

General

ENTIDAD EMISORA	PRODUCTO	FECHA EMISIÓN	REFERENCIA INICIAL	REFERENCIA FINAL	FECHA VENCIMIENTO
JP MORGAN STRUCTURED PRODUCTS B.V.	24-MONTH MARKET PLUS NOTES ON THE IBEX 35 INDEX, DUE 09 MAY 2016 (IN USD), ISIN: XS0966558602	09/05/2014	IBEX CIERRE(25/04/14)	IBEX CIERRE(25/04/16)	09/05/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	24-MONTH MARKET PLUS NOTES ON THE IBEX 35 INDEX, DUE 13 MAY 2016, ISIN: XS0966559089	13/05/2014	IBEX CIERRE(28/04/14)	IBEX CIERRE(28/04/16)	13/05/2016
NORDEA BANK FINLAND PLC	MarknadsWarranter Serie NO 20141017	17/10/2014	IBEX CIERRE (15/10/2014)	IBEX CIERRE 03/10/2016	03/10/2016
SVENSKA HANDELSBANKEN AB(publ).	2.5Y BONUS CERTIFICATE ON IBEX 35	30/04/2014	IBEX CIERRE (30/04/2014)	IBEX CIERRE (31/10/2016)	17/10/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	CERTIFICATES LINKED TO THE IBEX 35 INDEX, DUE OCTOBER 2016 (IN EUR), ISIN: NL0010369195	05/11/2013	IBEX CIERRE	IBEX CIERRE	07/11/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL WARRANTS ON THE IBEX-35 INDEX (IN EUR), ISIN: NL0010369336	22/11/2013	IBEX CIERRE(8/11/13)	IBEX CIERRE(8/11/16)	08/11/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL SPREAD WARRANTS ON THE IBEX35 INDEX (IN EUR), ISIN:NL0010369344	22/11/2013	IBEX CIERRE(8/11/13)	IBEX CIERRE	08/11/2016
SCOTIABANK INVERLAT, S.A.	BONOS BANCARIOS VANILLA REFERENCIADOS A IBEX 35	28/11/2013	STRIKE(9714,6)	IBEX CIERRE (7/11/16)	10/11/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	3 YEAR BEST-OF BONUS CERTIFICATES ON THE GERMAN STOCK PRICE INDEX AND THE IBEX 35 INDEX (IN QUSD), ISIN: NL0010369369	03/12/2013	IBEX CIERRE(25/11/13)	IBEX CIERRE(25/11/16)	02/12/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL WARRANTS ON THE IBEX-35 INDEX (IN EUR), ISIN: NL0010611836	13/01/2014	IBEX CIERRE(27/12/13)	IBEX CIERRE(27/12/16)	27/12/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL SPREAD WARRANTS ON THE IBEX35 INDEX (IN EUR), ISIN: NL0010611844	13/01/2014	IBEX CIERRE(27/12/13)	IBEX CIERRE(27/12/16)	27/12/2016
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL WARRANTS ON THE IBEX-35 INDEX (IN EUR), ISIN: NL0010612347	12/02/2014	IBEX CIERRE(29/01/14)	IBEX CIERRE(30/01/17)	30/01/2017
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL SPREAD WARRANTS ON THE IBEX35 INDEX (IN EUR), ISIN: NL0010612339	12/02/2014	IBEX CIERRE(29/01/14)	IBEX CIERRE	30/01/2017
BANCO SANTANDER TOTTA S.A.	LINKED DEPOSIT VALOR ESPANHA	24/02/2014	IBEX CIERRE	IBEX CIERRE	24/02/2017
UBS AG LONDON BRANCH	AUTOCALLABLE CERTIFICATES LINKED TO IBEX	15/03/2012	IBEX CIERRE (1/03/12)	IBEX CIERRE	08/03/2017
BANCO SANTANDER TOTTA S.A.	LINKED DEPOSIT EUROPA TOP 3	10/03/2014	IBEX CIERRE	IBEX CIERRE	10/03/2017
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR EURIBOR +4.50% P.A. AUTOCALLABLE BARRIER REVERSE CONVERTIBLE NOTE ON IBEX 35@ INDEX (IN EUR), ISIN: CH0224387750	11/03/2014	IBEX CIERRE(04/03/14)	IBEX CIERRE(06/03/17)	13/03/2017

