



VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 18-mar-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
18-mar-16	Abengoa SA Clase B	DE000CZ4YVW8	F0467	Call	EUR	1.50	0.500	EUR	0.25	1.0000	0.00
18-mar-16	Abengoa SA Clase B	DE000CZ4YVY4	F0469	Call	EUR	2.00	0.500	EUR	0.25	1.0000	0.00
18-mar-16	Abengoa SA Clase B	DE000CZ4YVZ1	F0470	Call	EUR	2.50	0.500	EUR	0.25	1.0000	0.00
18-mar-16	Abengoa SA Clase B	DE000CZ4YW08	F0471	Call	EUR	3.00	0.500	EUR	0.25	1.0000	0.00
18-mar-16	Acciona	DE000CZ4Z9L2	F2118	Call	EUR	70.00	0.100	EUR	68.93	1.0000	0.00
18-mar-16	Acciona	DE000CZ4Z9M0	F2119	Call	EUR	80.00	0.100	EUR	68.93	1.0000	0.00
18-mar-16	Acciona	DE000CZ4Z9N8	F2120	Call	EUR	90.00	0.100	EUR	68.93	1.0000	0.00
18-mar-16	Acerinox SA	DE000CZ4YWB0	F0482	Call	EUR	11.00	0.500	EUR	10.37	1.0000	0.00
18-mar-16	Acerinox SA	DE000CZ4YWE4	F0485	Call	EUR	13.00	0.500	EUR	10.37	1.0000	0.00
18-mar-16	Acerinox SA	DE000CZ4YWH7	F0488	Call	EUR	15.00	0.500	EUR	10.37	1.0000	0.00
18-mar-16	ACS Cons Y Serv	DE000CZ4YWK1	F0490	Call	EUR	30.00	0.200	EUR	26.55	1.0000	0.00
18-mar-16	ACS Cons Y Serv	DE000CZ4YWL9	F0491	Call	EUR	35.00	0.200	EUR	26.55	1.0000	0.00
18-mar-16	Aena SA	DE000CZ4YWN5	F0493	Call	EUR	105.00	0.050	EUR	112.80	1.0000	0.39
18-mar-16	Aena SA	DE000CZ4YWQ8	F0495	Call	EUR	115.00	0.050	EUR	112.80	1.0000	0.00
18-mar-16	Alibaba Group Holding ADR	DE000CZ4Z4Z3	F0749	Call	USD	85.00	0.050	USD	76.25	1.1268	0.00
18-mar-16	Alibaba Group Holding ADR	DE000CZ4Z502	F0750	Call	USD	95.00	0.050	USD	76.25	1.1268	0.00

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18-mar-16	Amadeus IT Group SA	DE000CZ4YWT2	F0498	Call	EUR	40.00	0.200	EUR	37.15	1.0000	0.00
18-mar-16	Amadeus IT Group SA	DE000CZ4YWW6	F0501	Call	EUR	46.00	0.200	EUR	37.15	1.0000	0.00
18-mar-16	Amadeus IT Group SA	DE000CZ4YWX4	F0502	Call	EUR	52.00	0.200	EUR	37.15	1.0000	0.00
18-mar-16	Amazon	DE000CZ4Z510	F0751	Call	USD	525.00	0.010	USD	552.08	1.1268	0.24
18-mar-16	Amazon	DE000CZ4Z528	F0752	Call	USD	575.00	0.010	USD	552.08	1.1268	0.00
18-mar-16	Amazon	DE000CZ4Z544	F0754	Call	USD	625.00	0.010	USD	552.08	1.1268	0.00
18-mar-16	Amazon	DE000CZ4ZJN9	F2390	Call	USD	725.00	0.010	USD	552.08	1.1268	0.00
18-mar-16	Amazon	DE000CZ4ZJQ2	F2392	Call	USD	825.00	0.010	USD	552.08	1.1268	0.00
18-mar-16	Amazon	DE000CZ4ZJR0	F2393	Put	USD	525.00	0.010	USD	552.08	1.1268	0.00
18-mar-16	Amazon	DE000CZ4ZJT6	F2395	Put	USD	575.00	0.010	USD	552.08	1.1268	0.20
18-mar-16	Apple Inc.	DE000CZ4Z551	F0755	Call	USD	110.00	0.050	USD	105.92	1.1268	0.00
18-mar-16	Apple Inc.	DE000CZ4Z569	F0756	Call	USD	130.00	0.050	USD	105.92	1.1268	0.00
18-mar-16	Apple Inc.	DE000CZ4Z577	F0757	Call	USD	150.00	0.050	USD	105.92	1.1268	0.00
