

## VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

### Vencimiento 21-Jun-2013

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

#### WARRANTS

Nombre	Subyacente	Código SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - SAN 06.13	Banco Santander SA	C5158	DE000CM3XS79	21-Jun-13	Call	EUR 5.00	0.500	EUR 4.96	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	C5169	DE000CM3XT86	21-Jun-13	Call	EUR 6.00	0.500	EUR 4.96	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	C5180	DE000CM3XU91	21-Jun-13	Call	EUR 7.00	0.500	EUR 4.96	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	C5188	DE000CM3XV74	21-Jun-13	Put	EUR 5.00	0.500	EUR 4.96	1.000	0.02
COBA - SAN 06.13	Banco Santander SA	C5198	DE000CM3XW73	21-Jun-13	Put	EUR 6.00	0.500	EUR 4.96	1.000	0.52
COBA - BBV 06.13	BBVA	C6608	DE000CM3YF57	21-Jun-13	Call	EUR 4.00	0.500	EUR 6.34	1.000	1.17
COBA - BBV 06.13	BBVA	C6620	DE000CM3YG72	21-Jun-13	Call	EUR 5.00	0.500	EUR 6.34	1.000	0.67
COBA - BBV 06.13	BBVA	C6626	DE000CM3YH30	21-Jun-13	Call	EUR 6.00	0.500	EUR 6.34	1.000	0.17
COBA - BBV 06.13	BBVA	C6633	DE000CM3YJ04	21-Jun-13	Put	EUR 4.00	0.500	EUR 6.34	1.000	0.00
COBA - BBV 06.13	BBVA	C6643	DE000CM3YK01	21-Jun-13	Put	EUR 5.00	0.500	EUR 6.34	1.000	0.00
COBA - BBV 06.13	BBVA	C6645	DE000CM3YK27	21-Jun-13	Put	EUR 6.00	0.500	EUR 6.34	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	C6664	DE000CM3YM17	21-Jun-13	Call	EUR 4.00	0.500	EUR 4.96	1.000	0.48
COBA - SAN 06.13	Banco Santander SA	C6678	DE000CM3YN57	21-Jun-13	Put	EUR 3.00	0.500	EUR 4.96	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	C6685	DE000CM3YP22	21-Jun-13	Put	EUR 4.00	0.500	EUR 4.96	1.000	0.00
COBA - TEF 06.13	Telefonica	C6761	DE000CM3YW80	21-Jun-13	Call	EUR 9.00	0.500	EUR 9.80	1.000	0.40

COBA - TEF 06.13	Telefonica	C6774	DE000CM3YY13	21-Jun-13	Call	EUR	10.00	0.500	EUR	9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	C6783	DE000CM3YZ04	21-Jun-13	Put	EUR	8.00	0.500	EUR	9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	C5347	DE000CM3Y3E0	21-Jun-13	Call	EUR	12.00	0.500	EUR	9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	C5357	DE000CM3Y3Q4	21-Jun-13	Call	EUR	13.00	0.500	EUR	9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	C5366	DE000CM3Y3Z5	21-Jun-13	Put	EUR	10.00	0.500	EUR	9.80	1.000	0.10
COBA - TEF 06.13	Telefonica	C5340	DE000CM3Y379	21-Jun-13	Call	EUR	11.00	0.500	EUR	9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	C5383	DE000CM3Y4G3	21-Jun-13	Put	EUR	12.00	0.500	EUR	9.80	1.000	1.10
COBA - TEF 06.13	Telefonica	C5373	DE000CM3Y460	21-Jun-13	Put	EUR	11.00	0.500	EUR	9.80	1.000	0.60
COBA - REP 06.13	Repsol SA	C9283	DE000CM3ZA10	21-Jun-13	Put	EUR	12.00	0.500	EUR	16.14	1.000	0.00
COBA - REP 06.13	Repsol SA	C9286	DE000CM3ZA44	21-Jun-13	Put	EUR	14.00	0.500	EUR	16.14	1.000	0.00
COBA - SLR 06.13	Solaria Energia	C9293	DE000CM3ZB19	21-Jun-13	Call	EUR	1.00	1.000	EUR	0.61	1.000	0.00
COBA - SLR 06.13	Solaria Energia	C9294	DE000CM3ZB27	21-Jun-13	Call	EUR	1.50	1.000	EUR	0.61	1.000	0.00
COBA - ZEL 06.13	Zeltia SA	C9348	DE000CM3ZG63	21-Jun-13	Call	EUR	2.00	1.000	EUR	1.72	1.000	0.00
COBA - CGE 06.13	Alcatel-Lucent	C9349	DE000CM3ZG71	21-Jun-13	Call	EUR	0.75	1.000	EUR	1.46	1.000	0.71
COBA - CGE 06.13	Alcatel-Lucent	C9350	DE000CM3ZG89	21-Jun-13	Call	EUR	1.00	1.000	EUR	1.46	1.000	0.46
COBA - MT 06.13	ArcelorMittal	C9360	DE000CM3ZH05	21-Jun-13	Call	EUR	12.00	0.200	EUR	8.74	1.000	0.00
COBA - MT 06.13	ArcelorMittal	C9361	DE000CM3ZH13	21-Jun-13	Call	EUR	14.00	0.200	EUR	8.74	1.000	0.00
COBA - INN 06.13	ING	C9398	DE000CM3ZJ11	21-Jun-13	Call	EUR	6.50	0.500	EUR	6.72	1.000	0.11
COBA - INN 06.13	ING	C9399	DE000CM3ZJ29	21-Jun-13	Call	EUR	7.50	0.500	EUR	6.72	1.000	0.00
COBA - NOA3 06.13	Nokia	C9405	DE000CM3ZJ45	21-Jun-13	Call	EUR	2.00	1.000	EUR	2.88	1.000	0.88
COBA - NOA3 06.13	Nokia	C9407	DE000CM3ZJ60	21-Jun-13	Call	EUR	3.00	1.000	EUR	2.88	1.000	0.00

