

VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 16-marzo-2018

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
16-mar-18	Acciona	DE000CD64SR7	G3503	Call	EUR	85	0.100	EUR	64.52	1.0000	0.00
16-mar-18	Acciona	DE000CD64ST3	G3505	Call	EUR	95	0.100	EUR	64.52	1.0000	0.00
16-mar-18	Acciona	DE000CD64SX5	G3509	Call	EUR	105	0.100	EUR	64.52	1.0000	0.00
16-mar-18	Acciona	DE000CD65CJ5	G4740	Call	EUR	70	0.100	EUR	64.52	1.0000	0.00
16-mar-18	Acciona	DE000CD65CL1	G4742	Call	EUR	75	0.100	EUR	64.52	1.0000	0.00
16-mar-18	Acciona	DE000CD65CR8	G4747	Put	EUR	75	0.100	EUR	64.52	1.0000	1.05
16-mar-18	Acerinox SA	DE000CD64T21	G3514	Call	EUR	13	0.500	EUR	11.94	1.0000	0.00
16-mar-18	ACS Cons Y Serv	DE000CD64T96	G3521	Call	EUR	37	0.200	EUR	33.08	1.0000	0.00
16-mar-18	ACS Cons Y Serv	DE000CD64TD5	G3525	Call	EUR	39	0.200	EUR	33.08	1.0000	0.00
16-mar-18	ACS Cons Y Serv	DE000CD64TH6	G3529	Call	EUR	41	0.200	EUR	33.08	1.0000	0.00
16-mar-18	ACS Cons Y Serv	DE000CD64TM6	G3533	Call	EUR	43	0.200	EUR	33.08	1.0000	0.00
16-mar-18	ACS Cons Y Serv	DE000CD65CW8	G4752	Call	EUR	33	0.200	EUR	33.08	1.0000	0.02
16-mar-18	ACS Cons Y Serv	DE000CD65CZ1	G4755	Call	EUR	35	0.200	EUR	33.08	1.0000	0.00
16-mar-18	Aena SME SA	DE000CD65D85	G4764	Call	EUR	155	0.050	EUR	171.00	1.0000	0.80
16-mar-18	Aena SME SA	DE000CD65D93	G4765	Call	EUR	165	0.050	EUR	171.00	1.0000	0.30
16-mar-18	Aena SME SA	DE000CD65DC8	G4768	Call	EUR	175	0.050	EUR	171.00	1.0000	0.00

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	Aena SME SA	DE000CD65DE4	G4770	Call	EUR	185	0.050	EUR	171.00	1.0000	0.00
16-mar-18	Alphabet Inc C	DE000CD65LK4	G5013	Call	EUR	1,050	0.010	EUR	1,135.73	1.2290	0.70
16-mar-18	Amadeus IT Group SA	DE000CD64TT1	G3539	Call	EUR	60	0.200	EUR	62.04	1.0000	0.41
16-mar-18	Amadeus IT Group SA	DE000CD65DG9	G4772	Call	EUR	55	0.200	EUR	62.04	1.0000	1.41
16-mar-18	Amazon	DE000CD65LM0	G5015	Call	EUR	1,025	0.010	EUR	1,571.68	1.2290	4.45
16-mar-18	Amazon	DE000CD65LR9	G5019	Call	EUR	1,075	0.010	EUR	1,571.68	1.2290	4.04
16-mar-18	Amazon	DE000CD65LT5	G5021	Call	EUR	1,125	0.010	EUR	1,571.68	1.2290	3.63
16-mar-18	Apple Inc.	DE000CD65LX7	G5025	Call	EUR	185	0.050	EUR	178.02	1.2290	0.00
16-mar-18	Apple Inc.	DE000CD65M19	G5029	Call	EUR	195	0.050	EUR	178.02	1.2290	0.00
16-mar-18	ArcelorMittal	DE000CD65KP5	G4983	Call	EUR	23	0.500	EUR	26.65	1.0000	2.07
16-mar-18	ArcelorMittal	DE000CD65KT7	G4987	Call	EUR	25	0.500	EUR	26.65	1.0000	1.07
16-mar-18	ArcelorMittal	DE000CD65KX9	G4991	Call	EUR	27	0.500	EUR	26.65	1.0000	0.07
16-mar-18	ArcelorMittal	DE000CD65L02	G4994	Call	EUR	29	0.500	EUR	26.65	1.0000	0.00
16-mar-18	Banco de Sabadell	DE000CD64V50	G3585	Call	EUR	2	1.000	EUR	1.68	1.0000	0.00
16-mar-18	Banco de Sabadell	DE000CD64V84	G3588	Call	EUR	2	1.000	EUR	1.68	1.0000	0.00
16-mar-18	Banco de Sabadell	DE000CD64VB5	G3591	Call	EUR	2	1.000	EUR	1.68	1.0000	0.00
16-mar-18	Banco de Sabadell	DE000CD65E68	G4796	Call	EUR	2	1.000	EUR	1.68	1.0000	0.00
16-mar-18	Banco Santander SA	DE000CZ510U4	G1303	Call	EUR	5	0.508	EUR	5.44	1.0000	0.26
16-mar-18	Banco Santander SA	DE000CZ511G1	G1315	Call	EUR	6	0.508	EUR	5.44	1.0000	0.00
16-mar-18	Banco Santander SA	DE000CZ511L1	G1319	Call	EUR	7	0.508	EUR	5.44	1.0000	0.00
16-mar-18	Banco Santander SA	DE000CZ511N7	G1321	Call	EUR	8	0.508	EUR	5.44	1.0000	0.00
16-mar-18	Banco Santander SA	DE000CD64VU5	G3608	Call	EUR	7	0.500	EUR	5.44	1.0000	0.00