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JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR USD-LIBOR +4.50% P.A. AUTOCALLABLE BARRIER REVERSE CONVERTIBLE NOTE ON IBEX 35@ INDEX (IN QUSD), ISIN: CH0224387743	11/03/2014	IBEX CIERRE(04/03/14)	IBEX CIERRE(06/03/17)	13/03/2017
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR CALL WARRANTS ON THE IBEX-35 INDEX (IN EUR), ISIN: NL0010612925	31/03/2014	IBEX CIERRE(17/03/14)	IBEX CIERRE(17/03/17)	17/03/2017
JP MORGAN STRUCTURED PRODUCTS B.V.	3-YEAR EXPRESS CERTIFICATE ON THE IBEX 35 INDEX (IN EUR), ISIN: NL0010613485	30/05/2014	IBEX CIERRE(23/05/14)	IBEX CIERRE(23/05/17)	30/05/2017
UBS AG LONDON BRANCH	AUTOCALLABLE CERTIFICATES ON IBEX ISIN: DE000UU4GE21	24/10/2012	8128,2	IBEX CIERRE	17/10/2017
DB INVESTOR SOLUTIONS PLC	db Investor Solutions 106-ICO Equity Upside note	15/03/2013	IBEX CIERRE	IBEX CIERRE	26/06/2018
NORDEA BANK FINLAND PLC	Autocallable Notes Series A545; ISIN: NO0010711740	27/06/2014	IBEX CIERRE (25/06/2014)	IBEX CIERRE	27/06/2018
DB INVESTOR SOLUTIONS PLC	palladium securities series 108- fixed coupon	22/03/2013	IBEX CIERRE	IBEX CIERRE	12/09/2018
JP MORGAN STRUCTURED PRODUCTS B.V.	5Y PHOENIX DOUBLE CERTIFICATES ON IBEX INDEX-EUR, ISIN: XS0966585670	26/11/2013	IBEX CIERRE	IBEX CIERRE	26/11/2018
SCOTIABANK INVERLAT, S.A.	BONOS BANCARIOS VANILLA REFERENCIADOS A IBEX 35	15/12/2015	STRIKE	IBEX CIERRE	13/12/2018
NORDEA BANK FINLAND PLC	EUR denominated Best of/Worst of Autocallable Notes due 1 February 2019; ISIN: XS1004032691	23/12/2013	IBEX CIERRE	IBEX CIERRE	01/02/2019
NORDEA BANK FINLAND PLC	SEK denominated Best of/Worst of Autocallable Notes due 1 February 2019; ISIN: XS1004024839	23/12/2013	IBEX CIERRE	IBEX CIERRE	01/02/2019
JP MORGAN STRUCTURED PRODUCTS B.V.	10 YEARS 100% PRINCIPAL SYNTHETIC PORTFOLIO INSURANCE NOTE LINKED TO THE SHARPE ROTATION ALGORITHMIC STRATEGY-AGGRESSIVE	20/05/2009	IBEX CIERRE	IBEX CIERRE	14/05/2019
JP MORGAN STRUCTURED PRODUCTS B.V.	10 YEARS 100% PRINCIPAL SYNTHETIC PORTFOLIO INSURANCE NOTE LINKED TO THE SHARPE ROTATION ALGORITHMIC STRATEGY-CONSERVATIVE	20/05/2009	IBEX CIERRE	IBEX CIERRE	14/05/2019
BANCA ALETTI & C.S.p.A	ALETTI COUPON PREMIUM IBEX 35 BARRIERA 60% SOGLIA CEDOLA 60% CEDOLA, 3,95% -20/09/2019	30/09/2014	10665,60	IBEX CIERRE	20/09/2019
BANCA IMI S.P.A.	Banca IMI New&Old Emerging Coupon Marzo 2020	06/03/2014	IBEX CIERRE 06/03/14	IBEX CIERRE	Indef
NORDEA BANK FINLAND PLC	Aksjekupong Spania II	29/06/2015	IBEX CIERRE (29/06/2015)	IBEX CIERRE 19/05/2020	Indef
Natixis SA	AUTOCALL IBEX- 5Y with weekly autocallable feature for the first 2 months	18/12/2015			Indef
NORDEA BANK FINLAND PLC	Aksjekupong Europa V	19/02/2016	IBEX CIERRE	IBEX CIERRE	Indef

