



VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 16-dic-2016

Les informamos de los siguientes vencimientos de Warrants emitidos por Commerzbank AG:

WARRANTS

	Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
Warrant	16-dic-16	BBVA	DE000CZ4YE18	E6055	Call	EUR	7.00	0.500	EUR	6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ4YE83	E6062	Call	EUR	8.00	0.500	EUR	6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ4YEF9	E6069	Call	EUR	9.00	0.500	EUR	6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ4YEJ1	E6072	Call	EUR	10.00	0.500	EUR	6.55	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4YFK6	E6107	Call	EUR	6.00	0.500	EUR	5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4YFS9	E6114	Call	EUR	7.00	0.500	EUR	5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4YFX9	E6119	Call	EUR	8.00	0.500	EUR	5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4YG08	E6122	Call	EUR	9.00	0.500	EUR	5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4YG32	E6125	Call	EUR	10.00	0.500	EUR	5.03	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4YJY9	E6222	Call	EUR	11.86	0.506	EUR	8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4YK44	E6228	Call	EUR	12.85	0.506	EUR	8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4YKC3	E6236	Call	EUR	13.84	0.506	EUR	8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4YKM2	E6245	Call	EUR	14.83	0.506	EUR	8.77	1.0000	0.00
Warrant	16-dic-16	Aena SA	DE000CZ4ZA29	F2134	Call	EUR	110.00	0.050	EUR	132.60	1.0000	1.13
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ4ZBB1	F2177	Call	EUR	3.59	0.557	EUR	1.01	1.0000	0.00
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ4ZBD7	F2179	Call	EUR	4.49	0.557	EUR	1.01	1.0000	0.00
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ4ZBF2	F2181	Put	EUR	2.69	0.557	EUR	1.01	1.0000	0.94

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZBQ9	F2190	Call	EUR 5.00	0.500	EUR 5.03	1.0000	0.02
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZBX5	F2197	Call	EUR 5.50	0.500	EUR 5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZC84	F2208	Put	EUR 5.00	0.500	EUR 5.03	1.0000	0.00
Warrant	16-dic-16	Iberdrola SA	DE000CZ4ZDN2	F2256	Call	EUR 7.00	1.000	EUR 6.00	1.0000	0.00
Warrant	16-dic-16	Inditex	DE000CZ4ZDZ6	F2267	Call	EUR 31.86	0.201	EUR 32.45	1.0000	0.12
Warrant	16-dic-16	Inditex	DE000CZ4ZE33	F2271	Call	EUR 33.85	0.201	EUR 32.45	1.0000	0.00
Warrant	16-dic-16	Inditex	DE000CZ4ZE74	F2275	Call	EUR 35.84	0.201	EUR 32.45	1.0000	0.00
Warrant	16-dic-16	Inditex	DE000CZ4ZEC3	F2280	Call	EUR 39.83	0.201	EUR 32.45	1.0000	0.00
Warrant	16-dic-16	Inditex	DE000CZ4ZEE9	F2282	Put	EUR 25.89	0.201	EUR 32.45	1.0000	0.00
Warrant	16-dic-16	Repsol SA	DE000CZ4ZFE6	F2304	Call	EUR 12.00	0.500	EUR 13.83	1.0000	0.91
Warrant	16-dic-16	Repsol SA	DE000CZ4ZFN7	F2312	Call	EUR 13.00	0.500	EUR 13.83	1.0000	0.41
Warrant	16-dic-16	Repsol SA	DE000CZ4ZFX6	F2321	Call	EUR 14.00	0.500	EUR 13.83	1.0000	0.00
Warrant	16-dic-16	Repsol SA	DE000CZ4ZG23	F2326	Call	EUR 15.00	0.500	EUR 13.83	1.0000	0.00
Warrant	16-dic-16	Repsol SA	DE000CZ4ZG56	F2329	Put	EUR 10.00	0.500	EUR 13.83	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZGL9	F2344	Call	EUR 11.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZGU0	F2352	Call	EUR 12.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZGZ9	F2357	Call	EUR 12.50	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZH48	F2362	Call	EUR 13.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZH97	F2367	Call	EUR 14.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Alibaba Group Holding ADR	DE000CZ4ZJF5	F2383	Call	EUR 100.00	0.050	EUR 88.67	1.0442	0.00
Warrant	16-dic-16	Apple Inc.	DE000CZ4ZJV2	F2397	Call	EUR 120.00	0.050	EUR 115.97	1.0442	0.00
Warrant	16-dic-16	Apple Inc.	DE000CZ4ZJY6	F2400	Call	EUR 140.00	0.050	EUR 115.97	1.0442	0.00
