



SOCIETE GENERALE

Comisión Nacional del Mercado de Valores
Calle Edison nº 4
28010 Madrid

Madrid, 20 de junio de 2016

Muy señores nuestros:

En relación con las emisiones de Warrants realizadas por SOCIÉTÉ GÉNÉRALE sobre activos españoles, con fechas de emisión 06 de octubre de 2015, y fecha de vencimiento 17 de junio de 2016, y de conformidad con lo dispuesto en las Condiciones Finales de dichas emisiones, les comunicamos a continuación los Precios de Referencia y los Importes de Liquidación unitarios de los Warrants mencionados:

Código ISIN	Código Bolsa	Subyacente	Tipo	Strike	Ratio	Tipo de cambio	Precio de Liquidación	Importe de liquidación
DE000SGM24G6	F1845	ABENGOA CLASE "B"	CALL	1	0.5	1	0.160	0.0000
DE000SGM24H4	F1846	ABENGOA CLASE "B"	CALL	1.5	0.5	1	0.160	0.0000
DE000SGM24J0	F1847	ACCIONA, S.A.	CALL	60	0.1	1	64.800	0.4800
DE000SGM24K8	F1848	ACCIONA, S.A.	CALL	70	0.1	1	64.800	0.0000
DE000SGM24L6	F1849	ACCIONA, S.A.	PUT	60	0.1	1	64.800	0.0000
DE000SGM24P7	F1852	ACERINOX	CALL	8	0.5	1	10.000	1.0000
DE000SGM24Q5	F1853	ACERINOX	CALL	9	0.5	1	10.000	0.5000
DE000SGM24R3	F1854	ACERINOX	CALL	10	0.5	1	10.000	0.0000
DE000SGM24S1	F1855	ACERINOX	PUT	8	0.5	1	10.000	0.0000
DE000SGM24T9	F1856	ACS,ACTIVIDADES DE CONSTRUCCION Y SERVICIOS,S.A.	CALL	25	0.2	1	26.670	0.3340
DE000SGM24U7	F1857	ACS,ACTIVIDADES DE CONSTRUCCION Y SERVICIOS,S.A.	CALL	27	0.2	1	26.670	0.0000
DE000SGM24V5	F1858	ACS,ACTIVIDADES DE CONSTRUCCION Y SERVICIOS,S.A.	CALL	30	0.2	1	26.670	0.0000
DE000SGM24W3	F1859	ACS,ACTIVIDADES DE CONSTRUCCION Y SERVICIOS,S.A.	PUT	24	0.2	1	26.670	0.0000
DE000SGM24X1	F1860	AENA	CALL	100	0.05	1	117.550	0.8775
DE000SGM24Y9	F1861	AENA	CALL	115	0.05	1	117.550	0.1275
DE000SGM24Z6	F1862	AENA	PUT	90	0.05	1	117.550	0.0000
DE000SGM2400	F1863	AMADEUS IT HOLDING, S.A.	CALL	35	0.2	1	38.775	0.7550
DE000SGM2418	F1864	AMADEUS IT HOLDING, S.A.	CALL	45	0.2	1	38.775	0.0000
DE000SGM2426	F1865	AMADEUS IT HOLDING, S.A.	PUT	30	0.2	1	38.775	0.0000
DE000SGM2467	F1869	BBVA	CALL	6.5	0.5	1	5.397	0.0000