18-mar-16	Apple Inc.	DE000CZ4Z585	F0758	Put	USD	100.00	0.050	USD	105.92	1.1268	0.00
18-mar-16	ArcelorMittal	DE000CZ4ZHP8	F2405	Call	EUR	4.65	0.258	EUR	4.06	1.0000	0.00
18-mar-16	ArcelorMittal	DE000CZ4ZHR4	F2407	Call	EUR	5.43	0.258	EUR	4.06	1.0000	0.00
18-mar-16	ArcelorMittal	DE000CZ4Z452	F0759	Call	EUR	6.20	0.258	EUR	4.06	1.0000	0.00
18-mar-16	ArcelorMittal	DE000CZ4Z478	F0761	Call	EUR	6.98	0.258	EUR	4.06	1.0000	0.00
18-mar-16	ArcelorMittal	DE000CZ4Z486	F0762	Call	EUR	7.75	0.258	EUR	4.06	1.0000	0.00
18-mar-16	ArcelorMittal	DE000CZ4ZHT0	F2409	Put	EUR	3.88	0.258	EUR	4.06	1.0000	0.00
18-mar-16	ArcelorMittal	DE000CZ4Z4A6	F0764	Put	EUR	6.20	0.258	EUR	4.06	1.0000	0.55

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18-mar-16	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4YX07	F0505	Call	EUR	15.00	0.200	EUR	10.30	1.0000	0.00
18-mar-16	Banco de Sabadell	DE000CZ4ZT10	F3916	Call	EUR	1.75	1.000	EUR	1.70	1.0000	0.00
18-mar-16	Banco de Sabadell	DE000CZ4YXX2	F0536	Call	EUR	2.25	1.000	EUR	1.70	1.0000	0.00
18-mar-16	Banco de Sabadell	DE000CZ4YY06	F0539	Call	EUR	2.75	1.000	EUR	1.70	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4ZT28	F3917	Call	EUR	2.50	0.500	EUR	2.59	1.0000	0.05
18-mar-16	Banco Popular Espanol	DE000CZ4ZT44	F3919	Call	EUR	3.00	0.500	EUR	2.59	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4ZB69	F2172	Call	EUR	3.50	0.500	EUR	2.59	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4YY14	F0540	Call	EUR	4.00	0.500	EUR	2.59	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4YY22	F0541	Call	EUR	4.50	0.500	EUR	2.59	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4YY48	F0543	Call	EUR	5.00	0.500	EUR	2.59	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4YY55	F0544	Call	EUR	5.50	0.500	EUR	2.59	1.0000	0.00
18-mar-16	Banco Popular Espanol	DE000CZ4YY63	F0545	Put	EUR	4.00	0.500	EUR	2.59	1.0000	0.70
18-mar-16	Banco Santander SA	DE000CZ4ZT85	F3923	Call	EUR	3.50	0.500	EUR	4.28	1.0000	0.39
18-mar-16	Banco Santander SA	DE000CZ4ZTC1	F3927	Call	EUR	4.00	0.500	EUR	4.28	1.0000	0.14
18-mar-16	Banco Santander SA	DE000CZ4ZTL2	F3935	Call	EUR	4.50	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4ZBK2	F2185	Call	EUR	5.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4ZBT3	F2193	Call	EUR	5.50	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YFH2	E6105	Call	EUR	6.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YYK7	F0558	Call	EUR	6.50	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YFQ3	E6112	Call	EUR	7.00	0.500	EUR	4.28	1.0000	0.00

