTN AUTONORIA SPAIN-E VBLE 12/2035  | Pago interes            | 0,1920                    |
| 25-02-20                                         | ES0305452056                  | BTN AUTONORIA SPAIN-F VBLE 12/2035  | Pago interes            | 0,2846                    |
| 25-02-20                                         | ES0305452064                  | BTN AUTONORIA SPAIN-G 6,000 12/2035 | Pago interes            | 0,4754                    |
| 25-02-20                                         | ES0312092002                  | BTN CIN AYT 2-A VBLE 05/2051        | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0312092010                  | BTN CIN AYT 2-B VBLE 05/2051        | Pago interes            | 0,0874                    |
| 25-02-20                                         | ES0312886015                  | BTN BANCAJA 7-A2 VBLE 11/2036       | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0312886023                  | BTN BANCAJA 7-B VBLE 11/2036        | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0312886031                  | BTN BANCAJA 7-C VBLE 11/2036        | Pago interes            | 0,0951                    |
| 25-02-20                                         | ES0312886049                  | BTN BANCAJA 7-D VBLE 11/2036        | Pago interes            | 0,5346                    |
| 25-02-20                                         | ES0361795000                  | BTN MBS BANCAJA2-A VBLE 02/2038     | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0361795018                  | BTN MBS BANCAJA2-B VBLE 02/2038     | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0361795026                  | BTN MBS BANCAJA2-C VBLE 02/2038     | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0361795034                  | BTN MBS BANCAJA2-D VBLE 02/2038     | Pago interes            | 0,0235                    |
| 25-02-20                                         | ES0361795042                  | BTN MBS BANCAJA2-E VBLE 02/2038     | Pago interes            | 0,3685                    |
| 25-02-20                                         | ES0361795059                  | BTN MBS BANCAJA2-F VBLE 02/2038     | Pago interes            | 0,9180                    |
| 25-02-20                                         | ES0374275008                  | BTN RURAL HP X-A VBLE 05/2053       | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0374275016                  | BTN RURAL HP X-B VBLE 05/2053       | Pago interes            | 0,0235                    |
| 25-02-20                                         | ES0374275024                  | BTN RURAL HP X-C VBLE 05/2053       | Pago interes            | 0,0746                    |
| 25-02-20                                         | ES0377968005                  | BTN TDA IBERCA 6-A VBLE 11/2051     | Pago interes            | 0,0000                    |
| 25-02-20                                         | ES0377968013                  | BTN TDA IBERCA 6-B VBLE 11/2051     | Pago interes            | 0,0491                    |
| 25-02-20                                         | ES0377968021                  | BTN TDA IBERCA 6-C VBLE 11/2051     | Pago interes            | 0,2024                    |
| 25-02-20                                         | ES0377968039                  | BTN TDA IBERCA 6-D VBLE 11/2051     | Pago interes            | 0,4068                    |
| 25-02-20                                         | ES0377968047                  | BTN TDA IBERCA 6-E VBLE 11/2051     | Pago interes            | 0,7902                    |
| 25-02-20                                         | ES0413211071                  | CH B.B.V.A-A 4,000 02/2025          | Pago interes            | 4,0000                    |