DE000SGM2475	F1870	BBVA	CALL	7	0.5	1	5.397	0.0000
DE000SGM2483	F1871	BBVA	CALL	8	0.5	1	5.397	0.0000
DE000SGM2491	F1872	BBVA	CALL	9	0.5	1	5.397	0.0000
DE000SGM25A6	F1873	BBVA	PUT	6	0.5	1	5.397	0.3015
DE000SGM25B4	F1874	BBVA	PUT	7	0.5	1	5.397	0.8015
DE000SGM25C2	F1875	BBVA	PUT	8	0.5	1	5.397	1.3015
DE000SGM25F5	F1878	BANCO SABADELL	CALL	1.5	1	1	1.383	0.0000
DE000SGM25G3	F1879	BANCO SABADELL	CALL	2	1	1	1.383	0.0000
DE000SGM25H1	F1880	BANCO SABADELL	PUT	1.5	1	1	1.383	0.1170
DE000SGM25M1	F1884	BANCO POPULAR	CALL	2.69	0.5574	1	1.390	0.0000
DE000SGM25N9	F1885	BANCO POPULAR	CALL	3.59	0.5574	1	1.390	0.0000
DE000SGM25P4	F1886	BANCO POPULAR	CALL	4.49	0.5574	1	1.390	0.0000
DE000SGM25Q2	F1887	BANCO POPULAR	PUT	2.69	0.5574	1	1.390	0.7246
DE000SGM25O9	F1897	BANCO SANTANDER	CALL	4	0.5	1	3.806	0.0000
DE000SGM25I7	F1898	BANCO SANTANDER	CALL	4.5	0.5	1	3.806	0.0000
DE000SGM25J5	F1899	BANCO SANTANDER	CALL	5	0.5	1	3.806	0.0000
DE000SGM25K3	F1900	BANCO SANTANDER	CALL	5.5	0.5	1	3.806	0.0000
DE000SGM25L1	F1901	BANCO SANTANDER	CALL	6	0.5	1	3.806	0.0000
DE000SGM25M9	F1902	BANCO SANTANDER	CALL	7	0.5	1	3.806	0.0000
DE000SGM25N7	F1903	BANCO SANTANDER	PUT	4	0.5	1	3.806	0.0970
DE000SGM25O5	F1904	BANCO SANTANDER	PUT	5	0.5	1	3.806	0.5970
DE000SGM25P3	F1905	BANCO SANTANDER	PUT	6	0.5	1	3.806	1.0970
DE000SGM26B2	F1908	BANKINTER	CALL	6	0.5	1	6.121	0.0605
DE000SGM26C0	F1909	BANKINTER	CALL	7	0.5	1	6.121	0.0000
DE000SGM26D8	F1910	BANKINTER	CALL	8	0.5	1	6.121	0.0000
DE000SGM26E6	F1911	BANKINTER	PUT	5	0.5	1	6.121	0.0000
DE000SGM26F3	F1912	BANKINTER	PUT	6	0.5	1	6.121	0.0000
DE000SGM26G1	F1913	BOLSAS Y MERCADOS ESPAÑOL, SOCIEDAD HOLDING DE MERCADOS Y SIST. FINANC. S.A.	CALL	30	0.2	1	25.220	0.0000
DE000SGM26H9	F1914	BOLSAS Y MERCADOS ESPAÑOL, SOCIEDAD HOLDING DE MERCADOS Y SIST. FINANC. S.A.	CALL	35	0.2	1	25.220	0.0000
DE000SGM26J5	F1915	BOLSAS Y MERCADOS ESPAÑOL, SOCIEDAD HOLDING DE MERCADOS Y SIST. FINANC. S.A.	PUT	30	0.2	1	25.220	0.9560
DE000SGM26K3	F1916	CAIXABANK	CALL	3	0.5	1	2.165	0.0000
DE000SGM26L1	F1917	CAIXABANK	CALL	4	0.5	1	2.165	0.0000
DE000SGM26M9	F1918	CAIXABANK	PUT	3.5	0.5	1	2.165	0.6675
DE000SGM26Q0	F1921	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION, S.A.	CALL	5	0.5	1	5.174	0.0870
DE000SGM26R8	F1922	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION, S.A.	CALL	6	0.5	1	5.174	0.0000
DE000SGM26S6	F1923	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION, S.A.	CALL	7	0.5	1	5.174	0.0000
DE000SGM26T4	F1924	DISTRIBUIDORA INTERNACIONAL DE	PUT	5	0.5	1	5.174	0.0000