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CREDIT AGRICOLE CORPORATE&INVESTMENT BANK	8Y REDEMPTION LINKD NOTES TO IBEX 35 INDEX (ISIN: XS1132164689)	22/12/2014	IBEX CIERRE	IBEX CIERRE	Indef
DB INVESTOR SOLUTIONS PLC	SPGB COLLATERAL WITH IBEX 35 CAPPED UPSIDE	29/05/2013	IBEX CIERRE 22/4/2013	IBEX CIERRE 26/1/2023	Indef
CREDIT AGRICOLE CORPORATE&INVESTMENT BANK	8Y NOTES LINKED TO IBEX 35	22/09/2015	IBEX CIERRE (20/11/15)	IBEX CIERRE (13/1123)	Indef
JP MORGAN STRUCTURED PRODUCTS B.V.	20 YEARS 120% PRINCIPAL SYNTHETIC PORTFOLIO INSURANCE NOTE LINKED TO THE SHARPE ROTATION ALGORITHMIC STRATEGY- CONSERVATIVE	20/05/2009	IBEX CIERRE	IBEX CIERRE	Indef
JP MORGAN STRUCTURED PRODUCTS B.V.	20 YEARS 120% PRINCIPAL SYNTHETIC PORTFOLIO INSURANCE NOTE LINKED TO THE SHARPE ROTATION ALGORITHMIC STRATEGY- AGGRESSIVE	20/05/2009	IBEX CIERRE	IBEX CIERRE	Indef
KSM Sal Indices Ltd	CERTIFICATE LINKED TO IBEX 35 INDEX	31/05/2007	IBEX CIERRE	IBEX CIERRE	Indef
UBS AG LONDON BRANCH	CERTIFICADOS IBEX	29/06/2001	PRECIO DE CIERRE	PRECIO DE CIERRE	Indef
BANCO MILLENIUM BCP INVESTIMENTO, S.A.	CERTIFICATES ON THE IBEX 35 (PTBIXRYE0025)	20/11/2008	9.000	IBEX CIERRE	Indef
BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	NORPENSION RENTA VARIABLE IBEX, Plan de Previsión Social	01/09/2004			Indef
BANCO BILBAO VIZCAYA ARGENTARIA, S.A.	BBVA PLAN RENTA VARIABLE IBEX, PPI	01/09/2004			Indef
ABN AMRO N.V.	IBEX 35 Index Open End Certificates	13/08/2003	STRIKE FIJO (6920)	IBEX CIERRE	Indef