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	Banco Santander SA	DE000CD64W26	G3616	Put	EUR	5	0.500	EUR	5.44	1.0000	0.00
16-mar-18	Banco Santander SA	DE000CD64W67	G3620	Put	EUR	6	0.500	EUR	5.44	1.0000	0.03
16-mar-18	Banco Santander SA	DE000CD64WD9	G3627	Put	EUR	6	0.500	EUR	5.44	1.0000	0.28
16-mar-18	BANKIA SA	DE000CD64WF4	G3629	Call	EUR	4	1.000	EUR	3.86	1.0000	0.00
16-mar-18	BANKIA SA	DE000CD64WH0	G3631	Call	EUR	5	1.000	EUR	3.86	1.0000	0.00
16-mar-18	BANKIA SA	DE000CD64WK4	G3633	Call	EUR	5	1.000	EUR	3.86	1.0000	0.00
16-mar-18	BANKIA SA	DE000CD64WM0	G3635	Call	EUR	5	1.000	EUR	3.86	1.0000	0.00
16-mar-18	BANKIA SA	DE000CD64WQ1	G3638	Call	EUR	5	1.000	EUR	3.86	1.0000	0.00
16-mar-18	BANKIA SA	DE000CD65F00	G4824	Put	EUR	4	1.000	EUR	3.86	1.0000	0.00
16-mar-18	BANKIA SA	DE000CD65F18	G4825	Put	EUR	4	1.000	EUR	3.86	1.0000	0.04
16-mar-18	Bankinter	DE000CD64WT5	G3641	Call	EUR	9	0.500	EUR	8.70	1.0000	0.10
16-mar-18	Bankinter	DE000CD64WW9	G3644	Call	EUR	9	0.500	EUR	8.70	1.0000	0.00
16-mar-18	Bankinter	DE000CD64X09	G3648	Call	EUR	10	0.500	EUR	8.70	1.0000	0.00
16-mar-18	BBVA	DE000CZ50YP1	G1240	Call	EUR	6	0.500	EUR	6.65	1.0000	0.33
16-mar-18	BBVA	DE000CZ50Z15	G1252	Call	EUR	7	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CZ50Z56	G1256	Call	EUR	8	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CZ50ZM5	G1272	Put	EUR	6	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CD64UB7	G3557	Call	EUR	8	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CD64UN2	G3568	Call	EUR	9	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CD64UP7	G3569	Call	EUR	9	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CD64US1	G3572	Put	EUR	7	0.500	EUR	6.65	1.0000	0.00
16-mar-18	BBVA	DE000CD64UZ6	G3579	Put	EUR	7	0.500	EUR	6.65	1.0000	0.17