Warrant	16-dic-16	Apple Inc.	DE000CZ4ZK19	F2403	Put	EUR 100.00	0.050	EUR 115.97	1.0442	0.00
Warrant	16-dic-16	Microsoft	DE000CZ4ZKQ0	F2441	Call	EUR 65.00	0.200	EUR 62.30	1.0442	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZMC6	F2473	Call	EUR 10,000.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZMN3	F2483	Call	EUR 10,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZMT0	F2488	Call	EUR 11,000.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZMY0	F2493	Call	EUR 11,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZN24	F2497	Call	EUR 12,000.00	0.001	EUR 9,412.80	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	IBEX	DE000CZ4ZN32	F2498	Call	EUR 12,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZNB6	F2506	Put	EUR 9,000.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	DAX 30	DE000CZ4ZLN9	F2513	Call	EUR 11,000.00	0.001	EUR 11,404.01	1.0000	0.40
Warrant	16-dic-16	DAX 30	DE000CZ4ZNL5	F2515	Call	EUR 12,000.00	0.001	EUR 11,404.01	1.0000	0.00
Warrant	16-dic-16	DAX 30	DE000CZ4ZNN1	F2517	Call	EUR 13,000.00	0.001	EUR 11,404.01	1.0000	0.00
Warrant	16-dic-16	DAX 30	DE000CZ4ZNP6	F2518	Put	EUR 9,000.00	0.001	EUR 11,404.01	1.0000	0.00
Warrant	16-dic-16	Dow Jones Industrial	DE000CZ4ZLQ8	F2521	Call	EUR 18,000.00	0.001	EUR 19,843.41	1.0442	1.77
Warrant	16-dic-16	Dow Jones Industrial	DE000CZ4ZLS4	F2523	Call	EUR 19,000.00	0.001	EUR 19,843.41	1.0442	0.81
Warrant	16-dic-16	Dow Jones Industrial	DE000CZ4ZLU0	F2525	Call	EUR 20,000.00	0.001	EUR 19,843.41	1.0442	0.00
Warrant	16-dic-16	Dow Jones Industrial	DE000CZ4ZLV8	F2526	Put	EUR 17,000.00	0.001	EUR 19,843.41	1.0442	0.00
Warrant	16-dic-16	EURO STOXX 50	DE000CZ4ZNS0	F2529	Call	EUR 3,500.00	0.002	EUR 3,259.24	1.0000	0.00
Warrant	16-dic-16	EURO STOXX 50	DE000CZ4ZNU6	F2531	Call	EUR 3,700.00	0.002	EUR 3,259.24	1.0000	0.00
Warrant	16-dic-16	Nasdaq-100 Index(R)	DE000CZ4ZLY2	F2533	Call	EUR 4,800.00	0.002	EUR 4,914.86	1.0442	0.22
Warrant	16-dic-16	Nasdaq-100 Index(R)	DE000CZ4ZM09	F2535	Call	EUR 5,000.00	0.002	EUR 4,914.86	1.0442	0.00
Warrant	16-dic-16	Nasdaq-100 Index(R)	DE000CZ4ZM25	F2537	Put	EUR 4,500.00	0.002	EUR 4,914.86	1.0442	0.00
Warrant	16-dic-16	S&P 500	DE000CZ4ZM33	F2538	Call	EUR 2,000.00	0.005	EUR 2,258.07	1.0442	1.24
Warrant	16-dic-16	S&P 500	DE000CZ4ZM41	F2539	Call	EUR 2,200.00	0.005	EUR 2,258.07	1.0442	0.28
Warrant	16-dic-16	S&P 500	DE000CZ4ZM58	F2540	Call	EUR 2,400.00	0.005	EUR 2,258.07	1.0442	0.00
Warrant	16-dic-16	Gold	DE000CZ4ZL75	F2553	Call	EUR 1,000.00	0.010	EUR 1,134.85	1.0459	1.29
Warrant	16-dic-16	Gold	DE000CZ4ZL91	F2555	Call	EUR 1,100.00	0.010	EUR 1,134.85	1.0459	0.33
Warrant	16-dic-16	Gold	DE000CZ4ZLB0	F2557	Call	EUR 1,200.00	0.010	EUR 1,134.85	1.0459	0.00
Warrant	16-dic-16	Gold	DE000CZ4ZLD6	F2559	Put	EUR 1,000.00	0.010	EUR 1,134.85	1.0459	0.00
Warrant	16-dic-16	Silver	DE000CZ4ZLG9	F2562	Call	EUR 14.00	0.200	EUR 16.05	1.0455	0.39
Warrant	16-dic-16	Silver	DE000CZ4ZLJ3	F2564	Call	EUR 16.00	0.200	EUR 16.05	1.0455	0.01
Warrant	16-dic-16	Silver	DE000CZ4ZLL9	F2566	Call	EUR 18.00	0.200	EUR 16.05	1.0455	0.00
Warrant	16-dic-16	Silver	DE000CZ4ZLM7	F2567	Put	EUR 12.00	0.200	EUR 16.05	1.0455	0.00

COMMERZBANK 

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	ACS Cons Y Serv	DE000CZ4ZS03	F3881	Call	EUR 30.00	0.200	EUR 30.26	1.0000	0.05
Warrant	16-dic-16	Amadeus IT Group SA	DE000CZ4ZS37	F3884	Call	EUR 40.00	0.200	EUR 42.87	1.0000	0.57
Warrant	16-dic-16	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4ZS52	F3886	Call	EUR 10.00	0.200	EUR 10.53	1.0000	0.11
Warrant	16-dic-16	BBVA	DE000CZ4ZSB5	F3892	Call	EUR 6.00	0.500	EUR 6.55	1.0000	0.28
Warrant	16-dic-16	BBVA	DE000CZ4ZSL4	F3901	Call	EUR 7.00	0.500	EUR 6.55		
Warrant	16-dic-16	BBVA	DE000CZ4ZSS9	F3907	Put	EUR 5.00	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ4ZSY7	F3913	Put	EUR 6.00	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ4ZT51	F3920	Call	EUR 2.69	0.557	EUR 1.01	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZTB3	F3926	Call	EUR 3.50	0.500	EUR 5.03	1.0000	0.77