		ALIMENTACION, S.A.						
DE000SGM26U2	F1925	FERROVIAL, S.A.	CALL	20	0.2	1	17.370	0.0000
DE000SGM26V0	F1926	FERROVIAL, S.A.	CALL	23	0.2	1	17.370	0.0000
DE000SGM26W8	F1927	FERROVIAL, S.A.	PUT	20	0.2	1	17.370	0.5260
DE000SGM26Z1	F1930	FOMENTO DE CONSTRUCCIONES Y CONTRATAS, S.A.	CALL	6.82	0.2053	1	7.573	0.1546
DE000SGM2608	F1931	FOMENTO DE CONSTRUCCIONES Y CONTRATAS, S.A.	CALL	7.79	0.2053	1	7.573	0.0000
DE000SGM2616	F1932	FOMENTO DE CONSTRUCCIONES Y CONTRATAS, S.A.	PUT	5.84	0.2053	1	7.573	0.0000
DE000SGM2624	F1933	GAMESA	CALL	11	0.2	1	18.060	1.4120
DE000SGM2632	F1934	GAMESA	CALL	13	0.2	1	18.060	1.0120
DE000SGM2640	F1935	GAMESA	CALL	15	0.2	1	18.060	0.6120
DE000SGM2657	F1936	GAMESA	PUT	10	0.2	1	18.060	0.0000
DE000SGM2681	F1939	GAS NATURAL	CALL	17	0.2	1	17.240	0.0480
DE000SGM2699	F1940	GAS NATURAL	CALL	22	0.2	1	17.240	0.0000
DE000SGM27A2	F1941	GAS NATURAL	PUT	16.5	0.2	1	17.240	0.0000
DE000SGM27B0	F1942	GRIFOLS S.A.	CALL	17.5	0.2	1	18.630	0.2260
DE000SGM27C8	F1943	GRIFOLS S.A.	CALL	22.5	0.2	1	18.630	0.0000
DE000SGM27D6	F1944	GRIFOLS S.A.	PUT	17.5	0.2	1	18.630	0.0000
DE000SGM27E4	F1945	IBERDROLA	CALL	5.5	1	1	5.810	0.3100
DE000SGM27F1	F1946	IBERDROLA	CALL	6	1	1	5.810	0.0000
DE000SGM27G9	F1947	IBERDROLA	CALL	7	1	1	5.810	0.0000
DE000SGM27H7	F1948	IBERDROLA	PUT	5.5	1	1	5.810	0.0000
DE000SGM27J3	F1949	INDRA SISTEMAS	CALL	9	0.5	1	9.272	0.1360
DE000SGM27K1	F1950	INDRA SISTEMAS	CALL	11	0.5	1	9.272	0.0000
DE000SGM27L9	F1951	INDRA SISTEMAS	PUT	9	0.5	1	9.272	0.0000
DE000SGM27M7	F1952	INDITEX	CALL	27.9	0.1003	1	29.265	0.1369
DE000SGM27N5	F1953	INDITEX	CALL	31.89	0.1003	1	29.265	0.0000
DE000SGM27P0	F1954	INDITEX	CALL	35.87	0.1003	1	29.265	0.0000
DE000SGM27Q8	F1955	INDITEX	PUT	24.91	0.1003	1	29.265	0.0000
DE000SGM27R6	F1956	INDITEX	PUT	29.9	0.1003	1	29.265	0.0637
DE000SGM27S4	F1957	INTERNATIONAL CONSOLIDATED AIRLINES GROUP, S.A.	CALL	8	0.2	1	6.070	0.0000
DE000SGM27T2	F1958	INTERNATIONAL CONSOLIDATED AIRLINES GROUP, S.A.	CALL	9	0.2	1	6.070	0.0000
DE000SGM27U0	F1959	INTERNATIONAL CONSOLIDATED AIRLINES GROUP, S.A.	PUT	7	0.2	1	6.070	0.1860
DE000SGM27X4	F1962	CORPORACION MAPFRE, S.A.	CALL	2.25	1	1	2.044	0.0000
DE000SGM27Y2	F1963	CORPORACION MAPFRE, S.A.	CALL	2.75	1	1	2.044	0.0000
DE000SGM27Z9	F1964	CORPORACION MAPFRE, S.A.	PUT	2	1	1	2.044	0.0000
DE000SGM2707	F1965	MEDIASET ESPAÑA COMUNICACIÓN, S.A.	CALL	10	0.5	1	10.985	0.4925
DE000SGM2715	F1966	MEDIASET ESPAÑA	CALL	12	0.5	1	10.985	0.0000