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18-mar-16	Banco Santander SA	DE000CZ4YYU6	F0567	Call	EUR	7.50	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YFV3	E6117	Call	EUR	8.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YFY7	E6120	Call	EUR	9.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YG16	E6123	Call	EUR	10.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4ZTW9	F3945	Put	EUR	3.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4ZU41	F3953	Put	EUR	4.00	0.500	EUR	4.28	1.0000	0.00
18-mar-16	Banco Santander SA	DE000CZ4YYZ5	F0572	Put	EUR	5.00	0.500	EUR	4.28	1.0000	0.36
18-mar-16	Banco Santander SA	DE000CZ4YZ62	F0579	Put	EUR	6.00	0.500	EUR	4.28	1.0000	0.86
18-mar-16	BANKIA SA	DE000CZ4YZE7	F0587	Call	EUR	1.25	1.000	EUR	0.93	1.0000	0.00
18-mar-16	BANKIA SA	DE000CZ4ZCE3	F2214	Call	EUR	1.50	1.000	EUR	0.93	1.0000	0.00
18-mar-16	Bankinter	DE000CZ4YZF4	F0588	Call	EUR	6.50	0.500	EUR	6.51	1.0000	0.01
18-mar-16	Bankinter	DE000CZ4YZG2	F0589	Call	EUR	7.00	0.500	EUR	6.51	1.0000	0.00
18-mar-16	Bankinter	DE000CZ4YZH0	F0590	Call	EUR	7.50	0.500	EUR	6.51	1.0000	0.00
18-mar-16	Bankinter	DE000CZ4YZJ6	F0591	Call	EUR	8.00	0.500	EUR	6.51	1.0000	0.00
18-mar-16	Bankinter	DE000CZ4YZL2	F0593	Call	EUR	8.50	0.500	EUR	6.51	1.0000	0.00
18-mar-16	BBVA	DE000CZ4ZS60	F3887	Call	EUR	6.00	0.500	EUR	6.38	1.0000	0.19
18-mar-16	BBVA	DE000CZ4YDZ9	E6053	Call	EUR	7.00	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4ZAA5	F2142	Call	EUR	7.50	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4YE67	E6060	Call	EUR	8.00	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4ZAJ6	F2150	Call	EUR	8.50	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4YED4	E6067	Call	EUR	9.00	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4YXE2	F0519	Call	EUR	9.50	0.500	EUR	6.38	1.0000	0.00

18-mar-16	BBVA	DE000CZ4YEG7	E6070	Call	EUR	10.00	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4YXM5	F0526	Call	EUR	10.50	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4ZSP5	F3904	Put	EUR	5.00	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4ZSV3	F3910	Put	EUR	6.00	0.500	EUR	6.38	1.0000	0.00
18-mar-16	BBVA	DE000CZ4ZAU3	F2160	Put	EUR	7.00	0.500	EUR	6.38	1.0000	0.31
18-mar-16	BBVA	DE000CZ4ZAZ2	F2165	Put	EUR	7.50	0.500	EUR	6.38	1.0000	0.56
18-mar-16	BBVA	DE000CZ4YXT0	F0532	Put	EUR	8.00	0.500	EUR	6.38	1.0000	0.81
18-mar-16	BMW	DE000CZ4Z4F5	F0771	Call	EUR	95.00	0.100	EUR	81.58	1.0000	0.00
18-mar-16	BMW	DE000CZ4Z4G3	F0772	Call	EUR	105.00	0.100	EUR	81.58	1.0000	0.00
18-mar-16	BMW	DE000CZ4Z4H1	F0773	Call	EUR	125.00	0.100	EUR	81.58	1.0000	0.00
18-mar-16	BMW	DE000CZ4Z4J7	F0774	Put	EUR	85.00	0.100	EUR	81.58	1.0000	0.34
18-mar-16	Bolsas y Merca E	DE000CZ4YZN8	F0595	Call	EUR	35.00	0.200	EUR	29.07	1.0000	0.00
18-mar-16	Bolsas y Merca E	DE000CZ4YZP3	F0596	Call	EUR	40.00	0.200	EUR	29.07	1.0000	0.00