| 25-02-20                                         | FR0013232485                  | BON DP FRANCIA- 0,000 02/2020       | Pago interes            | 0,0000                    |
| 25-02-20                                         | FR0013232485                  | BON DP FRANCIA- 0,000 02/2020       | Amortizacion            | 100,0000                  |
| 25-02-20                                         | FR0013311016                  | BON DP FRANCIA- 0,000 02/2021       | Pago interes            | 0,0000                    |
| 25-02-20                                         | FR0013398583                  | BON DP FRANCIA- 0,000 02/2022       | Pago interes            | 0,0000                    |
| 25-02-20                                         | PTIGCAOM0018                  | BON DP PORTUGAL- 3,300 02/2026      | Pago interes            | 3,3000                    |
| 26-02-20                                         | ES0000101610                  | AUT COM.MADRID- 5,250 02/2044       | Pago interes            | 5,2500                    |
| 26-02-20                                         | ES0205061007                  | OS CYII GESTION- 1,680 02/2025      | Pago interes            | 1,6800                    |
| 26-02-20                                         | ES0213679A05                  | OS BANKINTER-124 VBLE 08/2022       | Pago interes            |                           |
| 26-02-20                                         | ES0213679FR7                  | OS BANKINTER-5 VBLE 02/2024         | Pago interes            |                           |
| 26-02-20                                         | ES0213679FR7                  | OS BANKINTER-5 VBLE 02/2024         | Amortizacion            | 90,0000                   |
| 26-02-20                                         | ES0213679FT3                  | OS BANKINTER-13 VBLE 02/2024        | Pago interes            |                           |
| 26-02-20                                         | ES0213679FT3                  | OS BANKINTER-13 VBLE 02/2024        | Amortizacion            | 50,0000                   |
| 26-02-20                                         | ES0213679FU1                  | OS BANKINTER-14 VBLE 02/2024        | Pago interes            |                           |
| 26-02-20                                         | ES0213679FU1                  | OS BANKINTER-14 VBLE 02/2024        | Amortizacion            | 50,0000                   |
| 26-02-20                                         | ES0213860283                  | OS B. SABADELL-1 VBLE 02/2023       | Pago interes            | 0,1022                    |
| 26-02-20                                         | ES0305067987                  | BS BBVA GLOBAL-136 4,00 02/2020     | Pago interes            | 2,0000                    |
| 26-02-20                                         | ES0305067987                  | BS BBVA GLOBAL-136 4,00 02/2020     | Amortizacion            | 100,0000                  |
| 26-02-20                                         | ES0305250021                  | BTN COLUMBUS MC-A 0,150 01/2034     | Pago interes            | 0,0125                    |
| 26-02-20                                         | ES0305250039                  | BTN COLUMBUS MC-C 0,500 01/2034     | Pago interes            | 0,0417                    |
| 26-02-20                                         | ES0305279046                  | BTN WIZINK MC-A VBLE 12/2031        | Pago interes            | 0,0000                    |
| 26-02-20                                         | ES0305279053                  | BTN WIZINK MC-C 1,000 12/2031       | Pago interes            | 0,0833                    |

**Próximos vencimientos**  
*Next Maturities*

| Fecha    |              | Descripción del valor            |         | Concepto     | Importe  |