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZTH0	F3932	Call	EUR 4.00	0.500	EUR 5.03	1.0000	0.52
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZTR9	F3940	Call	EUR 4.50	0.500	EUR 5.03	1.0000	0.27
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZT22	F3948	Put	EUR 3.00	0.500	EUR 5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ4ZU74	F3956	Put	EUR 4.00	0.500	EUR 5.03	1.0000	0.00
Warrant	16-dic-16	Gamesa	DE000CZ4ZUN6	F3971	Call	EUR 16.00	0.200	EUR 18.38	1.0000	0.48
Warrant	16-dic-16	Indra Sistemas	DE000CZ4ZNX0	F3975	Call	EUR 10.00	0.500	EUR 10.33	1.0000	0.16
Warrant	16-dic-16	Indra Sistemas	DE000CZ4ZNY8	F3976	Put	EUR 8.00	0.500	EUR 10.33	1.0000	0.00
Warrant	16-dic-16	Inditex	DE000CZ4ZP14	F3979	Call	EUR 27.88	0.201	EUR 32.45	1.0000	0.92
Warrant	16-dic-16	Inditex	DE000CZ4ZP97	F3987	Call	EUR 29.87	0.201	EUR 32.45	1.0000	0.52
Warrant	16-dic-16	Inditex	DE000CZ4ZPN6	F4000	Put	EUR 23.90	0.201	EUR 32.45	1.0000	0.00
Warrant	16-dic-16	Repsol SA	DE000CZ4ZQ54	F4017	Call	EUR 9.00	0.500	EUR 13.83	1.0000	2.41
Warrant	16-dic-16	Repsol SA	DE000CZ4ZQB9	F4023	Call	EUR 10.00	0.500	EUR 13.83	1.0000	1.91
Warrant	16-dic-16	Repsol SA	DE000CZ4ZQJ2	F4030	Put	EUR 6.00	0.500	EUR 13.83	1.0000	0.00
Warrant	16-dic-16	Repsol SA	DE000CZ4ZQN4	F4034	Put	EUR 8.00	0.500	EUR 13.83	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZR46	F4050	Call	EUR 9.00	0.500	EUR 8.77	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Telefonica	DE000CZ4ZRA9	F4056	Call	EUR 10.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ4ZRF8	F4061	Call	EUR 11.00	0.500	EUR 8.77		
Warrant	16-dic-16	Apple Inc.	DE000CZ4ZV40	F4068	Call	EUR 100.00	0.050	EUR 115.97	1.0442	0.76
Warrant	16-dic-16	BMW	DE000CZ4ZRQ5	F4075	Call	EUR 100.00	0.100	EUR 90.00	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZVD5	F4081	Call	EUR 8,000.00	0.001	EUR 9,412.80	1.0000	1.41
Warrant	16-dic-16	IBEX	DE000CZ4ZVM6	F4089	Call	EUR 8,500.00	0.001	EUR 9,412.80	1.0000	0.91
Warrant	16-dic-16	IBEX	DE000CZ4ZVW5	F4098	Call	EUR 9,000.00	0.001	EUR 9,412.80	1.0000	0.41
Warrant	16-dic-16	IBEX	DE000CZ4ZW56	F4107	Call	EUR 9,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZWD3	F4115	Put	EUR 8,000.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZWJ0	F4120	Put	EUR 8,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	DAX 30	DE000CZ4ZWM4	F4123	Call	EUR 10,000.00	0.001	EUR 11,404.01	1.0000	1.40
Warrant	16-dic-16	Dow Jones Industrial	DE000CZ4ZUZ0	F4127	Call	EUR 17,000.00	0.001	EUR 19,843.41	1.0442	2.72
Warrant	16-dic-16	EURO STOXX 50	DE000CZ4ZWP7	F4129	Call	EUR 3,000.00	0.002	EUR 3,259.24	1.0000	0.52
Warrant	16-dic-16	Nasdaq-100 Index(R)	DE000CZ4ZV16	F4131	Call	EUR 4,400.00	0.002	EUR 4,914.86	1.0442	0.99
Warrant	16-dic-16	Abertis	DE000CZ4ZYE7	F5969	Call	EUR 13.33	0.525	EUR 13.32	1.0000	0.00
Warrant	16-dic-16	Abertis	DE000CZ4ZYG2	F5971	Call	EUR 15.24	0.525	EUR 13.32	1.0000	0.00
Warrant	16-dic-16	Abertis	DE000CZ4ZYK4	F5974	Call	EUR 17.14	0.525	EUR 13.32	1.0000	0.00
Warrant	16-dic-16	Abertis	DE000CZ4ZYL2	F5975	Put	EUR 11.43	0.525	EUR 13.32	1.0000	0.00
Warrant	16-dic-16	Acciona	DE000CZ4ZYM0	F5976	Call	EUR 70.00	0.100	EUR 69.30	1.0000	0.00
Warrant	16-dic-16	Acciona	DE000CZ4ZYN8	F5977	Call	EUR 80.00	0.100	EUR 69.30	1.0000	0.00
Warrant	16-dic-16	Acciona	DE000CZ4ZYQ1	F5979	Call	EUR 90.00	0.100	EUR 69.30	1.0000	0.00
Warrant	16-dic-16	Acciona	DE000CZ4ZYR9	F5980	Put	EUR 55.00	0.100	EUR 69.30	1.0000	0.00
Warrant	16-dic-16	Acerinox SA	DE000CZ4ZYS7	F5981	Call	EUR 10.00	0.500	EUR 13.23	1.0000	1.61
Warrant	16-dic-16	Acerinox SA	DE000CZ4ZYT5	F5982	Call	EUR 12.00	0.500	EUR 13.23	1.0000	0.61
Warrant	16-dic-16	Acerinox SA	DE000CZ4ZYV1	F5984	Call	EUR 14.00	0.500	EUR 13.23	1.0000	0.00
Warrant	16-dic-16	Acerinox SA	DE000CZ4ZYW9	F5985	Put	EUR 8.00	0.500	EUR 13.23	1.0000	0.00