		COMUNICACIÓN, S.A.						
DE000SGM2723	F1967	MEDIASET ESPAÑA COMUNICACIÓN, S.A.	PUT	9	0.5	1	10.985	0.0000
DE000SGM2764	F1971	OBRASCON HUARTE LAIN, S.A.	CALL	7.17	0.3349	1	4.187	0.0000
DE000SGM2772	F1972	OBRASCON HUARTE LAIN, S.A.	CALL	8.36	0.3349	1	4.187	0.0000
DE000SGM2780	F1973	OBRASCON HUARTE LAIN, S.A.	PUT	6.57	0.3349	1	4.187	0.7981
DE000SGM2798	F1974	RED ELECTRICA CORPORACION, S.A.	CALL	70	0.1	1	78.090	0.8090
DE000SGM28A0	F1975	RED ELECTRICA CORPORACION, S.A.	CALL	80	0.1	1	78.090	0.0000
DE000SGM28H5	F1982	REPSOL YPF	CALL	10	0.5	1	10.995	0.4975
DE000SGM28J1	F1983	REPSOL YPF	CALL	11	0.5	1	10.995	0.0000
DE000SGM28K9	F1984	REPSOL YPF	CALL	12	0.5	1	10.995	0.0000
DE000SGM28L7	F1985	REPSOL YPF	PUT	10	0.5	1	10.995	0.0000
DE000SGM28P8	F1988	SACYR, S.A.	CALL	2	0.5	1	1.555	0.0000
DE000SGM28Q6	F1989	SACYR, S.A.	CALL	2.5	0.5	1	1.555	0.0000
DE000SGM28R4	F1990	SACYR, S.A.	PUT	2	0.5	1	1.555	0.2225
DE000SGM28S2	F1991	TECNICAS REUNIDAS S.A.	CALL	40	0.1	1	25.700	0.0000
DE000SGM28T0	F1992	TECNICAS REUNIDAS S.A.	CALL	50	0.1	1	25.700	0.0000
DE000SGM28U8	F1993	TECNICAS REUNIDAS S.A.	PUT	40	0.1	1	25.700	1.4300
DE000SGM2814	F2000	TELEFONICA	CALL	10	0.5	1	8.540	0.0000
DE000SGM2822	F2001	TELEFONICA	CALL	11	0.5	1	8.540	0.0000
DE000SGM2830	F2002	TELEFONICA	CALL	12	0.5	1	8.540	0.0000
DE000SGM2848	F2003	TELEFONICA	CALL	13	0.5	1	8.540	0.0000
DE000SGM2855	F2004	TELEFONICA	PUT	10	0.5	1	8.540	0.7300
DE000SGM2863	F2005	TELEFONICA	PUT	11	0.5	1	8.540	1.2300
DE000SGM2871	F2006	VISCOFAN SA	CALL	50	0.1	1	48.710	0.0000
DE000SGM2889	F2007	VISCOFAN SA	CALL	60	0.1	1	48.710	0.0000
DE000SGM2897	F2008	VISCOFAN SA	PUT	45	0.1	1	48.710	0.0000
DE000SGM29C4	F2011	PHARMA MAR	CALL	3.5	0.5	1	2.100	0.0000
DE000SGM29D2	F2012	PHARMA MAR	CALL	4	0.5	1	2.100	0.0000
DE000SGM29E0	F2013	PHARMA MAR	CALL	5	0.5	1	2.100	0.0000
DE000SGM29F7	F2014	PHARMA MAR	PUT	3	0.5	1	2.100	0.4500
DE000SGM29H3	F2016	ALIBABA GROUP HOLDING LTD	CALL	60	0.05	1.1254	77.000	0.7553
DE000SGM29J9	F2017	ALIBABA GROUP HOLDING LTD	CALL	70	0.05	1.1254	77.000	0.3110
DE000SGM29K7	F2018	ALIBABA GROUP HOLDING LTD	PUT	50	0.05	1.1254	77.000	0.0000
DE000SGM29N1	F2021	AMAZON COM	CALL	500	0.01	1.1254	706.390	1.8339
DE000SGM29P6	F2022	AMAZON COM	CALL	600	0.01	1.1254	706.390	0.9454
DE000SGM29Q4	F2023	AMAZON COM	PUT	450	0.01	1.1254	706.390	0.0000
DE000SGM29R2	F2024	APPLE INC	CALL	110	0.05	1.1254	95.330	0.0000
DE000SGM29S0	F2025	APPLE INC	CALL	120	0.05	1.1254	95.330	0.0000
DE000SGM29T8	F2026	APPLE INC	CALL	130	0.05	1.1254	95.330	0.0000
DE000SGM29U6	F2027	APPLE INC	PUT	100	0.05	1.1254	95.330	0.2075
DE000SGM2921	F2035	ARCELORMITTAL	CALL	3.49	0.2579	1	4.571	0.2788
DE000SGM2939	F2036	ARCELORMITTAL	CALL	3.88	0.2579	1	4.571	0.1782
DE000SGM2947	F2037	ARCELORMITTAL	CALL	4.26	0.2579	1	4.571	0.0802