|----------|--------------|----------------------------------|---------|--------------|----------|
| Date     |              | Security details                 |         | Type         | Volume   |
|          | Cód. ISIN    |                                  | Emisión |              | % Bruto  |
|          | ISIN Code    |                                  | Issue   |              | % Gross  |
| 26-02-20 | ES0305279061 | BTN WIZINK MC-A 0,450 12/2031    |         | Pago interes | 0,0375   |
| 26-02-20 | ES0305279079 | BTN WIZINK MC-C 1,250 12/2031    |         | Pago interes | 0,1042   |
| 26-02-20 | ES0305279087 | BTN WIZINK MC-A 0,450 03/2033    |         | Pago interes | 0,0375   |
| 26-02-20 | ES0305279095 | BTN WIZINK MC-C 1,250 03/2033    |         | Pago interes | 0,1042   |
| 26-02-20 | ES0305279103 | BTN WIZINK MC-A VBLE 03/2033     |         | Pago interes | 0,0044   |
| 26-02-20 | ES0305279111 | BTN WIZINK MC-C 1,250 03/2033    |         | Pago interes | 0,1042   |
| 26-02-20 | ES0305279129 | BTN WIZINK MC-A 0,550 03/2033    |         | Pago interes | 0,0458   |
| 26-02-20 | ES0305279137 | BTN WIZINK MC-C 1,250 03/2033    |         | Pago interes | 0,1042   |
| 26-02-20 | ES0305299002 | BTN TDA SA RMBS 4-A VBLE 11/2063 |         | Pago interes | 0,0248   |
| 26-02-20 | ES0305299010 | BTN TDA SA RMBS 4-B VBLE 11/2063 |         | Pago interes | 0,0631   |
| 26-02-20 | ES0313546006 | BTN BANKINTER 6-A VBLE 08/2038   |         | Pago interes | 0,0000   |
| 26-02-20 | ES0313546014 | BTN BANKINTER 6-B VBLE 08/2038   |         | Pago interes | 0,0503   |
| 26-02-20 | ES0313546022 | BTN BANKINTER 6-C VBLE 08/2038   |         | Pago interes | 0,2420   |
| 26-02-20 | ES0313679B14 | BS BANKINTER-127 VBLE 08/2020    |         | Pago interes |          |
| 26-02-20 | ES0313679N44 | BS BANKINTER-127 VBLE 08/2020    |         | Pago interes |          |
| 26-02-20 | ES0314209034 | BTN BBVA LEAS 1-C VBLE 05/2031   |         | Pago interes | 0,1015   |
| 26-02-20 | ES0338453006 | BTN TDA IBERCA 4-A1 VBLE 08/2044 |         | Pago interes | 0,0000   |
| 26-02-20 | ES0338453014 | BTN TDA IBERCA 4-A2 VBLE 08/2044 |         | Pago interes | 0,0000   |
| 26-02-20 | ES0338453030 | BTN TDA IBERCA 4-B VBLE 08/2044  |         | Pago interes | 0,0000   |
| 26-02-20 | ES0338453048 | BTN TDA IBERCA 4-C VBLE 08/2044  |         | Pago interes | 0,0000   |
| 26-02-20 | ES0338453055 | BTN TDA IBERCA 4-D VBLE 08/2044  |         | Pago interes | 0,0197   |
| 26-02-20 | ES0338453063 | BTN TDA IBERCA 4-E VBLE 08/2044  |         | Pago interes | 0,3826   |
| 26-02-20 | ES0338453071 | BTN TDA IBERCA 4-F VBLE 08/2044  |         | Pago interes | 0,8553   |
| 26-02-20 | ES0364376014 | BTN CIN TDA 1-A2 VBLE 05/2049    |         | Pago interes | 0,0000   |
| 26-02-20 | ES0364376022 | BTN CIN TDA 1-B VBLE 05/2049     |         | Pago interes | 0,0887   |
| 26-02-20 | ES0364376030 | BTN CIN TDA 1-C VBLE 05/2049     |         | Pago interes | 0,2803   |
| 26-02-20 | ES0377849007 | BTN TDA IBERCA 7-A VBLE 11/2060  |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377849015 | BTN TDA IBERCA 7-B VBLE 11/2060  |         | Pago interes | 0,0887   |
| 26-02-20 | ES0377849023 | BTN TDA IBERCA 7-C VBLE 11/2060  |         | Pago interes | 0,4081   |
| 26-02-20 | ES0377936002 | BTH TDA ICO IBER-AG VBLE 05/2036 |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377936010 | BTH TDA ICO IBER-B VBLE 05/2036  |         | Pago interes | 0,7915   |
| 26-02-20 | ES0377966009 | BTN TDA CAM 8-A VBLE 02/2049     |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377966017 | BTN TDA CAM 8-B VBLE 02/2049     |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377966025 | BTN TDA CAM 8-C VBLE 02/2049     |         | Pago interes | 0,0171   |
| 26-02-20 | ES0377966033 | BTN TDA CAM 8-D VBLE 02/2049     |         | Pago interes | 0,7915   |