Warrant	16-dic-16	ACS Cons Y Serv	DE000CZ4ZYY5	F5987	Call	EUR 32.00	0.200	EUR 30.26	1.0000	0.00
Warrant	16-dic-16	ACS Cons Y Serv	DE000CZ4ZZ04	F5989	Call	EUR 36.00	0.200	EUR 30.26	1.0000	0.00
Warrant	16-dic-16	ACS Cons Y Serv	DE000CZ4ZZ12	F5990	Put	EUR 22.00	0.200	EUR 30.26	1.0000	0.00
Warrant	16-dic-16	Aena SA	DE000CZ4ZZ20	F5991	Call	EUR 130.00	0.050	EUR 132.60	1.0000	0.13
Warrant	16-dic-16	Aena SA	DE000CZ4ZZ46	F5993	Call	EUR 150.00	0.050	EUR 132.60	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Amadeus IT Group SA	DE000CZ4ZZ61	F5995	Call	EUR 45.00	0.200	EUR 42.87	1.0000	0.00
Warrant	16-dic-16	Amadeus IT Group SA	DE000CZ4ZZ79	F5996	Call	EUR 50.00	0.200	EUR 42.87	1.0000	0.00
Warrant	16-dic-16	Amadeus IT Group SA	DE000CZ4ZZ87	F5997	Put	EUR 30.00	0.200	EUR 42.87	1.0000	0.00
Warrant	16-dic-16	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4ZZ95	F5998	Call	EUR 12.00	0.200	EUR 10.53	1.0000	0.00
Warrant	16-dic-16	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4ZZB0	F6000	Call	EUR 14.00	0.200	EUR 10.53	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ4ZZL9	F6009	Call	EUR 6.50	0.500	EUR 6.55	1.0000	0.03
Warrant	16-dic-16	BBVA	DE000CZ4ZZT2	F6016	Call	EUR 7.50	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	Banco de Sabadell	DE000CZ500J8	F6031	Call	EUR 1.50	1.000	EUR 1.40	1.0000	0.00
Warrant	16-dic-16	Banco de Sabadell	DE000CZ500K6	F6032	Call	EUR 2.00	1.000	EUR 1.40	1.0000	0.00
Warrant	16-dic-16	Banco de Sabadell	DE000CZ500M2	F6034	Put	EUR 1.50	1.000	EUR 1.40	1.0000	0.10
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ500P5	F6036	Call	EUR 2.24	0.557	EUR 1.01	1.0000	0.00
Warrant	16-dic-16	BANKIA SA	DE000CZ501Q1	F6061	Call	EUR 1.00	1.000	EUR 1.01	1.0000	0.01
Warrant	16-dic-16	BANKIA SA	DE000CZ501R9	F6062	Call	EUR 1.20	1.000	EUR 1.01	1.0000	0.00
Warrant	16-dic-16	Bankinter	DE000CZ501U3	F6065	Call	EUR 7.00	0.500	EUR 7.61	1.0000	0.31
Warrant	16-dic-16	Bankinter	DE000CZ501W9	F6067	Call	EUR 8.00	0.500	EUR 7.61	1.0000	0.00
Warrant	16-dic-16	Bankinter	DE000CZ501X7	F6068	Put	EUR 6.00	0.500	EUR 7.61	1.0000	0.00
Warrant	16-dic-16	Bolsas y Merca E	DE000CZ501Y5	F6069	Call	EUR 30.00	0.200	EUR 29.46	1.0000	0.00
Warrant	16-dic-16	Bolsas y Merca E	DE000CZ502A3	F6071	Call	EUR 35.00	0.200	EUR 29.46	1.0000	0.00
Warrant	16-dic-16	Bolsas y Merca E	DE000CZ502B1	F6072	Put	EUR 30.00	0.200	EUR 29.46	1.0000	0.11
Warrant	16-dic-16	CaixaBank	DE000CZ502C9	F6073	Call	EUR 3.00	1.000	EUR 3.23	1.0000	0.23
Warrant	16-dic-16	CaixaBank	DE000CZ502F2	F6076	Call	EUR 3.50	1.000	EUR 3.23	1.0000	0.00
Warrant	16-dic-16	CaixaBank	DE000CZ502G0	F6077	Put	EUR 2.50	1.000	EUR 3.23	1.0000	0.00
Warrant	16-dic-16	Mapfre	DE000CZ502H8	F6078	Call	EUR 2.50	1.000	EUR 3.06	1.0000	0.56
Warrant	16-dic-16	Mapfre	DE000CZ502J4	F6079	Call	EUR 3.00	1.000	EUR 3.06	1.0000	0.06

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Mapfre	DE000CZ502K2	F6080	Put	EUR 2.00	1.000	EUR 3.06	1.0000	0.00
Warrant	16-dic-16	DIA	DE000CZ502L0	F6081	Call	EUR 5.00	0.500	EUR 4.57	1.0000	0.00
Warrant	16-dic-16	DIA	DE000CZ502P1	F6084	Call	EUR 6.00	0.500	EUR 4.57	1.0000	0.00
Warrant	16-dic-16	DIA	DE000CZ502Q9	F6085	Put	EUR 4.50	0.500	EUR 4.57	1.0000	0.00
Warrant	16-dic-16	Enagas	DE000CZ502R7	F6086	Call	EUR 26.00	0.500	EUR 24.60	1.0000	0.00
Warrant	16-dic-16	Enagas	DE000CZ502S5	F6087	Call	EUR 28.00	0.500	EUR 24.60	1.0000	0.00
Warrant	16-dic-16	Enagas	DE000CZ502T3	F6088	Call	EUR 30.00	0.500	EUR 24.60	1.0000	0.00
Warrant	16-dic-16	Enagas	DE000CZ502V9	F6090	Put	EUR 26.00	0.500	EUR 24.60	1.0000	0.70
Warrant	16-dic-16	Endesa	DE000CZ502W7	F6091	Call	EUR 18.00	0.500	EUR 20.17	1.0000	1.09
Warrant	16-dic-16	Endesa	DE000CZ502Y3	F6093	Call	EUR 20.00	0.500	EUR 20.17	1.0000	0.09
Warrant	16-dic-16	Endesa	DE000CZ502Z0	F6094	Call	EUR 22.00	0.500	EUR 20.17	1.0000	0.00