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	BBVA	DE000CD64V35	G3583	Put	EUR	8	0.500	EUR	6.65	1.0000	0.42
16-mar-18	Caixabank SA	DE000CD64X25	G3650	Call	EUR	4	1.000	EUR	3.89	1.0000	0.00
16-mar-18	Caixabank SA	DE000CD64X41	G3652	Call	EUR	5	1.000	EUR	3.89	1.0000	0.00
16-mar-18	Caixabank SA	DE000CD64X82	G3656	Call	EUR	5	1.000	EUR	3.89	1.0000	0.00
16-mar-18	Caixabank SA	DE000CD64XC9	G3660	Call	EUR	6	1.000	EUR	3.89	1.0000	0.00
16-mar-18	DAX 30	DE000CD64S30	G3959	Call	EUR	13,000	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64S63	G3962	Call	EUR	13,500	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64S97	G3965	Call	EUR	14,000	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64SC9	G3968	Call	EUR	14,500	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64SF2	G3971	Call	EUR	15,000	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64SJ4	G3974	Put	EUR	10,500	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64SL0	G3976	Put	EUR	11,000	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD64SP1	G3979	Put	EUR	11,500	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD65BY6	G5276	Call	EUR	12,500	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DAX 30	DE000CD65C45	G5282	Put	EUR	10,000	0.001	EUR	12,389.58	1.0000	0.00
16-mar-18	DIA	DE000CD64XH8	G3665	Call	EUR	6	0.500	EUR	3.68	1.0000	0.00
16-mar-18	DIA	DE000CD64XK2	G3667	Call	EUR	7	0.500	EUR	3.68	1.0000	0.00
16-mar-18	Dow Jones Industrial	DE000CD64PR3	G3981	Call	EUR	21,500	0.001	EUR	24,946.51	1.2290	2.80
16-mar-18	Dow Jones Industrial	DE000CD64PU7	G3984	Call	EUR	22,500	0.001	EUR	24,946.51	1.2290	1.99
16-mar-18	Dow Jones Industrial	DE000CD64PY9	G3988	Call	EUR	23,500	0.001	EUR	24,946.51	1.2290	1.18
16-mar-18	Dow Jones Industrial	DE000CD64Q24	G3992	Put	EUR	19,500	0.001	EUR	24,946.51	1.2290	0.00
16-mar-18	Dow Jones Industrial	DE000CD654D2	G5296	Put	EUR	20,500	0.001	EUR	24,946.51	1.2290	0.00

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación	FX-Rate	Importe liquidación
16-mar-18	Enagas	DE000CD64XN6	G3670	Call	EUR 27	0.200	EUR 21.30	1.0000	0.00
16-mar-18	Enagas	DE000CD64XS5	G3674	Call	EUR 29	0.200	EUR 21.30	1.0000	0.00
16-mar-18	Enagas	DE000CD64XW7	G3678	Call	EUR 31	0.200	EUR 21.30	1.0000	0.00
16-mar-18	Enagas	DE000CD65FF6	G4839	Call	EUR 25	0.200	EUR 21.30	1.0000	0.00
16-mar-18	Endesa	DE000CD64Y08	G3682	Call	EUR 23	0.500	EUR 17.57	1.0000	0.00
16-mar-18	Endesa	DE000CD64Y40	G3686	Call	EUR 25	0.500	EUR 17.57	1.0000	0.00
16-mar-18	Endesa	DE000CD65FM2	G4845	Call	EUR 21	0.500	EUR 17.57	1.0000	0.00
16-mar-18	EURO STOXX 50	DE000CD65C78	G5285	Call	EUR 3,700	0.002	EUR 3,437.40	1.0000	0.00
16-mar-18	EURO STOXX 50	DE000CD65CA4	G5288	Call	EUR 3,900	0.002	EUR 3,437.40	1.0000	0.00
16-mar-18	EURO STOXX 50	DE000CD65CE6	G5292	Put	EUR 3,100	0.002	EUR 3,437.40	1.0000	0.00
16-mar-18	Ferrovial	DE000CD64ZA8	G3726	Call	EUR 21	0.200	EUR 17.13	1.0000	0.00
16-mar-18	Ferrovial	DE000CD64ZD2	G3729	Call	EUR 23	0.200	EUR 17.13	1.0000	0.00
16-mar-18	Ferrovial	DE000CD65G17	G4859	Call	EUR 19	0.200	EUR 17.13	1.0000	0.00
16-mar-18	Gas Natural	DE000CD64YH6	G3699	Call	EUR 23	0.200	EUR 18.84	1.0000	0.00
16-mar-18	Gas Natural	DE000CD64YM6	G3703	Call	EUR 25	0.200	EUR 18.84	1.0000	0.00
16-mar-18	Gas Natural	DE000CD65FQ3	G4848	Call	EUR 21	0.200	EUR 18.84	1.0000	0.00
16-mar-18	Grifols SA	DE000CD64YV7	G3711	Call	EUR 27	0.200	EUR 23.34	1.0000	0.00
16-mar-18	Grifols SA	DE000CD64YZ8	G3715	Call	EUR 29	0.200	EUR 23.34	1.0000	0.00
16-mar-18	Grifols SA	DE000CD64Z31	G3719	Call	EUR 31	0.200	EUR 23.34	1.0000	0.00
16-mar-18	Grifols SA	DE000CD64Z72	G3723	Call	EUR 33	0.200	EUR 23.34	1.0000	0.00
16-mar-18	Grifols SA	DE000CD65FW1	G4854	Call	EUR 25	0.200	EUR 23.34	1.0000	0.00
16-mar-18	Iberdrola SA	DE000CD64ZL5	G3736	Call	EUR 7	1.000	EUR 6.00	1.0000	0.00