18-mar-16	Bolsas y Merca E	DE000CZ4YZQ1	F0597	Call	EUR	45.00	0.200	EUR	29.07	1.0000	0.00
18-mar-16	CaixaBank	DE000CZ4ZUC9	F3961	Call	EUR	3.00	1.000	EUR	2.80	1.0000	0.00
18-mar-16	CaixaBank	DE000CZ4ZCL8	F2220	Call	EUR	3.50	1.000	EUR	2.80	1.0000	0.00
18-mar-16	CaixaBank	DE000CZ4YZS7	F0599	Call	EUR	4.00	1.000	EUR	2.80	1.0000	0.00
18-mar-16	CaixaBank	DE000CZ4YZT5	F0600	Call	EUR	4.50	1.000	EUR	2.80	1.0000	0.00
18-mar-16	CaixaBank	DE000CZ4YZW9	F0603	Call	EUR	5.00	1.000	EUR	2.80	1.0000	0.00
18-mar-16	DAX 30	DE000CZ4Z916	F0867	Call	EUR	11,500.00	0.001	EUR	9,950.80	1.0000	0.00
18-mar-16	DAX 30	DE000CZ4Z932	F0869	Call	EUR	12,500.00	0.001	EUR	9,950.80	1.0000	0.00
18-mar-16	DAX 30	DE000CZ4Z957	F0871	Call	EUR	13,500.00	0.001	EUR	9,950.80	1.0000	0.00

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18-mar-16	DAX 30	DE000CZ4Z973	F0873	Put	EUR	11,500.00	0.001	EUR	9,950.80	1.0000	1.55
18-mar-16	DIA	DE000CZ4ZUF2	F3964	Call	EUR	5.00	0.500	EUR	4.72	1.0000	0.00
18-mar-16	DIA	DE000CZ4Z007	F0607	Call	EUR	6.00	0.500	EUR	4.72	1.0000	0.00
18-mar-16	DIA	DE000CZ4Z015	F0608	Call	EUR	6.50	0.500	EUR	4.72	1.0000	0.00
18-mar-16	DIA	DE000CZ4Z049	F0611	Call	EUR	7.00	0.500	EUR	4.72	1.0000	0.00
18-mar-16	Dow Jones Industrial	DE000CZ4Z700	F0878	Call	USD	17,500.00	0.001	USD	17,602.30	1.1268	0.09
18-mar-16	Dow Jones Industrial	DE000CZ4Z726	F0880	Call	USD	18,500.00	0.001	USD	17,602.30	1.1268	0.00
18-mar-16	Dow Jones Industrial	DE000CZ4Z742	F0882	Call	USD	19,500.00	0.001	USD	17,602.30	1.1268	0.00
18-mar-16	Dow Jones Industrial	DE000CZ4Z775	F0885	Put	USD	16,500.00	0.001	USD	17,602.30	1.1268	0.00
18-mar-16	eBay Inc	DE000CZ4ZK84	F2425	Call	USD	29.00	0.200	USD	23.77	1.1268	0.00
18-mar-16	eBay Inc	DE000CZ4ZKA4	F2427	Call	USD	31.00	0.200	USD	23.77	1.1268	0.00
18-mar-16	eBay Inc	DE000CZ4ZKC0	F2429	Call	USD	33.00	0.200	USD	23.77	1.1268	0.00
18-mar-16	Facebook Inc	DE000CZ4Z5G0	F0785	Call	USD	100.00	0.050	USD	111.45	1.1268	0.51
18-mar-16	Facebook Inc	DE000CZ4Z5H8	F0786	Call	USD	110.00	0.050	USD	111.45	1.1268	0.06
18-mar-16	Ferrovial	DE000CZ4Z0X6	F0638	Call	EUR	21.00	0.200	EUR	18.64	1.0000	0.00
18-mar-16	Ferrovial	DE000CZ4Z0Z1	F0640	Call	EUR	23.00	0.200	EUR	18.64	1.0000	0.00
18-mar-16	Ferrovial	DE000CZ4Z106	F0641	Call	EUR	25.00	0.200	EUR	18.64	1.0000	0.00
18-mar-16	Fomento De Construcciones Y Contratas	DE000CZ4ZD18	F2235	Call	EUR	6.82	0.205	EUR	7.60	1.0000	0.16
18-mar-16	Fomento De Construcciones Y Contratas	DE000CZ4Z080	F0615	Call	EUR	8.77	0.205	EUR	7.60	1.0000	0.00

18-mar-16	Fomento De Construcciones Y Contratas	DE000CZ4Z0B2	F0618	Call	EUR	10.71	0.205	EUR	7.60	1.0000	0.00
18-mar-16	Fomento De Construcciones Y Contratas	DE000CZ4Z0C0	F0619	Call	EUR	12.66	0.205	EUR	7.60	1.0000	0.00