COBA - NOA3 06.13	Nokia	C9410	DE000CM3ZJ94	21-Jun-13	Put	EUR	2.00	1.000	EUR	2.88	1.000	0.00
COBA - BARC 06.13	Barclays PLC	C9369	DE000CM3ZK75	21-Jun-13	Call	GBP	2.00	1.000	GBP	2.82	0.853	0.96
COBA - BARC 06.13	Barclays PLC	C9370	DE000CM3ZK83	21-Jun-13	Call	GBP	2.50	1.000	GBP	2.82	0.853	0.37
COBA - XAU 06.13	Gold	C9517	DE000CM3ZL25	21-Jun-13	Call	USD	1,600.00	0.010	USD	1,290.25	1.321	0.00
COBA - XAU 06.13	Gold	C9520	DE000CM3ZL58	21-Jun-13	Call	USD	1,800.00	0.010	USD	1,290.25	1.321	0.00
COBA - XAU 06.13	Gold	C9522	DE000CM3ZL74	21-Jun-13	Call	USD	2,000.00	0.010	USD	1,290.25	1.321	0.00
COBA - XAU 06.13	Gold	C9524	DE000CM3ZL90	21-Jun-13	Put	USD	1,500.00	0.010	USD	1,290.25	1.321	1.59
COBA - XAG 06.13	Silver	C9527	DE000CM3ZM24	21-Jun-13	Call	USD	30.00	0.200	USD	19.87	1.321	0.00
COBA - XAG 06.13	Silver	C9529	DE000CM3ZM40	21-Jun-13	Call	USD	35.00	0.200	USD	19.87	1.321	0.00
COBA - XAG 06.13	Silver	C9531	DE000CM3ZM65	21-Jun-13	Call	USD	40.00	0.200	USD	19.87	1.321	0.00
COBA - XAG 06.13	Silver	C9533	DE000CM3ZM81	21-Jun-13	Put	USD	30.00	0.200	USD	19.87	1.321	1.53
COBA - NDX 06.13	Nasdaq-100 Index(R)	C9503	DE000CM3ZN07	21-Jun-13	Call	USD	2,800.00	0.005	USD	2,877.94	1.309	0.30
COBA - NDX 06.13	Nasdaq-100 Index(R)	C9505	DE000CM3ZN23	21-Jun-13	Call	USD	3,000.00	0.005	USD	2,877.94	1.309	0.00
COBA - NDX 06.13	Nasdaq-100 Index(R)	C9508	DE000CM3ZN56	21-Jun-13	Put	USD	2,600.00	0.005	USD	2,877.94	1.309	0.00
COBA - SPX 06.13	S&P 500	C9510	DE000CM3ZN72	21-Jun-13	Call	USD	1,500.00	0.010	USD	1,592.43	1.309	0.71
COBA - SPX 06.13	S&P 500	C9512	DE000CM3ZN98	21-Jun-13	Call	USD	1,600.00	0.010	USD	1,592.43	1.309	0.00
COBA - SPX 06.13	S&P 500	C9515	DE000CM3ZP21	21-Jun-13	Put	USD	1,400.00	0.010	USD	1,592.43	1.309	0.00
COBA - C 06.13	Citigroup	C9378	DE000CM3ZQ46	21-Jun-13	Call	USD	30.00	0.100	USD	46.87	1.309	1.29
COBA - C 06.13	Citigroup	C9382	DE000CM3ZQ87	21-Jun-13	Call	USD	36.00	0.100	USD	46.87	1.309	0.83
COBA - C 06.13	Citigroup	C9385	DE000CM3ZR11	21-Jun-13	Call	USD	42.00	0.100	USD	46.87	1.309	0.37
COBA - C 06.13	Citigroup	C9389	DE000CM3ZR52	21-Jun-13	Put	USD	30.00	0.100	USD	46.87	1.309	0.00

COBA - FB 06.13	Facebook Inc	C9391	DE000CM3ZR78	21-Jun-13	Call	USD	25.00	0.100	USD	24.55	1.309	0.00
COBA - IBEX 06.13	IBEX	D0933	DE000CM3ZU73	21-Jun-13	Call	EUR	8,750.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	D0942	DE000CM3ZV64	21-Jun-13	Call	EUR	9,250.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	D0947	DE000CM3ZW14	21-Jun-13	Call	EUR	9,750.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	D0958	DE000CM3ZX21	21-Jun-13	Put	EUR	8,500.00	0.001	EUR	7,700.20	1.000	0.80
COBA - ABG 06.13	Abengoa SA	D0654	DE000CM3ZZ60	21-Jun-13	Call	EUR	2.20	0.500	EUR	1.59	1.000	0.00
COBA - ABG 06.13	Abengoa SA	D0656	DE000CM3ZZ86	21-Jun-13	Call	EUR	2.60	0.500	EUR	1.59	1.000	0.00
COBA - ACE 06.13	Abertis	D0657	DE000CM3ZZ94	21-Jun-13	Call	EUR	12.00	0.500	EUR	13.22	1.000	0.61
COBA - IBEX 06.13	IBEX	C9432	DE000CM3Z2A9	21-Jun-13	Call	EUR	7,500.00	0.001	EUR	7,700.20	1.000	0.20
COBA - IBEX 06.13	IBEX	C9439	DE000CM3Z2H4	21-Jun-13	Call	EUR	8,000.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	C9445	DE000CM3Z2P7	21-Jun-13	Call	EUR	8,500.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	C9450	DE000CM3Z2U7	21-Jun-13	Call	EUR	9,000.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	C9426	DE000CM3Z244	21-Jun-13	Call	EUR	7,000.00	0.001	EUR	7,700.20	1.000	0.70
COBA - IBEX 06.13	IBEX	C9469	DE000CM3Z3D1	21-Jun-13	Put	EUR	7,500.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	C9476	DE000CM3Z3L4	21-Jun-13	Put	EUR	8,000.00	0.001	EUR	7,700.20	1.000	0.30
COBA - DAX 06.13	DAX 30	C9483	DE000CM3Z3T7	21-Jun-13	Call	EUR	7,000.00	0.002	EUR	7,789.24	1.000	1.58
COBA - DAX 06.13	DAX 30	C9485	DE000CM3Z3V3	21-Jun-13	Call	EUR	7,500.00	0.002	EUR	7,789.24	1.000	0.58
COBA - DAX 06.13	DAX 30	C9487	DE000CM3Z3X9	21-Jun-13	Call	EUR	8,000.00	0.002	EUR	7,789.24	1.000	0.00
COBA - DAX 06.13	DAX 30	C9489	DE000CM3Z3Z4	21-Jun-13	Put	EUR	6,500.00	0.002	EUR	7,789.24	1.000	0.00
COBA - IBEX 06.13	IBEX	C9458	DE000CM3Z327	21-Jun-13	Put	EUR	6,500.00	0.001	EUR	7,700.20	1.000	0.00
COBA - IBEX 06.13	IBEX	C9462	DE000CM3Z368	21-Jun-13	Put	EUR	7,000.00	0.001	EUR	7,700.20	1.000	0.00