Warrant	16-dic-16	Fomento De Construcciones Y Contratas	DE000CZ503A1	F6095	Call	EUR 8.00	0.500	EUR 7.56		
Warrant	16-dic-16	Fomento De Construcciones Y Contratas	DE000CZ503C7	F6097	Call	EUR 9.00	0.500	EUR 7.56		
Warrant	16-dic-16	Fomento De Construcciones Y Contratas	DE000CZ503E3	F6099	Call	EUR 10.00	0.500	EUR 7.56		
Warrant	16-dic-16	Fomento De Construcciones Y Contratas	DE000CZ503F0	F6100	Put	EUR 6.00	0.500	EUR 7.56		
Warrant	16-dic-16	Gamesa	DE000CZ503G8	F6101	Call	EUR 18.00	0.200	EUR 18.38	1.0000	0.08
Warrant	16-dic-16	Gamesa	DE000CZ503J2	F6103	Call	EUR 20.00	0.200	EUR 18.38	1.0000	0.00
Warrant	16-dic-16	Gamesa	DE000CZ503L8	F6105	Put	EUR 14.00	0.200	EUR 18.38	1.0000	0.00
Warrant	16-dic-16	Gas Natural	DE000CZ503M6	F6106	Call	EUR 18.00	0.200	EUR 17.48	1.0000	0.00
Warrant	16-dic-16	Gas Natural	DE000CZ503P9	F6108	Call	EUR 20.00	0.200	EUR 17.48	1.0000	0.00
Warrant	16-dic-16	Gas Natural	DE000CZ503R5	F6110	Call	EUR 22.00	0.200	EUR 17.48	1.0000	0.00
Warrant	16-dic-16	Gas Natural	DE000CZ503S3	F6111	Put	EUR 16.00	0.200	EUR 17.48	1.0000	0.00
Warrant	16-dic-16	Grifols SA	DE000CZ503U9	F6113	Call	EUR 20.00	0.200	EUR 18.18	1.0000	0.00
Warrant	16-dic-16	Grifols SA	DE000CZ503V7	F6114	Call	EUR 22.00	0.200	EUR 18.18	1.0000	0.00
Warrant	16-dic-16	Grifols SA	DE000CZ503X3	F6116	Call	EUR 24.00	0.200	EUR 18.18	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Grifols SA	DE000CZ503Y1	F6117	Put	EUR 18.00	0.200	EUR 18.18	1.0000	0.00
Warrant	16-dic-16	Ferrovial	DE000CZ503Z8	F6118	Call	EUR 20.00	0.200	EUR 17.18	1.0000	0.00
Warrant	16-dic-16	Ferrovial	DE000CZ504B7	F6120	Call	EUR 22.00	0.200	EUR 17.18	1.0000	0.00
Warrant	16-dic-16	Ferrovial	DE000CZ504D3	F6122	Call	EUR 24.00	0.200	EUR 17.18	1.0000	0.00
Warrant	16-dic-16	Ferrovial	DE000CZ504E1	F6123	Put	EUR 18.00	0.200	EUR 17.18	1.0000	0.17
Warrant	16-dic-16	Iberdrola SA	DE000CZ504G6	F6125	Call	EUR 6.00	1.000	EUR 6.00	1.0000	0.00
Warrant	16-dic-16	Iberdrola SA	DE000CZ504H4	F6126	Call	EUR 6.50	1.000	EUR 6.00	1.0000	0.00
Warrant	16-dic-16	Iberdrola SA	DE000CZ504K8	F6128	Put	EUR 5.50	1.000	EUR 6.00	1.0000	0.00
Warrant	16-dic-16	Indra Sistemas	DE000CZ504L6	F6129	Call	EUR 12.00	0.500	EUR 10.33	1.0000	0.00
Warrant	16-dic-16	Indra Sistemas	DE000CZ504N2	F6131	Call	EUR 14.00	0.500	EUR 10.33	1.0000	0.00
Warrant	16-dic-16	Inmobiliaria Colonial	DE000CZ505B4	F6144	Call	EUR 8.00	0.100	EUR 6.52	1.0000	0.00
Warrant	16-dic-16	International Consolidated Airlines Group SA	DE000CZ505C2	F6145	Call	EUR 8.00	1.000	EUR 5.49	1.0000	0.00
Warrant	16-dic-16	International Consolidated Airlines Group SA	DE000CZ505E8	F6147	Call	EUR 10.00	1.000	EUR 5.49	1.0000	0.00
Warrant	16-dic-16	International Consolidated Airlines Group SA	DE000CZ505F5	F6148	Put	EUR 5.00	1.000	EUR 5.49	1.0000	0.00
Warrant	16-dic-16	Mediaset Espana Comunicacion SA.	DE000CZ505G3	F6149	Call	EUR 12.00	0.500	EUR 10.98	1.0000	0.00
Warrant	16-dic-16	Mediaset Espana Comunicacion SA.	DE000CZ505J7	F6151	Call	EUR 14.00	0.500	EUR 10.98	1.0000	0.00
Warrant	16-dic-16	Mediaset Espana Comunicacion SA.	DE000CZ505L3	F6153	Put	EUR 9.00	0.500	EUR 10.98	1.0000	0.00
Warrant	16-dic-16	Melia Hotels International SA	DE000CZ505M1	F6154	Call	EUR 10.00	0.500	EUR 10.71	1.0000	0.36
Warrant	16-dic-16	Melia Hotels International SA	DE000CZ505N9	F6155	Call	EUR 12.00	0.500	EUR 10.71	1.0000	0.00
Warrant	16-dic-16	Melia Hotels International SA	DE000CZ505P4	F6156	Call	EUR 14.00	0.500	EUR 10.71	1.0000	0.00
Warrant	16-dic-16	NH Hoteles	DE000CZ505Q2	F6157	Call	EUR 5.00	1.000	EUR 3.97	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	NH Hoteles	DE000CZ505R0	F6158	Call	EUR 6.00	1.000	EUR 3.97	1.0000	0.00
Warrant	16-dic-16	Obrascon Huarte Lain	DE000CZ505S8	F6159	Call	EUR 6.00	0.500	EUR 2.92	1.0000	0.00
Warrant	16-dic-16	Obrascon Huarte Lain	DE000CZ505U4	F6161	Call	EUR 7.00	0.500	EUR 2.92	1.0000	0.00
Warrant	16-dic-16	Obrascon Huarte Lain	DE000CZ505W0	F6163	Call	EUR 8.00	0.500	EUR 2.92	1.0000	0.00