| 26-02-20 | ES0377967007 | BTN TDA IBERCA 5-A1 VBLE 11/2049 |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377967015 | BTN TDA IBERCA 5-A2 VBLE 11/2049 |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377967023 | BTN TDA IBERCA 5-B VBLE 11/2049  |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377967031 | BTN TDA IBERCA 5-C VBLE 11/2049  |         | Pago interes | 0,0248   |
| 26-02-20 | ES0377967049 | BTN TDA IBERCA 5-D VBLE 11/2049  |         | Pago interes | 0,4030   |
| 26-02-20 | ES0377967056 | BTN TDA IBERCA 5-E VBLE 11/2049  |         | Pago interes | 0,8553   |
| 26-02-20 | ES0377994019 | BTN TDA CAM 7-A2 VBLE 02/2049    |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377994027 | BTN TDA CAM 7-A3 VBLE 02/2049    |         | Pago interes | 0,0000   |
| 26-02-20 | ES0377994035 | BTN TDA CAM 7-B VBLE 02/2049     |         | Pago interes | 0,0000   |
| 26-02-20 | ES0413307069 | CH BANKIA-1 VBLE 05/2023         |         | Pago interes | 0,0778   |
| 26-02-20 | ES0413307077 | CH BANKIA-2 VBLE 05/2027         |         | Pago interes | 0,0778   |
| 26-02-20 | ES0413307085 | CH BANKIA-3 VBLE 05/2028         |         | Pago interes | 0,0778   |
| 27-02-20 | ES0211845245 | OS ABERTIS- 5,875 02/2020        |         | Pago interes | 5,8750   |
| 27-02-20 | ES0211845245 | OS ABERTIS- 5,875 02/2020        |         | Amortizacion | 100,0000 |
| 27-02-20 | ES0211845294 | OS ABERTIS- 2,500 02/2025        |         | Pago interes | 2,5000   |
| 27-02-20 | ES0211845310 | OS ABERTIS- 1,000 02/2027        |         | Pago interes | 1,0000   |
| 27-02-20 | ES0313040059 | BS BANCA MARCH-2 VBLE 03/2020    |         | Pago interes | 0,0625   |
| 27-02-20 | ES0313679N85 | BS BANKINTER-140 VBLE 08/2020    |         | Pago interes |          |
| 27-02-20 | ES0413211832 | CT B.B.V.A- VBLE 02/2020         |         | Pago interes | 0,0000   |
| 27-02-20 | ES0413211832 | CT B.B.V.A- VBLE 02/2020         |         | Amortizacion | 100,0000 |
| 28-02-20 | ES0001351511 | AUT C.CAS LEON- 2,300 02/2039    |         | Pago interes | 2,3000   |
| 28-02-20 | ES0305014765 | BS SANT ESPAÑA-90 VBLE 08/2024   |         | Pago interes | 1,5750   |
| 28-02-20 | ES0305014765 | BS SANT ESPAÑA-90 VBLE 08/2024   |         | Amortizacion | 90,0000  |
| 28-02-20 | ES0305194005 | BTN AUT ABS SP L-A VBLE 12/2032  |         | Pago interes | 0,0068   |
| 28-02-20 | ES0305194013 | BTN AUT ABS SP L-B 2,000 12/2032 |         | Pago interes | 0,1667   |
| 28-02-20 | ES0305194021 | BTN AUT ABS SP L-C 3,000 12/2032 |         | Pago interes | 0,2500   |
| 28-02-20 | ES0305194039 | BTN AUT ABS SP L-D 4,000 12/2032 |         | Pago interes | 0,3333   |
| 28-02-20 | ES0305370001 | BTN AUT ABS S 18-A VBLE 06/2029  |         | Pago interes | 0,0000   |
| 28-02-20 | ES0305370019 | BTN AUT ABS S 18-B 2,000 06/2029 |         | Pago interes | 0,1667   |
| 28-02-20 | ES0313860209 | BS B. SABADELL-15 VBLE 11/2021   |         | Pago interes | 0,1643   |
| 28-02-20 | ES03138603A1 | BS B. SABADELL-4 VBLE 05/2023    |         | Pago interes | 0,0758   |
| 28-02-20 | ES0352506259 | BS SAREB-1 VBLE 02/2020          |         | Pago interes | 0,0000   |
| 28-02-20 | ES0352506259 | BS SAREB-1 VBLE 02/2020          |         | Amortizacion | 100,0000 |
| 28-02-20 | ES0352506267 | BS SAREB-2 VBLE 02/2021          |         | Pago interes | 0,0000   |
| 28-02-20 | ES0352506275 | BS SAREB-3 VBLE 02/2022          |         | Pago interes | 0,0000   |
| 28-02-20 | ES0377931011 | BTN TDA-29-A2 VBLE 02/2050       |         | Pago interes | 0,0000   |
| 28-02-20 | ES0377931029 | BTN TDA-29-B VBLE 02/2050        |         | Pago interes | 0,0258   |

**Próximos vencimientos**  
*Next Maturities*

| Fecha    |              | Descripción del valor           |  | Concepto     | Importe  |