COBA - SX5E 06.13	Dow Jones EURO STOXX 50	C9501	DE000CM3Z4B3	21-Jun-13	Put	EUR	2,400.00	0.002	EUR	2,549.48	1.000	0.00
COBA - A3M 06.13	Atresmedia Corporacion de Medios de Comunicacion S	C9110	DE000CM3Z4Y5	21-Jun-13	Call	EUR	3.50	0.500	EUR	5.00	1.000	0.75
COBA - A3M 06.13	Atresmedia Corporacion de Medios de Comunicacion S	C9111	DE000CM3Z4Z2	21-Jun-13	Call	EUR	4.00	0.500	EUR	5.00	1.000	0.50
COBA - DAX 06.13	DAX 30	C9492	DE000CM3Z426	21-Jun-13	Put	EUR	7,000.00	0.002	EUR	7,789.24	1.000	0.00
COBA - SX5E 06.13	Dow Jones EURO STOXX 50	C9495	DE000CM3Z459	21-Jun-13	Call	EUR	2,600.00	0.002	EUR	2,549.48	1.000	0.00
COBA - SX5E 06.13	Dow Jones EURO STOXX 50	C9497	DE000CM3Z475	21-Jun-13	Call	EUR	2,800.00	0.002	EUR	2,549.48	1.000	0.00
COBA - BBV 06.13	BBVA	C9123	DE000CM3Z5B0	21-Jun-13	Call	EUR	6.50	0.500	EUR	6.34	1.000	0.00
COBA - BBV 06.13	BBVA	C9128	DE000CM3Z5G9	21-Jun-13	Call	EUR	7.00	0.500	EUR	6.34	1.000	0.00
COBA - BBV 06.13	BBVA	C9133	DE000CM3Z5M7	21-Jun-13	Call	EUR	8.00	0.500	EUR	6.34	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	C9144	DE000CM3Z5Y2	21-Jun-13	Call	EUR	4.10	0.368	EUR	2.53	1.000	0.00
COBA - BBV 06.13	BBVA	C9117	DE000CM3Z558	21-Jun-13	Call	EUR	5.50	0.500	EUR	6.34	1.000	0.42
COBA - SAN 06.13	Banco Santander SA	C9159	DE000CM3Z6D4	21-Jun-13	Call	EUR	6.50	0.500	EUR	4.96	1.000	0.00
COBA - BKIA 06.13	BANKIA SA	C9176	DE000CM3Z6W4	21-Jun-13	Call	EUR	15.24	0.082	EUR	0.67	1.000	0.00
COBA - BKIA 06.13	BANKIA SA	C9178	DE000CM3Z6Y0	21-Jun-13	Call	EUR	21.34	0.082	EUR	0.67	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	C9146	DE000CM3Z608	21-Jun-13	Call	EUR	4.75	0.368	EUR	2.53	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	C9147	DE000CM3Z616	21-Jun-13	Call	EUR	5.45	0.368	EUR	2.53	1.000	0.00
COBA - MAP 06.13	Mapfre	C9190	DE000CM3Z7A8	21-Jun-13	Call	EUR	2.50	1.000	EUR	2.51	1.000	0.01
COBA - ENG 06.13	Enagas	C9194	DE000CM3Z7E0	21-Jun-13	Call	EUR	14.50	0.500	EUR	18.81	1.000	2.15
COBA - ENG 06.13	Enagas	C9195	DE000CM3Z7F7	21-Jun-13	Call	EUR	15.50	0.500	EUR	18.81	1.000	1.65
COBA - ENG 06.13	Enagas	C9196	DE000CM3Z7G5	21-Jun-13	Call	EUR	16.50	0.500	EUR	18.81	1.000	1.15

COBA - ELE 06.13	Endesa	C9197	DE000CM3Z7H3	21-Jun-13	Call	EUR	15.00	0.500	EUR	16.49	1.000	0.74
COBA - ELE 06.13	Endesa	C9198	DE000CM3Z7J9	21-Jun-13	Call	EUR	17.00	0.500	EUR	16.49	1.000	0.00
COBA - ELE 06.13	Endesa	C9199	DE000CM3Z7K7	21-Jun-13	Call	EUR	19.00	0.500	EUR	16.49	1.000	0.00
COBA - FCC 06.13	Fomento De Construcciones Y Contratas	C9206	DE000CM3Z7S0	21-Jun-13	Call	EUR	12.50	0.500	EUR	7.08	1.000	0.00
COBA - GAM 06.13	Gamesa	C9211	DE000CM3Z7X0	21-Jun-13	Call	EUR	2.00	1.000	EUR	3.82	1.000	1.82
COBA - GAM 06.13	Gamesa	C9213	DE000CM3Z7Z5	21-Jun-13	Call	EUR	2.25	1.000	EUR	3.82	1.000	1.57
COBA - BME 06.13	Bolsas y Merca E	C9184	DE000CM3Z749	21-Jun-13	Call	EUR	16.00	0.200	EUR	18.70	1.000	0.54
COBA - BME 06.13	Bolsas y Merca E	C9185	DE000CM3Z756	21-Jun-13	Call	EUR	20.00	0.200	EUR	18.70	1.000	0.00
COBA - MAP 06.13	Mapfre	C9189	DE000CM3Z798	21-Jun-13	Call	EUR	2.00	1.000	EUR	2.51	1.000	0.51
COBA - IBE 06.13	Iberdrola SA	C9227	DE000CM3Z8D0	21-Jun-13	Call	EUR	4.50	1.000		4.03	1.000	0.00
COBA - IDR 06.13	Indra Sistemas	C9229	DE000CM3Z8F5	21-Jun-13	Call	EUR	8.00	0.500		10.08	1.000	1.04
COBA - IDR 06.13	Indra Sistemas	C9230	DE000CM3Z8G3	21-Jun-13	Call	EUR	10.00	0.500		10.08	1.000	0.04
COBA - IDR 06.13	Indra Sistemas	C9231	DE000CM3Z8H1	21-Jun-13	Put	EUR	7.00	0.500		10.08	1.000	0.00
COBA - ITX 06.13	Inditex	C9232	DE000CM3Z8J7	21-Jun-13	Call	EUR	89.82	0.100		92.72	1.000	0.29
COBA - ITX 06.13	Inditex	C9237	DE000CM3Z8P4	21-Jun-13	Call	EUR	99.80	0.100		92.72	1.000	0.00
COBA - ITX 06.13	Inditex	C9241	DE000CM3Z8T6	21-Jun-13	Call	EUR	104.79	0.100		92.72	1.000	0.00
COBA - ITX 06.13	Inditex	C9244	DE000CM3Z8W0	21-Jun-13	Call	EUR	109.78	0.100		92.72	1.000	0.00
COBA - GAS 06.13	Gas Natural	C9214	DE000CM3Z806	21-Jun-13	Call	EUR	11.00	0.500		15.30	1.000	2.15
COBA - GAS 06.13	Gas Natural	C9216	DE000CM3Z822	21-Jun-13	Call	EUR	13.00	0.500		15.30	1.000	1.15
COBA - GAS 06.13	Gas Natural	C9217	DE000CM3Z830	21-Jun-13	Call	EUR	15.00	0.500		15.30	1.000	0.15
COBA - FER 06.13	Ferrovial	C9221	DE000CM3Z871	21-Jun-13	Call	EUR	9.50	0.500		11.74	1.000	1.12