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	Iberdrola SA	DE000CD64ZQ4	G3740	Call	EUR	8	1.000	EUR	6.00	1.0000	0.00
16-mar-18	Iberdrola SA	DE000CD64ZU6	G3744	Call	EUR	8	1.000	EUR	6.00	1.0000	0.00
16-mar-18	Iberdrola SA	DE000CD64ZY8	G3748	Call	EUR	9	1.000	EUR	6.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64LN1	G1555	Call	EUR	8,500	0.001	EUR	9,761.00	1.0000	1.26
16-mar-18	IBEX	DE000CD64LT8	G1560	Call	EUR	9,000	0.001	EUR	9,761.00	1.0000	0.76
16-mar-18	IBEX	DE000CD64LY8	G1565	Call	EUR	9,500	0.001	EUR	9,761.00	1.0000	0.26
16-mar-18	IBEX	DE000CD64M36	G1570	Call	EUR	10,000	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64MA6	G1577	Call	EUR	11,000	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64MH1	G1584	Put	EUR	8,000	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64MN9	G1589	Put	EUR	8,500	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64MT6	G1594	Put	EUR	9,000	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64QB5	G3899	Call	EUR	7,500	0.001	EUR	9,761.00	1.0000	2.26
16-mar-18	IBEX	DE000CD64QF6	G3903	Call	EUR	8,000	0.001	EUR	9,761.00	1.0000	1.76
16-mar-18	IBEX	DE000CD64QN0	G3910	Call	EUR	10,500	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64QU5	G3916	Call	EUR	11,500	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD64QY7	G3920	Put	EUR	10,000	0.001	EUR	9,761.00	1.0000	0.24
16-mar-18	IBEX	DE000CD64R23	G3924	Put	EUR	10,500	0.001	EUR	9,761.00	1.0000	0.74
16-mar-18	IBEX	DE000CD64R64	G3928	Put	EUR	11,000	0.001	EUR	9,761.00	1.0000	1.24
16-mar-18	IBEX	DE000CD64RA5	G3932	Put	EUR	11,500	0.001	EUR	9,761.00	1.0000	1.74
16-mar-18	IBEX	DE000CD64RE7	G3936	Put	EUR	12,000	0.001	EUR	9,761.00	1.0000	2.24
16-mar-18	IBEX	DE000CD64RJ6	G3940	Put	EUR	12,500	0.001	EUR	9,761.00	1.0000	2.74
16-mar-18	IBEX	DE000CD64RN8	G3944	Put	EUR	13,000	0.001	EUR	9,761.00	1.0000	3.24