|----------|--------------|---------------------------------|--|--------------|----------|
| Date     |              | Security details                |  | Type         | Volume   |
| Fecha    | Cód. ISIN    | Emisión                         |  |              | % Bruto  |
| Date     | ISIN Code    | Issue                           |  |              | % Gross  |
| 28-02-20 | ES0377931037 | BTN TDA-29-C VBLE 02/2050       |  | Pago interes | 0,1153   |
| 28-02-20 | ES0377931045 | BTN TDA-29-D VBLE 02/2050       |  | Pago interes | 0,7925   |
| 29-02-20 | ES0001350216 | AUT C.CAS MANCHA- 5,800 01/2021 |  | Pago interes | 0,4833   |
| 29-02-20 | ES0001350224 | AUT C.CAS MANCHA- 6,000 01/2021 |  | Pago interes | 0,5000   |
| 29-02-20 | ES0413900400 | CH SANTANDER-35 2,038 02/2036   |  | Pago interes | 2,0380   |
| 01-03-20 | ES0000107344 | AUT C. ARAGON- 7,500 03/2027    |  | Pago interes | 7,5000   |
| 01-03-20 | ES0205067434 | OS BBVA GLOBAL-159 VBLE 03/2034 |  | Pago interes | 3,0000   |
| 01-03-20 | FR0012558310 | BON DP FRANCIA- VBLE 03/2025    |  | Pago interes |          |
| 01-03-20 | FR0013140035 | BON DP FRANCIA- VBLE 03/2021    |  | Pago interes |          |
| 01-03-20 | FR0013238268 | BON DP FRANCIA- VBLE 03/2028    |  | Pago interes |          |
| 01-03-20 | IT0004513641 | BON DP ITALIA- 5,000 03/2025    |  | Pago interes | 2,5000   |
| 01-03-20 | IT0004532559 | BON DP ITALIA- 5,000 09/2040    |  | Pago interes | 2,5000   |
| 01-03-20 | IT0004536949 | BON DP ITALIA- 4,250 03/2020    |  | Pago interes | 2,1250   |
| 01-03-20 | IT0004536949 | BON DP ITALIA- 4,250 03/2020    |  | Amortizacion | 100,0000 |
| 01-03-20 | IT0004594930 | BON DP ITALIA- 4,000 09/2020    |  | Pago interes | 2,0000   |
| 01-03-20 | IT0004634132 | BON DP ITALIA- 3,750 03/2021    |  | Pago interes | 1,8750   |
| 01-03-20 | IT0004644735 | BON DP ITALIA- 4,500 03/2026    |  | Pago interes | 2,2500   |
| 01-03-20 | IT0004695075 | BON DP ITALIA- 4,750 09/2021    |  | Pago interes | 2,3750   |
| 01-03-20 | IT0004759673 | BON DP ITALIA- 5,000 03/2022    |  | Pago interes | 2,5000   |
| 01-03-20 | IT0004801541 | BON DP ITALIA- 5,500 09/2022    |  | Pago interes | 2,7500   |
| 01-03-20 | IT0004889033 | BON DP ITALIA- 4,750 09/2028    |  | Pago interes | 2,3750   |
| 01-03-20 | IT0004923998 | BON DP ITALIA- 4,750 09/2044    |  | Pago interes | 2,3750   |
| 01-03-20 | IT0004953417 | BON DP ITALIA- 4,500 03/2024    |  | Pago interes | 2,2500   |
| 01-03-20 | IT0005001547 | BON DP ITALIA- 3,750 09/2024    |  | Pago interes | 1,8750   |
| 01-03-20 | IT0005024234 | BON DP ITALIA- 3,500 03/2030    |  | Pago interes | 1,7500   |
| 01-03-20 | IT0005083057 | BON DP ITALIA- 3,250 09/2046    |  | Pago interes | 1,6250   |
| 01-03-20 | IT0005094088 | BON DP ITALIA- 1,650 03/2032    |  | Pago interes | 0,8250   |
| 01-03-20 | IT0005162828 | BON DP ITALIA- 2,700 03/2047    |  | Pago interes | 1,3500   |
| 01-03-20 | IT0005177909 | BON DP ITALIA- 2,250 09/2036    |  | Pago interes | 1,1250   |
| 01-03-20 | IT0005217390 | BON DP ITALIA- 2,800 03/2067    |  | Pago interes | 1,4000   |
| 01-03-20 | IT0005240350 | BON DP ITALIA- 2,450 09/2033    |  | Pago interes | 1,2250   |
| 01-03-20 | IT0005273013 | BON DP ITALIA- 3,450 03/2048    |  | Pago interes | 1,7250   |
| 01-03-20 | IT0005321325 | BON DP ITALIA- 2,950 09/2038    |  | Pago interes | 1,4750   |
| 01-03-20 | IT0005325946 | BON DP ITALIA- 0,950 03/2023    |  | Pago interes | 0,4750   |
| 01-03-20 | IT0005358806 | BON DP ITALIA- 3,350 03/2035    |  | Pago interes | 1,6750   |
| 01-03-20 | IT0005363111 | BON DP ITALIA- 3,850 09/2049    |  | Pago interes | 1,9250   |
| 01-03-20 | IT0005377152 | BON DP ITALIA- 3,100 03/2040    |  | Pago interes | 1,5500   |
| 01-03-20 | IT0005398406 | BON DP ITALIA- 2,450 09/2050    |  | Pago interes | 1,2250   |