COBA - FER 06.13	Ferrovial	C9222	DE000CM3Z889	21-Jun-13	Call	EUR	10.50	0.500		11.74	1.000	0.62
COBA - FER 06.13	Ferrovial	C9223	DE000CM3Z897	21-Jun-13	Call	EUR	11.50	0.500		11.74	1.000	0.12
COBA - MEL 06.13	Melia Hotels International SA	C9259	DE000CM3Z9B2	21-Jun-13	Call	EUR	4.50	0.500		5.54	1.000	0.52
COBA - MEL 06.13	Melia Hotels International SA	C9260	DE000CM3Z9C0	21-Jun-13	Call	EUR	5.50	0.500		5.54	1.000	0.02
COBA - NH 06.13	NH Hoteles	C9261	DE000CM3Z9D8	21-Jun-13	Call	EUR	2.50	1.000		2.60	1.000	0.10
COBA - NH 06.13	NH Hoteles	C9262	DE000CM3Z9E6	21-Jun-13	Call	EUR	3.50	1.000		2.60	1.000	0.00
COBA - OHL 06.13	Obrascon Huarte Lain	C9265	DE000CM3Z9H9	21-Jun-13	Call	EUR	21.00	0.200		25.54	1.000	0.91
COBA - REE 06.13	Red Electrica Corporacion SA	C9267	DE000CM3Z9K3	21-Jun-13	Call	EUR	35.00	0.200		40.80	1.000	1.16
COBA - REE 06.13	Red Electrica Corporacion SA	C9268	DE000CM3Z9L1	21-Jun-13	Call	EUR	40.00	0.200		40.80	1.000	0.16
COBA - REE 06.13	Red Electrica Corporacion SA	C9269	DE000CM3Z9M9	21-Jun-13	Call	EUR	45.00	0.200		40.80	1.000	0.00
COBA - REP 06.13	Repsol SA	C9272	DE000CM3Z9Q0	21-Jun-13	Call	EUR	14.00	0.500		16.14	1.000	1.07
COBA - REP 06.13	Repsol SA	C9276	DE000CM3Z9U2	21-Jun-13	Call	EUR	16.00	0.500		16.14	1.000	0.07
COBA - REP 06.13	Repsol SA	C9280	DE000CM3Z9Y4	21-Jun-13	Call	EUR	18.00	0.500		16.14	1.000	0.00
COBA - ITX 06.13	Inditex	C9248	DE000CM3Z905	21-Jun-13	Put	EUR	94.81	0.100		92.72	1.000	0.21
COBA - ICAG 06.13	International Consolidated Airlines Group SA	C9250	DE000CM3Z921	21-Jun-13	Call	EUR	2.00	1.000		3.05	1.000	1.05
COBA - ICAG 06.13	International Consolidated Airlines Group SA	C9251	DE000CM3Z939	21-Jun-13	Call	EUR	2.50	1.000		3.05	1.000	0.55
COBA - JAZ 06.13	Jazztel	C9255	DE000CM3Z970	21-Jun-13	Call	EUR	6.00	2.000		5.96	1.000	0.00
COBA - TL5 06.13	Mediaset Espana Comunicacion SA.	C9257	DE000CM3Z996	21-Jun-13	Call	EUR	4.50	1.000		6.30	1.000	1.80
COBA - AMZ 06.13	Amazon	D0870	DE000CM40AK1	21-Jun-13	Call	USD	275.00	0.020		273.26	1.309	0.00
COBA - AMZ 06.13	Amazon	D0871	DE000CM40AL9	21-Jun-13	Call	USD	325.00	0.020		273.26	1.309	0.00

COBA - AMZ 06.13	Amazon	D0872	DE000CM40AM7	21-Jun-13	Put	USD	250.00	0.020		273.26	1.309	0.00
COBA - AAP 06.13	Apple Computer	D0873	DE000CM40AN5	21-Jun-13	Call	USD	500.00	0.020		413.68	1.309	0.00
COBA - AAP 06.13	Apple Computer	D0875	DE000CM40AQ8	21-Jun-13	Call	USD	600.00	0.020		413.68	1.309	0.00
COBA - AAP 06.13	Apple Computer	D0876	DE000CM40AR6	21-Jun-13	Call	USD	700.00	0.020		413.68	1.309	0.00
COBA - AAP 06.13	Apple Computer	D0877	DE000CM40AS4	21-Jun-13	Put	USD	500.00	0.020		413.68	1.309	1.32
COBA - BAC 06.13	Bank of America	D0884	DE000CM40AU0	21-Jun-13	Call	USD	11.00	0.500		12.69	1.309	0.65
COBA - BAC 06.13	Bank of America	D0885	DE000CM40AV8	21-Jun-13	Call	USD	13.00	0.500		12.69	1.309	0.00
COBA - BAC 06.13	Bank of America	D0886	DE000CM40AW6	21-Jun-13	Call	USD	15.00	0.500		12.69	1.309	0.00
COBA - C 06.13	Citigroup	D0895	DE000CM40AZ9	21-Jun-13	Call	USD	48.00	0.100		46.87	1.309	0.00
COBA - XAG 06.13	Silver	D1003	DE000CM40A53	21-Jun-13	Put	USD	25.00	0.200		19.87	1.321	0.78
COBA - MSF 06.13	Microsoft	D0907	DE000CM40BA0	21-Jun-13	Put	USD	25.00	0.500		33.24	1.309	0.00
COBA - FB 06.13	Facebook Inc	D0896	DE000CM40B03	21-Jun-13	Call	USD	35.00	0.100		24.55	1.309	0.00
COBA - FB 06.13	Facebook Inc	D0898	DE000CM40B29	21-Jun-13	Call	USD	45.00	0.100		24.55	1.309	0.00
COBA - FB 06.13	Facebook Inc	D0899	DE000CM40B37	21-Jun-13	Put	USD	25.00	0.100		24.55	1.309	0.03
COBA - GOO 06.13	Google	D0900	DE000CM40B45	21-Jun-13	Call	USD	600.00	0.010		880.98	1.309	2.15
COBA - GOO 06.13	Google	D0901	DE000CM40B52	21-Jun-13	Call	USD	700.00	0.010		880.98	1.309	1.38
COBA - GOO 06.13	Google	D0902	DE000CM40B60	21-Jun-13	Call	USD	800.00	0.010		880.98	1.309	0.62
COBA - GOO 06.13	Google	D0903	DE000CM40B78	21-Jun-13	Put	USD	650.00	0.010		880.98	1.309	0.00
COBA - MSF 06.13	Microsoft	D0905	DE000CM40B86	21-Jun-13	Call	USD	26.00	0.500		33.24	1.309	2.77
COBA - MSF 06.13	Microsoft	D0906	DE000CM40B94	21-Jun-13	Call	USD	30.00	0.500		33.24	1.309	1.24
COBA - IBEX 06.13	IBEX	D2934	DE000CM40CD2	21-Jun-13	Put	EUR	8,750.00	0.001		7,700.20	1.000	1.05