18-mar-16	Gamesa	DE000CZ4ZUK2	F3968	Call	EUR	14.00	0.200	EUR	17.22	1.0000	0.64
18-mar-16	Gamesa	DE000CZ4Z0D8	F0620	Call	EUR	15.00	0.200	EUR	17.22	1.0000	0.44
18-mar-16	Gamesa	DE000CZ4Z0G1	F0623	Call	EUR	16.00	0.200	EUR	17.22	1.0000	0.24
18-mar-16	Gamesa	DE000CZ4Z0K3	F0626	Call	EUR	17.00	0.200	EUR	17.22	1.0000	0.04
18-mar-16	Gamesa	DE000CZ4Z0M9	F0628	Call	EUR	18.00	0.200	EUR	17.22	1.0000	0.00
18-mar-16	Gamesa	DE000CZ4Z0P2	F0630	Call	EUR	19.00	0.200	EUR	17.22	1.0000	0.00
18-mar-16	Gold	DE000CZ4Z6K0	F0910	Call	USD	1,050.00	0.010	USD	1,254.50	1.1269	1.81
18-mar-16	Gold	DE000CZ4Z6M6	F0912	Call	USD	1,150.00	0.010	USD	1,254.50	1.1269	0.93
18-mar-16	Gold	DE000CZ4Z6P9	F0914	Call	USD	1,250.00	0.010	USD	1,254.50	1.1269	0.04
18-mar-16	Gold	DE000CZ4Z6R5	F0916	Put	USD	1,050.00	0.010	USD	1,254.50	1.1269	0.00
18-mar-16	Grifols SA	DE000CZ4Z0S6	F0633	Call	EUR	21.50	0.200	EUR	19.06	1.0000	0.00
18-mar-16	Grifols SA	DE000CZ4Z0T4	F0634	Call	EUR	22.50	0.200	EUR	19.06	1.0000	0.00
18-mar-16	Grifols SA	DE000CZ4Z0V0	F0636	Call	EUR	23.50	0.200	EUR	19.06	1.0000	0.00
18-mar-16	Iberdrola SA	DE000CZ4Z114	F0642	Call	EUR	6.50	1.000	EUR	6.05	1.0000	0.00
18-mar-16	Iberdrola SA	DE000CZ4Z122	F0643	Call	EUR	7.00	1.000	EUR	6.05	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZV81	F4076	Call	EUR	8,000.00	0.001	EUR	9,051.10	1.0000	1.05
18-mar-16	IBEX	DE000CZ4ZVE3	F4082	Call	EUR	8,250.00	0.001	EUR	9,051.10	1.0000	0.80
18-mar-16	IBEX	DE000CZ4ZVG8	F4084	Call	EUR	8,500.00	0.001	EUR	9,051.10	1.0000	0.55

18-mar-16	IBEX	DE000CZ4ZVP9	F4091	Call	EUR	8,750.00	0.001	EUR	9,051.10	1.0000	0.30
18-mar-16	IBEX	DE000CZ4ZVR5	F4093	Call	EUR	9,000.00	0.001	EUR	9,051.10	1.0000	0.05
18-mar-16	IBEX	DE000CZ4ZVY1	F4100	Call	EUR	9,250.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZW07	F4102	Call	EUR	9,500.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZM74	F2468	Call	EUR	9,750.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Y7Q6	E6364	Call	EUR	10,000.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZMF9	F2476	Call	EUR	10,250.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Y7Z7	E6373	Call	EUR	10,500.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Z7M4	F0819	Call	EUR	10,750.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Y851	E6379	Call	EUR	11,000.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Z7W3	F0828	Call	EUR	11,250.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Y8C4	E6386	Call	EUR	11,500.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Z858	F0837	Call	EUR	11,750.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Y8K7	E6393	Call	EUR	12,000.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4YNW5	E8897	Call	EUR	12,500.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZW80	F4110	Put	EUR	8,000.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZN40	F2499	Put	EUR	8,500.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4ZN65	F2501	Put	EUR	9,000.00	0.001	EUR	9,051.10	1.0000	0.00