Warrant	16-dic-16	Obrascon Huarte Lain	DE000CZ505X8	F6164	Put	EUR 4.00	0.500	EUR 2.92	1.0000	0.54
Warrant	16-dic-16	Pharma Mar S.A.	DE000CZ505Y6	F6165	Call	EUR 3.00	0.500	EUR 2.55	1.0000	0.00
Warrant	16-dic-16	Pharma Mar S.A.	DE000CZ505Z3	F6166	Call	EUR 3.50	0.500	EUR 2.55	1.0000	0.00
Warrant	16-dic-16	Pharma Mar S.A.	DE000CZ506A4	F6167	Call	EUR 4.00	0.500	EUR 2.55	1.0000	0.00
Warrant	16-dic-16	Red Electrica Corporacion SA	DE000CZ506B2	F6168	Call	EUR 20.00	0.400	EUR 17.43	1.0000	0.00
Warrant	16-dic-16	Red Electrica Corporacion SA	DE000CZ506C0	F6169	Call	EUR 22.50	0.400	EUR 17.43	1.0000	0.00
Warrant	16-dic-16	Red Electrica Corporacion SA	DE000CZ506D8	F6170	Put	EUR 17.50	0.400	EUR 17.43	1.0000	0.03
Warrant	16-dic-16	Sacyr S.A.	DE000CZ507G9	F6197	Call	EUR 1.50	0.500	EUR 2.30	1.0000	0.40
Warrant	16-dic-16	Sacyr S.A.	DE000CZ507K1	F6200	Call	EUR 2.00	0.500	EUR 2.30	1.0000	0.15
Warrant	16-dic-16	Sacyr S.A.	DE000CZ507N5	F6203	Call	EUR 2.50	0.500	EUR 2.30	1.0000	0.00
Warrant	16-dic-16	Sacyr S.A.	DE000CZ507R6	F6206	Put	EUR 1.50	0.500	EUR 2.30	1.0000	0.00
Warrant	16-dic-16	Tecnicas Reunidas	DE000CZ507S4	F6207	Call	EUR 30.00	0.100	EUR 37.50	1.0000	0.75
Warrant	16-dic-16	Tecnicas Reunidas	DE000CZ507U0	F6209	Call	EUR 35.00	0.100	EUR 37.50	1.0000	0.25
Warrant	16-dic-16	Tecnicas Reunidas	DE000CZ507W6	F6211	Call	EUR 40.00	0.100	EUR 37.50	1.0000	0.00
Warrant	16-dic-16	Tecnicas Reunidas	DE000CZ507X4	F6212	Put	EUR 30.00	0.100	EUR 37.50	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ509C4	F6241	Put	EUR 7.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ509H3	F6246	Put	EUR 8.00	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ509P6	F6252	Put	EUR 9.00	0.500	EUR 8.77	1.0000	0.12
Warrant	16-dic-16	Telefonica	DE000CZ509T8	F6256	Put	EUR 10.00	0.500	EUR 8.77	1.0000	0.62
Warrant	16-dic-16	Viscofan	DE000CZ509U6	F6257	Call	EUR 50.00	0.100	EUR 47.72	1.0000	0.00
Warrant	16-dic-16	Viscofan	DE000CZ509V4	F6258	Call	EUR 55.00	0.100	EUR 47.72	1.0000	0.00
Warrant	16-dic-16	Viscofan	DE000CZ509X0	F6260	Call	EUR 60.00	0.100	EUR 47.72	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	ArcelorMittal	DE000CZ509Z5	F6265	Call	EUR 5.00	0.500	EUR 7.46	1.0000	1.23
Warrant	16-dic-16	ArcelorMittal	DE000CZ50A14	F6267	Call	EUR 6.00	0.500	EUR 7.46	1.0000	0.73
Warrant	16-dic-16	ArcelorMittal	DE000CZ50A48	F6270	Call	EUR 7.00	0.500	EUR 7.46	1.0000	0.23
Warrant	16-dic-16	BMW	DE000CZ50A63	F6272	Call	EUR 90.00	0.100	EUR 90.00	1.0000	0.00
Warrant	16-dic-16	BMW	DE000CZ50A71	F6273	Put	EUR 60.00	0.100	EUR 90.00	1.0000	0.00
Warrant	16-dic-16	Facebook Inc	DE000CZ4ZXW1	F6274	Call	EUR 100.00	0.050	EUR 119.87	1.0442	0.95
Warrant	16-dic-16	Facebook Inc	DE000CZ4ZX9	F6275	Call	EUR 120.00	0.050	EUR 119.87	1.0442	0.00
Warrant	16-dic-16	Facebook Inc	DE000CZ4ZY05	F6278	Call	EUR 140.00	0.050	EUR 119.87	1.0442	0.00
Warrant	16-dic-16	Facebook Inc	DE000CZ4ZY13	F6279	Put	EUR 80.00	0.050	EUR 119.87	1.0442	0.00
Warrant	16-dic-16	Microsoft	DE000CZ4ZY39	F6281	Call	EUR 55.00	0.200	EUR 62.30	1.0442	1.40
Warrant	16-dic-16	PayPal Holdings Inc	DE000CZ4ZY54	F6283	Call	EUR 40.00	0.100	EUR 39.32	1.0442	0.00
Warrant	16-dic-16	PayPal Holdings Inc	DE000CZ4ZY62	F6284	Call	EUR 45.00	0.100	EUR 39.32	1.0442	0.00
Warrant	16-dic-16	PayPal Holdings Inc	DE000CZ4ZY70	F6285	Put	EUR 35.00	0.100	EUR 39.32	1.0442	0.00
Warrant	16-dic-16	Societe Generale	DE000CZ50A89	F6286	Call	EUR 35.00	0.100	EUR 46.96	1.0000	1.20
Warrant	16-dic-16	Societe Generale	DE000CZ50A97	F6287	Call	EUR 40.00	0.100	EUR 46.96	1.0000	0.70
Warrant	16-dic-16	Total	DE000CZ50AA3	F6288	Call	EUR 45.00	0.200	EUR 48.21	1.0000	0.64
Warrant	16-dic-16	Total	DE000CZ50AB1	F6289	Call	EUR 50.00	0.200	EUR 48.21	1.0000	0.00
Warrant	16-dic-16	Total	DE000CZ50AC9	F6290	Call	EUR 55.00	0.200	EUR 48.21	1.0000	0.00
Warrant	16-dic-16	Total	DE000CZ50AD7	F6291	Put	EUR 35.00	0.200	EUR 48.21	1.0000	0.00