COBA - DAX 06.13	DAX 30	D2944	DE000CM40CP6	21-Jun-13	Call	EUR	8,500.00	0.002		7,789.24	1.000	0.00
COBA - DAX 06.13	DAX 30	D2949	DE000CM40CU6	21-Jun-13	Put	EUR	7,500.00	0.002		7,789.24	1.000	0.00
COBA - SX5E 06.13	Dow Jones EURO STOXX 50	D2951	DE000CM40CW2	21-Jun-13	Call	EUR	3,000.00	0.002		2,549.48	1.000	0.00
COBA - ABG 06.13	Abengoa SA	D2529	DE000CM40CX0	21-Jun-13	Call	EUR	1.80	0.500		1.59	1.000	0.00
COBA - IBEX 06.13	IBEX	D2923	DE000CM40C28	21-Jun-13	Put	EUR	8,250.00	0.001		7,700.20	1.000	0.55
COBA - ANA 06.13	Acciona	D2542	DE000CM40DA6	21-Jun-13	Put	EUR	45.00	0.100		42.08	1.000	0.29
COBA - ANA 06.13	Acciona	D2535	DE000CM40D35	21-Jun-13	Call	EUR	40.00	0.100		42.08	1.000	0.21
COBA - POP 06.13	Banco Popular Espanol	D2590	DE000CM40EQ0	21-Jun-13	Call	EUR	2.50	0.200		2.53	1.000	0.01
COBA - POP 06.13	Banco Popular Espanol	D2596	DE000CM40EW8	21-Jun-13	Put	EUR	2.50	0.200		2.53	1.000	0.00
COBA - BBV 06.13	BBVA	D2570	DE000CM40E42	21-Jun-13	Call	EUR	9.00	0.500		6.34	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	D2621	DE000CM40FM6	21-Jun-13	Put	EUR	4.50	0.500		4.96	1.000	0.00
COBA - DIA 06.13	DIA	D2659	DE000CM40GR3	21-Jun-13	Call	EUR	6.50	1.000		5.75	1.000	0.00
COBA - FCC 06.13	Fomento De Construcciones Y Contratas	D2667	DE000CM40GZ6	21-Jun-13	Call	EUR	9.50	0.500		7.08	1.000	0.00
COBA - GAS 06.13	Gas Natural	D2680	DE000CM40HC3	21-Jun-13	Call	EUR	17.00	0.500		15.30	1.000	0.00
COBA - GRF 06.13	Grifols SA	D2684	DE000CM40HG4	21-Jun-13	Call	EUR	35.00	0.500		26.27	1.000	0.00
COBA - FCC 06.13	Fomento De Construcciones Y Contratas	D2670	DE000CM40H23	21-Jun-13	Call	EUR	10.50	0.500		7.08	1.000	0.00
COBA - GAM 06.13	Gamesa	D2674	DE000CM40H64	21-Jun-13	Call	EUR	3.00	1.000		3.82	1.000	0.82
COBA - ICAG 06.13	International Consolidated Airlines Group SA	D2723	DE000CM40JM8	21-Jun-13	Call	EUR	3.50	1.000		3.05	1.000	0.00
COBA - BNP 06.13	BNP Paribas	D2844	DE000CM40MF6	21-Jun-13	Call	EUR	45.00	0.100		40.72	1.000	0.00
COBA - BP 06.13	BP Plc	D2853	DE000CM40ND9	21-Jun-13	Call	GBP	4.25	1.000		4.46	0.853	0.24

COBA - BP 06.13	BP Plc	D2855	DE000CM40NF4	21-Jun-13	Call	GBP	4.75	1.000		4.46	0.853	0.00
COBA - ACE 06.13	Abertis	D0658	DE000CM400A5	21-Jun-13	Call	EUR	14.00	0.500		13.22	1.000	0.00
COBA - ACE 06.13	Abertis	D0659	DE000CM400B3	21-Jun-13	Put	EUR	11.00	0.500		13.22	1.000	0.00
COBA - ANA 06.13	Acciona	D0660	DE000CM400C1	21-Jun-13	Call	EUR	50.00	0.100		42.08	1.000	0.00
COBA - ANA 06.13	Acciona	D0661	DE000CM400D9	21-Jun-13	Call	EUR	60.00	0.100		42.08	1.000	0.00
COBA - ANA 06.13	Acciona	D0662	DE000CM400E7	21-Jun-13	Call	EUR	70.00	0.100		42.08	1.000	0.00
COBA - ANA 06.13	Acciona	D0665	DE000CM400H0	21-Jun-13	Put	EUR	55.00	0.100		42.08	1.000	1.29
COBA - ACX 06.13	Acerinox SA	D0666	DE000CM400J6	21-Jun-13	Call	EUR	8.50	0.500		7.04	1.000	0.00
COBA - ACX 06.13	Acerinox SA	D0667	DE000CM400K4	21-Jun-13	Call	EUR	9.50	0.500		7.04	1.000	0.00
COBA - ACX 06.13	Acerinox SA	D0668	DE000CM400L2	21-Jun-13	Call	EUR	10.50	0.500		7.04	1.000	0.00
COBA - ACX 06.13	Acerinox SA	D0669	DE000CM400M0	21-Jun-13	Put	EUR	8.50	0.500		7.04	1.000	0.73
COBA - ACS 06.13	ACS Cons Y Serv	D0670	DE000CM400N8	21-Jun-13	Call	EUR	16.00	0.200		20.13	1.000	0.83
COBA - ACS 06.13	ACS Cons Y Serv	D0671	DE000CM400P3	21-Jun-13	Call	EUR	18.00	0.200		20.13	1.000	0.43
COBA - ACS 06.13	ACS Cons Y Serv	D0672	DE000CM400Q1	21-Jun-13	Call	EUR	20.00	0.200		20.13	1.000	0.03
COBA - ACS 06.13	ACS Cons Y Serv	D0674	DE000CM400S7	21-Jun-13	Call	EUR	22.00	0.200		20.13	1.000	0.00
COBA - ACS 06.13	ACS Cons Y Serv	D0675	DE000CM400T5	21-Jun-13	Put	EUR	18.00	0.200		20.13	1.000	0.00
COBA - AMA 06.13	Amadeus IT Group SA	D0676	DE000CM400U3	21-Jun-13	Call	EUR	17.00	0.500		23.66	1.000	3.33
COBA - AMA 06.13	Amadeus IT Group SA	D0677	DE000CM400V1	21-Jun-13	Call	EUR	19.00	0.500		23.66	1.000	2.33
COBA - AMA 06.13	Amadeus IT Group SA	D0678	DE000CM400W9	21-Jun-13	Call	EUR	21.00	0.500		23.66	1.000	1.33
COBA - A3M 06.13	Atresmedia Corporacion de Medios de Comunicacion S	D0679	DE000CM400X7	21-Jun-13	Call	EUR	4.50	0.500		5.00	1.000	0.25