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	IBEX	DE000CD64RS7	G3948	Put	EUR	13,500	0.001	EUR	9,761.00	1.0000	3.74
16-mar-18	IBEX	DE000CD64RW9	G3952	Put	EUR	14,000	0.001	EUR	9,761.00	1.0000	4.24
16-mar-18	IBEX	DE000CD64S06	G3956	Put	EUR	14,500	0.001	EUR	9,761.00	1.0000	4.74
16-mar-18	IBEX	DE000CD65521	G5042	Call	EUR	7,000	0.001	EUR	9,761.00	1.0000	2.76
16-mar-18	IBEX	DE000CD657L8	G5128	Call	EUR	12,000	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD657T1	G5135	Call	EUR	12,500	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD65844	G5146	Put	EUR	7,500	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	IBEX	DE000CD659B5	G5187	Put	EUR	9,500	0.001	EUR	9,761.00	1.0000	0.00
16-mar-18	Inditex	DE000CD64GU6	G1405	Call	EUR	31	0.201	EUR	25.87	1.0000	0.00
16-mar-18	Inditex	DE000CD64H17	G1412	Call	EUR	33	0.201	EUR	25.87	1.0000	0.00
16-mar-18	Inditex	DE000CD64H58	G1416	Call	EUR	35	0.201	EUR	25.87	1.0000	0.00
16-mar-18	Inditex	DE000CD64H90	G1420	Put	EUR	29	0.201	EUR	25.87	1.0000	0.60
16-mar-18	Inditex	DE000CD650C2	G3762	Call	EUR	37	0.201	EUR	25.87	1.0000	0.00
16-mar-18	Inditex	DE000CD650E8	G3764	Call	EUR	39	0.201	EUR	25.87	1.0000	0.00
16-mar-18	Inditex	DE000CD650H1	G3767	Call	EUR	41	0.201	EUR	25.87	1.0000	0.00
16-mar-18	Inditex	DE000CD650M1	G3771	Put	EUR	31	0.201	EUR	25.87	1.0000	1.00
16-mar-18	Inditex	DE000CD650Q2	G3774	Put	EUR	33	0.201	EUR	25.87	1.0000	1.40
16-mar-18	Indra Sistemas	DE000CD65042	G3754	Call	EUR	13	0.500	EUR	11.26	1.0000	0.00
16-mar-18	Indra Sistemas	DE000CD65067	G3756	Call	EUR	15	0.500	EUR	11.26	1.0000	0.00
16-mar-18	International Consolidated Airlines Group SA	DE000CD64HF5	G1426	Call	EUR	8	1.000	EUR	7.15	1.0000	0.00
16-mar-18	Mapfre	DE000CD650V2	G3779	Call	EUR	4	1.000	EUR	2.76	1.0000	0.00
16-mar-18	Mediaset Espana Comunicacion SA.	DE000CD650X8	G3781	Call	EUR	12	0.500	EUR	8.75	1.0000	0.00

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	Mediaset Espana Comunicacion SA.	DE000CD650Y6	G3782	Call	EUR	14	0.500	EUR	8.75	1.0000	0.00
16-mar-18	Merlin Properties	DE000CD65H99	G4901	Call	EUR	12	0.500	EUR	12.18	1.0000	0.09
16-mar-18	Nasdaq-100 Index(R)	DE000CD654H3	G5300	Call	EUR	6,300	0.002	EUR	7,019.95	1.2290	1.17
16-mar-18	Nasdaq-100 Index(R)	DE000CD654L5	G5303	Call	EUR	6,500	0.002	EUR	7,019.95	1.2290	0.85
16-mar-18	Nasdaq-100 Index(R)	DE000CD654P6	G5306	Call	EUR	6,700	0.002	EUR	7,019.95	1.2290	0.52
16-mar-18	Nasdaq-100 Index(R)	DE000CD654T8	G5310	Put	EUR	5,100	0.002	EUR	7,019.95	1.2290	0.00
16-mar-18	Obrascon Huarte Lain	DE000CD65182	G3792	Call	EUR	4	0.500	EUR	3.96	1.0000	0.23
16-mar-18	Obrascon Huarte Lain	DE000CD651A4	G3794	Call	EUR	5	0.500	EUR	3.96	1.0000	0.00
16-mar-18	Pharma Mar S.A.	DE000CD651E6	G3798	Call	EUR	4	0.500	EUR	1.68	1.0000	0.00
16-mar-18	Pharma Mar S.A.	DE000CD651H9	G3801	Call	EUR	4	0.500	EUR	1.68	1.0000	0.00
16-mar-18	Pharma Mar S.A.	DE000CD651M9	G3805	Call	EUR	5	0.500	EUR	1.68	1.0000	0.00
16-mar-18	Pharma Mar S.A.	DE000CD651R8	G3809	Call	EUR	5	0.500	EUR	1.68	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD651S6	G3810	Call	EUR	21	0.500	EUR	16.22	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD651W8	G3814	Call	EUR	23	0.500	EUR	16.22	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD65HJ4	G4910	Call	EUR	17	0.500	EUR	16.22	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD65HL0	G4912	Call	EUR	19	0.500	EUR	16.22	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD65HM8	G4913	Call	EUR	19	0.500	EUR	16.22	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD65HT3	G4919	Put	EUR	15	0.500	EUR	16.22	1.0000	0.00
16-mar-18	Red Electrica Corporacion SA	DE000CD65HV9	G4921	Put	EUR	17	0.500	EUR	16.22	1.0000	0.39
16-mar-18	Repsol SA	DE000CD64J80	G1453	Call	EUR	14	0.500	EUR	14.22	1.0000	0.36
16-mar-18	Repsol SA	DE000CD64JD6	G1458	Call	EUR	16	0.500	EUR	14.22	1.0000	0.00
16-mar-18	Repsol SA	DE000CD64JF1	G1460	Call	EUR	17	0.500	EUR	14.22	1.0000	0.00