Warrant	16-dic-16	Twitter Inc	DE000CZ4ZY88	F6292	Call	EUR 20.00	0.100	EUR 18.63	1.0442	0.00
Warrant	16-dic-16	Twitter Inc	DE000CZ4ZY96	F6293	Call	EUR 25.00	0.100	EUR 18.63	1.0442	0.00
Warrant	16-dic-16	Twitter Inc	DE000CZ4ZYA5	F6294	Put	EUR 15.00	0.100	EUR 18.63	1.0442	0.00
Warrant	16-dic-16	Walt Disney Co	DE000CZ4ZYB3	F6295	Call	EUR 110.00	0.100	EUR 103.91	1.0442	0.00
Warrant	16-dic-16	Walt Disney Co	DE000CZ4ZYC1	F6296	Call	EUR 120.00	0.100	EUR 103.91	1.0442	0.00
Warrant	16-dic-16	Walt Disney Co	DE000CZ4ZYD9	F6297	Put	EUR 90.00	0.100	EUR 103.91	1.0442	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZXE9	F6312	Put	EUR 7,000.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZXJ8	F6316	Put	EUR 7,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ4ZXQ3	F6322	Put	EUR 9,500.00	0.001	EUR 9,412.80	1.0000	0.09
Warrant	16-dic-16	Abertis	DE000CZ50EJ6	F7461	Call	EUR 14.00	0.500	EUR 13.32	1.0000	0.00
Warrant	16-dic-16	ACS Cons Y Serv	DE000CZ50EY5	F7475	Call	EUR 28.00	0.200	EUR 30.26	1.0000	0.45

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Aena SA	DE000CZ50F27	F7479	Call	EUR 120.00	0.050	EUR 132.60	1.0000	0.63
Warrant	16-dic-16	BBVA	DE000CZ50FJ3	F7495	Call	EUR 4.50	0.500	EUR 6.55	1.0000	1.03
Warrant	16-dic-16	BBVA	DE000CZ50FQ8	F7501	Call	EUR 5.00	0.500	EUR 6.55	1.0000	0.78
Warrant	16-dic-16	BBVA	DE000CZ50FY2	F7509	Call	EUR 5.50	0.500	EUR 6.55	1.0000	0.53
Warrant	16-dic-16	BBVA	DE000CZ50G75	F7518	Put	EUR 3.00	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ50GF9	F7526	Put	EUR 4.00	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	Banco de Sabadell	DE000CZ50GR4	F7536	Call	EUR 1.00	1.000	EUR 1.40	1.0000	0.40
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ50H17	F7546	Call	EUR 1.50	1.000	EUR 1.01	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ50H90	F7554	Call	EUR 3.00	0.500	EUR 5.03	1.0000	1.02
Warrant	16-dic-16	Banco Santander SA	DE000CZ50HX0	F7576	Put	EUR 2.50	0.500	EUR 5.03	1.0000	0.00
Warrant	16-dic-16	Banco Santander SA	DE000CZ50J49	F7583	Put	EUR 3.50	0.500	EUR 5.03	1.0000	0.00
Warrant	16-dic-16	BANKIA SA	DE000CZ50J80	F7587	Call	EUR 0.80	1.000	EUR 1.01	1.0000	0.21
Warrant	16-dic-16	Bankinter	DE000CZ50JC0	F7591	Call	EUR 5.50	0.500	EUR 7.61	1.0000	1.06
Warrant	16-dic-16	Bankinter	DE000CZ50JE6	F7593	Call	EUR 6.00	0.500	EUR 7.61	1.0000	0.81
Warrant	16-dic-16	Bankinter	DE000CZ50JG1	F7595	Call	EUR 6.50	0.500	EUR 7.61	1.0000	0.56
Warrant	16-dic-16	CaixaBank	DE000CZ50JR8	F7604	Call	EUR 2.00	1.000	EUR 3.23	1.0000	1.23
Warrant	16-dic-16	CaixaBank	DE000CZ50JU2	F7607	Call	EUR 2.50	1.000	EUR 3.23	1.0000	0.73
Warrant	16-dic-16	Mapfre	DE000CZ50JX6	F7610	Call	EUR 2.00	1.000	EUR 3.06	1.0000	1.06
Warrant	16-dic-16	Enagas	DE000CZ50K61	F7619	Call	EUR 32.00	0.500	EUR 24.60	1.0000	0.00
Warrant	16-dic-16	Gamesa	DE000CZ50KC8	F7625	Call	EUR 22.00	0.200	EUR 18.38	1.0000	0.00
Warrant	16-dic-16	Ferrovial	DE000CZ50KL9	F7633	Call	EUR 18.00	0.200	EUR 17.18	1.0000	0.00
Warrant	16-dic-16	International Consolidated Airlines Group SA	DE000CZ50KZ9	F7646	Call	EUR 6.00	1.000	EUR 5.49	1.0000	0.00
Warrant	16-dic-16	Mediaset Espana Comunicacion SA.	DE000CZ50L11	F7648	Call	EUR 10.00	0.500	EUR 10.98	1.0000	0.49
Warrant	16-dic-16	Obrascon Huarte Lain	DE000CZ50L94	F7656	Call	EUR 4.00	0.500	EUR 2.92	1.0000	0.00
Warrant	16-dic-16	Obrascon Huarte Lain	DE000CZ50LB8	F7658	Call	EUR 5.00	0.500	EUR 2.92	1.0000	0.00

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
Warrant	16-dic-16	Pharma Mar S.A.	DE000CZ50LH5	F7664	Call	EUR 2.50	0.500	EUR 2.55	1.0000	0.02
Warrant	16-dic-16	Repsol SA	DE000CZ50LS2	F7673	Call	EUR 11.00	0.500	EUR 13.83	1.0000	1.41
Warrant	16-dic-16	Alphabet Inc C	DE000CZ50DL4	F7708	Call	EUR 700.00	0.010	EUR 790.80	1.0442	0.87
Warrant	16-dic-16	Alphabet Inc C	DE000CZ50DN0	F7710	Call	EUR 750.00	0.010	EUR 790.80	1.0442	0.39