Fondos

ENTIDAD EMISORA	PRODUCTO	FECHA EMISIÓN	REFERENCIA INICIAL	REFERENCIA FINAL	FECHA VENCIMIENTO
RENTA 4 GESTORA SGIIC S.A.	BMN GARANTIZADO SELECCIÓN IX, FI	30/05/2013	IBEX CIERRE 31/05/13	IBEX CIERRE 21/10/163	31/10/2016
KUTXABANK GESTION, SGIIC	KUTXAESTRUCTURADO 3, FI	27/01/2010	ASIATICA IBEX CIERRE (25, 26 Y 27/01/2010)	ASIATICA DE CIERRES (25, 26 Y 27 DE ENERO DE LOS AÑOS 2011 AL 2017)	03/02/2017
CATALUNYACAIXA INVERSIÓ, SGIIC, S.A.	CX EVOLUCIÓ ÍNDEX BORSA, FI	10/01/2014	ASIATICA IBEX CIERRE	ASIATICA IBEX CIERRE	03/08/2018
CAJA INGENIEROS GESTIÓN, S.G.I.I.C.,S.A.	CAJA INGENIEROS 2019 IBEX GARANTIZADO,FI	11/07/2014	MEDIA IBEX CIERRE (14,16/07/14)	ASIATICA IBEX CIERRE	25/06/2019
BBVA GESTION S.A. SGIIC	BBVA Bolsa Indice, FI (anterior BBVA INDICE PLUS, FIM)	17/06/1996	NO TOMAN REFERENCIAS DEL IBEX	NO TOMAN REFERENCIAS DEL IBEX	Indef
GESBANKINTER, S.A., SGIIC	BK FUTURO IBEX, FIM	26/03/1998	NO TIENE	NO TIENE	Indef
AMUNDI IBERIA SGIIC, S.A.	ING DIRECT FONDO NARANJA IBEX 35 FIM	16/01/2002			Indef
BBVA GESTION S.A. SGIIC	BBVA BOLSA INDICE, FI (ANTES UNO-E IBEX 35, FIM)	24/06/2002			Indef
Renta 4 Pensiones SGFP	ING DIRECT IBEX 35, PLAN DE PENSIONES	24/09/2002	NO TIENE	NO TIENE	Indef
RENTA 4 GESTORA SGIIC, S.A.	RENTA 4 IBEX 35 FIM	19/05/2003			Indef
KUTXABANK GESTION SGIIC	VITAL IBEX INDICE, FIM (actual KUTXABANK BOLSA,FI)	30/01/2004			Indef
INVERSEGUROS GESTION SGIIC S.A. (Aviva)	SERFIEIX IBEX 35 INDICE FIM (ABSORBIDO POR Aviva Espabolsa FI)	11/02/2004			Indef
BANKIA FONDOS, S.G.I.I.C., S.A.	BANKIA INDICE IBEX-35, FI	07/03/2005			Indef
CAJA INGENIEROS GESTIÓN, S.G.I.I.C.,S.A.	CAJA INGENIEROS IBERIAN EQUITY, FI	05/05/2005			Indef
BANKIA FONDOS, S.G.I.I.C., S.A.	BANKIA SMALL & MID CAPS ESPAÑA, FI	27/11/2009	IBEX SMALL E IBEX MEDIUM	IBEX SMALL E IBEX MEDIUM	Indef
CATALUNYACAIXA INVERSIÓ, SGIIC, S.A.	CX BORSA ESPANYA, F.I.	21/06/2011			Indef
IMANTIA CAPITAL, SGIIC, SA	ABANCA RENTA VARIABLE ESPAÑA, FI	19/06/2015	IBEX CIERRE	IBEX CIERRE	Indef
IMANTIA CAPITAL, SGIIC, SA	SELECTIVA ESPAÑA, FI	19/06/2015	IBEX CIERRE	IBEX CIERRE	Indef
GESCONSULT, S.A. SGIIC	EVO FONDO INTELIGENTE, F.I	08/04/2016			Indef

Depósitos

ENTIDAD EMISORA	PRODUCTO	FECHA EMISIÓN	REFERENCIA INICIAL	REFERENCIA FINAL	FECHA VENCIMIENTO
BANKIA, S.A.	DEPOSITO ESTRUCTURADO IBEX 2017	05/10/2015	IBEX CIERRE 05/10/2015	IBEX CIERRE 03/04/2017	05/04/2017
CAJA DE AHORROS DE NAVARRA (BANCA CIVICA)	DEPÓSITO REFERENCIADO A RENTA VARIABLE	20/04/2005	IBEX CIERRE	IBEX CIERRE	Indef
CAJA DE AHORROS DE NAVARRA (BANCA CIVICA)	DEPÓSITO REFERENCIA 40%	03/03/2005	IBEX CIERRE	IBEX CIERRE	Indef
ING DIRECT NV, SUCURSAL EN ESPAÑA	DEPOSITO NARANJA GARANTIZADO	10/03/2005	IBEX CIERRE	IBEX CIERRE	Indef
CAJA DE AHORROS DE NAVARRA (BANCA CIVICA)	DEPÓSITO BOLSA	24/04/1998	Ibex medio en t	Asiática Ibex medios	Indef