DE000SGM2954	F2038	ARCELORMITTAL	CALL	4.65	0.2579	1	4.571	0.0000
DE000SGM2962	F2039	ARCELORMITTAL	CALL	5.43	0.2579	1	4.571	0.0000
DE000SGM2970	F2040	ARCELORMITTAL	PUT	3.88	0.2579	1	4.571	0.0000
DE000SGM2988	F2041	AXA	CALL	22	0.2	1	19.680	0.0000
DE000SGM2996	F2042	AXA	CALL	24	0.2	1	19.680	0.0000
DE000SGM3AA0	F2043	AXA	PUT	20	0.2	1	19.680	0.0640
DE000SGM3AB8	F2044	BNP PARIBAS	CALL	50	0.1	1	43.450	0.0000
DE000SGM3AC6	F2045	BNP PARIBAS	CALL	55	0.1	1	43.450	0.0000
DE000SGM3AD4	F2046	BNP PARIBAS	PUT	50	0.1	1	43.450	0.6550
DE000SGM3AL7	F2047	DEUTSCHE BANK	CALL	24	0.1	1	13.675	0.0000
DE000SGM3AM5	F2048	DEUTSCHE BANK	CALL	27	0.1	1	13.675	0.0000
DE000SGM3AN3	F2049	DEUTSCHE BANK	PUT	23	0.1	1	13.675	0.9325
DE000SGM3AV6	F2050	FACEBOOK INC	CALL	100	0.05	1.1254	113.020	0.5785
DE000SGM3AW4	F2051	FACEBOOK INC	PUT	85	0.05	1.1254	113.020	0.0000
DE000SGM3AX2	F2052	GOOGLE INC	CALL	600	0.01	1.1254	691.720	0.8150
DE000SGM3AY0	F2053	GOOGLE INC	CALL	700	0.01	1.1254	691.720	0.0000
DE000SGM3AZ7	F2054	GOOGLE INC	PUT	550	0.01	1.1254	691.720	0.0000
DE000SGM3A05	F2055	MICROSOFT	CALL	44	0.2	1.1254	50.130	1.0894
DE000SGM3A13	F2056	MICROSOFT	CALL	48	0.2	1.1254	50.130	0.3785
DE000SGM3A21	F2057	MICROSOFT	PUT	40	0.2	1.1254	50.130	0.0000
DE000SGM3BC4	F2058	SOCIETE GENERALE	CALL	38	0.1	1	32.870	0.0000
DE000SGM3BD2	F2059	SOCIETE GENERALE	CALL	42	0.1	1	32.870	0.0000
DE000SGM3BE0	F2060	SOCIETE GENERALE	PUT	37	0.1	1	32.870	0.4130
DE000SGM3BG5	F2062	TWITTER INC	CALL	25	0.1	1.1254	16.100	0.0000
DE000SGM3BH3	F2063	TWITTER INC	CALL	30	0.1	1.1254	16.100	0.0000
DE000SGM3BJ9	F2064	TWITTER INC	PUT	24	0.1	1.1254	16.100	0.7020
DE000SGM3BW2	F2076	IBEX 35	CALL	8500	0.001	1	8362.000	0.0000
DE000SGM3BX0	F2077	IBEX 35	CALL	9000	0.001	1	8362.000	0.0000
DE000SGM3BY8	F2078	IBEX 35	CALL	9500	0.001	1	8362.000	0.0000
DE000SGM3BZ5	F2079	IBEX 35	CALL	10000	0.001	1	8362.000	0.0000