18-mar-16	IBEX	DE000CZ4Y8S0	E6400	Put	EUR	9,500.00	0.001	EUR	9,051.10	1.0000	0.45
18-mar-16	IBEX	DE000CZ4Y919	E6409	Put	EUR	10,000.00	0.001	EUR	9,051.10	1.0000	0.95
18-mar-16	IBEX	DE000CZ4Y9A6	E6418	Put	EUR	10,500.00	0.001	EUR	9,051.10	1.0000	1.45
18-mar-16	IBEX	DE000CZ4Z8Q3	F0856	Put	EUR	10,750.00	0.001	EUR	9,051.10	1.0000	1.70

18-mar-16	IBEX	DE000CZ4YP56	E8906	Put	EUR	11,000.00	0.001	EUR	9,051.10	1.0000	1.95
18-mar-16	IBEX	DE000CZ4Z8Z4	F0865	Put	EUR	11,250.00	0.001	EUR	9,051.10	1.0000	2.20
18-mar-16	IBEX	DE000CZ4Z908	F0866	Put	EUR	11,500.00	0.001	EUR	9,051.10	1.0000	2.45
18-mar-16	Inditex	DE000CZ4ZP71	F3985	Call	EUR	30.00	0.200	EUR	29.75	1.0000	0.00
18-mar-16	Inditex	DE000CZ4Z1D6	F0654	Call	EUR	31.89	0.201	EUR	29.75	1.0000	0.00
18-mar-16	Inditex	DE000CZ4Z1K1	F0660	Call	EUR	33.88	0.201	EUR	29.75	1.0000	0.00
18-mar-16	Inditex	DE000CZ4Z1P0	F0664	Call	EUR	35.87	0.201	EUR	29.75	1.0000	0.00
18-mar-16	Inditex	DE000CZ4ZEB5	F2279	Call	EUR	38.00	0.200	EUR	29.75	1.0000	0.00
18-mar-16	Inditex	DE000CZ4Z1Q8	F0665	Put	EUR	27.90	0.201	EUR	29.75	1.0000	0.00
18-mar-16	Indra Sistemas	DE000CZ4ZNW2	F3974	Call	EUR	9.50	0.500	EUR	10.38	1.0000	0.44
18-mar-16	Indra Sistemas	DE000CZ4Z148	F0645	Call	EUR	10.50	0.500	EUR	10.38	1.0000	0.00
18-mar-16	Indra Sistemas	DE000CZ4Z155	F0646	Call	EUR	11.50	0.500	EUR	10.38	1.0000	0.00
18-mar-16	Indra Sistemas	DE000CZ4Z171	F0648	Call	EUR	12.50	0.500	EUR	10.38	1.0000	0.00
18-mar-16	International Consolidated Airlines Group SA	DE000CZ4Z1U0	F0669	Call	EUR	7.00	0.500	EUR	7.25	1.0000	0.12
18-mar-16	International Consolidated Airlines Group SA	DE000CZ4Z1W6	F0671	Call	EUR	9.00	0.500	EUR	7.25	1.0000	0.00
18-mar-16	International Consolidated Airlines Group SA	DE000CZ4Z1X4	F0672	Call	EUR	11.00	0.500	EUR	7.25	1.0000	0.00
18-mar-16	Mediaset Espana Comunicacion SA.	DE000CZ4Z1Y2	F0673	Call	EUR	12.00	0.500	EUR	10.48	1.0000	0.00
18-mar-16	Mediaset Espana Comunicacion SA.	DE000CZ4Z205	F0675	Call	EUR	14.00	0.500	EUR	10.48	1.0000	0.00
18-mar-16	Nasdaq-100 Index(R)	DE000CZ4Z783	F0886	Call	USD	4,600.00	0.002	USD	4,410.83	1.1268	0.00
18-mar-16	Nasdaq-100 Index(R)	DE000CZ4Z7A9	F0888	Call	USD	4,800.00	0.002	USD	4,410.83	1.1268	0.00

18-mar-16	Nasdaq-100 Index(R)	DE000CZ4Z7D3	F0891	Put	USD	4,200.00	0.002	USD	4,410.83	1.1268	0.00
18-mar-16	Nokia	DE000CZ4Z411	F0744	Call	EUR	5.91	0.275	EUR	5.45	1.0000	0.00
18-mar-16	Nokia	DE000CZ4Z429	F0745	Call	EUR	6.82	0.275	EUR	5.45	1.0000	0.00