COBA - A3M 06.13	Atresmedia Corporacion de Medios de Comunicacion S	D0680	DE000CM400Y5	21-Jun-13	Call	EUR	5.00	0.500		5.00	1.000	0.00
COBA - BBV 06.13	BBVA	D0687	DE000CM401F2	21-Jun-13	Call	EUR	7.50	0.500		6.34	1.000	0.00
COBA - BBV 06.13	BBVA	D0695	DE000CM401P1	21-Jun-13	Call	EUR	8.50	0.500		6.34	1.000	0.00
COBA - BBV 06.13	BBVA	D0703	DE000CM401X5	21-Jun-13	Put	EUR	7.00	0.500		6.34	1.000	0.33
COBA - SAB 06.13	Banco de Sabadell	D0705	DE000CM401Z0	21-Jun-13	Call	EUR	2.00	1.000		1.30	1.000	0.00
COBA - SAB 06.13	Banco de Sabadell	D0706	DE000CM402A1	21-Jun-13	Call	EUR	2.25	1.000		1.30	1.000	0.00
COBA - SAB 06.13	Banco de Sabadell	D0707	DE000CM402B9	21-Jun-13	Call	EUR	2.50	1.000		1.30	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	D0709	DE000CM402D5	21-Jun-13	Call	EUR	3.00	0.200		2.53	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	D0712	DE000CM402G8	21-Jun-13	Call	EUR	3.50	0.200		2.53	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	D0714	DE000CM402J2	21-Jun-13	Call	EUR	4.00	0.200		2.53	1.000	0.00
COBA - POP 06.13	Banco Popular Espanol	D0716	DE000CM402L8	21-Jun-13	Put	EUR	3.00	0.200		2.53	1.000	0.09
COBA - SAN 06.13	Banco Santander SA	D0717	DE000CM402M6	21-Jun-13	Call	EUR	5.50	0.500		4.96	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	D0727	DE000CM402X3	21-Jun-13	Call	EUR	7.50	0.500		4.96	1.000	0.00
COBA - SAN 06.13	Banco Santander SA	D0733	DE000CM403D3	21-Jun-13	Put	EUR	5.50	0.500		4.96	1.000	0.27
COBA - SAN 06.13	Banco Santander SA	D0738	DE000CM403J0	21-Jun-13	Put	EUR	6.50	0.500		4.96	1.000	0.77
COBA - BKIA 06.13	BANKIA SA	D0740	DE000CM403L6	21-Jun-13	Call	EUR	9.14	0.082		0.67	1.000	0.00
COBA - BKIA 06.13	BANKIA SA	D0741	DE000CM403M4	21-Jun-13	Call	EUR	12.19	0.082		0.67	1.000	0.00
COBA - BAN 06.13	Bankinter	D0742	DE000CM403N2	21-Jun-13	Call	EUR	2.26	1.549		2.73	1.000	0.73
COBA - BAN 06.13	Bankinter	D0743	DE000CM403P7	21-Jun-13	Call	EUR	2.90	1.549		2.73	1.000	0.00
COBA - BAN 06.13	Bankinter	D0745	DE000CM403R3	21-Jun-13	Call	EUR	3.55	1.549		2.73	1.000	0.00
COBA - BAN 06.13	Bankinter	D0746	DE000CM403S1	21-Jun-13	Put	EUR	2.26	1.549		2.73	1.000	0.00

COBA - BME 06.13	Bolsas y Merca E	D0747	DE000CM403T9	21-Jun-13	Call	EUR	24.00	0.200		18.70	1.000	0.00
COBA - CABK 06.13	CaixaBank	D0748	DE000CM403U7	21-Jun-13	Call	EUR	2.75	1.000		2.44	1.000	0.00
COBA - CABK 06.13	CaixaBank	D0750	DE000CM403W3	21-Jun-13	Call	EUR	3.25	1.000		2.44	1.000	0.00
COBA - CABK 06.13	CaixaBank	D0751	DE000CM403X1	21-Jun-13	Put	EUR	2.50	1.000		2.44	1.000	0.06
COBA - MAP 06.13	Mapfre	D0752	DE000CM403Y9	21-Jun-13	Call	EUR	3.00	1.000		2.51	1.000	0.00
COBA - DIA 06.13	DIA	D0753	DE000CM403Z6	21-Jun-13	Call	EUR	4.75	1.000		5.75	1.000	1.00
COBA - DIA 06.13	DIA	D0754	DE000CM404A7	21-Jun-13	Call	EUR	5.25	1.000		5.75	1.000	0.50
COBA - DIA 06.13	DIA	D0756	DE000CM404C3	21-Jun-13	Call	EUR	5.75	1.000		5.75	1.000	0.00
COBA - ENG 06.13	Enagas	D0757	DE000CM404D1	21-Jun-13	Call	EUR	18.50	0.500		18.81	1.000	0.15
COBA - ENG 06.13	Enagas	D0758	DE000CM404E9	21-Jun-13	Call	EUR	19.50	0.500		18.81	1.000	0.00
COBA - ELE 06.13	Endesa	D0759	DE000CM404F6	21-Jun-13	Call	EUR	21.00	0.500		16.49	1.000	0.00
COBA - FCC 06.13	Fomento De Construcciones Y Contratas	D0760	DE000CM404G4	21-Jun-13	Call	EUR	11.50	0.500		7.08	1.000	0.00
COBA - FCC 06.13	Fomento De Construcciones Y Contratas	D0761	DE000CM404H2	21-Jun-13	Call	EUR	13.50	0.500		7.08	1.000	0.00
COBA - GAM 06.13	Gamesa	D0762	DE000CM404J8	21-Jun-13	Call	EUR	1.50	1.000		3.82	1.000	2.32
COBA - GAM 06.13	Gamesa	D0763	DE000CM404K6	21-Jun-13	Call	EUR	1.75	1.000		3.82	1.000	2.07
COBA - GAM 06.13	Gamesa	D0765	DE000CM404M2	21-Jun-13	Call	EUR	2.50	1.000		3.82	1.000	1.32
COBA - GRF 06.13	Grifols SA	D0766	DE000CM404N0	21-Jun-13	Call	EUR	25.00	0.500		26.27	1.000	0.64
COBA - GRF 06.13	Grifols SA	D0767	DE000CM404P5	21-Jun-13	Call	EUR	27.50	0.500		26.27	1.000	0.00
COBA - GRF 06.13	Grifols SA	D0768	DE000CM404Q3	21-Jun-13	Call	EUR	30.00	0.500		26.27	1.000	0.00
COBA - FER 06.13	Ferrovial	D0770	DE000CM404S9	21-Jun-13	Call	EUR	12.50	0.500		11.74	1.000	0.00
COBA - FER 06.13	Ferrovial	D0771	DE000CM404T7	21-Jun-13	Call	EUR	13.50	0.500		11.74	1.000	0.00