DE000SGM3B04	F2080	IBEX 35	CALL	10500	0.001	1	8362.000	0.0000
DE000SGM3B12	F2081	IBEX 35	CALL	11000	0.001	1	8362.000	0.0000
DE000SGM3B20	F2082	IBEX 35	CALL	11500	0.001	1	8362.000	0.0000
DE000SGM3B38	F2083	IBEX 35	PUT	7500	0.001	1	8362.000	0.0000
DE000SGM3B46	F2084	IBEX 35	PUT	8000	0.001	1	8362.000	0.0000
DE000SGM3B53	F2085	IBEX 35	PUT	8500	0.001	1	8362.000	0.1380
DE000SGM3B61	F2086	IBEX 35	PUT	9000	0.001	1	8362.000	0.6380
DE000SGM3B79	F2087	IBEX 35	PUT	9500	0.001	1	8362.000	1.1380
DE000SGM3B87	F2088	IBEX 35	PUT	10000	0.001	1	8362.000	1.6380
DE000SGM3AP8	F2089	DJ INDUSTRIAL AVERAGE	CALL	16000	0.001	1.1254	17675.160	1.4885
DE000SGM3AQ6	F2090	DJ INDUSTRIAL AVERAGE	CALL	18000	0.001	1.1254	17675.160	0.0000
DE000SGM3AR4	F2091	DJ INDUSTRIAL AVERAGE	PUT	16000	0.001	1.1254	17675.160	0.0000
DE000SGM3AS2	F2092	EURO STOXX 50	CALL	3100	0.002	1	2849.170	0.0000
DE000SGM3AT0	F2093	EURO STOXX 50	CALL	3300	0.002	1	2849.170	0.0000
DE000SGM3AU8	F2094	EURO STOXX 50	PUT	3000	0.002	1	2849.170	0.3017
DE000SGM3A39	F2095	NASDAQ 100	CALL	4200	0.002	1.1254	4374.380	0.3099
DE000SGM3A47	F2096	NASDAQ 100	CALL	4500	0.002	1.1254	4374.380	0.0000
DE000SGM3A54	F2097	NASDAQ 100	PUT	4000	0.002	1.1254	4374.380	0.0000
DE000SGM3A96	F2101	S&P 500 INDEX	CALL	1900	0.005	1.1254	2071.220	0.7607

DE000SGM3BA8	F2102	S&P 500 INDEX	CALL	2100	0.005	1.1254	2071.220	0.0000
DE000SGM3BB6	F2103	S&P 500 INDEX	PUT	1800	0.005	1.1254	2071.220	0.0000
DE000SGM3AG7	F2106	XETRA DAX INDEX	CALL	9500	0.001	1	9631.360	0.1314
DE000SGM3AH5	F2107	XETRA DAX INDEX	CALL	10000	0.001	1	9631.360	0.0000
DE000SGM3AJ1	F2108	XETRA DAX INDEX	CALL	10500	0.001	1	9631.360	0.0000
DE000SGM3AK9	F2109	XETRA DAX INDEX	PUT	9000	0.001	1	9631.360	0.0000

Y para que conste a los efectos oportunos, firma el presente hecho relevante en Madrid, a 20 de junio de 2016.

Antonio Carranceja López de Ochoa
Apoderado Especial de Société Générale.