18-mar-16	Nokia	DE000CZ4Z437	F0746	Call	EUR	7.73	0.275	EUR	5.45	1.0000	0.00
18-mar-16	Nokia	DE000CZ4Z445	F0747	Put	EUR	5.45	0.275	EUR	5.45	1.0000	0.00
18-mar-16	Obrascon Huarte Lain	DE000CZ4ZPV9	F4007	Call	EUR	4.50	0.500	EUR	5.94	1.0000	0.72
18-mar-16	Obrascon Huarte Lain	DE000CZ4ZPX5	F4009	Call	EUR	5.50	0.500	EUR	5.94	1.0000	0.22
18-mar-16	Obrascon Huarte Lain	DE000CZ4ZES9	F2294	Call	EUR	8.00	0.200	EUR	5.94	1.0000	0.00
18-mar-16	Obrascon Huarte Lain	DE000CZ4Z270	F0682	Call	EUR	9.55	0.168	EUR	5.94	1.0000	0.00
18-mar-16	Obrascon Huarte Lain	DE000CZ4Z2A0	F0685	Call	EUR	10.75	0.168	EUR	5.94	1.0000	0.00
18-mar-16	Pharma Mar S.A.	DE000CZ4Z3V4	F0738	Call	EUR	4.00	0.500	EUR	2.34	1.0000	0.00
18-mar-16	Pharma Mar S.A.	DE000CZ4Z3X0	F0740	Call	EUR	4.50	0.500	EUR	2.34	1.0000	0.00
18-mar-16	Pharma Mar S.A.	DE000CZ4Z3Z5	F0742	Call	EUR	5.00	0.500	EUR	2.34	1.0000	0.00
18-mar-16	Red Electrica Corporacion SA	DE000CZ4Z2C6	F0687	Call	EUR	85.00	0.100	EUR	76.81	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4ZQ21	F4014	Call	EUR	9.00	0.500	EUR	10.54	1.0000	0.77
18-mar-16	Repsol SA	DE000CZ4ZQ88	F4020	Call	EUR	10.00	0.500	EUR	10.54	1.0000	0.27
18-mar-16	Repsol SA	DE000CZ4ZQE3	F4026	Call	EUR	11.00	0.500	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4ZFK3	F2309	Call	EUR	13.00	0.500	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4ZFU2	F2318	Call	EUR	14.00	0.500	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4Z2E2	F0689	Call	EUR	15.00	0.200	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4Z2F9	F0690	Call	EUR	16.00	0.200	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4Z2H5	F0692	Call	EUR	17.00	0.200	EUR	10.54	1.0000	0.00

18-mar-16	Repsol SA	DE000CZ4ZQK0	F4031	Put	EUR	8.00	0.500	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4ZG31	F2327	Put	EUR	10.00	0.500	EUR	10.54	1.0000	0.00
18-mar-16	Repsol SA	DE000CZ4ZGA2	F2334	Put	EUR	12.00	0.500	EUR	10.54	1.0000	0.73
18-mar-16	Repsol SA	DE000CZ4Z2M5	F0696	Put	EUR	15.00	0.200	EUR	10.54	1.0000	0.89
18-mar-16	Sacyr S.A.	DE000CZ4ZQR5	F4037	Call	EUR	1.50	0.500	EUR	1.85	1.0000	0.17
18-mar-16	Sacyr S.A.	DE000CZ4ZQT1	F4039	Call	EUR	2.00	0.500	EUR	1.85	1.0000	0.00
18-mar-16	Sacyr S.A.	DE000CZ4ZGB0	F2335	Call	EUR	2.50	0.500	EUR	1.85	1.0000	0.00
18-mar-16	Sacyr S.A.	DE000CZ4ZGD6	F2337	Call	EUR	3.00	0.500	EUR	1.85	1.0000	0.00
18-mar-16	Sacyr S.A.	DE000CZ4Z2P8	F0698	Call	EUR	3.50	0.500	EUR	1.85	1.0000	0.00
18-mar-16	Sacyr S.A.	DE000CZ4Z2Q6	F0699	Call	EUR	4.00	0.500	EUR	1.85	1.0000	0.00
18-mar-16	Silver	DE000CZ4Z6S3	F0917	Call	USD	13.00	0.200	USD	15.94	1.1284	0.52
18-mar-16	Silver	DE000CZ4Z6U9	F0919	Call	USD	15.00	0.200	USD	15.94	1.1284	0.17
18-mar-16	Silver	DE000CZ4Z6W5	F0921	Call	USD	17.00	0.200	USD	15.94	1.1284	0.00