COBA - FER 06.13	Ferrovial	D0772	DE000CM404U5	21-Jun-13	Call	EUR	15.50	0.500		11.74	1.000	0.00
COBA - IBE 06.13	Iberdrola SA	D0773	DE000CM404V3	21-Jun-13	Call	EUR	4.00	1.000		4.03	1.000	0.03
COBA - IBE 06.13	Iberdrola SA	D0774	DE000CM404W1	21-Jun-13	Call	EUR	5.00	1.000		4.03	1.000	0.00
COBA - IBE 06.13	Iberdrola SA	D0775	DE000CM404X9	21-Jun-13	Put	EUR	4.00	1.000		4.03	1.000	0.00
COBA - IDR 06.13	Indra Sistemas	D0776	DE000CM404Y7	21-Jun-13	Call	EUR	12.00	0.500		10.08	1.000	0.00
COBA - ITX 06.13	Inditex	D0778	DE000CM405A4	21-Jun-13	Call	EUR	95.00	0.100		92.72	1.000	0.00
COBA - ITX 06.13	Inditex	D0786	DE000CM405J5	21-Jun-13	Call	EUR	115.00	0.100		92.72	1.000	0.00
COBA - ITX 06.13	Inditex	D0790	DE000CM405N7	21-Jun-13	Call	EUR	125.00	0.100		92.72	1.000	0.00
COBA - ITX 06.13	Inditex	D0791	DE000CM405P2	21-Jun-13	Put	EUR	90.00	0.100		92.72	1.000	0.00
COBA - ITX 06.13	Inditex	D0795	DE000CM405T4	21-Jun-13	Put	EUR	100.00	0.100		92.72	1.000	0.73
COBA - ICAG 06.13	International Consolidated Airlines Group SA	D0797	DE000CM405V0	21-Jun-13	Call	EUR	3.00	1.000		3.05	1.000	0.05
COBA - ICAG 06.13	International Consolidated Airlines Group SA	D0798	DE000CM405W8	21-Jun-13	Put	EUR	2.25	1.000		3.05	1.000	0.00
COBA - JAZ 06.13	Jazztel	D0800	DE000CM405Y4	21-Jun-13	Call	EUR	5.50	0.500		5.96	1.000	0.23
COBA - JAZ 06.13	Jazztel	D0801	DE000CM405Z1	21-Jun-13	Call	EUR	6.50	0.500		5.96	1.000	0.00
COBA - TL5 06.13	Mediaset Espana Comunicacion SA.	D0802	DE000CM406A2	21-Jun-13	Call	EUR	5.50	1.000		6.30	1.000	0.80
COBA - TL5 06.13	Mediaset Espana Comunicacion SA.	D0804	DE000CM406C8	21-Jun-13	Call	EUR	6.50	1.000		6.30	1.000	0.00
COBA - MEL 06.13	Melia Hotels International SA	D0805	DE000CM406D6	21-Jun-13	Call	EUR	6.50	0.500		5.54	1.000	0.00
COBA - MEL 06.13	Melia Hotels International SA	D0806	DE000CM406E4	21-Jun-13	Call	EUR	7.50	0.500		5.54	1.000	0.00
COBA - NH 06.13	NH Hoteles	D0807	DE000CM406F1	21-Jun-13	Call	EUR	4.50	1.000		2.60	1.000	0.00

COBA - OHL 06.13	Obrascon Huarte Lain	D0808	DE000CM406G9	21-Jun-13	Call	EUR	23.00	0.200		25.54	1.000	0.51
COBA - OHL 06.13	Obrascon Huarte Lain	D0810	DE000CM406J3	21-Jun-13	Call	EUR	25.00	0.200		25.54	1.000	0.11
COBA - OHL 06.13	Obrascon Huarte Lain	D0811	DE000CM406K1	21-Jun-13	Call	EUR	27.00	0.200		25.54	1.000	0.00
COBA - REP 06.13	Repsol SA	D0812	DE000CM406L9	21-Jun-13	Call	EUR	15.00	0.500		16.14	1.000	0.57
COBA - REP 06.13	Repsol SA	D0813	DE000CM406M7	21-Jun-13	Call	EUR	17.00	0.500		16.14	1.000	0.00
COBA - REP 06.13	Repsol SA	D0814	DE000CM406N5	21-Jun-13	Call	EUR	19.00	0.500		16.14	1.000	0.00
COBA - REP 06.13	Repsol SA	D0815	DE000CM406P0	21-Jun-13	Put	EUR	15.00	0.500		16.14	1.000	0.00
COBA - SVO 06.13	Sacyr Vallehermoso	D0816	DE000CM406Q8	21-Jun-13	Call	EUR	1.50	1.000		2.30	1.000	0.80
COBA - SVO 06.13	Sacyr Vallehermoso	D0817	DE000CM406R6	21-Jun-13	Call	EUR	1.75	1.000		2.30	1.000	0.55
COBA - SVO 06.13	Sacyr Vallehermoso	D0818	DE000CM406S4	21-Jun-13	Call	EUR	2.00	1.000		2.30	1.000	0.30
COBA - TRE 06.13	Tecnicas Reunidas	D0819	DE000CM406T2	21-Jun-13	Call	EUR	34.00	1.000		35.53	1.000	1.53
COBA - TRE 06.13	Tecnicas Reunidas	D0820	DE000CM406U0	21-Jun-13	Call	EUR	38.00	1.000		35.53	1.000	0.00
COBA - TRE 06.13	Tecnicas Reunidas	D0821	DE000CM406V8	21-Jun-13	Call	EUR	42.00	1.000		35.53	1.000	0.00
COBA - TEF 06.13	Telefonica	D0826	DE000CM407A0	21-Jun-13	Call	EUR	10.50	0.500		9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	D0834	DE000CM407J1	21-Jun-13	Call	EUR	11.50	0.500		9.80	1.000	0.00
COBA - TEF 06.13	Telefonica	D0848	DE000CM407Y0	21-Jun-13	Put	EUR	10.50	0.500		9.80	1.000	0.35
COBA - TEF 06.13	Telefonica	D0857	DE000CM408H3	21-Jun-13	Put	EUR	11.50	0.500		9.80	1.000	0.85
COBA - VIS 06.13	Viscofan	D0859	DE000CM408K7	21-Jun-13	Call	EUR	37.50	0.200		37.24	1.000	0.00
COBA - VIS 06.13	Viscofan	D0861	DE000CM408M3	21-Jun-13	Call	EUR	42.50	0.200		37.24	1.000	0.00
COBA - VIS 06.13	Viscofan	D0863	DE000CM408P6	21-Jun-13	Call	EUR	47.50	0.200		37.24	1.000	0.00
COBA - ZEL 06.13	Zeltia SA	D0865	DE000CM408R2	21-Jun-13	Call	EUR	1.25	1.000		1.72	1.000	0.47