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación	FX-Rate	Importe liquidación
16-mar-18	Repsol SA	DE000CD64JH7	G1462	Put	EUR 10	0.500	EUR 14.22	1.0000	0.00
16-mar-18	Sacyr S.A.	DE000CD65299	G3827	Call	EUR 3	0.500	EUR 2.22	1.0000	0.00
16-mar-18	Sacyr S.A.	DE000CD652C8	G3830	Call	EUR 3	0.500	EUR 2.22	1.0000	0.00
16-mar-18	Sacyr S.A.	DE000CD65J55	G4931	Call	EUR 2	0.500	EUR 2.22	1.0000	0.00
16-mar-18	Siemens Gamesa Renewable Energy SA	DE000CD64Y81	G3690	Call	EUR 21	0.200	EUR 12.91	1.0000	0.00
16-mar-18	Siemens Gamesa Renewable Energy SA	DE000CD64YC7	G3694	Call	EUR 23	0.200	EUR 12.91	1.0000	0.00
16-mar-18	Siemens Gamesa Renewable Energy SA	DE000CD65J89	G4934	Call	EUR 13	0.200	EUR 12.91	1.0000	0.00
16-mar-18	Siemens Gamesa Renewable Energy SA	DE000CD65JA9	G4936	Call	EUR 15	0.200	EUR 12.91	1.0000	0.00
16-mar-18	Telefonica	DE000CD64JW6	G1475	Call	EUR 8	0.500	EUR 8.20	1.0000	0.10
16-mar-18	Telefonica	DE000CD64K38	G1482	Call	EUR 9	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD64KB8	G1490	Call	EUR 10	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD64KE2	G1493	Call	EUR 11	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD64KG7	G1495	Put	EUR 6	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD64KJ1	G1497	Put	EUR 7	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD64KS2	G1505	Put	EUR 8	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD64KW4	G1509	Put	EUR 9	0.500	EUR 8.20	1.0000	0.40
16-mar-18	Telefonica	DE000CD652V8	G3847	Call	EUR 10	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD65349	G3856	Call	EUR 11	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD653B8	G3863	Call	EUR 12	0.500	EUR 8.20	1.0000	0.00
16-mar-18	Telefonica	DE000CD653E2	G3866	Put	EUR 9	0.500	EUR 8.20	1.0000	0.15
16-mar-18	Telefonica	DE000CD653P8	G3875	Put	EUR 10	0.500	EUR 8.20	1.0000	0.65
16-mar-18	Telefonica	DE000CD653W4	G3882	Put	EUR 10	0.500	EUR 8.20	1.0000	0.90

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
16-mar-18	Telefonica	DE000CD65JL6	G4946	Call	EUR	9	0.500	EUR	8.20	1.0000	0.00
16-mar-18	Viscofan	DE000CD65406	G3886	Call	EUR	58	0.100	EUR	55.30	1.0000	0.00
16-mar-18	Viscofan	DE000CD65448	G3890	Call	EUR	63	0.100	EUR	55.30	1.0000	0.00
16-mar-18	Viscofan	DE000CD65489	G3894	Call	EUR	68	0.100	EUR	55.30	1.0000	0.00
16-mar-18	Viscofan	DE000CD65KH2	G4977	Call	EUR	53	0.100	EUR	55.30	1.0000	0.28

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, 19-marzo-2018

Commerzbank AG