18-mar-16	Silver	DE000CZ4Z6Z8	F0924	Put	USD	13.00	0.200	USD	15.94	1.1284	0.00
18-mar-16	Tecnicas Reunidas	DE000CZ4ZQV7	F4041	Call	EUR	31.00	0.100	EUR	26.65	1.0000	0.00
18-mar-16	Tecnicas Reunidas	DE000CZ4ZQX3	F4043	Call	EUR	35.00	0.100	EUR	26.65	1.0000	0.00
18-mar-16	Tecnicas Reunidas	DE000CZ4ZGH7	F2341	Call	EUR	43.00	0.100	EUR	26.65	1.0000	0.00
18-mar-16	Tecnicas Reunidas	DE000CZ4Z2T0	F0702	Call	EUR	45.00	0.100	EUR	26.65	1.0000	0.00
18-mar-16	Tecnicas Reunidas	DE000CZ4Z2U8	F0703	Call	EUR	50.00	0.100	EUR	26.65	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZQZ8	F4045	Call	EUR	9.00	0.500	EUR	10.01	1.0000	0.51
18-mar-16	Telefonica	DE000CZ4ZR53	F4051	Call	EUR	10.00	0.500	EUR	10.01	1.0000	0.01
18-mar-16	Telefonica	DE000CZ4ZRB7	F4057	Call	EUR	11.00	0.500	EUR	10.01	1.0000	0.00

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18-mar-16	Telefonica	DE000CZ4YJW3	E6220	Call	EUR	11.86	0.506	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZGP0	F2347	Call	EUR	12.00	0.500	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZGX4	F2355	Call	EUR	12.50	0.500	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4YK28	E6226	Call	EUR	12.85	0.506	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZH06	F2358	Call	EUR	13.00	0.500	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZH55	F2363	Call	EUR	13.50	0.500	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4YKA7	E6234	Call	EUR	13.84	0.506	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4YKK6	E6243	Call	EUR	14.83	0.506	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4Z3D2	F0722	Call	EUR	15.00	0.500	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZRH4	F4063	Put	EUR	9.00	0.500	EUR	10.01	1.0000	0.00
18-mar-16	Telefonica	DE000CZ4ZHC6	F2370	Put	EUR	11.00	0.500	EUR	10.01	1.0000	0.50
18-mar-16	Twitter Inc	DE000CZ4Z5S5	F0803	Call	USD	30.00	0.100	USD	16.85	1.1268	0.00
18-mar-16	Twitter Inc	DE000CZ4Z5T3	F0804	Call	USD	35.00	0.100	USD	16.85	1.1268	0.00
18-mar-16	Twitter Inc	DE000CZ4Z5U1	F0805	Call	USD	40.00	0.100	USD	16.85	1.1268	0.00
18-mar-16	Viscofan	DE000CZ4Z3R2	F0734	Call	EUR	55.00	0.100	EUR	52.80	1.0000	0.00
18-mar-16	Viscofan	DE000CZ4Z3S0	F0735	Call	EUR	60.00	0.100	EUR	52.80	1.0000	0.00
18-mar-16	Viscofan	DE000CZ4Z3U6	F0737	Call	EUR	65.00	0.100	EUR	52.80	1.0000	0.00
18-mar-16	Yahoo!	DE000CZ4Z5Z0	F0810	Call	USD	39.00	0.100	USD	35.17	1.1268	0.00
18-mar-16	Yahoo!	DE000CZ4Z601	F0811	Call	USD	41.00	0.100	USD	35.17	1.1268	0.00
18-mar-16	Yahoo!	DE000CZ4Z627	F0813	Call	USD	43.00	0.100	USD	35.17	1.1268	0.00
18-mar-16	Yahoo!	DE000CZ4Z635	F0814	Put	USD	30.00	0.100	USD	35.17	1.1268	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, 21-mar- 2016
Commerzbank AG