| 02-03-20 | ES02136797E7 | OS BANKINTER-28 VBLE 03/2020    |  | Pago interes | 0,0309   |
| 02-03-20 | ES02136797E7 | OS BANKINTER-28 VBLE 03/2020    |  | Amortizacion | 25,0000  |
| 02-03-20 | ES02136797F4 | OS BANKINTER-29 VBLE 03/2020    |  | Pago interes |          |
| 02-03-20 | ES02136797F4 | OS BANKINTER-29 VBLE 03/2020    |  | Amortizacion | 10,0000  |
| 02-03-20 | ES02136798R7 | OS BANKINTER-76 VBLE 05/2020    |  | Pago interes |          |
| 02-03-20 | ES02136798W7 | OS BANKINTER-83 VBLE 05/2020    |  | Pago interes |          |
| 02-03-20 | ES0214974075 | OS C. TERRASSA-Sb VBLE Perpetua |  | Pago interes | 0,2283   |
| 02-03-20 | ES0305368013 | BS CAIXABANK NOT-2 VBLE 03/2024 |  | Pago interes | 1,0000   |
| 02-03-20 | ES0340609827 | BS CAIXABANK-I VBLE 12/2022     |  | Pago interes | 0,0758   |
| 03-03-20 | ES0000101628 | AUT COM.MADRID- 5,125 03/2043   |  | Pago interes | 5,1250   |
| 03-03-20 | ES0000103053 | AUT CC AA RIOJA- 1,840 03/2020  |  | Pago interes | 1,8400   |
| 03-03-20 | ES0000103053 | AUT CC AA RIOJA- 1,840 03/2020  |  | Amortizacion | 100,0000 |
| 03-03-20 | ES0001353418 | AUT C.F.NAVARRA- 1,600 03/2026  |  | Pago interes | 1,6000   |
| 03-03-20 | ES0213211115 | OS B.B.V.A-Sb VBLE 03/2033      |  | Pago interes | 6,0250   |
| 03-03-20 | ES0213211149 | OS B.B.V.A- VBLE 06/2022        |  | Pago interes | 0,2020   |
| 03-03-20 | ES0413790439 | CH B. POPULAR-1 1,000 03/2022   |  | Pago interes | 1,0000   |
| 04-03-20 | BE3871244716 | BON DP BELGICA- 3,100 03/2020   |  | Pago interes | 3,1000   |
| 04-03-20 | BE3871244716 | BON DP BELGICA- 3,100 03/2020   |  | Amortizacion | 100,0000 |
| 04-03-20 | BE3871251786 | BON DP BELGICA- 1,850 03/2021   |  | Pago interes | 1,8500   |
| 04-03-20 | BE3871259862 | BON DP BELGICA- 1,750 03/2022   |  | Pago interes | 1,7500   |
| 04-03-20 | BE3871264912 | BON DP BELGICA- 0,300 03/2023   |  | Pago interes | 0,3000   |
| 04-03-20 | BE3871265927 | BON DP BELGICA- 0,600 03/2025   |  | Pago interes | 0,6000   |
| 04-03-20 | BE3871269960 | BON DP BELGICA- 0,600 03/2026   |  | Pago interes | 0,6000   |
| 04-03-20 | BE3871272022 | BON DP BELGICA- 0,750 03/2027   |  | Pago interes | 0,7500   |
| 04-03-20 | BE3871276064 | BON DP BELGICA- 0,900 03/2028   |  | Pago interes | 0,9000   |
| 04-03-20 | BE3871279092 | BON DP BELGICA- 0,550 03/2029   |  | Pago interes | 0,5500   |
| 04-03-20 | ES0000107229 | AUT C. ARAGON- 5,100 10/2020    |  | Pago interes | 0,4250   |
| 04-03-20 | ES0001348103 | AUT C.ILLES BALE- 4,796 03/2020 |  | Pago interes | 4,7960   |
| 04-03-20 | ES0001348103 | AUT C.ILLES BALE- 4,796 03/2020 |  | Amortizacion | 100,0000 |
| 04-03-20 | ES0213679CR4 | OS BANKINTER-27 VBLE 03/2023    |  | Pago interes |          |
| 04-03-20 | ES0213679FQ9 | OS BANKINTER-4 VBLE 02/2024     |  | Amortizacion | 75,0000  |
| 04-03-20 | ES0213679FQ9 | OS BANKINTER-4 VBLE 02/2024     |  | Pago interes |          |
| 04-03-20 | ES0213679FX5 | OS BANKINTER-17 VBLE 02/2024    |  | Pago interes |          |
| 04-03-20 | ES0213679GU9 | OS BANKINTER-51 VBLE 05/2024    |  | Pago interes |          |

**Próximos vencimientos**  
*Next Maturities*

| Descripción del valor<br><i>Security details</i> |                               |                                | Concepto<br><i>Type</i> | Importe<br><i>Volume</i>  |
|--------------------------------------------------|-------------------------------|--------------------------------|-------------------------|---------------------------|
| Fecha<br><i>Date</i>                             | Cód. ISIN<br><i>ISIN Code</i> | Emisión<br><i>Issue</i>        |                         | % Bruto<br><i>% Gross</i> |
| 04-03-20                                         | ES0313679B63                  | BS BANKINTER-134 VBLE 09/2020  | Pago interes            |                           |