Warrant	16-dic-16	Alphabet Inc C	DE000CZ50DQ3	F7712	Call	EUR 800.00	0.010	EUR 790.80	1.0442	0.00
Warrant	16-dic-16	Alphabet Inc C	DE000CZ50DS9	F7714	Put	EUR 650.00	0.010	EUR 790.80	1.0442	0.00
Warrant	16-dic-16	Amazon	DE000CZ50DT7	F7715	Call	EUR 750.00	0.010	EUR 757.77	1.0442	0.07
Warrant	16-dic-16	Amazon	DE000CZ50DV3	F7717	Call	EUR 800.00	0.010	EUR 757.77	1.0442	0.00
Warrant	16-dic-16	Amazon	DE000CZ50DW1	F7718	Call	EUR 850.00	0.010	EUR 757.77	1.0442	0.00
Warrant	16-dic-16	Amazon	DE000CZ50DZ4	F7721	Put	EUR 600.00	0.010	EUR 757.77	1.0442	0.00
Warrant	16-dic-16	IBEX	DE000CZ50BB9	F7760	Call	EUR 7,500.00	0.001	EUR 9,412.80	1.0000	1.91
Warrant	16-dic-16	IBEX	DE000CZ50BL8	F7769	Call	EUR 8,250.00	0.001	EUR 9,412.80	1.0000	1.16
Warrant	16-dic-16	IBEX	DE000CZ50BR5	F7774	Call	EUR 8,750.00	0.001	EUR 9,412.80	1.0000	0.66
Warrant	16-dic-16	IBEX	DE000CZ50BV7	F7778	Call	EUR 9,250.00	0.001	EUR 9,412.80	1.0000	0.16
Warrant	16-dic-16	IBEX	DE000CZ50C04	F7783	Put	EUR 6,000.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	IBEX	DE000CZ50C38	F7786	Put	EUR 6,500.00	0.001	EUR 9,412.80	1.0000	0.00
Warrant	16-dic-16	DAX 30	DE000CZ50CD3	F7796	Call	EUR 9,000.00	0.001	EUR 11,404.01	1.0000	2.40
Warrant	16-dic-16	DAX 30	DE000CZ50CM4	F7804	Put	EUR 8,000.00	0.001	EUR 11,404.01	1.0000	0.00
Warrant	16-dic-16	EURO STOXX 50	DE000CZ50CT9	F7818	Call	EUR 3,200.00	0.002	EUR 3,259.24	1.0000	0.12
Warrant	16-dic-16	Gold	DE000CZ50AR7	F7848	Call	EUR 1,500.00	0.010	EUR 1,134.85	1.0459	0.00
Warrant	16-dic-16	Gold	DE000CZ50AU1	F7851	Call	EUR 1,700.00	0.010	EUR 1,134.85	1.0459	0.00
Warrant	16-dic-16	Silver	DE000CZ50B05	F7857	Call	EUR 20.00	0.200	EUR 16.05	1.0455	0.00
Warrant	16-dic-16	Silver	DE000CZ50B21	F7859	Call	EUR 24.00	0.200	EUR 16.05	1.0455	0.00
Warrant	16-dic-16	Silver	DE000CZ50B62	F7863	Put	EUR 16.00	0.200	EUR 16.05	1.0455	0.00
Warrant	16-dic-16	BBVA	DE000CZ50PL8	F9311	Put	EUR 5.50	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ50PT1	F9318	Put	EUR 6.50	0.500	EUR 6.55	1.0000	0.00
Warrant	16-dic-16	BBVA	DE000CZ50PW5	F9321	Put	EUR 7.00	0.500	EUR 6.55	1.0000	0.22
Warrant	16-dic-16	Banco Popular Espanol	DE000CZ50Q08	F9325	Call	EUR 1.00	1.000	EUR 1.01	1.0000	0.01
Warrant	16-dic-16	Banco Santander SA	DE000CZ50QV5	F9354	Put	EUR 5.50	0.500	EUR 5.03	1.0000	0.23
Warrant	16-dic-16	International Consolidated	DE000CZ50ST5	F9420	Call	EUR 4.00	1.000	EUR 5.49	1.0000	1.49

	Vencimiento	Subyacente	ISIN	Codigo	Put/Call	Strike	Ratio	Precio cierre	FX-	Importe
		Airlines Group SA								
Warrant	16-dic-16	International Consolidated Airlines Group SA	DE000CZ50SV1	F9422	Call	EUR 4.50	1.000	EUR 5.49	1.0000	0.99
Warrant	16-dic-16	International Consolidated Airlines Group SA	DE000CZ50SZ2	F9426	Put	EUR 4.00	1.000	EUR 5.49	1.0000	0.00
Warrant	16-dic-16	Repsol SA	DE000CZ50TS5	F9453	Put	EUR 12.00	0.500	EUR 13.83	1.0000	0.00
Warrant	16-dic-16	Telefonica	DE000CZ50VJ0	F9462	Call	EUR 8.00	0.500	EUR 8.77	1.0000	0.38
Warrant	16-dic-16	Telefonica	DE000CZ50VQ5	F9468	Call	EUR 8.50	0.500	EUR 8.77	1.0000	0.13
Warrant	16-dic-16	Telefonica	DE000CZ50VU7	F9472	Call	EUR 9.50	0.500	EUR 8.77	1.0000	0.00
Warrant	16-dic-16	Alphabet Inc C	DE000CZ50WK6	F9492	Call	EUR 850.00	0.010	EUR 790.80	1.0442	0.00
Warrant	16-dic-16	Amazon	DE000CZ50WS9	F9499	Call	EUR 900.00	0.010	EUR 757.77	1.0442	0.00
Warrant	16-dic-16	Amazon	DE000CZ50WV3	F9502	Put	EUR 700.00	0.010	EUR 757.77	1.0442	0.00
Warrant	16-dic-16	DAX 30	DE000CZ50VA9	F9561	Call	EUR 10,500.00	0.001	EUR 11,404.01	1.0000	0.90
Warrant	16-dic-16	DAX 30	DE000CZ50VE1	F9565	Put	EUR 10,000.00	0.001	EUR 11,404.01	1.0000	0.00
Warrant	16-dic-16	DAX 30	DE000CZ50VG6	F9567	Put	EUR 10,500.00	0.001	EUR 11,404.01	1.0000	0.00

El Precio de Liquidación contra el que se calcula el Importe de Liquidación es el precio de cierre de los correspondientes subyacentes publicado por la correspondiente Bolsa.

En Frankfurt, 16-dic- 2016
Commerzbank AG