COBA - ZEL 06.13	Zeltia SA	D0866	DE000CM408S0	21-Jun-13	Call	EUR	1.50	1.000		1.72	1.000	0.22
COBA - ZEL 06.13	Zeltia SA	D0867	DE000CM408T8	21-Jun-13	Call	EUR	1.75	1.000		1.72	1.000	0.00
COBA - CGE 06.13	Alcatel-Lucent	D0868	DE000CM408U6	21-Jun-13	Call	EUR	1.25	1.000		1.46	1.000	0.21
COBA - CGE 06.13	Alcatel-Lucent	D0869	DE000CM408V4	21-Jun-13	Call	EUR	1.50	1.000		1.46	1.000	0.00
COBA - MT 06.13	ArcelorMittal	D0879	DE000CM408W2	21-Jun-13	Call	EUR	11.00	0.200		8.74	1.000	0.00
COBA - MT 06.13	ArcelorMittal	D0880	DE000CM408X0	21-Jun-13	Call	EUR	13.00	0.200		8.74	1.000	0.00
COBA - AXA 06.13	Axa	D0881	DE000CM408Y8	21-Jun-13	Call	EUR	13.00	0.500		14.76	1.000	0.88
COBA - AXA 06.13	Axa	D0882	DE000CM408Z5	21-Jun-13	Call	EUR	15.00	0.500		14.76	1.000	0.00
COBA - AXA 06.13	Axa	D0883	DE000CM409A6	21-Jun-13	Put	EUR	13.00	0.500		14.76	1.000	0.00
COBA - BNP 06.13	BNP Paribas	D0889	DE000CM409B4	21-Jun-13	Call	EUR	40.00	0.100		40.72	1.000	0.07
COBA - BNP 06.13	BNP Paribas	D0891	DE000CM409D0	21-Jun-13	Call	EUR	50.00	0.100		40.72	1.000	0.00
COBA - BNP 06.13	BNP Paribas	D0892	DE000CM409E8	21-Jun-13	Put	EUR	40.00	0.100		40.72	1.000	0.00
COBA - INN 06.13	ING	D0904	DE000CM409F5	21-Jun-13	Call	EUR	8.50	0.500		6.72	1.000	0.00
COBA - NOA3 06.13	Nokia	D0908	DE000CM409G3	21-Jun-13	Call	EUR	4.00	1.000		2.88	1.000	0.00
COBA - NOA3 06.13	Nokia	D0909	DE000CM409H1	21-Jun-13	Put	EUR	3.00	1.000		2.88	1.000	0.12
COBA - SOG 06.13	Societe Generale	D0910	DE000CM409J7	21-Jun-13	Call	EUR	30.00	0.200		26.95	1.000	0.00
COBA - SOG 06.13	Societe Generale	D0912	DE000CM409L3	21-Jun-13	Call	EUR	40.00	0.200		26.95	1.000	0.00
COBA - SOG 06.13	Societe Generale	D0913	DE000CM409M1	21-Jun-13	Put	EUR	25.00	0.200		26.95	1.000	0.00
COBA - TOTB 06.13	Total	D0914	DE000CM409N9	21-Jun-13	Call	EUR	38.00	0.200		36.51	1.000	0.00
COBA - TOTB 06.13	Total	D0915	DE000CM409P4	21-Jun-13	Call	EUR	40.00	0.200		36.51	1.000	0.00
COBA - TOTB 06.13	Total	D0916	DE000CM409Q2	21-Jun-13	Call	EUR	42.00	0.200		36.51	1.000	0.00

COBA - TOTB 06.13	Total	D0917	DE000CM409R0	21-Jun-13	Put	EUR	36.00	0.200		36.51	1.000	0.00
COBA - BARC 06.13	Barclays PLC	D0887	DE000CM409S8	21-Jun-13	Call	GBP	3.00	1.000		2.82	0.853	0.00
COBA - BARC 06.13	Barclays PLC	D0888	DE000CM409T6	21-Jun-13	Call	GBP	3.50	1.000		2.82	0.853	0.00
COBA - XAU 06.13	Gold	D0997	DE000CM409Z3	21-Jun-13	Put	USD	1,600.00	0.010		1,290.25	1.321	2.34
COBA - SPX 06.13	S&P 500	D2958	DE000CZ07LV6	21-Jun-13	Call	USD	1,700.00	0.010		1,592.43	1.309	0.00
COBA - AAP 06.13	Apple Computer	D2824	DE000CZ07MH3	21-Jun-13	Put	USD	425.00	0.020		413.68	1.309	0.17
COBA - C 06.13	Citigroup	D2859	DE000CZ07MR2	21-Jun-13	Call	USD	54.00	0.100		46.87	1.309	0.00
COBA - FB 06.13	Facebook Inc	D2862	DE000CZ07MU6	21-Jun-13	Call	USD	30.00	0.100		24.55	1.309	0.00
COBA - AAP 06.13	Apple Computer	D2814	DE000CZ07M71	21-Jun-13	Call	USD	450.00	0.020		413.68	1.309	0.00
COBA - GOO 06.13	Google	D2871	DE000CZ07N39	21-Jun-13	Call	USD	875.00	0.010		880.98	1.309	0.05

**BONUS WARRANTS**

Nombre	Subyacente	Código SIBE	ISIN	Vencimiento	Put/Call	Strike	Barrera	Ratio	Precio liquidación	FX-Rate	Importe liquidación	
Banco Santander 06/13 CBK 6.9 Pro	Banco Santander	U0051	DE000CZ4EQ67	21-Jun-13	Call	EUR	6.90 5.20	1	EUR	4.958	1.000	4.96
BANKIA 06/13 CBK 80 Pro	BANKIA	U0053	DE000CZ4EQ83	21-Jun-13	Call	EUR	9.75 5.49	0.082	EUR	0.670	1.000	0.05
Banco Sabadell 06/13 CBK 2.3 Pro	Banco Sabadell	U0057	DE000CZ4EQC2	21-Jun-13	Call	EUR	2.30 1.70	1	EUR	1.301	1.000	1.30
Banco Popular 06/13 CBK 0.8 Pro	Banco Popular	U0059	DE000CZ4EQE8	21-Jun-13	Call	EUR	4.00 2.75	0.20	EUR	2.532	1.000	0.51
Gamesa 06/13 CBK 2.25 Pro	Gamesa	U0063	DE000CZ4EQJ7	21-Jun-13	Call	EUR	2.25 1.50	1	EUR	3.823	1.000	2.25
Sacyr Vallehermoso 06/13 CBK 2 Pro	Sacyr Vallehermoso	U068	DE000CZ4EQP4	21-Jun-13	Call	EUR	2.00 1.20	1	EUR	2.299	1.000	2.00
KPN 06/13 CBK 2.91 Pro	KPN	U0076	DE000CZ4EQX8	21-Jun-13	Call	EUR	2.91 2.18	1.649485	EUR	1.490	1.000	2.46
Nokia 06/13 CBK 3.9 Pro	Nokia	U0078	DE000CZ4EQZ3	21-Jun-13	Call	EUR	3.90 2.40	1	EUR	2.880	1.000	2.88



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, 26 Jun 2013  
Commerzbank AG