| 04-03-20                                         | ES0313679D61                  | BS BANKINTER-15 VBLE 03/2021   | Pago interes            |                           |
| 04-03-20                                         | ES0313679E37                  | BS BANKINTER-28 VBLE 03/2021   | Pago interes            |                           |
| 04-03-20                                         | ES0313679F85                  | BS BANKINTER-65 VBLE 06/2021   | Pago interes            |                           |
| 04-03-20                                         | ES0313679G01                  | BS BANKINTER-69 VBLE 06/2021   | Pago interes            |                           |
| 04-03-20                                         | ES0313679I58                  | BS BANKINTER-137 VBLE 12/2021  | Pago interes            |                           |
| 04-03-20                                         | ES0313679J40                  | BS BANKINTER-7 VBLE 03/2022    | Pago interes            |                           |
| 04-03-20                                         | ES0413679392                  | CH BANKINTER-I VBLE 12/2025    | Pago interes            | 0,0000                    |
| 05-03-20                                         | ES0000101669                  | AUT COM.MADRID- 2,650 03/2045  | Pago interes            | 2,6500                    |
| 05-03-20                                         | ES02136797G2                  | OS BANKINTER-30 VBLE 03/2020   | Pago interes            |                           |
| 05-03-20                                         | ES02136797G2                  | OS BANKINTER-30 VBLE 03/2020   | Amortizacion            | 10,0000                   |
| 05-03-20                                         | ES0313679K13                  | BS BANKINTER-1 0,875 03/2024   | Pago interes            | 0,8750                    |
| 05-03-20                                         | ES0313679N77                  | BS BANKINTER-139 VBLE 12/2024  | Pago interes            |                           |
| 05-03-20                                         | ES03138602P1                  | BS B. SABADELL-V 0,650 03/2020 | Pago interes            | 0,1620                    |
| 05-03-20                                         | ES03138602P1                  | BS B. SABADELL-V 0,650 03/2020 | Amortizacion            | 100,0000                  |
| 05-03-20                                         | ES0413860406                  | CH B. SABADELL-5 VBLE 12/2022  | Pago interes            | 0,0008                    |
| 05-03-20                                         | XS1199008670                  | BON DP ITALIA- 2,000 09/2032   | Pago interes            | 1,0000                    |
| 05-03-20                                         | XS1199014306                  | BON DP ITALIA- 1,771 03/2029   | Pago interes            | 1,7710                    |
| 06-03-20                                         | ES02136797I8                  | OS BANKINTER-32 VBLE 03/2020   | Pago interes            |                           |
| 06-03-20                                         | ES02136797I8                  | OS BANKINTER-32 VBLE 03/2020   | Amortizacion            | 15,0000                   |
| 06-03-20                                         | ES0213679E05                  | OS BANKINTER-165 VBLE 09/2020  | Pago interes            |                           |
| 06-03-20                                         | ES0305014757                  | BS SANT ESPAÑA-86 VBLE 03/2024 | Pago interes            |                           |
| 06-03-20                                         | ES0313679D20                  | BS BANKINTER-1 VBLE 02/2023    | Pago interes            |                           |